

DFA Short-Duration Real Return Portfolio

As of February 28, 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						1,005,622,157.83	81.932%	
1	KFW GOVT GUARANT 12/22 0.00000	0.010%	12/15/2022	EUR €20,500,000		24,835,609.24	2.023%	2.023%
2	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$19,932,000		19,605,912.48	1.597%	3.621%
3	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €13,950,000		16,933,686.46	1.380%	5.000%
4	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$16,749,000		16,538,111.83	1.347%	6.348%
5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$15,000,000		14,814,157.80	1.207%	7.555%
6	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$14,000,000		13,876,660.00	1.131%	8.685%
7	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$14,000,000		13,511,200.36	1.101%	9.786%
8	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$13,000,000		12,741,806.22	1.038%	10.824%
9	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$12,400,000		12,201,880.12	0.994%	11.819%
10	EFSF GOVT GUARANT REGS 11/22 0.0000	0.010%	11/17/2022	EUR €9,842,000		11,933,109.21	0.972%	12.791%
11	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$12,000,000		11,889,601.92	0.969%	13.760%
12	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$12,000,000		11,803,680.00	0.962%	14.721%
13	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$11,405,000		11,258,111.47	0.917%	15.638%
14	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$11,500,000		10,994,577.30	0.896%	16.534%
15	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$11,000,000		10,540,273.04	0.859%	17.393%
16	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$10,625,000		10,404,695.41	0.848%	18.241%
17	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$10,500,000		10,202,218.64	0.831%	19.072%
18	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$10,000,000		9,906,740.00	0.807%	19.879%
19	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$10,000,000		9,782,607.20	0.797%	20.676%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$10,000,000		9,670,723.90	0.788%	21.464%
21	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$9,000,000		8,698,097.79	0.709%	22.173%

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Corporate Bond						1,005,622,157.83		81.932%
22	FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$9,000,000		8,638,249.68	0.704%	22.876%
23	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$8,526,000		8,504,988.36	0.693%	23.569%
24	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$11,000,000		8,355,525.25	0.681%	24.250%
25	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$7,974,000		7,855,586.58	0.640%	24.890%
26	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$7,828,000		7,701,890.92	0.628%	25.518%
27	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$7,600,000		7,554,657.03	0.616%	26.133%
28	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$7,500,000		7,296,070.73	0.594%	26.728%
29	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$7,200,000		7,145,921.23	0.582%	27.310%
30	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$7,000,000		6,955,561.13	0.567%	27.877%
31	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$7,000,000		6,871,470.27	0.560%	28.436%
32	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$7,000,000		6,730,334.45	0.548%	28.985%
33	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €5,000,000		6,311,061.01	0.514%	29.499%
34	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	USD \$6,200,000		6,127,986.44	0.499%	29.998%
35	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$6,000,000		5,946,822.18	0.485%	30.483%
36	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$6,000,000		5,924,289.90	0.483%	30.965%
37	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$5,824,000		5,724,501.97	0.466%	31.432%
38	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$5,661,000		5,630,989.17	0.459%	31.891%
39	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$5,570,000		5,463,859.31	0.445%	32.336%
40	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$5,000,000		5,390,811.75	0.439%	32.775%
41	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,400,000		5,338,256.77	0.435%	33.210%
42	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$5,174,000		5,189,425.82	0.423%	33.633%
43	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,940,000		5,113,935.23	0.417%	34.049%
44	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,000,000		5,004,935.60	0.408%	34.457%
45	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,071,000		5,003,148.14	0.408%	34.865%
46	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$5,000,000		4,987,806.50	0.406%	35.271%
47	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$4,979,000		4,946,850.75	0.403%	35.674%
48	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$6,500,000		4,942,927.84	0.403%	36.077%
49	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000		4,925,531.35	0.401%	36.478%
50	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$5,000,000		4,924,494.50	0.401%	36.879%
51	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,000,000		4,921,649.05	0.401%	37.280%
52	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$5,000,000		4,890,536.45	0.398%	37.679%
53	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €4,000,000		4,888,594.46	0.398%	38.077%
54	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$5,000,000		4,882,968.60	0.398%	38.475%
55	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$4,900,000		4,878,701.12	0.397%	38.872%
56	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$5,000,000		4,870,500.00	0.397%	39.269%
57	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$5,000,000		4,848,940.80	0.395%	39.664%
58	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$5,000,000		4,813,399.80	0.392%	40.057%
59	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$5,000,000		4,808,563.45	0.392%	40.448%

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Corporate Bond						1,005,622,157.83		81.932%
60	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €3,800,000		4,648,249.06	0.379%	40.827%
61	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$4,600,000		4,547,284.00	0.370%	41.198%
62	ROYAL BANK OF CANADA DEPOSIT NOTE 09/21 1.583	1.583%	9/13/2021	CAD \$6,000,000		4,517,908.35	0.368%	41.566%
63	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,500,000		4,469,805.54	0.364%	41.930%
64	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$4,250,000		4,432,050.83	0.361%	42.291%
65	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$4,400,000		4,373,639.60	0.356%	42.647%
66	APPLE INC SR UNSECURED 05/22 2.7	2.700%	5/13/2022	USD \$4,362,000		4,341,775.94	0.354%	43.001%
67	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,346,000		4,318,156.00	0.352%	43.353%
68	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$4,311,000		4,290,151.92	0.350%	43.702%
69	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €3,500,000		4,242,587.28	0.346%	44.048%
70	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$4,225,000		4,172,865.61	0.340%	44.388%
71	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,950,000		4,128,741.07	0.336%	44.724%
72	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$4,000,000		4,108,446.68	0.335%	45.059%
73	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$4,000,000		3,973,846.64	0.324%	45.383%
74	AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	USD \$4,000,000		3,970,325.56	0.323%	45.706%
75	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$4,000,000		3,970,118.00	0.323%	46.030%
76	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$4,000,000		3,953,113.68	0.322%	46.352%
77	KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	USD \$4,000,000		3,945,677.72	0.321%	46.673%
78	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,970,000		3,944,592.00	0.321%	46.995%
79	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$4,000,000		3,943,313.48	0.321%	47.316%
80	BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	USD \$3,750,000		3,895,777.76	0.317%	47.633%
81	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,890,000		3,891,808.58	0.317%	47.950%
82	INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$4,000,000		3,889,772.00	0.317%	48.267%
83	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$4,000,000		3,889,045.08	0.317%	48.584%
84	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$3,900,000		3,850,160.73	0.314%	48.898%
85	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$3,800,000		3,841,074.16	0.313%	49.211%
86	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$4,000,000		3,834,757.92	0.312%	49.523%
87	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$3,800,000		3,800,273.83	0.310%	49.833%
88	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$4,800,000		3,757,128.94	0.306%	50.139%
89	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$3,800,000		3,702,993.14	0.302%	50.441%
90	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €3,000,000		3,650,634.64	0.297%	50.738%
91	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$3,500,000		3,613,593.66	0.294%	51.033%
92	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	USD \$3,630,000		3,606,031.65	0.294%	51.326%
93	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$3,500,000		3,489,483.20	0.284%	51.611%
94	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$3,500,000		3,481,574.11	0.284%	51.894%
95	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$3,500,000		3,471,178.66	0.283%	52.177%
96	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$3,500,000		3,458,864.92	0.282%	52.459%
97	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$3,500,000		3,444,617.16	0.281%	52.740%

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Corporate Bond						1,005,622,157.83		81.932%
98	US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	USD \$3,400,000		3,358,672.49	0.274%	53.013%
99	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$3,320,000		3,299,316.40	0.269%	53.282%
100	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$3,281,000		3,257,206.68	0.265%	53.547%
101	BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	USD \$3,250,000		3,249,484.91	0.265%	53.812%
102	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$3,000,000		3,162,305.34	0.258%	54.070%
103	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$3,000,000		3,120,093.00	0.254%	54.324%
104	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$3,000,000		3,076,800.00	0.251%	54.575%
105	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €2,500,000		3,066,522.34	0.250%	54.825%
106	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$3,085,000		3,063,117.76	0.250%	55.074%
107	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,900,000		3,056,852.91	0.249%	55.323%
108	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,023,312.10	0.246%	55.570%
109	JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	USD \$3,000,000		2,996,753.70	0.244%	55.814%
110	CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	USD \$3,010,000		2,995,534.84	0.244%	56.058%
111	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,000,000		2,995,163.49	0.244%	56.302%
112	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$3,000,000		2,992,559.46	0.244%	56.546%
113	COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	USD \$3,000,000		2,988,338.04	0.243%	56.789%
114	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,000,000		2,986,220.10	0.243%	57.032%
115	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$3,000,000		2,976,690.51	0.243%	57.275%
116	CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	USD \$3,000,000		2,976,096.96	0.242%	57.517%
117	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €2,400,000		2,971,952.68	0.242%	57.760%
118	CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	USD \$3,000,000		2,971,408.26	0.242%	58.002%
119	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,000,000		2,969,748.45	0.242%	58.244%
120	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,960,000		2,967,628.75	0.242%	58.485%
121	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$3,000,000		2,964,482.55	0.242%	58.727%
122	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$3,000,000		2,957,379.78	0.241%	58.968%
123	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,000,000		2,956,719.12	0.241%	59.209%
124	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$3,000,000		2,947,167.00	0.240%	59.449%
125	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$3,000,000		2,947,076.49	0.240%	59.689%
126	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$3,000,000		2,944,214.04	0.240%	59.929%
127	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$3,000,000		2,936,550.36	0.239%	60.168%
128	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$2,950,000		2,932,959.83	0.239%	60.407%
129	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$3,000,000		2,932,845.27	0.239%	60.646%
130	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$3,000,000		2,921,987.37	0.238%	60.884%
131	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 2	2.000%	2/16/2022	USD \$3,000,000		2,919,812.31	0.238%	61.122%
132	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$2,710,000		2,840,521.43	0.231%	61.353%
133	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$3,700,000		2,814,070.29	0.229%	61.583%
134	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$2,800,000		2,795,239.44	0.228%	61.810%
135	VIACOM INC SR UNSECURED 12/21 3.875	3.875%	12/15/2021	USD \$2,740,000		2,789,278.16	0.227%	62.038%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,005,622,157.83		81.932%
136	AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$2,700,000		2,700,697.44	0.220%	62.258%
137	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$2,475,000		2,686,157.15	0.219%	62.477%
138	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$2,673,000		2,670,151.54	0.218%	62.694%
139	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$2,700,000		2,641,281.51	0.215%	62.909%
140	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,600,000		2,599,630.83	0.212%	63.121%
141	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$2,484,000		2,597,532.49	0.212%	63.333%
142	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$2,600,000		2,572,403.18	0.210%	63.542%
143	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,550,000		2,528,325.28	0.206%	63.748%
144	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €2,000,000		2,518,953.92	0.205%	63.954%
145	AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$2,444,000		2,515,124.82	0.205%	64.158%
146	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$2,499,000		2,499,686.73	0.204%	64.362%
147	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$2,500,000		2,479,282.48	0.202%	64.564%
148	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$2,500,000		2,478,906.13	0.202%	64.766%
149	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$2,500,000		2,476,525.00	0.202%	64.968%
150	HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	USD \$2,470,000		2,465,076.01	0.201%	65.169%
151	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,399,628.40	0.196%	65.364%
152	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$2,400,000		2,370,672.00	0.193%	65.557%
153	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,369,000		2,359,057.90	0.192%	65.750%
154	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,378,000		2,353,674.53	0.192%	65.941%
155	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,900,000		2,318,658.68	0.189%	66.130%
156	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$3,000,000		2,301,667.71	0.188%	66.318%
157	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,150,000		2,220,773.51	0.181%	66.499%
158	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$2,250,000		2,220,081.14	0.181%	66.680%
159	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,220,000		2,209,573.26	0.180%	66.860%
160	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$2,200,000		2,172,795.22	0.177%	67.037%
161	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$2,258,000		2,168,023.83	0.177%	67.213%
162	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$2,170,000		2,157,639.59	0.176%	67.389%
163	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,155,000		2,148,109.88	0.175%	67.564%
164	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,700,000		2,121,144.43	0.173%	67.737%
165	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$2,128,000		2,117,318.65	0.173%	67.909%
166	BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	USD \$2,000,000		2,095,100.00	0.171%	68.080%
167	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,000,000		2,088,744.62	0.170%	68.250%
168	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,000,000		2,077,888.10	0.169%	68.420%
169	PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$2,074,000		2,061,795.59	0.168%	68.588%
170	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$2,000,000		2,061,311.82	0.168%	68.755%
171	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$2,077,000		2,049,446.04	0.167%	68.922%
172	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$2,062,000		2,047,633.78	0.167%	69.089%
173	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$2,000,000		2,044,279.16	0.167%	69.256%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,005,622,157.83		81.932%
174	EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$2,000,000		2,016,362.00	0.164%	69.420%
175	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/3/2020	USD \$2,000,000		2,015,621.38	0.164%	69.584%
176	KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	USD \$2,000,000		2,010,315.58	0.164%	69.748%
177	BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	USD \$2,000,000		2,004,535.90	0.163%	69.911%
178	GOLDCORP INC SR UNSECURED 03/18 2.125	2.125%	3/15/2018	USD \$2,000,000		1,999,978.28	0.163%	70.074%
179	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,000,000		1,995,037.12	0.163%	70.237%
180	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$2,000,000		1,992,731.44	0.162%	70.399%
181	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$2,000,000		1,990,508.00	0.162%	70.561%
182	COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	USD \$1,900,000		1,990,405.14	0.162%	70.724%
183	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$2,000,000		1,990,006.86	0.162%	70.886%
184	RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	USD \$2,000,000		1,989,431.46	0.162%	71.048%
185	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$2,000,000		1,988,378.60	0.162%	71.210%
186	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$2,000,000		1,988,020.00	0.162%	71.372%
187	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$2,000,000		1,986,676.74	0.162%	71.534%
188	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$2,000,000		1,985,783.78	0.162%	71.695%
189	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$2,000,000		1,985,656.12	0.162%	71.857%
190	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	USD \$2,000,000		1,983,242.12	0.162%	72.019%
191	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$2,000,000		1,982,194.74	0.161%	72.180%
192	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$1,900,000		1,976,859.73	0.161%	72.341%
193	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$2,000,000		1,959,533.82	0.160%	72.501%
194	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$2,000,000		1,956,044.40	0.159%	72.660%
195	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$2,000,000		1,951,532.26	0.159%	72.819%
196	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,600,000		1,947,376.02	0.159%	72.978%
197	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$1,940,000		1,934,645.60	0.158%	73.136%
198	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,790,000		1,908,031.01	0.155%	73.291%
199	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,866,000		1,898,738.86	0.155%	73.446%
200	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$1,807,000		1,884,400.84	0.154%	73.599%
201	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,900,000		1,881,813.41	0.153%	73.753%
202	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$1,805,000		1,805,000.00	0.147%	73.900%
203	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$1,780,000		1,778,166.10	0.145%	74.045%
204	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$2,300,000		1,746,132.33	0.142%	74.187%
205	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$1,763,000		1,738,758.75	0.142%	74.329%
206	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$1,701,000		1,700,736.99	0.139%	74.467%
207	HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,567,000		1,622,000.31	0.132%	74.599%
208	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$1,625,000		1,610,251.65	0.131%	74.731%
209	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$1,635,000		1,586,199.52	0.129%	74.860%
210	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,510,000		1,580,600.10	0.129%	74.989%
211	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,561,000		1,575,709.07	0.128%	75.117%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,005,622,157.83		81.932%
212	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$2,000,000		1,564,909.62	0.127%	75.244%
213	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,500,000		1,500,265.50	0.122%	75.367%
214	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,500,000		1,496,865.00	0.122%	75.489%
215	BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	USD \$1,500,000		1,489,464.00	0.121%	75.610%
216	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,500,000		1,479,376.02	0.121%	75.730%
217	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$1,500,000		1,475,470.32	0.120%	75.851%
218	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$1,500,000		1,471,043.40	0.120%	75.971%
219	MERCK + CO INC SR UNSECURED 09/22 2.4	2.400%	9/15/2022	USD \$1,500,000		1,465,041.38	0.119%	76.090%
220	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$1,450,000		1,443,484.95	0.118%	76.208%
221	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,431,000		1,428,126.09	0.116%	76.324%
222	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$1,400,000		1,394,133.26	0.114%	76.437%
223	IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	USD \$1,390,000		1,359,956.22	0.111%	76.548%
224	MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	USD \$1,365,000		1,358,900.33	0.111%	76.659%
225	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$1,375,000		1,343,246.93	0.109%	76.768%
226	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$1,345,000		1,319,251.41	0.107%	76.876%
227	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,331,000		1,316,810.65	0.107%	76.983%
228	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$1,300,000		1,300,628.21	0.106%	77.089%
229	MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$1,300,000		1,299,687.95	0.106%	77.195%
230	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,300,000		1,279,345.60	0.104%	77.299%
231	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,200,000		1,247,026.24	0.102%	77.401%
232	BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	USD \$1,200,000		1,239,616.67	0.101%	77.502%
233	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €1,000,000		1,218,898.54	0.099%	77.601%
234	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$1,200,000		1,195,367.77	0.097%	77.699%
235	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$1,200,000		1,186,565.16	0.097%	77.795%
236	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$1,156,000		1,148,099.92	0.094%	77.889%
237	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,000,000		1,086,947.31	0.089%	77.977%
238	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$1,000,000		1,050,128.86	0.086%	78.063%
239	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$1,000,000		1,040,699.75	0.085%	78.148%
240	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$1,000,000		1,037,486.37	0.085%	78.232%
241	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,000,000		1,024,264.12	0.083%	78.316%
242	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £750,000		1,019,820.34	0.083%	78.399%
243	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,000,000		1,014,783.87	0.083%	78.481%
244	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$1,000,000		1,002,311.53	0.082%	78.563%
245	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,000,000		999,649.73	0.081%	78.645%
246	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$1,000,000		992,790.00	0.081%	78.725%
247	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$1,000,000		992,471.29	0.081%	78.806%
248	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$1,000,000		991,222.35	0.081%	78.887%
249	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$984,000		989,145.40	0.081%	78.968%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,005,622,157.83		81.932%
250	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,000,000		984,223.70	0.080%	79.048%
251	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$1,000,000		983,491.66	0.080%	79.128%
252	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$980,000		979,053.51	0.080%	79.208%
253	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		958,961.65	0.078%	79.286%
254	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$880,000		953,319.86	0.078%	79.364%
255	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$960,000		937,594.09	0.076%	79.440%
256	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$921,000		920,405.92	0.075%	79.515%
257	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$916,000		916,305.28	0.075%	79.590%
258	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$800,000		791,421.98	0.064%	79.654%
259	XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$766,000		762,780.85	0.062%	79.716%
260	AUTOZONE INC SR UNSECURED 04/22 3.7	3.700%	4/15/2022	USD \$750,000		761,582.14	0.062%	79.778%
261	L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	2/15/2021	USD \$701,000		731,554.58	0.060%	79.838%
262	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$730,000		730,204.40	0.059%	79.897%
263	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		717,338.64	0.058%	79.956%
264	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$715,000		716,366.60	0.058%	80.014%
265	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$715,000		715,141.38	0.058%	80.072%
266	BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	USD \$731,000		710,041.70	0.058%	80.130%
267	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$700,000		699,854.30	0.057%	80.187%
268	BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	USD \$700,000		698,114.12	0.057%	80.244%
269	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$650,000		637,651.23	0.052%	80.296%
270	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$625,000		621,705.60	0.051%	80.347%
271	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$600,000		612,671.09	0.050%	80.397%
272	WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	USD \$595,000		605,586.89	0.049%	80.446%
273	SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$600,000		599,309.78	0.049%	80.495%
274	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		559,535.51	0.046%	80.540%
275	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €450,000		547,792.29	0.045%	80.585%
276	NORTHROP GRUMMAN CORP SR UNSECURED 03/21 3.5	3.500%	3/15/2021	USD \$535,000		542,483.46	0.044%	80.629%
277	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$500,000		527,640.29	0.043%	80.672%
278	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$500,000		526,522.79	0.043%	80.715%
279	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$539,000		523,443.08	0.043%	80.758%
280	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$515,000		513,962.43	0.042%	80.800%
281	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000		501,152.39	0.041%	80.841%
282	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$501,000		500,995.49	0.041%	80.881%
283	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$500,000		496,325.00	0.040%	80.922%
284	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	2.850%	1/15/2021	USD \$500,000		496,082.96	0.040%	80.962%
285	BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	USD \$500,000		493,962.61	0.040%	81.002%
286	KROGER CO SR UNSECURED 08/22 2.8	2.800%	8/1/2022	USD \$500,000		489,119.51	0.040%	81.042%
287	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		482,346.26	0.039%	81.082%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,005,622,157.83		81.932%
288	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$480,000		477,292.51	0.039%	81.120%
289	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$461,000		448,083.58	0.037%	81.157%
290	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	USD \$439,000		438,527.58	0.036%	81.193%
291	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$447,000		427,471.28	0.035%	81.228%
292	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €350,000		427,342.95	0.035%	81.262%
293	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$426,000		426,000.07	0.035%	81.297%
294	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$425,000		420,207.38	0.034%	81.331%
295	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$400,000		386,066.55	0.031%	81.363%
296	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$375,000		373,378.17	0.030%	81.393%
297	CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	USD \$372,000		372,306.63	0.030%	81.423%
298	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$367,000		370,215.12	0.030%	81.454%
299	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$350,000		360,056.82	0.029%	81.483%
300	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$358,000		357,760.97	0.029%	81.512%
301	AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	USD \$358,000		357,437.94	0.029%	81.541%
302	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$340,000		338,092.60	0.028%	81.569%
303	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$315,000		312,577.28	0.025%	81.594%
304	SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$290,000		299,462.74	0.024%	81.619%
305	MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$286,000		286,000.00	0.023%	81.642%
306	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$259,000		270,453.42	0.022%	81.664%
307	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	USD \$268,000		266,919.96	0.022%	81.686%
308	BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$261,000		261,063.00	0.021%	81.707%
309	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$250,000		244,118.60	0.020%	81.727%
310	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €200,000		244,020.05	0.020%	81.747%
311	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$236,000		235,594.08	0.019%	81.766%
312	GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	USD \$215,000		220,794.12	0.018%	81.784%
313	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$215,000		214,374.35	0.017%	81.801%
314	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$203,000		202,129.57	0.016%	81.818%
315	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$200,000		199,071.33	0.016%	81.834%
316	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/22 2.75	2.750%	3/10/2022	USD \$200,000		197,030.01	0.016%	81.850%
317	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$197,000		196,343.92	0.016%	81.866%
318	HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	USD \$190,000		189,039.40	0.015%	81.882%
319	E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$183,000		185,487.41	0.015%	81.897%
320	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$135,000		134,655.75	0.011%	81.908%
321	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$134,000		134,425.55	0.011%	81.919%
322	US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	USD \$66,000		65,717.52	0.005%	81.924%
323	NISOURCE INC SR UNSECURED 01/19 6.8	6.800%	1/15/2019	USD \$61,000		63,095.56	0.005%	81.929%
324	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$24,000		23,970.62	0.002%	81.931%
325	WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	USD \$8,000		8,172.86	0.001%	81.932%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,005,622,157.83		81.932%
326	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$7,000		7,179.43	0.001%	81.932%
Currency Forward Contract						3,731,080.55		0.304%
327	CAD180423		4/23/2018	-32,776,708	25,569,096.98	1,018,038.21	0.083%	82.015%
328	CAD180411		4/11/2018	-29,515,636	23,020,083.00	961,225.71	0.078%	82.094%
329	SEK180327		3/27/2018	-462,399,376	55,905,867.55	942,805.60	0.077%	82.170%
330	EUR180404		4/4/2018	-30,992,880	37,908,599.62	357,820.07	0.029%	82.200%
331	EUR180416		4/16/2018	-69,103,639	84,597,048.23	256,533.23	0.021%	82.220%
332	AUD180424		4/24/2018	-6,875,075	5,340,427.11	211,220.70	0.017%	82.238%
333	GBP180409		4/9/2018	-739,929	1,020,488.43	-16,562.97	-0.001%	82.236%
Interest Rate Swap						12,109,006.70		0.987%
334	062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	44,365,483.06	1,365,483.06	0.111%	82.348%
335	023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	38,929,655.56	929,655.56	0.076%	82.423%
336	077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	36,886,318.20	886,318.20	0.072%	82.496%
337	040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	40,858,249.60	858,249.60	0.070%	82.565%
338	045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	48,850,887.36	850,887.36	0.069%	82.635%
339	895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	30,828,149.10	828,149.10	0.067%	82.702%
340	261474493 IRS USD R V 12MUSCPI RUSCPI.072621.FLOAT INFLATION		7/26/2021	54,000,000	54,825,906.78	825,906.78	0.067%	82.770%
341	988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	27,787,622.13	787,622.13	0.064%	82.834%
342	345215159 IRS USD R V 12MUSCPI 345215159_INF INFLATIONZERO		10/23/2022	42,000,000	42,643,398.00	643,398.00	0.052%	82.886%
343	032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	40,621,254.80	621,254.80	0.051%	82.937%
344	097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	40,613,492.80	613,492.80	0.050%	82.987%
345	244093861 IRS USD R V 00MCPURNSA		6/30/2020	60,000,000	60,606,406.80	606,406.80	0.049%	83.036%
346	225162386 IRS USD R V 00M CPI US CPI URBAN CONSUMERS NSA		6/5/2022	45,000,000	45,555,683.85	555,683.85	0.045%	83.081%
347	307410375 IRS USD R V 12MUSCPI 307410375_INF INFLATIONZERO		9/8/2022	25,000,000	25,459,933.00	459,933.00	0.037%	83.119%
348	374297222 IRS USD R V 12MUSCPI RUSCPI.112122.FLOAT INFLATION		11/21/2022	36,000,000	36,400,481.28	400,481.28	0.033%	83.152%
349	939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	14,392,110.88	392,110.88	0.032%	83.183%
350	092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	20,381,169.00	381,169.00	0.031%	83.215%
351	339609109 IRS USD R V 12MUSCPI 339609109_INF INFLATIONZERO		10/17/2022	24,000,000	24,335,364.96	335,364.96	0.027%	83.242%
352	209833281 IRS USD R V 00MCPURN 1209833281 RUSCPI		5/12/2022	32,000,000	32,320,802.56	320,802.56	0.026%	83.268%
353	394682741 IRS USD R V 12MUSCPI 394682741_INF INFLATIONZERO		12/11/2022	22,000,000	22,226,098.40	226,098.40	0.018%	83.286%
354	101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	23,155,335.10	155,335.10	0.013%	83.299%
355	788720592 IRS USD R V 00MCPURNSA		4/28/2019	42,000,000	42,144,841.62	144,841.62	0.012%	83.311%
356	418456231 IRS USD R V 12MUSCPI 1418456231_INF INFLATIONZERO		1/4/2023	20,000,000	20,128,205.60	128,205.60	0.010%	83.321%
357	436249361 IRS USD R V 12MUSCPI 1436249361_INF INFLATIONZERO		1/19/2023	23,000,000	23,075,004.61	75,004.61	0.006%	83.327%
358	130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	44,057,982.76	57,982.76	0.005%	83.332%
359	439596462 IRS USD R V 12MUSCPI 439596462_INF INFLATIONZERO		1/23/2021	38,000,000	38,048,328.40	48,328.40	0.004%	83.336%
360	450647357 IRS USD R V 12MUSCPI 450647357_INF INFLATIONZERO		2/1/2023	26,000,000	26,043,988.36	43,988.36	0.004%	83.340%
361	756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	33,037,166.91	37,166.91	0.003%	83.343%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						12,109,006.70		0.987%
362	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%	83.343%
363	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%	83.343%
364	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%	83.343%
365	169595969 IRS USD P F 2.14500 169595969_INF INFLATIONZERO		3/17/2020	-25,000,000	-25,000,000.00	0.00	0.000%	83.343%
366	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%	83.343%
367	756968501 IRS USD P F 1.73500 CPURNSA		3/5/2019	-33,000,000	-33,000,000.00	0.00	0.000%	83.343%
368	895567197 IRS USD P F 1.43500		10/30/2020	-30,000,000	-30,000,000.00	0.00	0.000%	83.343%
369	307410375 IRS USD P F 1.93750 307410375_FIX INFLATIONZERO		9/8/2022	-25,000,000	-25,000,000.00	0.00	0.000%	83.343%
370	225162386 IRS USD P F 1.99000 CPURNSA / INFLATION		6/5/2022	-45,000,000	-45,000,000.00	0.00	0.000%	83.343%
371	339609109 IRS USD P F 2.04125 339609109_FIX INFLATIONZERO		10/17/2022	-24,000,000	-24,000,000.00	0.00	0.000%	83.343%
372	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%	83.343%
373	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%	83.343%
374	244093861 IRS USD P F 1.86000 CPURNSA		6/30/2020	-60,000,000	-60,000,000.00	0.00	0.000%	83.343%
375	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%	83.343%
376	152542239 IRS USD P F 2.20400 152542239_FIX OIS		2/16/2019	-44,000,000	-44,000,000.00	0.00	0.000%	83.343%
377	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%	83.343%
378	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%	83.343%
379	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%	83.343%
380	755270546 IRS USD P F 1.76500 CPURNSA		3/3/2019	-40,000,000	-40,000,000.00	0.00	0.000%	83.343%
381	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%	83.343%
382	183199920 IRS USD P F 2.13500 183199920_INF INFLATIONZERO		4/5/2021	-30,000,000	-30,000,000.00	0.00	0.000%	83.343%
383	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%	83.343%
384	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%	83.343%
385	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%	83.343%
386	394682741 IRS USD P F 2.03500 394682741_FIX INFLATIONZERO		12/11/2022	-22,000,000	-22,000,000.00	0.00	0.000%	83.343%
387	788720592 IRS USD P F 1.83700 CPI SWAP CPURNSA		4/28/2019	-42,000,000	-42,000,000.00	0.00	0.000%	83.343%
388	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%	83.343%
389	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%	83.343%
390	418456231 IRS USD P F 2.12500 1418456231_FIX INFLATIONZERO		1/4/2023	-20,000,000	-20,000,000.00	0.00	0.000%	83.343%
391	436249361 IRS USD P F 2.18200 1436249361_FIX INFLATIONZERO		1/19/2023	-23,000,000	-23,000,000.00	0.00	0.000%	83.343%
392	626117038 IRS USD P F 2.24200 CPI SWAP CPURNSA		6/12/2019	-26,000,000	-26,000,000.00	0.00	0.000%	83.343%
393	345215159 IRS USD P F 2.00875 345215159_FIX INFLATIONZERO		10/23/2022	-42,000,000	-42,000,000.00	0.00	0.000%	83.343%
394	439596462 IRS USD P F 2.14875 439596462_FIX INFLATIONZERO		1/23/2021	-38,000,000	-38,000,000.00	0.00	0.000%	83.343%
395	450647357 IRS USD P F 2.20750 450647357_FIX INFLATIONZERO		2/1/2023	-26,000,000	-26,000,000.00	0.00	0.000%	83.343%
396	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%	83.343%
397	755270546 IRS USD R V 12MLIBOR CPURNSA		3/3/2019	40,000,000	39,978,404.00	-21,596.00	-0.002%	83.341%
398	183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	29,969,006.40	-30,993.60	-0.003%	83.338%
399	169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	24,953,195.75	-46,804.25	-0.004%	83.335%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						12,109,006.70		0.987%
400	159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	28,916,512.77	-83,487.23	-0.007%	83.328%
401	152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	43,893,988.16	-106,011.84	-0.009%	83.319%
402	114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	39,838,797.60	-161,202.40	-0.013%	83.306%
403	626117038 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		6/12/2019	26,000,000	24,979,780.54	-1,020,219.46	-0.083%	83.223%
Sovereign Bond						205,919,290.08		16.777%
404	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr225,500,000		31,397,268.95	2.558%	85.781%
405	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr185,000,000		22,204,040.52	1.809%	87.590%
406	FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	USD \$22,000,000		21,670,726.00	1.766%	89.356%
407	TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	USD \$18,203,150		18,036,050.73	1.469%	90.825%
408	TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$10,643,955		10,476,135.59	0.854%	91.679%
409	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$13,000,000		10,453,795.20	0.852%	92.530%
410	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €7,000,000		9,421,261.19	0.768%	93.298%
411	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$10,000,000		8,344,451.37	0.680%	93.978%
412	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$8,500,000		8,227,284.98	0.670%	94.648%
413	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$6,000,000		5,885,508.30	0.480%	95.128%
414	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$6,000,000		5,883,795.36	0.479%	95.607%
415	FANNIE MAE NOTES 04/22 1.875	1.875%	4/5/2022	USD \$6,000,000		5,824,806.00	0.475%	96.082%
416	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$5,000,000		5,101,400.00	0.416%	96.497%
417	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$5,000,000		4,893,815.00	0.399%	96.896%
418	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,878,126.86	0.397%	97.293%
419	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$5,000,000		4,772,921.05	0.389%	97.682%
420	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$4,720,000		4,686,001.84	0.382%	98.064%
421	FREDDIE MAC NOTES 01/22 2.375	2.375%	1/13/2022	USD \$4,000,000		3,965,640.00	0.323%	98.387%
422	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$4,000,000		3,847,588.00	0.313%	98.701%
423	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €2,500,000		3,439,882.05	0.280%	98.981%
424	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$3,221,000		3,185,848.71	0.260%	99.240%
425	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$4,000,000		3,054,364.09	0.249%	99.489%
426	BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$2,000,000		1,993,416.50	0.162%	99.652%
427	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$2,400,000		1,801,309.23	0.147%	99.798%
428	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr10,000,000		1,242,732.86	0.101%	99.900%
429	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$650,000		638,872.00	0.052%	99.952%
430	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	USD \$594,000		592,247.70	0.048%	100.000%
Total						1,227,381,535.16		100.00%