

DFA Short-Duration Real Return Portfolio

As of December 31, 2017 (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						952,204,425.22		83.595%
1	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$19,932,000		19,924,565.36	1.749%	1.749%
2	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €13,950,000		16,784,311.91	1.474%	3.223%
3	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$15,000,000		15,068,408.10	1.323%	4.546%
4	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$14,000,000		14,083,596.66	1.236%	5.782%
5	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$14,000,000		13,738,285.40	1.206%	6.988%
6	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$12,000,000		12,047,822.40	1.058%	8.046%
7	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$12,000,000		11,995,524.00	1.053%	9.099%
8	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$11,405,000		11,375,403.80	0.999%	10.097%
9	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$11,500,000		11,114,466.99	0.976%	11.073%
10	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$11,000,000		10,733,045.51	0.942%	12.015%
11	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$10,500,000		10,347,783.71	0.908%	12.924%
12	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$10,000,000		10,031,208.80	0.881%	13.805%
13	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$10,000,000		9,982,587.30	0.876%	14.681%
14	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$10,000,000		9,953,149.90	0.874%	15.555%
15	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$10,000,000		9,851,969.60	0.865%	16.420%
16	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$9,000,000		8,857,003.68	0.778%	17.197%
17	FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$9,000,000		8,747,843.22	0.768%	17.965%
18	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$11,000,000		8,579,037.39	0.753%	18.718%
19	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$8,526,000		8,545,475.09	0.750%	19.469%
20	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$7,828,000		7,834,010.96	0.688%	20.156%
21	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$7,600,000		7,598,406.36	0.667%	20.823%

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Corporate Bond						952,204,425.22	83.595%	
22	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$7,500,000		7,446,617.70	0.654%	21.477%
23	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$7,200,000		7,269,561.36	0.638%	22.115%
24	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$7,185,000		7,234,991.29	0.635%	22.750%
25	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$7,000,000		6,996,793.72	0.614%	23.365%
26	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$7,000,000		6,952,895.60	0.610%	23.975%
27	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$7,000,000		6,851,803.21	0.602%	24.577%
28	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €5,500,000		6,610,290.75	0.580%	25.157%
29	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €5,199,000		6,252,862.98	0.549%	25.706%
30	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €5,000,000		6,221,218.61	0.546%	26.252%
31	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	USD \$6,200,000		6,206,624.70	0.545%	26.797%
32	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$6,000,000		6,018,129.96	0.528%	27.325%
33	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$6,000,000		5,998,173.78	0.527%	27.852%
34	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$5,824,000		5,810,069.92	0.510%	28.362%
35	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$5,661,000		5,663,119.76	0.497%	28.859%
36	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$5,570,000		5,488,591.00	0.482%	29.341%
37	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$5,000,000		5,487,622.75	0.482%	29.823%
38	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,400,000		5,271,951.12	0.463%	30.286%
39	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$5,275,000		5,265,897.51	0.462%	30.748%
40	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$5,174,000		5,211,721.62	0.458%	31.205%
41	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,940,000		5,165,783.19	0.454%	31.659%
42	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$6,500,000		5,076,877.49	0.446%	32.105%
43	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,071,000		5,062,940.36	0.444%	32.549%
44	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,000,000		5,044,273.35	0.443%	32.992%
45	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,000,000		5,039,681.95	0.442%	33.434%
46	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$5,000,000		5,013,761.75	0.440%	33.875%
47	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$5,000,000		5,002,831.15	0.439%	34.314%
48	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000		4,993,688.25	0.438%	34.752%
49	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$4,979,000		4,981,434.43	0.437%	35.189%
50	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$5,000,000		4,974,900.65	0.437%	35.626%
51	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$5,000,000		4,969,696.10	0.436%	36.062%
52	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$5,000,000		4,942,352.30	0.434%	36.496%
53	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$5,000,000		4,937,678.55	0.433%	36.930%
54	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$5,000,000		4,936,900.00	0.433%	37.363%
55	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$5,000,000		4,915,178.50	0.432%	37.795%
56	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$4,900,000		4,908,663.59	0.431%	38.226%
57	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$5,000,000		4,905,437.10	0.431%	38.656%
58	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$5,000,000		4,878,207.05	0.428%	39.085%
59	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €4,000,000		4,799,493.18	0.421%	39.506%

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Corporate Bond						952,204,425.22		83.595%
60	MCDONALD S CORP SR UNSECURED 02/19 5	5.000%	2/1/2019	USD \$4,506,000		4,646,338.33	0.408%	39.914%
61	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$4,600,000		4,600,885.45	0.404%	40.318%
62	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €3,800,000		4,566,302.95	0.401%	40.719%
63	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,500,000		4,517,824.46	0.397%	41.115%
64	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$4,250,000		4,498,828.83	0.395%	41.510%
65	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$4,400,000		4,428,498.80	0.389%	41.899%
66	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,346,000		4,334,704.40	0.381%	42.280%
67	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$4,311,000		4,311,520.77	0.379%	42.658%
68	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$4,225,000		4,210,822.89	0.370%	43.028%
69	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €3,500,000		4,186,512.97	0.368%	43.395%
70	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$4,000,000		4,152,192.44	0.365%	43.760%
71	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,950,000		4,078,778.39	0.358%	44.118%
72	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$4,000,000		4,005,476.96	0.352%	44.470%
73	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$4,000,000		4,004,241.12	0.352%	44.821%
74	AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	USD \$4,000,000		3,997,166.64	0.351%	45.172%
75	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$4,000,000		3,994,759.72	0.351%	45.523%
76	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$4,000,000		3,988,072.80	0.350%	45.873%
77	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,970,000		3,986,744.67	0.350%	46.223%
78	KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	USD \$4,000,000		3,976,670.84	0.349%	46.572%
79	BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	USD \$3,750,000		3,967,676.44	0.348%	46.920%
80	INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$4,000,000		3,932,868.00	0.345%	47.265%
81	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,890,000		3,926,742.96	0.345%	47.610%
82	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$4,000,000		3,894,277.20	0.342%	47.952%
83	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$3,900,000		3,885,727.09	0.341%	48.293%
84	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$3,800,000		3,879,525.94	0.341%	48.634%
85	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$3,800,000		3,812,696.18	0.335%	48.969%
86	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$4,800,000		3,781,653.51	0.332%	49.301%
87	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$3,800,000		3,774,147.38	0.331%	49.632%
88	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$3,500,000		3,663,598.37	0.322%	49.953%
89	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	USD \$3,630,000		3,629,618.16	0.319%	50.272%
90	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €3,000,000		3,588,230.92	0.315%	50.587%
91	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$3,500,000		3,523,299.08	0.309%	50.896%
92	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$3,500,000		3,503,726.87	0.308%	51.204%
93	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$3,500,000		3,501,955.24	0.307%	51.511%
94	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$3,500,000		3,497,609.85	0.307%	51.819%
95	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$3,500,000		3,486,116.03	0.306%	52.125%
96	US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	USD \$3,400,000		3,373,082.81	0.296%	52.421%
97	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$3,320,000		3,327,997.45	0.292%	52.713%

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Corporate Bond						952,204,425.22		83.595%
98	BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	USD \$3,250,000		3,296,379.81	0.289%	53.002%
99	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$3,281,000		3,284,422.31	0.288%	53.291%
100	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$3,000,000		3,212,226.00	0.282%	53.573%
101	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$3,000,000		3,179,570.10	0.279%	53.852%
102	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$3,000,000		3,120,900.00	0.274%	54.126%
103	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,900,000		3,101,286.04	0.272%	54.398%
104	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$3,085,000		3,099,691.26	0.272%	54.670%
105	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,065,369.79	0.269%	54.939%
106	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,000,000		3,033,310.38	0.266%	55.206%
107	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$3,000,000		3,024,962.10	0.266%	55.471%
108	CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	USD \$3,010,000		3,024,528.76	0.266%	55.737%
109	COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	USD \$3,000,000		3,021,680.97	0.265%	56.002%
110	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$3,000,000		3,020,168.67	0.265%	56.267%
111	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$3,000,000		3,018,942.15	0.265%	56.532%
112	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,000,000		3,015,766.08	0.265%	56.797%
113	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €2,500,000		3,015,407.26	0.265%	57.062%
114	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,000,000		3,012,344.25	0.264%	57.326%
115	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,000,000		3,009,560.01	0.264%	57.590%
116	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$3,000,000		3,008,308.08	0.264%	57.854%
117	JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	USD \$3,000,000		3,005,695.35	0.264%	58.118%
118	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$3,000,000		3,004,363.23	0.264%	58.382%
119	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000		3,003,567.69	0.264%	58.646%
120	CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	USD \$3,000,000		2,999,387.55	0.263%	58.909%
121	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$3,000,000		2,995,326.12	0.263%	59.172%
122	CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	USD \$3,000,000		2,991,028.20	0.263%	59.434%
123	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$3,000,000		2,990,205.30	0.263%	59.697%
124	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,960,000		2,980,011.23	0.262%	59.959%
125	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$3,000,000		2,976,426.69	0.261%	60.220%
126	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 2	2.000%	2/16/2022	USD \$3,000,000		2,965,591.95	0.260%	60.480%
127	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$3,000,000		2,965,230.00	0.260%	60.741%
128	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$3,000,000		2,963,581.35	0.260%	61.001%
129	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$2,950,000		2,957,280.57	0.260%	61.260%
130	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$3,000,000		2,954,200.65	0.259%	61.520%
131	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €2,400,000		2,930,541.68	0.257%	61.777%
132	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$3,700,000		2,890,680.19	0.254%	62.031%
133	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$2,710,000		2,885,681.39	0.253%	62.284%
134	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$2,800,000		2,819,663.92	0.248%	62.532%
135	VIACOM INC SR UNSECURED 12/21 3.875	3.875%	12/15/2021	USD \$2,740,000		2,794,499.09	0.245%	62.777%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						952,204,425.22		83.595%
136	AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$2,700,000		2,727,236.01	0.239%	63.016%
137	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$2,700,000		2,686,142.84	0.236%	63.252%
138	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$2,673,000		2,678,838.95	0.235%	63.487%
139	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$2,484,000		2,632,812.64	0.231%	63.719%
140	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,600,000		2,626,414.78	0.231%	63.949%
141	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$2,600,000		2,595,499.92	0.228%	64.177%
142	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,550,000		2,540,768.80	0.223%	64.400%
143	AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$2,444,000		2,536,045.49	0.223%	64.623%
144	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$2,500,000		2,520,806.38	0.221%	64.844%
145	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$2,499,000		2,505,301.15	0.220%	65.064%
146	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$2,500,000		2,501,111.48	0.220%	65.283%
147	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$2,500,000		2,492,189.73	0.219%	65.502%
148	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €2,000,000		2,485,060.68	0.218%	65.720%
149	HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	USD \$2,470,000		2,468,163.65	0.217%	65.937%
150	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,439,000.93	0.214%	66.151%
151	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$2,400,000		2,387,447.30	0.210%	66.361%
152	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,378,000		2,383,392.02	0.209%	66.570%
153	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,369,000		2,370,715.23	0.208%	66.778%
154	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$3,000,000		2,367,899.76	0.208%	66.986%
155	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,900,000		2,278,747.07	0.200%	67.186%
156	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,150,000		2,253,549.44	0.198%	67.384%
157	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$2,250,000		2,237,973.64	0.196%	67.580%
158	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,220,000		2,222,280.74	0.195%	67.776%
159	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$2,258,000		2,196,483.57	0.193%	67.968%
160	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$2,200,000		2,195,288.26	0.193%	68.161%
161	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$2,170,000		2,169,479.96	0.190%	68.352%
162	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$2,128,000		2,161,071.33	0.190%	68.541%
163	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,155,000		2,151,840.71	0.189%	68.730%
164	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,000,000		2,121,519.14	0.186%	68.916%
165	BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	USD \$2,000,000		2,120,039.76	0.186%	69.103%
166	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,000,000		2,108,479.94	0.185%	69.288%
167	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$2,000,000		2,108,234.80	0.185%	69.473%
168	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$2,000,000		2,102,937.52	0.185%	69.657%
169	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,700,000		2,084,534.54	0.183%	69.840%
170	PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$2,074,000		2,075,092.67	0.182%	70.023%
171	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$2,000,000		2,061,998.32	0.181%	70.204%
172	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$2,062,000		2,060,254.89	0.181%	70.384%
173	EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$2,000,000		2,038,950.00	0.179%	70.563%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						952,204,425.22		83.595%
174	KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	USD \$2,000,000		2,032,849.00	0.178%	70.742%
175	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,000,000		2,018,574.72	0.177%	70.919%
176	COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	USD \$1,900,000		2,013,551.96	0.177%	71.096%
177	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$2,000,000		2,011,915.80	0.177%	71.273%
178	BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	USD \$2,000,000		2,007,882.64	0.176%	71.449%
179	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$2,000,000		2,006,670.00	0.176%	71.625%
180	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$2,000,000		2,004,300.00	0.176%	71.801%
181	RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	USD \$2,000,000		2,001,739.26	0.176%	71.977%
182	INTESA SANPAOLO SPA COMPANY GUAR 01/18 3.875	3.875%	1/16/2018	USD \$2,000,000		2,001,337.70	0.176%	72.152%
183	GOLDCORP INC SR UNSECURED 03/18 2.125	2.125%	3/15/2018	USD \$2,000,000		2,001,031.78	0.176%	72.328%
184	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	USD \$2,000,000		2,000,528.22	0.176%	72.504%
185	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$1,900,000		1,999,622.59	0.176%	72.679%
186	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$2,000,000		1,998,819.28	0.175%	72.855%
187	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$2,000,000		1,998,750.00	0.175%	73.030%
188	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$2,000,000		1,998,397.92	0.175%	73.206%
189	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$2,000,000		1,997,462.48	0.175%	73.381%
190	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$2,000,000		1,996,983.22	0.175%	73.556%
191	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$2,000,000		1,995,951.78	0.175%	73.731%
192	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$2,000,000		1,994,562.84	0.175%	73.907%
193	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$2,000,000		1,985,093.64	0.174%	74.081%
194	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$2,000,000		1,981,638.92	0.174%	74.255%
195	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$1,940,000		1,949,158.47	0.171%	74.426%
196	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,866,000		1,930,820.03	0.170%	74.595%
197	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,600,000		1,913,320.01	0.168%	74.763%
198	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,900,000		1,902,269.44	0.167%	74.930%
199	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$1,805,000		1,805,569.95	0.159%	75.089%
200	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$2,300,000		1,792,627.68	0.157%	75.246%
201	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$1,780,000		1,786,246.13	0.157%	75.403%
202	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$1,701,000		1,701,505.84	0.149%	75.553%
203	HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,567,000		1,642,752.37	0.144%	75.697%
204	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$1,635,000		1,622,069.78	0.142%	75.839%
205	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$1,625,000		1,620,859.61	0.142%	75.981%
206	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,561,000		1,609,366.54	0.141%	76.123%
207	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,510,000		1,601,738.19	0.141%	76.263%
208	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$2,000,000		1,574,841.61	0.138%	76.402%
209	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,500,000		1,520,325.56	0.133%	76.535%
210	BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	USD \$1,500,000		1,514,404.50	0.133%	76.668%
211	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,500,000		1,511,217.00	0.133%	76.801%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						952,204,425.22		83.595%
212	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$1,500,000		1,502,849.70	0.132%	76.933%
213	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$1,500,000		1,497,946.70	0.132%	77.064%
214	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,500,000		1,496,628.95	0.131%	77.196%
215	AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	6/28/2019	USD \$1,360,000		1,457,926.84	0.128%	77.324%
216	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$1,450,000		1,443,954.43	0.127%	77.450%
217	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,431,000		1,428,628.23	0.125%	77.576%
218	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$1,400,000		1,403,458.78	0.123%	77.699%
219	IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	USD \$1,390,000		1,372,874.10	0.121%	77.819%
220	MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	USD \$1,365,000		1,363,833.31	0.120%	77.939%
221	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$1,375,000		1,363,608.83	0.120%	78.059%
222	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$1,345,000		1,343,033.96	0.118%	78.177%
223	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,331,000		1,329,457.14	0.117%	78.293%
224	BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$1,310,000		1,311,606.26	0.115%	78.409%
225	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$1,300,000		1,307,004.35	0.115%	78.523%
226	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,300,000		1,303,666.00	0.114%	78.638%
227	MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$1,300,000		1,298,730.94	0.114%	78.752%
228	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,200,000		1,265,386.82	0.111%	78.863%
229	BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	USD \$1,200,000		1,255,026.82	0.110%	78.973%
230	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$1,200,000		1,214,573.80	0.107%	79.080%
231	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €1,000,000		1,200,668.80	0.105%	79.185%
232	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$1,200,000		1,198,217.56	0.105%	79.290%
233	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	USD \$1,120,000		1,177,650.50	0.103%	79.394%
234	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,000,000		1,110,691.33	0.098%	79.491%
235	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$1,000,000		1,060,712.66	0.093%	79.584%
236	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$1,000,000		1,052,380.31	0.092%	79.677%
237	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,000,000		1,047,276.05	0.092%	79.769%
238	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,000,000		1,033,488.93	0.091%	79.859%
239	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$1,000,000		1,023,485.94	0.090%	79.949%
240	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £750,000		1,012,175.66	0.089%	80.038%
241	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$1,000,000		1,008,815.99	0.089%	80.127%
242	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$1,000,000		1,005,263.73	0.088%	80.215%
243	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$1,000,000		1,004,873.47	0.088%	80.303%
244	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,000,000		1,003,083.04	0.088%	80.391%
245	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,000,000		998,669.25	0.088%	80.479%
246	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$1,000,000		998,293.15	0.088%	80.567%
247	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$984,000		994,013.68	0.087%	80.654%
248	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$980,000		978,797.40	0.086%	80.740%
249	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		975,152.49	0.086%	80.825%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						952,204,425.22		83.595%
250	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$880,000		963,447.94	0.085%	80.910%
251	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$960,000		949,541.07	0.083%	80.993%
252	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$921,000		920,450.40	0.081%	81.074%
253	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$916,000		919,063.24	0.081%	81.155%
254	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$800,000		799,022.62	0.070%	81.225%
255	AUTOZONE INC SR UNSECURED 04/22 3.7	3.700%	4/15/2022	USD \$750,000		773,657.70	0.068%	81.293%
256	XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$766,000		763,496.10	0.067%	81.360%
257	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$730,000		732,450.76	0.064%	81.424%
258	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		731,109.65	0.064%	81.488%
259	BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	USD \$731,000		720,490.30	0.063%	81.552%
260	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$715,000		718,037.68	0.063%	81.615%
261	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$715,000		715,813.18	0.063%	81.677%
262	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$700,000		710,432.09	0.062%	81.740%
263	BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	USD \$700,000		700,691.94	0.062%	81.801%
264	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$650,000		648,044.71	0.057%	81.858%
265	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$625,000		625,549.51	0.055%	81.913%
266	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$600,000		618,269.50	0.054%	81.967%
267	WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	USD \$595,000		608,206.45	0.053%	82.021%
268	SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$600,000		601,798.52	0.053%	82.074%
269	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		568,768.35	0.050%	82.124%
270	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$545,000		546,838.14	0.048%	82.172%
271	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €450,000		538,670.90	0.047%	82.219%
272	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$500,000		536,139.55	0.047%	82.266%
273	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$539,000		533,914.93	0.047%	82.313%
274	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$500,000		533,667.94	0.047%	82.360%
275	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$515,000		517,425.53	0.045%	82.405%
276	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000		509,667.27	0.045%	82.450%
277	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$501,000		502,433.68	0.044%	82.494%
278	BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	USD \$500,000		500,591.32	0.044%	82.538%
279	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$500,000		498,282.55	0.044%	82.582%
280	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		487,905.76	0.043%	82.625%
281	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$480,000		484,871.76	0.043%	82.667%
282	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$461,000		455,543.92	0.040%	82.707%
283	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	USD \$439,000		444,046.13	0.039%	82.746%
284	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$447,000		436,679.30	0.038%	82.784%
285	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$426,000		429,004.68	0.038%	82.822%
286	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$425,000		424,291.79	0.037%	82.859%
287	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €350,000		422,551.35	0.037%	82.896%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						952,204,425.22		83.595%
288	ANTHEM INC SR UNSECURED 01/18 1.875	1.875%	1/15/2018	USD \$420,000		419,971.52	0.037%	82.933%
289	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$400,000		391,965.15	0.034%	82.968%
290	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$367,000		373,406.74	0.033%	83.000%
291	CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	USD \$372,000		372,479.57	0.033%	83.033%
292	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$350,000		366,279.74	0.032%	83.065%
293	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$358,000		359,354.09	0.032%	83.097%
294	AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	USD \$358,000		357,575.03	0.031%	83.128%
295	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$340,000		339,752.90	0.030%	83.158%
296	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$315,000		315,243.26	0.028%	83.186%
297	SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$290,000		305,102.54	0.027%	83.213%
298	MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$286,000		287,700.65	0.025%	83.238%
299	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$259,000		273,074.63	0.024%	83.262%
300	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	USD \$268,000		270,797.92	0.024%	83.286%
301	BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$261,000		261,753.08	0.023%	83.309%
302	RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$250,000		250,045.81	0.022%	83.330%
303	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$250,000		249,154.24	0.022%	83.352%
304	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €200,000		240,064.41	0.021%	83.373%
305	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$236,000		235,427.92	0.021%	83.394%
306	GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	USD \$215,000		223,085.66	0.020%	83.414%
307	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$215,000		214,221.70	0.019%	83.432%
308	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$203,000		203,571.72	0.018%	83.450%
309	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/22 2.75	2.750%	3/10/2022	USD \$200,000		200,550.47	0.018%	83.468%
310	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$200,000		199,599.27	0.018%	83.485%
311	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$197,000		196,988.84	0.017%	83.503%
312	HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	USD \$190,000		190,064.02	0.017%	83.519%
313	E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$183,000		186,874.36	0.016%	83.536%
314	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$134,000		135,098.44	0.012%	83.548%
315	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$135,000		134,979.38	0.012%	83.560%
316	INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$127,000		128,375.22	0.011%	83.571%
317	IBM CORP SR UNSECURED 02/18 1.25	1.250%	2/8/2018	USD \$100,000		99,939.53	0.009%	83.580%
318	US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	USD \$66,000		66,181.72	0.006%	83.585%
319	NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	USD \$61,000		63,747.75	0.006%	83.591%
320	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$24,000		24,069.58	0.002%	83.593%
321	WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	USD \$8,000		8,241.72	0.001%	83.594%
322	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$7,000		7,250.53	0.001%	83.595%
Currency Forward Contract						-1,740,901.00		-0.153%
323	SEK180105		1/5/2018	-463,506,164	56,510,413.80	522,942.69	0.046%	83.640%
324	GBP180112		1/12/2018	-753,864	1,018,115.35	-16,689.35	-0.001%	83.639%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						-1,740,901.00		-0.153%
325	EUR180109		1/9/2018	-5,204,782	6,247,184.52	-46,749.58	-0.004%	83.635%
326	AUD180130		1/30/2018	-6,937,003	5,412,689.41	-109,743.25	-0.010%	83.625%
327	CAD180126		1/26/2018	-27,653,599	22,008,172.61	-446,238.03	-0.039%	83.586%
328	CAD180108		1/8/2018	-29,662,108	23,601,241.70	-496,728.31	-0.044%	83.542%
329	EUR180119		1/19/2018	-69,317,798	83,248,239.28	-1,147,695.17	-0.101%	83.442%
Interest Rate Swap						7,341,184.95		0.644%
330	062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	44,131,804.72	1,131,804.72	0.099%	83.541%
331	023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	38,777,253.52	777,253.52	0.068%	83.609%
332	045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	48,710,242.56	710,242.56	0.062%	83.672%
333	040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	40,691,295.20	691,295.20	0.061%	83.732%
334	895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	30,689,722.20	689,722.20	0.061%	83.793%
335	077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	36,685,083.24	685,083.24	0.060%	83.853%
336	988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	27,650,754.54	650,754.54	0.057%	83.910%
337	261474493 IRS USD R V 12MUSCPI RUSCPI.072621.FLOAT INFLATION		7/26/2021	54,000,000	54,536,947.92	536,947.92	0.047%	83.957%
338	032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	40,505,760.00	505,760.00	0.044%	84.002%
339	097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	40,425,327.20	425,327.20	0.037%	84.039%
340	244093861 IRS USD R V 00MCPURNSA		6/30/2020	60,000,000	60,367,394.40	367,394.40	0.032%	84.071%
341	345215159 IRS USD R V 12MUSCPI 345215159_INF INFLATIONZERO		10/23/2022	42,000,000	42,354,896.22	354,896.22	0.031%	84.102%
342	939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	14,341,346.60	341,346.60	0.030%	84.132%
343	307410375 IRS USD R V 12MUSCPI 307410375_INF INFLATIONZERO		9/8/2022	25,000,000	25,292,819.25	292,819.25	0.026%	84.158%
344	225162386 IRS USD R V 00M CPI US CPI URBAN CONSUMERS NSA		6/5/2022	45,000,000	45,272,202.75	272,202.75	0.024%	84.182%
345	926222522 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/4/2021	14,000,000	14,266,234.64	266,234.64	0.023%	84.205%
346	092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	20,265,935.80	265,935.80	0.023%	84.229%
347	729199870 IRS USD R V 12MLIBOR CPURNSA		1/20/2019	30,000,000	30,226,628.70	226,628.70	0.020%	84.249%
348	339609109 IRS USD R V 12MUSCPI 339609109_INF INFLATIONZERO		10/17/2022	24,000,000	24,170,648.16	170,648.16	0.015%	84.264%
349	374297222 IRS USD R V 12MUSCPI RUSCPI.112122.FLOAT INFLATION		11/21/2022	36,000,000	36,146,227.68	146,227.68	0.013%	84.276%
350	209833281 IRS USD R V 00MCPURN 1209833281 RUSCPI		5/12/2022	32,000,000	32,120,755.52	120,755.52	0.011%	84.287%
351	101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	23,077,608.90	77,608.90	0.007%	84.294%
352	394682741 IRS USD R V 12MUSCPI 394682741_INF INFLATIONZERO		12/11/2022	22,000,000	22,068,566.96	68,566.96	0.006%	84.300%
353	788720592 IRS USD R V 00MCPPI CPI SWAP CPURNSA		4/28/2019	42,000,000	42,045,992.94	45,992.94	0.004%	84.304%
354	114737591 IRS USD P F 2.28200 P2.282.020820.FIXED INFLATION		2/8/2020	-40,000,000	-40,000,000.00	0.00	0.000%	84.304%
355	183199920 IRS USD P F 2.13500 183199920_INF INFLATIONZERO		4/5/2021	-30,000,000	-30,000,000.00	0.00	0.000%	84.304%
356	101630866 IRS USD P F 1.97000 P1.97.111619.FIXED INFLATIONZ		11/16/2019	-23,000,000	-23,000,000.00	0.00	0.000%	84.304%
357	394682741 IRS USD P F 2.03500 394682741_FIX INFLATIONZERO		12/11/2022	-22,000,000	-22,000,000.00	0.00	0.000%	84.304%
358	988234193 IRS USD P F 1.63250 US CPI URBAN CONSUMERS NSA		4/14/2021	-27,000,000	-27,000,000.00	0.00	0.000%	84.304%
359	626117038 IRS USD P F 2.24200 CPI SWAP CPURNSA		6/12/2019	-26,000,000	-26,000,000.00	0.00	0.000%	84.304%
360	788720592 IRS USD P F 1.83700 CPI SWAP CPURNSA		4/28/2019	-42,000,000	-42,000,000.00	0.00	0.000%	84.304%
361	209833281 IRS USD P F 1.98300 US CPI URBAN CONSUMERS NSA		5/12/2022	-32,000,000	-32,000,000.00	0.00	0.000%	84.304%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						7,341,184.95		0.644%
362	062597998 IRS USD P F 1.52500 P1.525.083121.FIXED INFLATION		8/31/2021	-43,000,000	-43,000,000.00	0.00	0.000%	84.304%
363	130204624 IRS USD P F 2.14400 P2.144.011121.FIXED INFLATION		1/11/2021	-44,000,000	-44,000,000.00	0.00	0.000%	84.304%
364	159714757 IRS USD P F 2.22500 P2.225.030120.FIXED INFLATION		3/1/2020	-29,000,000	-29,000,000.00	0.00	0.000%	84.304%
365	244093861 IRS USD P F 1.86000 CPURNSA		6/30/2020	-60,000,000	-60,000,000.00	0.00	0.000%	84.304%
366	374297222 IRS USD P F 2.03625 P2.03625.112122.FIXED INFLATI		11/21/2022	-36,000,000	-36,000,000.00	0.00	0.000%	84.304%
367	939148815 IRS USD P F 1.34750 US CPI URBAN CONSUMERS NSA		1/28/2020	-14,000,000	-14,000,000.00	0.00	0.000%	84.304%
368	023254657 IRS USD P F 1.62300 P1.623.062020.FIXED INFLATION		6/20/2020	-38,000,000	-38,000,000.00	0.00	0.000%	84.304%
369	032282811 IRS USD P F 1.67000 P1.67.070819.FIXED INFLATIONZ		7/8/2019	-40,000,000	-40,000,000.00	0.00	0.000%	84.304%
370	040630074 IRS USD P F 1.65500 P1.655.072020.FIXED INFLATION		7/20/2020	-40,000,000	-40,000,000.00	0.00	0.000%	84.304%
371	045532871 IRS USD P F 1.56300 P1.563.072819.FIXED INFLATION		7/28/2019	-48,000,000	-48,000,000.00	0.00	0.000%	84.304%
372	077155622 IRS USD P F 1.71750 P1.7175.092721.FIXED INFLATIO		9/27/2021	-36,000,000	-36,000,000.00	0.00	0.000%	84.304%
373	152542239 IRS USD P F 2.20400 152542239_FIX OIS		2/16/2019	-44,000,000	-44,000,000.00	0.00	0.000%	84.304%
374	345215159 IRS USD P F 2.00875 345215159_FIX INFLATIONZERO		10/23/2022	-42,000,000	-42,000,000.00	0.00	0.000%	84.304%
375	729199870 IRS USD P F 1.32000 CPURNSA		1/20/2019	-30,000,000	-30,000,000.00	0.00	0.000%	84.304%
376	755270546 IRS USD P F 1.76500 CPURNSA		3/3/2019	-40,000,000	-40,000,000.00	0.00	0.000%	84.304%
377	097701492 IRS USD P F 1.83200 P1.832.110820.FIXED INFLATION		11/8/2020	-40,000,000	-40,000,000.00	0.00	0.000%	84.304%
378	225162386 IRS USD P F 1.99000 CPURNSA / INFLATION		6/5/2022	-45,000,000	-45,000,000.00	0.00	0.000%	84.304%
379	926222522 IRS USD P F 1.59250 US CPI URBAN CONSUMERS NSA		1/4/2021	-14,000,000	-14,000,000.00	0.00	0.000%	84.304%
380	307410375 IRS USD P F 1.93750 307410375_FIX INFLATIONZERO		9/8/2022	-25,000,000	-25,000,000.00	0.00	0.000%	84.304%
381	756968501 IRS USD P F 1.73500 CPURNSA		3/5/2019	-33,000,000	-33,000,000.00	0.00	0.000%	84.304%
382	895567197 IRS USD P F 1.43500		10/30/2020	-30,000,000	-30,000,000.00	0.00	0.000%	84.304%
383	261474493 IRS USD P F 1.87875 P1.87875.072621.FIXED INFLATI		7/26/2021	-54,000,000	-54,000,000.00	0.00	0.000%	84.304%
384	092033612 IRS USD P F 1.84875 P1.84875.102721.FIXED INFLATI		10/27/2021	-20,000,000	-20,000,000.00	0.00	0.000%	84.304%
385	169595969 IRS USD P F 2.14500 169595969_INF INFLATIONZERO		3/17/2020	-25,000,000	-25,000,000.00	0.00	0.000%	84.304%
386	339609109 IRS USD P F 2.04125 339609109_FIX INFLATIONZERO		10/17/2022	-24,000,000	-24,000,000.00	0.00	0.000%	84.304%
387	756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	32,951,391.33	-48,608.67	-0.004%	84.300%
388	755270546 IRS USD R V 12MLIBOR CPURNSA		3/3/2019	40,000,000	39,874,352.80	-125,647.20	-0.011%	84.289%
389	169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	24,862,762.00	-137,238.00	-0.012%	84.277%
390	130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	43,839,524.96	-160,475.04	-0.014%	84.262%
391	183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	29,814,237.30	-185,762.70	-0.016%	84.246%
392	159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	28,811,543.50	-188,456.50	-0.017%	84.230%
393	152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	43,765,426.76	-234,573.24	-0.021%	84.209%
394	114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	39,693,142.00	-306,858.00	-0.027%	84.182%
395	626117038 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		6/12/2019	26,000,000	24,907,354.68	-1,092,645.32	-0.096%	84.086%
Sovereign Bond						181,270,695.76		15.914%
396	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEKkr225,500,000		31,880,577.59	2.799%	86.885%
397	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEKkr185,000,000		22,399,521.52	1.966%	88.851%
398	FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	USD\$22,000,000		21,879,946.00	1.921%	90.772%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						181,270,695.76		15.914%
399	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$13,000,000		10,755,560.86	0.944%	91.717%
400	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$10,000,000		8,582,895.78	0.753%	92.470%
401	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$8,500,000		8,360,933.71	0.734%	93.204%
402	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$6,000,000		5,979,957.24	0.525%	93.729%
403	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$6,000,000		5,975,658.18	0.525%	94.254%
404	FANNIE MAE NOTES 04/22 1.875	1.875%	4/5/2022	USD \$6,000,000		5,922,684.00	0.520%	94.774%
405	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$5,000,000		5,154,156.45	0.452%	95.226%
406	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	USD \$5,000,000		4,996,010.00	0.439%	95.665%
407	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$5,000,000		4,971,340.00	0.436%	96.101%
408	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$5,000,000		4,833,911.65	0.424%	96.525%
409	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,830,084.54	0.424%	96.950%
410	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$4,720,000		4,712,429.12	0.414%	97.363%
411	TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$4,665,688		4,634,259.18	0.407%	97.770%
412	FREDDIE MAC NOTES 01/22 2.375	2.375%	1/13/2022	USD \$4,000,000		4,035,440.00	0.354%	98.124%
413	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$4,000,000		3,895,468.00	0.342%	98.466%
414	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €2,500,000		3,414,351.16	0.300%	98.766%
415	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$3,221,000		3,223,233.12	0.283%	99.049%
416	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$4,000,000		3,134,606.21	0.275%	99.324%
417	BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$2,000,000		2,020,183.34	0.177%	99.502%
418	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$2,400,000		1,846,797.14	0.162%	99.664%
419	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €1,000,000		1,335,881.01	0.117%	99.781%
420	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr10,000,000		1,253,504.16	0.110%	99.891%
421	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$650,000		648,830.00	0.057%	99.948%
422	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	USD \$594,000		592,475.80	0.052%	100.000%
Total						1,139,075,404.93		100.00%