

# DFA Short-Duration Real Return Portfolio

As of June 30, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	15,000,000	101.27		15,189,765.00	1.465%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	14,000,000	101.23		14,172,312.00	1.367%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	14,000,000	101.04		14,145,222.00	1.365%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	12,000,000	101.07		12,128,220.00	1.170%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	11,405,000	100.39		11,449,525.12	1.105%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	11,500,000	97.47		11,209,429.50	1.081%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	10,500,000	98.97		10,391,692.50	1.002%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	10,000,000	101.14		10,114,480.00	0.976%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	10,000,000	100.79		10,079,070.00	0.972%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	10,000,000	100.43		10,043,200.00	0.969%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	10,000,000	98.76		9,876,460.00	0.953%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	9,000,000	99.11		8,919,963.00	0.861%
CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	9,000,000	98.76		8,888,157.00	0.857%
FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	9,000,000	97.99		8,819,235.00	0.851%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	8,526,000	100.62		8,578,656.58	0.828%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	7,600,000	100.49		7,637,536.40	0.737%
APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	7,500,000	99.81		7,485,412.50	0.722%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	7,427,000	100.40		7,456,552.03	0.719%
WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	7,185,000	101.44		7,288,629.26	0.703%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	7,200,000	101.11		7,280,258.40	0.702%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	7,000,000	100.81		7,056,350.00	0.681%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	7,000,000	100.77		7,053,753.00	0.680%

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<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	7,000,000	100.29		7,020,643.00	0.677%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	7,000,000	98.14		6,869,513.00	0.663%
OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	6,200,000	101.32		6,282,063.20	0.606%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	6,000,000	101.15		6,069,114.00	0.585%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	6,000,000	100.44		6,026,184.00	0.581%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	6,000,000	98.12		5,886,990.00	0.568%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	5,824,000	100.65		5,861,681.28	0.565%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	5,000,000	111.35		5,567,440.00	0.537%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	5,570,000	98.60		5,491,763.78	0.530%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	4,940,000	106.53		5,262,448.62	0.508%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	5,174,000	101.25		5,238,488.74	0.505%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	5,071,000	100.57		5,099,717.07	0.492%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	5,000,000	101.51		5,075,500.00	0.490%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	5,000,000	100.86		5,043,005.00	0.486%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	5,000,000	100.65		5,032,710.00	0.486%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	5,000,000	100.59		5,029,590.00	0.485%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	5,000,000	100.56		5,028,180.00	0.485%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	5,000,000	100.37		5,018,420.00	0.484%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	4,979,000	100.75		5,016,158.28	0.484%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	5,000,000	99.97		4,998,290.00	0.482%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	5,000,000	99.84		4,991,845.00	0.482%
ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	5,000,000	99.24		4,961,800.00	0.479%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	4,900,000	101.10		4,953,704.00	0.478%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	5,000,000	98.91		4,945,705.00	0.477%
PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	5,000,000	98.68		4,934,105.00	0.476%
MCDONALD S CORP SR UNSECURED 02/19 5	5.000%	2/1/2019	4,506,000	104.81		4,722,594.41	0.456%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	4,612,000	101.61		4,686,433.07	0.452%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	4,600,000	100.58		4,626,698.40	0.446%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	4,250,000	107.84		4,583,293.50	0.442%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	4,500,000	100.73		4,532,809.50	0.437%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	4,400,000	101.60		4,470,452.80	0.431%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	4,346,000	100.40		4,363,583.92	0.421%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	4,311,000	100.62		4,337,525.58	0.418%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	4,225,000	100.14		4,230,893.88	0.408%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	4,000,000	105.23		4,209,352.00	0.406%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	4,077,000	100.61		4,102,032.78	0.396%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	4,000,000	100.95		4,037,828.00	0.390%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	4,000,000	100.95		4,037,820.00	0.390%

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<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	4,000,000	100.75		4,030,164.00	0.389%
BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	3,750,000	107.36		4,026,165.00	0.388%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	3,970,000	101.23		4,018,838.94	0.388%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	4,000,000	100.46		4,018,284.00	0.388%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	4,000,000	100.36		4,014,580.00	0.387%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	4,000,000	100.33		4,013,376.00	0.387%
KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	4,000,000	100.29		4,011,652.00	0.387%
EUROPEAN BK RECON + DEV SR UNSECURED 06/19 1.75	1.750%	6/14/2019	4,000,000	100.01		4,000,424.00	0.386%
HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	3,970,000	100.08		3,973,354.65	0.383%
INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	4,000,000	99.05		3,961,904.00	0.382%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	3,890,000	101.43		3,945,778.71	0.381%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	3,800,000	103.10		3,917,857.00	0.378%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	4,000,000	97.83		3,913,324.00	0.378%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	3,900,000	100.13		3,905,229.90	0.377%
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	3,900,000	99.39		3,876,100.80	0.374%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	3,828,000	100.88		3,861,498.83	0.373%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	3,800,000	100.92		3,835,081.60	0.370%
NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	3,800,000	99.34		3,775,037.80	0.364%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	3,709,000	100.64		3,732,874.83	0.360%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	3,500,000	105.85		3,704,757.00	0.357%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	3,630,000	100.64		3,653,177.55	0.352%
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	3,590,000	100.67		3,614,035.05	0.349%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	3,500,000	101.55		3,554,390.00	0.343%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	3,500,000	100.78		3,527,419.00	0.340%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	3,500,000	100.62		3,521,686.00	0.340%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	3,500,000	100.35		3,512,302.50	0.339%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	3,356,000	100.64		3,377,548.88	0.326%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	3,320,000	101.03		3,354,265.72	0.324%
BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	3,250,000	102.38		3,327,353.25	0.321%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	3,281,000	100.84		3,308,566.96	0.319%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	3,000,000	109.24		3,277,095.00	0.316%
COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	3,000,000	107.47		3,224,094.00	0.311%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	2,900,000	108.67		3,151,499.60	0.304%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	3,085,000	101.36		3,126,900.47	0.302%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	3,000,000	103.47		3,104,136.00	0.299%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	3,000,000	101.85		3,055,455.00	0.295%
CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	3,010,000	101.44		3,053,262.73	0.295%
COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	3,000,000	101.70		3,050,934.00	0.294%

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<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	3,000,000	101.52		3,045,465.00	0.294%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	3,000,000	101.47		3,044,202.00	0.294%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	3,000,000	101.35		3,040,392.00	0.293%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	3,000,000	101.21		3,036,225.00	0.293%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	3,000,000	101.18		3,035,508.00	0.293%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	3,000,000	101.04		3,031,308.00	0.292%
BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	3,000,000	100.99		3,029,694.00	0.292%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	3,000,000	100.94		3,028,227.00	0.292%
ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	3,000,000	100.94		3,028,134.00	0.292%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	3,000,000	100.92		3,027,711.00	0.292%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	3,000,000	100.84		3,025,344.00	0.292%
JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	3,000,000	100.76		3,022,941.00	0.292%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	2,995,000	100.80		3,019,001.93	0.291%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	3,000,000	100.63		3,018,885.00	0.291%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	3,000,000	100.53		3,015,948.00	0.291%
CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	3,000,000	100.39		3,011,724.00	0.291%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	3,000,000	100.36		3,010,926.00	0.290%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	2,960,000	101.53		3,005,344.24	0.290%
CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	3,000,000	100.07		3,002,055.00	0.290%
ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 2	2.000%	2/16/2022	3,000,000	99.96		2,998,737.00	0.289%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	3,000,000	99.63		2,988,969.00	0.288%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	3,000,000	99.51		2,985,204.00	0.288%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	3,000,000	99.27		2,978,100.00	0.287%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	2,950,000	100.69		2,970,293.05	0.287%
AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	2,710,000	107.68		2,917,992.50	0.281%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	2,800,000	101.27		2,835,450.80	0.274%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	2,700,000	101.89		2,750,973.30	0.265%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	2,673,000	100.87		2,696,148.18	0.260%
NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	2,484,000	108.07		2,684,575.55	0.259%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	2,652,000	100.90		2,675,944.91	0.258%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	2,600,000	101.77		2,646,142.20	0.255%
HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	2,600,000	100.66		2,617,160.00	0.252%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	2,610,000	100.13		2,613,385.17	0.252%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	2,444,000	106.08		2,592,685.63	0.250%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	2,550,000	100.21		2,555,275.95	0.247%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	2,500,000	101.00		2,524,992.50	0.244%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	2,500,000	100.80		2,520,017.50	0.243%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	2,500,000	100.61		2,515,200.00	0.243%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	2,499,000	100.36		2,507,891.44	0.242%
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	2,500,000	100.28		2,506,887.50	0.242%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	2,500,000	98.00		2,449,922.50	0.236%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	2,400,000	100.24		2,405,695.20	0.232%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	9/15/2020	2,250,000	106.82		2,403,348.75	0.232%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	2,378,000	101.03		2,402,512.42	0.232%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	2,369,000	101.24		2,398,316.38	0.231%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	2,150,000	106.22		2,283,779.45	0.220%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	2,250,000	99.64		2,241,864.00	0.216%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	2,220,000	100.70		2,235,468.96	0.216%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	2,130,000	104.76		2,231,370.96	0.215%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	2,200,000	100.53		2,211,591.80	0.213%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	2,258,000	97.42		2,199,784.24	0.212%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	2,170,000	100.54		2,181,665.92	0.210%
BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	2,000,000	108.50		2,170,006.00	0.209%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	2,128,000	101.92		2,168,898.03	0.209%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	2,000,000	107.91		2,158,256.00	0.208%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	1,900,000	113.52		2,156,935.82	0.208%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	2,155,000	99.94		2,153,752.26	0.208%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	2,000,000	107.38		2,147,548.00	0.207%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	2,000,000	107.15		2,143,092.00	0.207%
PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	2,074,000	100.49		2,084,243.49	0.201%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	2,000,000	104.06		2,081,132.00	0.201%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	2,062,000	100.53		2,073,021.39	0.200%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/18 6.65	6.650%	4/15/2018	2,000,000	103.65		2,072,960.00	0.200%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	2,000,000	103.24		2,064,862.00	0.199%
KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	2,000,000	102.98		2,059,570.00	0.199%
COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	1,900,000	108.35		2,058,593.00	0.199%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	2,000,000	101.72		2,034,428.00	0.196%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	1,900,000	107.03		2,033,486.40	0.196%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	2,000,000	101.58		2,031,514.00	0.196%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	2,000,000	101.27		2,025,302.00	0.195%
ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	2,000,000	101.24		2,024,732.00	0.195%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	6/1/2020	2,000,000	101.20		2,023,964.00	0.195%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	2,000,000	100.93		2,018,518.00	0.195%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	2,000,000	100.92		2,018,414.00	0.195%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	2,000,000	100.90		2,018,014.00	0.195%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	2,000,000	100.84		2,016,760.00	0.195%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	2,000,000	100.82		2,016,328.00	0.195%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	2,000,000	100.66		2,013,148.00	0.194%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	2,000,000	100.61		2,012,236.00	0.194%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	2,000,000	100.59		2,011,732.00	0.194%
KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	2,000,000	100.51		2,010,192.00	0.194%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	2,000,000	100.51		2,010,112.00	0.194%
RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	2,000,000	100.42		2,008,316.00	0.194%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	2,000,000	100.38		2,007,560.00	0.194%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	2,000,000	100.34		2,006,706.00	0.194%
GOLDCORP INC SR UNSECURED 03/18 2.125	2.125%	3/15/2018	2,000,000	100.11		2,002,152.00	0.193%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	2,000,000	100.10		2,001,902.00	0.193%
TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	2,000,000	100.05		2,000,902.00	0.193%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	2,000,000	99.74		1,994,840.00	0.192%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	1,866,000	104.67		1,953,140.33	0.188%
CARDINAL HEALTH INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	1,919,000	100.19		1,922,682.56	0.185%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	1,900,000	100.58		1,911,103.60	0.184%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	1,805,000	100.44		1,812,923.95	0.175%
COSTCO WHOLESALE CORP SR UNSECURED 02/20 1.75	1.750%	2/15/2020	1,775,000	99.83		1,772,018.00	0.171%
ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	1,700,000	100.69		1,711,694.30	0.165%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	1,701,000	100.42		1,708,071.06	0.165%
HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	1,567,000	106.27		1,665,290.08	0.161%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	1,510,000	108.27		1,634,887.57	0.158%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	8/23/2017	1,633,000	100.07		1,634,123.50	0.158%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	1,561,000	103.64		1,617,779.81	0.156%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	1,500,000	102.13		1,532,007.00	0.148%
BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	1,500,000	101.70		1,525,452.00	0.147%
AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	1,500,000	101.05		1,515,744.00	0.146%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	1,500,000	101.00		1,515,010.50	0.146%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	1,500,000	100.97		1,514,493.00	0.146%
JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	1,500,000	100.52		1,507,806.00	0.145%
AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	6/28/2019	1,360,000	110.18		1,498,502.40	0.145%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	1,400,000	106.02		1,484,218.40	0.143%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	1,450,000	99.78		1,446,753.45	0.140%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	1,431,000	99.91		1,429,760.75	0.138%
UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	1,400,000	101.09		1,415,248.80	0.137%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/1/2019	1,350,000	102.82		1,388,092.95	0.134%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	1,390,000	99.15		1,378,185.00	0.133%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	1,375,000	99.69		1,370,718.25	0.132%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	1,345,000	100.87		1,356,694.78	0.131%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	1,310,000	102.17		1,338,364.12	0.129%
AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	1,331,000	100.49		1,337,553.84	0.129%
QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	1,300,000	101.17		1,315,251.60	0.127%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	1,300,000	100.67		1,308,667.10	0.126%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	1,300,000	99.82		1,297,619.70	0.125%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	1,200,000	106.96		1,283,541.60	0.124%
BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	1,200,000	106.24		1,274,871.60	0.123%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	1,202,000	105.28		1,265,486.03	0.122%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	1,200,000	101.90		1,222,791.60	0.118%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	1,200,000	100.57		1,206,838.80	0.116%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	1,000,000	112.96		1,129,592.00	0.109%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	1,120,000	99.96		1,119,509.44	0.108%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	1,074,000	102.22		1,097,808.43	0.106%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	1,000,000	108.12		1,081,246.00	0.104%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	1,000,000	106.65		1,066,450.00	0.103%
KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	1,000,000	105.62		1,056,204.00	0.102%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	1,043,000	100.68		1,050,051.72	0.101%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	1,000,000	104.62		1,046,156.00	0.101%
WAL MART STORES INC SR UNSECURED 10/20 3.25	3.250%	10/25/2020	1,000,000	104.13		1,041,345.00	0.100%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	1,000,000	101.43		1,014,328.00	0.098%
VERIZON COMMUNICATIONS SR UNSECURED 06/19 2.55	2.550%	6/17/2019	1,000,000	101.33		1,013,308.00	0.098%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	1,000,000	101.24		1,012,376.00	0.098%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	1,000,000	101.11		1,011,132.00	0.098%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	1,000,000	100.98		1,009,769.00	0.097%
EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	2.875%	10/15/2018	1,000,000	100.94		1,009,369.00	0.097%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	984,000	102.56		1,009,187.45	0.097%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	1,000,000	100.76		1,007,576.00	0.097%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	934,000	107.78		1,006,629.71	0.097%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	1,000,000	100.38		1,003,801.00	0.097%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	880,000	111.59		982,014.00	0.095%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	1,000,000	97.75		977,484.00	0.094%
US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	966,000	100.84		974,076.73	0.094%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	960,000	99.63		956,437.44	0.092%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	916,000	100.87		923,932.56	0.089%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	921,000	100.07		921,683.38	0.089%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	900,000	100.54		904,844.70	0.087%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2	2.200%	5/15/2019	885,000	100.83		892,384.44	0.086%



Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	862,000	100.66		867,689.20	0.084%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	809,000	99.82		807,513.06	0.078%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	800,000	100.83		806,660.80	0.078%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	766,000	100.45		769,463.85	0.074%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	700,000	105.46		738,208.80	0.071%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	730,000	100.94		736,897.04	0.071%
BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	731,000	99.21		725,228.76	0.070%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	715,000	101.10		722,892.17	0.070%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	715,000	100.62		719,454.45	0.069%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	700,000	102.57		717,974.60	0.069%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	715,000	100.34		717,397.40	0.069%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	9/15/2017	705,000	100.82		710,809.91	0.069%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	700,000	100.70		704,923.80	0.068%
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	700,000	100.56		703,894.10	0.068%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	667,000	100.91		673,100.38	0.065%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	650,000	101.17		657,625.80	0.063%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	625,000	100.66		629,136.25	0.061%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	600,000	104.33		625,967.40	0.060%
CBS CORP COMPANY GUAR 07/17 1.95	1.950%	7/1/2017	621,000	100.00		621,000.00	0.060%
WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	595,000	103.72		617,127.46	0.060%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	608,000	101.04		614,331.71	0.059%
SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	600,000	100.81		604,877.40	0.058%
NEWELL BRANDS INC SR UNSECURED 03/19 2.6	2.600%	3/29/2019	572,000	100.98		577,597.02	0.056%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	545,000	100.95		550,152.98	0.053%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	500,000	109.06		545,305.50	0.053%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	500,000	108.83		544,144.50	0.052%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	539,000	99.08		534,036.89	0.052%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	500,000	102.87		514,372.50	0.050%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	501,000	100.68		504,408.30	0.049%
WESTPAC BANKING CORP SR UNSECURED 08/17 2	2.000%	8/14/2017	501,000	100.07		501,335.67	0.048%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	500,000	98.77		493,858.00	0.048%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	480,000	101.89		489,090.72	0.047%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	5/15/2018	429,000	103.60		444,432.85	0.043%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	447,000	97.79		437,126.22	0.042%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	426,000	101.51		432,429.19	0.042%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	425,000	100.56		427,387.23	0.041%
ANTHEM INC SR UNSECURED 01/18 1.875	1.875%	1/15/2018	420,000	100.08		420,352.80	0.041%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	388,000	101.77		394,860.23	0.038%



Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	400,000	98.37		393,499.60	0.038%
CHEVRON CORP SR UNSECURED 12/17 1.104	1.104%	12/5/2017	383,000	99.89		382,586.36	0.037%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	367,000	104.22		382,472.72	0.037%
CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	372,000	100.51		373,910.22	0.036%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	350,000	104.14		364,484.75	0.035%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	358,000	101.05		361,748.26	0.035%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	358,000	100.30		359,087.96	0.035%
AUST + NZ BANKING GRP NY SR UNSECURED 10/17 1.875	1.875%	10/6/2017	358,000	100.11		358,393.80	0.035%
KFW GOVT GUARANT 09/17 0.875	0.875%	9/5/2017	358,000	99.95		357,838.18	0.035%
AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	358,000	99.90		357,654.53	0.035%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	340,000	100.59		341,993.42	0.033%
SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	290,000	106.35		308,424.28	0.030%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	286,000	102.48		293,088.51	0.028%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	286,000	101.72		290,928.35	0.028%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	268,000	101.88		273,027.68	0.026%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	261,000	100.53		262,395.31	0.025%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	9/14/2017	252,000	100.17		252,425.88	0.024%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	250,000	100.51		251,281.00	0.024%
AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625	2.625%	5/19/2022	250,000	100.12		250,290.00	0.024%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	236,000	99.67		235,224.03	0.023%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	1.450%	5/1/2018	235,000	99.86		234,662.31	0.023%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	215,000	100.13		215,278.21	0.021%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	9/15/2017	215,000	99.96		214,924.32	0.021%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	215,000	99.53		213,988.00	0.021%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/22 2.75	2.750%	3/10/2022	200,000	100.86		201,720.20	0.019%
GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	200,000	100.53		201,051.20	0.019%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	197,000	100.73		198,429.04	0.019%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	183,000	104.46		191,165.28	0.018%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	153,000	101.44		155,198.00	0.015%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	141,000	99.95		140,929.08	0.014%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	134,000	102.57		137,446.88	0.013%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	135,000	100.20		135,267.98	0.013%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	127,000	101.68		129,134.36	0.012%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/1/2017	123,000	100.62		123,758.05	0.012%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	7/15/2017	123,000	99.99		122,985.98	0.012%
NIPPON TELEGR + TELEPH SR SECURED 07/17 1.4	1.400%	7/18/2017	102,000	100.00		101,999.08	0.010%
IBM CORP SR UNSECURED 02/18 1.25	1.250%	2/8/2018	100,000	99.96		99,962.60	0.010%
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	61,000	106.82		65,162.95	0.006%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>878,532,266.12</b>	<b>84.75%</b>
UBS AG STAMFORD CT SR UNSECURED 08/17 1.375	1.375%	8/14/2017	50,000	100.00		49,999.95	0.005%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/1/2017	39,000	101.37		39,533.17	0.004%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	24,000	100.90		24,216.48	0.002%
WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	8,000	104.73		8,378.00	0.001%
<b>Interest Rate Swap</b>						<b>-2,129,525.73</b>	<b>-0.21%</b>
062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	101.70	43,731,211.99	731,211.99	0.071%
889649540 IRS USD R V 12MLIBOR CPURNSA		10/20/2020	42,000,000	101.47	42,615,358.38	615,358.38	0.059%
023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	101.31	38,496,763.74	496,763.74	0.048%
895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	101.52	30,456,732.00	456,732.00	0.044%
045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	100.94	48,453,125.76	453,125.76	0.044%
988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	101.52	27,410,628.69	410,628.69	0.040%
040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	100.99	40,396,766.40	396,766.40	0.038%
077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	100.95	36,343,774.44	343,774.44	0.033%
032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	100.75	40,298,138.00	298,138.00	0.029%
939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	101.81	14,253,788.92	253,788.92	0.024%
926222522 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/4/2021	14,000,000	101.11	14,155,053.64	155,053.64	0.015%
097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	100.29	40,115,594.00	115,594.00	0.011%
729199870 IRS USD R V 12MLIBOR CPURNSA		1/20/2019	30,000,000	100.29	30,087,795.30	87,795.30	0.008%
092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	100.37	20,073,653.60	73,653.60	0.007%
040630074 IRS USD P F 1.65500 P1.655.072020.FIXED INFLATION		7/20/2020	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
032282811 IRS USD P F 1.67000 P1.67.070819.FIXED INFLATIONZ		7/8/2019	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
023254657 IRS USD P F 1.62300 P1.623.062020.FIXED INFLATION		6/20/2020	-38,000,000	100.00	-38,000,000.00	0.00	0.000%
097701492 IRS USD P F 1.83200 P1.832.110820.FIXED INFLATION		11/8/2020	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
101630866 IRS USD P F 1.97000 P1.97.111619.FIXED INFLATIONZ		11/16/2019	-23,000,000	100.00	-23,000,000.00	0.00	0.000%
114737591 IRS USD P F 2.28200 P2.282.020820.FIXED INFLATION		2/8/2020	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
130204624 IRS USD P F 2.14400 P2.144.011121.FIXED INFLATION		1/11/2021	-44,000,000	100.00	-44,000,000.00	0.00	0.000%
092033612 IRS USD P F 1.84875 P1.84875.102721.FIXED INFLATI		10/27/2021	-20,000,000	100.00	-20,000,000.00	0.00	0.000%
077155622 IRS USD P F 1.71750 P1.7175.092721.FIXED INFLATIO		9/27/2021	-36,000,000	100.00	-36,000,000.00	0.00	0.000%
045532871 IRS USD P F 1.56300 P1.563.072819.FIXED INFLATION		7/28/2019	-48,000,000	100.00	-48,000,000.00	0.00	0.000%
062597998 IRS USD P F 1.52500 P1.525.083121.FIXED INFLATION		8/31/2021	-43,000,000	100.00	-43,000,000.00	0.00	0.000%
939148815 IRS USD P F 1.34750 US CPI URBAN CONSUMERS NSA		1/28/2020	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
988234193 IRS USD P F 1.63250 US CPI URBAN CONSUMERS NSA		4/14/2021	-27,000,000	100.00	-27,000,000.00	0.00	0.000%
889649540 IRS USD P F 1.42900 CPURNSA		10/20/2020	-42,000,000	100.00	-42,000,000.00	0.00	0.000%
755270546 IRS USD P F 1.76500 CPURNSA		3/3/2019	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
729199870 IRS USD P F 1.32000 CPURNSA		1/20/2019	-30,000,000	100.00	-30,000,000.00	0.00	0.000%
645106288 IRS USD P F 2.21500 CPURNSA		7/25/2018	-28,000,000	100.00	-28,000,000.00	0.00	0.000%
701552410 IRS USD P F 1.79000 CPI SWAP CPURNSA		11/19/2018	-31,000,000	100.00	-31,000,000.00	0.00	0.000%
926222522 IRS USD P F 1.59250 US CPI URBAN CONSUMERS NSA		1/4/2021	-14,000,000	100.00	-14,000,000.00	0.00	0.000%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Interest Rate Swap</b>						<b>-2,129,525.73</b>	<b>-0.21%</b>
895567197 IRS USD P F 1.43500		10/30/2020	-30,000,000	100.00	-30,000,000.00	0.00	0.000%
756968501 IRS USD P F 1.73500 CPURNSA		3/5/2019	-33,000,000	100.00	-33,000,000.00	0.00	0.000%
788720592 IRS USD P F 1.83700 CPI SWAP CPURNSA		4/28/2019	-42,000,000	100.00	-42,000,000.00	0.00	0.000%
152542239 IRS USD P F 2.20400 152542239_FIX OIS		2/16/2019	-44,000,000	100.00	-44,000,000.00	0.00	0.000%
159714757 IRS USD P F 2.22500 P2.225.030120.FIXED INFLATION		3/1/2020	-29,000,000	100.00	-29,000,000.00	0.00	0.000%
169595969 IRS USD P F 2.14500 169595969_INF INFLATIONZERO		3/17/2020	-25,000,000	100.00	-25,000,000.00	0.00	0.000%
183199920 IRS USD P F 2.13500 183199920_INF INFLATIONZERO		4/5/2021	-30,000,000	100.00	-30,000,000.00	0.00	0.000%
209833281 IRS USD P F 1.98300 US CPI URBAN CONSUMERS NSA		5/12/2022	-32,000,000	100.00	-32,000,000.00	0.00	0.000%
225162386 IRS USD P F 1.99000 CPURNSA / INFLATION		6/5/2022	-45,000,000	100.00	-45,000,000.00	0.00	0.000%
244093861 IRS USD P F 1.86000 CPURNSA		6/30/2020	-60,000,000	100.00	-60,000,000.00	0.00	0.000%
626117038 IRS USD P F 2.24200 CPI SWAP CPURNSA		6/12/2019	-26,000,000	100.00	-26,000,000.00	0.00	0.000%
101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	99.74	22,940,160.44	-59,839.56	-0.006%
244093861 IRS USD R V 00MCPI CPURNSA		6/30/2020	60,000,000	99.90	59,938,950.00	-61,050.00	-0.006%
788720592 IRS USD R V 00MCPI CPI SWAP CPURNSA		4/28/2019	42,000,000	99.58	41,824,458.06	-175,541.94	-0.017%
756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	99.36	32,789,772.18	-210,227.82	-0.020%
225162386 IRS USD R V 00M CPI US CPI URBAN CONSUMERS NSA		6/5/2022	45,000,000	99.52	44,781,983.55	-218,016.45	-0.021%
209833281 IRS USD R V 00MCPURN 1209833281 RUSCPI		5/12/2022	32,000,000	99.30	31,776,168.00	-223,832.00	-0.022%
169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	98.78	24,693,804.00	-306,196.00	-0.030%
755270546 IRS USD R V 12MLIBOR CPURNSA		3/3/2019	40,000,000	99.19	39,676,953.60	-323,046.40	-0.031%
159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	98.67	28,615,173.19	-384,826.81	-0.037%
152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	99.05	43,580,834.44	-419,165.56	-0.040%
183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	98.52	29,556,625.20	-443,374.80	-0.043%
130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	98.85	43,492,742.48	-507,257.52	-0.049%
114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	98.60	39,439,872.80	-560,127.20	-0.054%
701552410 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		11/19/2018	31,000,000	97.83	30,326,099.37	-673,900.63	-0.065%
626117038 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		6/12/2019	26,000,000	95.29	24,774,620.78	-1,225,379.22	-0.118%
645106288 IRS USD R V 12MLIBOR CPURNSA		7/25/2018	28,000,000	95.62	26,773,871.32	-1,226,128.68	-0.118%
<b>Sovereign Bond</b>						<b>160,191,811.26</b>	<b>15.45%</b>
FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	22,000,000	100.56		22,123,178.00	2.134%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	167,000,000	11.66		19,476,540.77	1.879%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	137,000,000	13.91		19,053,955.51	1.838%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	10,000,000	99.28		9,928,320.00	0.958%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	9,720,000	100.67		9,784,735.20	0.944%
ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	9,000,000	104.86		9,437,733.00	0.910%
MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	8,500,000	99.55		8,461,673.50	0.816%
TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	8,143,592	99.50		8,103,053.20	0.782%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	6,000,000	100.86		6,051,420.00	0.584%
ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	6,000,000	100.76		6,045,636.00	0.583%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Sovereign Bond</b>						<b>160,191,811.26</b>	<b>15.45%</b>
TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	5,673,855	99.84		5,664,878.96	0.546%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	5,000,000	104.65		5,232,740.00	0.505%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	5,000,000	99.68		4,984,125.00	0.481%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	5,000,000	97.60		4,880,125.00	0.471%
FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	4,000,000	98.23		3,929,160.00	0.379%
SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75	1.750%	4/1/2022	5,000,000	73.40		3,669,802.07	0.354%
FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	2,500,000	131.19		3,279,785.55	0.316%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	3,221,000	101.36		3,264,760.51	0.315%
BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	2,000,000	102.58		2,051,606.00	0.198%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	2,400,000	75.35		1,808,328.19	0.174%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	1,000,000	99.85		998,530.00	0.096%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	650,000	101.20		657,793.50	0.063%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	594,000	100.04		594,216.22	0.057%
JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	7/31/2018	358,000	99.98		357,935.92	0.035%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	9/26/2017	286,000	99.93		285,794.08	0.028%
FREDDIE MAC NOTES 09/17 1	1.000%	9/29/2017	66,000	99.98		65,985.08	0.006%
<b>Total</b>						<b>1,036,594,551.65</b>	<b>100.0%</b>