

DFA Short-Duration Real Return Portfolio

As of April 30, 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						1,049,185,051.06		83.716%
1	KFW GOVT GUARANT 12/22 0.00000	0.010%	12/15/2022	EUR €20,500,000		24,704,449.64	1.971%	1.971%
2	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$19,932,000		19,471,331.62	1.554%	3.525%
3	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €13,950,000		16,824,772.52	1.342%	4.867%
4	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$16,749,000		16,444,468.51	1.312%	6.179%
5	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$15,000,000		14,702,877.45	1.173%	7.353%
6	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$14,000,000		13,460,864.62	1.074%	8.427%
7	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$13,000,000		12,677,817.49	1.012%	9.438%
8	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$12,400,000		12,140,823.01	0.969%	10.407%
9	EFSS GOVT GUARANT REGS 11/22 0.0000	0.010%	11/17/2022	EUR €9,842,000		11,870,149.26	0.947%	11.354%
10	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$12,000,000		11,837,085.96	0.944%	12.299%
11	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$12,000,000		11,722,656.00	0.935%	13.234%
12	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$11,405,000		11,179,029.20	0.892%	14.126%
13	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$11,500,000		10,960,844.81	0.875%	15.001%
14	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$11,000,000		10,546,769.53	0.842%	15.842%
15	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$10,625,000		10,384,872.98	0.829%	16.671%
16	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$10,500,000		10,185,104.48	0.813%	17.483%
17	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$10,000,000		9,843,697.10	0.785%	18.269%
18	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$10,000,000		9,774,818.90	0.780%	19.049%
19	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$9,800,000		9,738,423.46	0.777%	19.826%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$10,000,000		9,681,537.60	0.773%	20.598%
21	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$9,000,000		8,683,655.04	0.693%	21.291%

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Corporate Bond						1,049,185,051.06	83.716%	
22	FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$9,000,000		8,607,956.94	0.687%	21.978%
23	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$8,526,000		8,508,263.36	0.679%	22.657%
24	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$11,000,000		8,324,685.54	0.664%	23.321%
25	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$7,974,000		7,776,238.74	0.620%	23.942%
26	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$7,900,000		7,767,634.00	0.620%	24.561%
27	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$8,000,000		7,706,960.00	0.615%	25.176%
28	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$7,828,000		7,670,729.22	0.612%	25.788%
29	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$7,600,000		7,551,397.39	0.603%	26.391%
30	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$7,500,000		7,265,673.23	0.580%	26.971%
31	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$7,200,000		7,113,994.85	0.568%	27.538%
32	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$7,000,000		6,958,997.15	0.555%	28.094%
33	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$7,000,000		6,849,535.42	0.547%	28.640%
34	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$7,000,000		6,698,160.00	0.534%	29.175%
35	QUALCOMM INC SR UNSECURED 01/23 2.6	2.600%	1/30/2023	USD \$6,690,000		6,331,330.17	0.505%	29.680%
36	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €5,000,000		6,243,030.64	0.498%	30.178%
37	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	USD \$6,200,000		6,092,624.31	0.486%	30.664%
38	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$6,280,000		6,083,710.06	0.485%	31.149%
39	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$6,000,000		5,928,249.54	0.473%	31.622%
40	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$6,000,000		5,890,821.36	0.470%	32.092%
41	CAPITAL ONE FINANCIAL CO SR UNSECURED 01/23 3.2	3.200%	1/30/2023	USD \$6,000,000		5,816,054.46	0.464%	32.557%
42	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$5,824,000		5,729,002.41	0.457%	33.014%
43	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$5,570,000		5,461,289.14	0.436%	33.449%
44	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$5,000,000		5,329,249.45	0.425%	33.875%
45	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,400,000		5,281,876.71	0.421%	34.296%
46	CELGENE CORP SR UNSECURED 02/23 2.75	2.750%	2/15/2023	USD \$5,500,000		5,249,878.65	0.419%	34.715%
47	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$5,174,000		5,183,287.02	0.414%	35.129%
48	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$5,283,000		5,033,302.86	0.402%	35.530%
49	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,071,000		4,986,478.25	0.398%	35.928%
50	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$5,000,000		4,983,738.00	0.398%	36.326%
51	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,000,000		4,940,620.60	0.394%	36.720%
52	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$4,979,000		4,937,522.24	0.394%	37.114%
53	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$5,000,000		4,921,407.80	0.393%	37.507%
54	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$6,500,000		4,919,486.74	0.393%	37.899%
55	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000		4,915,472.30	0.392%	38.291%
56	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,000,000		4,888,893.30	0.390%	38.681%
57	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$4,900,000		4,877,808.49	0.389%	39.071%
58	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$5,000,000		4,863,788.85	0.388%	39.459%
59	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$5,000,000		4,860,179.05	0.388%	39.847%

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Corporate Bond						1,049,185,051.06		83.716%
60	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$5,000,000		4,826,542.40	0.385%	40.232%
61	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €4,000,000		4,826,481.21	0.385%	40.617%
62	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$5,000,000		4,820,550.00	0.385%	41.001%
63	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$5,000,000		4,793,076.30	0.382%	41.384%
64	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$5,000,000		4,792,349.50	0.382%	41.766%
65	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €3,800,000		4,582,133.08	0.366%	42.132%
66	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$4,600,000		4,540,274.43	0.362%	42.494%
67	ROYAL BANK OF CANADA DEPOSIT NOTE 09/21 1.583	1.583%	9/13/2021	CAD \$6,000,000		4,505,455.82	0.359%	42.854%
68	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,500,000		4,462,147.76	0.356%	43.210%
69	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$4,250,000		4,416,045.72	0.352%	43.562%
70	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$4,400,000		4,374,078.81	0.349%	43.911%
71	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,346,000		4,318,585.61	0.345%	44.256%
72	APPLE INC SR UNSECURED 05/22 2.7	2.700%	5/13/2022	USD \$4,362,000		4,292,020.78	0.342%	44.598%
73	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$4,311,000		4,290,264.09	0.342%	44.940%
74	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €3,500,000		4,216,556.43	0.336%	45.277%
75	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$4,225,000		4,155,748.62	0.332%	45.608%
76	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$4,000,000		4,079,661.60	0.326%	45.934%
77	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,950,000		4,052,023.64	0.323%	46.257%
78	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$4,000,000		3,971,348.48	0.317%	46.574%
79	AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	USD \$4,000,000		3,952,586.96	0.315%	46.890%
80	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$4,000,000		3,945,432.72	0.315%	47.204%
81	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$4,000,000		3,938,221.72	0.314%	47.519%
82	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$4,000,000		3,933,837.80	0.314%	47.832%
83	KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	USD \$4,000,000		3,929,389.04	0.314%	48.146%
84	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,970,000		3,924,767.09	0.313%	48.459%
85	BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	USD \$3,750,000		3,881,737.50	0.310%	48.769%
86	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,890,000		3,876,263.79	0.309%	49.078%
87	INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$4,000,000		3,874,616.00	0.309%	49.387%
88	MUFG BANK LTD SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$3,900,000		3,839,214.02	0.306%	49.694%
89	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$4,000,000		3,832,897.28	0.306%	49.999%
90	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$3,800,000		3,827,049.27	0.305%	50.305%
91	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$3,800,000		3,795,556.43	0.303%	50.608%
92	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$3,800,000		3,684,899.86	0.294%	50.902%
93	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$4,800,000		3,627,339.29	0.289%	51.191%
94	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €3,000,000		3,600,428.21	0.287%	51.478%
95	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	USD \$3,630,000		3,589,227.73	0.286%	51.765%
96	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$3,500,000		3,582,325.04	0.286%	52.051%
97	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$3,500,000		3,477,701.40	0.277%	52.328%

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Corporate Bond						1,049,185,051.06	83.716%	
98	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$3,500,000		3,476,702.53	0.277%	52.606%
99	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$3,500,000		3,457,973.54	0.276%	52.881%
100	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$3,500,000		3,440,555.65	0.275%	53.156%
101	APACHE CORP SR UNSECURED 01/23 2.625	2.625%	1/15/2023	USD \$3,600,000		3,420,048.02	0.273%	53.429%
102	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$3,320,000		3,284,986.65	0.262%	53.691%
103	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$3,281,000		3,246,455.11	0.259%	53.950%
104	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$3,000,000		3,135,327.45	0.250%	54.200%
105	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$3,000,000		3,099,631.98	0.247%	54.448%
106	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$3,000,000		3,050,400.00	0.243%	54.691%
107	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$3,085,000		3,048,937.83	0.243%	54.934%
108	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €2,500,000		3,025,257.55	0.241%	55.176%
109	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,900,000		3,015,400.51	0.241%	55.416%
110	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,003,372.81	0.240%	55.656%
111	JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	USD \$3,000,000		2,995,563.93	0.239%	55.895%
112	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,000,000		2,986,896.90	0.238%	56.133%
113	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$3,000,000		2,983,669.26	0.238%	56.371%
114	COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	USD \$3,000,000		2,977,824.60	0.238%	56.609%
115	CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	USD \$3,000,000		2,975,935.32	0.237%	56.846%
116	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,000,000		2,969,108.82	0.237%	57.083%
117	CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	USD \$3,000,000		2,967,377.37	0.237%	57.320%
118	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,000,000		2,965,344.66	0.237%	57.557%
119	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$3,000,000		2,964,319.26	0.237%	57.793%
120	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,960,000		2,964,020.95	0.237%	58.030%
121	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$3,000,000		2,958,971.01	0.236%	58.266%
122	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$3,000,000		2,952,875.01	0.236%	58.501%
123	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$3,000,000		2,952,333.30	0.236%	58.737%
124	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$3,000,000		2,945,094.90	0.235%	58.972%
125	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$3,000,000		2,941,200.00	0.235%	59.207%
126	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,000,000		2,936,353.80	0.234%	59.441%
127	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €2,400,000		2,935,029.45	0.234%	59.675%
128	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$2,950,000		2,927,805.14	0.234%	59.909%
129	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$3,000,000		2,927,491.98	0.234%	60.142%
130	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$3,000,000		2,915,728.32	0.233%	60.375%
131	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 2	2.000%	2/16/2022	USD \$3,000,000		2,901,690.00	0.232%	60.606%
132	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	1/17/2023	USD \$3,000,000		2,887,407.33	0.230%	60.837%
133	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$2,710,000		2,816,261.92	0.225%	61.062%
134	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$3,700,000		2,803,521.94	0.224%	61.285%
135	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$2,800,000		2,791,266.07	0.223%	61.508%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,049,185,051.06	83.716%	
136	VIACOM INC SR UNSECURED 12/21 3.875	3.875%	12/15/2021	USD \$2,740,000		2,766,000.79	0.221%	61.729%
137	AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$2,700,000		2,698,204.47	0.215%	61.944%
138	CMS ENERGY CORP SR UNSECURED 03/22 5.05	5.050%	3/15/2022	USD \$2,549,000		2,679,398.40	0.214%	62.158%
139	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$2,673,000		2,670,242.64	0.213%	62.371%
140	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$2,475,000		2,665,637.42	0.213%	62.583%
141	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$2,700,000		2,625,534.57	0.209%	62.793%
142	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,600,000		2,590,570.24	0.207%	63.000%
143	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$2,484,000		2,580,429.03	0.206%	63.206%
144	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$2,600,000		2,564,597.98	0.205%	63.410%
145	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,550,000		2,526,997.78	0.202%	63.612%
146	AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$2,444,000		2,500,197.85	0.199%	63.811%
147	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$2,499,000		2,493,553.60	0.199%	64.010%
148	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €2,000,000		2,484,073.57	0.198%	64.209%
149	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$2,500,000		2,479,249.88	0.198%	64.406%
150	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$2,500,000		2,475,794.85	0.198%	64.604%
151	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$2,500,000		2,470,096.43	0.197%	64.801%
152	HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	USD \$2,470,000		2,465,290.97	0.197%	64.998%
153	VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946	2.946%	3/15/2022	USD \$2,500,000		2,455,299.58	0.196%	65.194%
154	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	2.550%	6/16/2022	USD \$2,500,000		2,413,428.80	0.193%	65.386%
155	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,385,075.20	0.190%	65.576%
156	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	9/26/2022	USD \$2,500,000		2,382,794.20	0.190%	65.767%
157	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$2,400,000		2,367,867.94	0.189%	65.956%
158	DISCOVERY COMMUNICATIONS COMPANY GUAR 144A 11/19 2.75	2.750%	11/15/2019	USD \$2,369,000		2,355,260.04	0.188%	66.143%
159	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,378,000		2,345,587.69	0.187%	66.331%
160	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$3,000,000		2,291,280.81	0.183%	66.513%
161	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,900,000		2,289,281.47	0.183%	66.696%
162	THERMO FISHER SCIENTIFIC SR UNSECURED 02/22 3.3	3.300%	2/15/2022	USD \$2,300,000		2,279,200.07	0.182%	66.878%
163	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	3.250%	10/1/2022	USD \$2,300,000		2,227,477.57	0.178%	67.056%
164	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$2,250,000		2,212,114.34	0.177%	67.232%
165	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,220,000		2,209,562.00	0.176%	67.409%
166	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,150,000		2,200,866.55	0.176%	67.584%
167	ZOETIS INC SR UNSECURED 02/23 3.25	3.250%	2/1/2023	USD \$2,219,000		2,186,904.94	0.174%	67.759%
168	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$2,200,000		2,171,645.59	0.173%	67.932%
169	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$2,170,000		2,159,830.38	0.172%	68.104%
170	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$2,258,000		2,149,712.80	0.172%	68.276%
171	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,155,000		2,145,468.93	0.171%	68.447%
172	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$2,128,000		2,112,388.46	0.169%	68.616%
173	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,700,000		2,091,456.84	0.167%	68.782%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,049,185,051.06		83.716%
174	BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	USD \$2,000,000		2,082,221.40	0.166%	68.949%
175	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,000,000		2,074,839.60	0.166%	69.114%
176	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,000,000		2,070,325.78	0.165%	69.279%
177	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$2,062,000		2,044,583.52	0.163%	69.442%
178	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$2,000,000		2,044,333.12	0.163%	69.606%
179	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$2,000,000		2,020,895.30	0.161%	69.767%
180	EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$2,000,000		2,006,612.00	0.160%	69.927%
181	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/3/2020	USD \$2,000,000		2,000,853.48	0.160%	70.087%
182	KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	USD \$2,000,000		2,000,180.00	0.160%	70.246%
183	BIOGEN INC SR UNSECURED 09/22 3.625	3.625%	9/15/2022	USD \$2,000,000		1,999,983.32	0.160%	70.406%
184	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	3/15/2022	USD \$2,000,000		1,998,284.36	0.159%	70.565%
185	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$2,000,000		1,993,000.00	0.159%	70.724%
186	RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	USD \$2,000,000		1,990,541.66	0.159%	70.883%
187	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$2,000,000		1,987,331.32	0.159%	71.042%
188	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$2,000,000		1,986,234.00	0.158%	71.200%
189	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,000,000		1,985,801.14	0.158%	71.359%
190	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$2,000,000		1,984,641.88	0.158%	71.517%
191	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$2,000,000		1,981,934.84	0.158%	71.675%
192	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$2,000,000		1,980,428.20	0.158%	71.833%
193	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	USD \$2,000,000		1,977,959.72	0.158%	71.991%
194	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$2,000,000		1,976,419.36	0.158%	72.149%
195	COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	USD \$1,900,000		1,972,782.77	0.157%	72.306%
196	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$2,000,000		1,971,279.90	0.157%	72.463%
197	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$2,000,000		1,966,053.16	0.157%	72.620%
198	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$1,900,000		1,963,039.59	0.157%	72.777%
199	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$2,000,000		1,946,797.62	0.155%	72.932%
200	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$2,000,000		1,946,273.54	0.155%	73.087%
201	BAKER HUGHES LLC/CO OBL SR UNSECURED 12/22 2.773	2.773%	12/15/2022	USD \$2,000,000		1,942,352.38	0.155%	73.242%
202	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$2,000,000		1,941,443.30	0.155%	73.397%
203	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$1,940,000		1,931,535.04	0.154%	73.551%
204	ENBRIDGE INC SR UNSECURED 07/22 2.9	2.900%	7/15/2022	USD \$2,000,000		1,930,896.44	0.154%	73.705%
205	REGIONS FINANCIAL CORP SR UNSECURED 08/22 2.75	2.750%	8/14/2022	USD \$2,000,000		1,928,035.20	0.154%	73.859%
206	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,600,000		1,921,938.34	0.153%	74.013%
207	BOOKING HOLDINGS INC SR UNSECURED 03/23 2.75	2.750%	3/15/2023	USD \$2,000,000		1,908,563.38	0.152%	74.165%
208	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,790,000		1,890,873.53	0.151%	74.316%
209	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,866,000		1,872,960.18	0.149%	74.465%
210	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,900,000		1,869,695.89	0.149%	74.614%
211	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$1,807,000		1,869,692.74	0.149%	74.764%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,049,185,051.06		83.716%
212	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$1,780,000		1,777,356.91	0.142%	74.905%
213	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$2,300,000		1,739,809.96	0.139%	75.044%
214	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$1,770,000		1,733,142.51	0.138%	75.183%
215	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$1,701,000		1,700,478.05	0.136%	75.318%
216	CONSTELLATION BRANDS INC COMPANY GUAR 02/23 3.2	3.200%	2/15/2023	USD \$1,706,000		1,669,333.68	0.133%	75.451%
217	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$1,650,000		1,639,101.75	0.131%	75.582%
218	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$1,625,000		1,600,548.85	0.128%	75.710%
219	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$1,635,000		1,577,438.88	0.126%	75.836%
220	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,561,000		1,564,536.90	0.125%	75.961%
221	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	2.750%	6/1/2022	USD \$1,600,000		1,549,101.10	0.124%	76.084%
222	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$2,000,000		1,515,562.16	0.121%	76.205%
223	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,500,000		1,499,337.00	0.120%	76.325%
224	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,500,000		1,492,805.21	0.119%	76.444%
225	BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	USD \$1,500,000		1,486,444.50	0.119%	76.563%
226	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,500,000		1,480,172.22	0.118%	76.681%
227	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	2/1/2022	USD \$1,500,000		1,479,406.32	0.118%	76.799%
228	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$1,500,000		1,464,925.11	0.117%	76.916%
229	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$1,500,000		1,462,209.44	0.117%	77.032%
230	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$1,500,000		1,459,620.30	0.116%	77.149%
231	MERCK + CO INC SR UNSECURED 09/22 2.4	2.400%	9/15/2022	USD \$1,500,000		1,453,432.32	0.116%	77.265%
232	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$1,450,000		1,441,186.90	0.115%	77.380%
233	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,431,000		1,429,309.90	0.114%	77.494%
234	PRINCIPAL FINANCIAL GROU COMPANY GUAR 09/22 3.3	3.300%	9/15/2022	USD \$1,416,000		1,402,316.31	0.112%	77.606%
235	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$1,400,000		1,390,288.62	0.111%	77.717%
236	MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	USD \$1,365,000		1,358,579.24	0.108%	77.825%
237	IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	USD \$1,390,000		1,357,226.01	0.108%	77.933%
238	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$1,375,000		1,341,122.97	0.107%	78.040%
239	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,331,000		1,314,511.08	0.105%	78.145%
240	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$1,345,000		1,309,539.36	0.104%	78.250%
241	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$1,300,000		1,299,952.63	0.104%	78.353%
242	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,300,000		1,276,342.60	0.102%	78.455%
243	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,200,000		1,239,365.72	0.099%	78.554%
244	BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	USD \$1,200,000		1,232,872.25	0.098%	78.652%
245	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €1,000,000		1,203,957.55	0.096%	78.749%
246	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$1,200,000		1,194,326.15	0.095%	78.844%
247	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$1,200,000		1,187,324.39	0.095%	78.939%
248	RYDER SYSTEM INC SR UNSECURED 03/23 3.4	3.400%	3/1/2023	USD \$1,200,000		1,187,040.34	0.095%	79.033%
249	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$1,200,000		1,184,101.08	0.094%	79.128%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,049,185,051.06		83.716%
250	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$1,156,000		1,147,337.73	0.092%	79.219%
251	SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	3.400%	1/18/2023	USD \$1,150,000		1,113,914.05	0.089%	79.308%
252	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,000,000		1,074,819.61	0.086%	79.394%
253	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$1,000,000		1,038,360.00	0.083%	79.477%
254	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$1,000,000		1,030,587.00	0.082%	79.559%
255	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$1,000,000		1,030,006.65	0.082%	79.641%
256	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £750,000		1,021,786.27	0.082%	79.723%
257	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,000,000		1,021,026.10	0.081%	79.804%
258	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,000,000		1,011,276.17	0.081%	79.885%
259	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/1/2021	USD \$1,000,000		1,007,993.68	0.080%	79.965%
260	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,000,000		998,693.96	0.080%	80.045%
261	MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$1,000,000		997,623.25	0.080%	80.125%
262	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$1,000,000		992,857.02	0.079%	80.204%
263	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$1,000,000		992,370.00	0.079%	80.283%
264	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$1,000,000		991,991.58	0.079%	80.362%
265	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$1,000,000		985,330.22	0.079%	80.441%
266	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$984,000		984,952.94	0.079%	80.519%
267	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,000,000		983,235.95	0.078%	80.598%
268	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$1,000,000		980,837.97	0.078%	80.676%
269	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$980,000		978,520.95	0.078%	80.754%
270	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$1,000,000		973,234.36	0.078%	80.832%
271	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		955,261.69	0.076%	80.908%
272	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$880,000		937,429.94	0.075%	80.983%
273	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$960,000		934,468.37	0.075%	81.057%
274	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$916,000		916,544.42	0.073%	81.131%
275	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$800,000		789,824.11	0.063%	81.194%
276	XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$766,000		763,077.27	0.061%	81.254%
277	AUTOZONE INC SR UNSECURED 04/22 3.7	3.700%	4/15/2022	USD \$750,000		755,127.72	0.060%	81.315%
278	MCKESSON CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	USD \$787,000		752,129.38	0.060%	81.375%
279	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	8/5/2021	USD \$750,000		733,356.75	0.059%	81.433%
280	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$730,000		729,868.26	0.058%	81.491%
281	L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	2/15/2021	USD \$701,000		726,876.99	0.058%	81.549%
282	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$715,000		715,598.48	0.057%	81.607%
283	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		714,017.79	0.057%	81.664%
284	BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	USD \$731,000		706,322.28	0.056%	81.720%
285	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$700,000		698,187.48	0.056%	81.776%
286	BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	USD \$700,000		697,092.84	0.056%	81.831%
287	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$650,000		633,640.48	0.051%	81.882%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,049,185,051.06		83.716%
288	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	2.800%	2/15/2023	USD \$650,000		628,065.15	0.050%	81.932%
289	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	6/1/2022	USD \$600,000		627,475.78	0.050%	81.982%
290	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$625,000		622,265.48	0.050%	82.032%
291	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$600,000		608,384.83	0.049%	82.080%
292	WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	USD \$595,000		602,177.65	0.048%	82.128%
293	SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$600,000		598,668.00	0.048%	82.176%
294	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		557,884.15	0.045%	82.220%
295	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €450,000		540,819.59	0.043%	82.264%
296	NORTHROP GRUMMAN CORP SR UNSECURED 03/21 3.5	3.500%	3/15/2021	USD \$535,000		540,662.21	0.043%	82.307%
297	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$539,000		522,719.89	0.042%	82.348%
298	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$500,000		522,087.82	0.042%	82.390%
299	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$500,000		520,849.58	0.042%	82.432%
300	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$515,000		513,134.86	0.041%	82.473%
301	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$501,000		500,943.26	0.040%	82.513%
302	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000		497,992.12	0.040%	82.552%
303	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$500,000		497,970.02	0.040%	82.592%
304	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$500,000		496,728.92	0.040%	82.632%
305	BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	USD \$500,000		494,594.70	0.039%	82.671%
306	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	2.850%	1/15/2021	USD \$500,000		492,914.07	0.039%	82.711%
307	KROGER CO SR UNSECURED 08/22 2.8	2.800%	8/1/2022	USD \$500,000		483,494.24	0.039%	82.749%
308	CATERPILLAR FINANCIAL SE SR UNSECURED 03/23 2.625	2.625%	3/1/2023	USD \$500,000		482,886.21	0.039%	82.788%
309	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		482,406.35	0.038%	82.826%
310	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	2.550%	6/9/2022	USD \$500,000		477,459.08	0.038%	82.864%
311	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$480,000		474,981.65	0.038%	82.902%
312	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$461,000		446,367.81	0.036%	82.938%
313	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	USD \$439,000		437,028.89	0.035%	82.973%
314	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$447,000		426,717.33	0.034%	83.007%
315	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €350,000		424,447.73	0.034%	83.041%
316	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$426,000		423,898.65	0.034%	83.074%
317	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$425,000		417,273.50	0.033%	83.108%
318	EBAY INC SR UNSECURED 01/23 2.75	2.750%	1/30/2023	USD \$417,000		400,596.62	0.032%	83.140%
319	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$400,000		384,378.33	0.031%	83.170%
320	CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	USD \$372,000		371,922.72	0.030%	83.200%
321	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$367,000		367,567.17	0.029%	83.229%
322	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$375,000		365,606.77	0.029%	83.258%
323	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$350,000		359,936.69	0.029%	83.287%
324	AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	USD \$358,000		357,884.14	0.029%	83.316%
325	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$358,000		357,606.07	0.029%	83.344%

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Corporate Bond						1,049,185,051.06		83.716%
326	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$340,000		338,198.00	0.027%	83.371%
327	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$315,000		310,858.64	0.025%	83.396%
328	SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$290,000		297,691.40	0.024%	83.420%
329	UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	2.450%	10/1/2022	USD \$300,000		290,837.33	0.023%	83.443%
330	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$259,000		268,455.33	0.021%	83.464%
331	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	USD \$268,000		265,539.76	0.021%	83.486%
332	BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$261,000		261,026.07	0.021%	83.506%
333	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$250,000		242,467.08	0.019%	83.526%
334	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €200,000		241,276.72	0.019%	83.545%
335	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$236,000		235,909.90	0.019%	83.564%
336	GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	USD \$215,000		219,312.42	0.017%	83.581%
337	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$215,000		214,726.95	0.017%	83.599%
338	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$203,000		202,556.18	0.016%	83.615%
339	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$200,000		198,337.83	0.016%	83.630%
340	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$197,000		196,228.18	0.016%	83.646%
341	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/22 2.75	2.750%	3/10/2022	USD \$200,000		195,039.85	0.016%	83.662%
342	HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	USD \$190,000		188,972.84	0.015%	83.677%
343	E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$183,000		184,348.05	0.015%	83.692%
344	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$135,000		134,698.23	0.011%	83.702%
345	US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	USD \$66,000		65,778.45	0.005%	83.707%
346	NISOURCE INC SR UNSECURED 01/19 6.8	6.800%	1/15/2019	USD \$61,000		62,671.53	0.005%	83.712%
347	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$24,000		23,977.52	0.002%	83.714%
348	WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	USD \$8,000		8,131.29	0.001%	83.715%
349	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$7,000		7,162.11	0.001%	83.716%
Currency Forward Contract						4,385,216.26		0.350%
350	EUR180711		7/11/2018	-69,136,673	83,938,094.99	1,783,919.68	0.142%	83.858%
351	SEK180726		7/26/2018	-455,083,674	52,314,465.91	1,066,981.74	0.085%	83.943%
352	EUR180628		6/28/2018	-31,356,797	38,030,301.89	811,230.86	0.065%	84.008%
353	CAD180719		7/19/2018	-32,334,150	25,229,415.97	482,734.29	0.039%	84.046%
354	AUD180720		7/20/2018	-6,877,042	5,179,130.72	113,014.43	0.009%	84.055%
355	CAD180706		7/6/2018	-29,732,473	23,193,154.96	106,985.68	0.009%	84.064%
356	GBP180510		5/10/2018	-742,614	1,022,713.20	20,349.58	0.002%	84.066%
Interest Rate Swap						14,754,822.20		1.177%
357	062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	44,462,493.21	1,462,493.21	0.117%	84.182%
358	023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	39,003,807.24	1,003,807.24	0.080%	84.262%
359	077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	36,972,182.52	972,182.52	0.078%	84.340%
360	261474493 IRS USD R V 12MUSCPI RUSCPI.072621.FLOAT INFLATION		7/26/2021	54,000,000	54,946,394.28	946,394.28	0.076%	84.415%
361	045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	48,942,041.76	942,041.76	0.075%	84.491%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						14,754,822.20		1.177%
362	040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	40,934,149.20	934,149.20	0.075%	84.565%
363	895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	30,887,882.10	887,882.10	0.071%	84.636%
364	988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	27,845,077.05	845,077.05	0.067%	84.703%
365	345215159 IRS USD R V 12MUSCPI 345215159_INF INFLATIONZERO		10/23/2022	42,000,000	42,785,264.76	785,264.76	0.063%	84.766%
366	244093861 IRS USD R V 00MCPURNSA		6/30/2020	60,000,000	60,720,538.20	720,538.20	0.057%	84.824%
367	225162386 IRS USD R V 00M CPI US CPI URBAN CONSUMERS NSA		6/5/2022	45,000,000	45,697,202.10	697,202.10	0.056%	84.879%
368	032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	40,696,836.40	696,836.40	0.056%	84.935%
369	097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	40,691,790.80	691,790.80	0.055%	84.990%
370	307410375 IRS USD R V 12MUSCPI 307410375_INF INFLATIONZERO		9/8/2022	25,000,000	25,539,921.00	539,921.00	0.043%	85.033%
371	374297222 IRS USD R V 12MUSCPI RUSCPI.112122.FLOAT INFLATION		11/21/2022	36,000,000	36,522,063.00	522,063.00	0.042%	85.075%
372	092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	20,430,942.60	430,942.60	0.034%	85.109%
373	209833281 IRS USD R V 00MCPURN 1209833281 RUSCPI		5/12/2022	32,000,000	32,419,404.48	419,404.48	0.033%	85.143%
374	939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	14,417,134.48	417,134.48	0.033%	85.176%
375	339609109 IRS USD R V 12MUSCPI 339609109_INF INFLATIONZERO		10/17/2022	24,000,000	24,416,045.52	416,045.52	0.033%	85.209%
376	394682741 IRS USD R V 12MUSCPI 394682741_INF INFLATIONZERO		12/11/2022	22,000,000	22,301,115.98	301,115.98	0.024%	85.233%
377	418456231 IRS USD R V 12MUSCPI 1418456231_INF INFLATIONZERO		1/4/2023	20,000,000	20,198,144.60	198,144.60	0.016%	85.249%
378	101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	23,196,271.19	196,271.19	0.016%	85.265%
379	436249361 IRS USD R V 12MUSCPI 1436249361_INF INFLATIONZERO		1/19/2023	23,000,000	23,155,035.87	155,035.87	0.012%	85.277%
380	130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	44,146,140.72	146,140.72	0.012%	85.289%
381	450647357 IRS USD R V 12MUSCPI 450647357_INF INFLATIONZERO		2/1/2023	26,000,000	26,134,002.96	134,002.96	0.011%	85.299%
382	439596462 IRS USD R V 12MUSCPI 439596462_INF INFLATIONZERO		1/23/2021	38,000,000	38,122,227.76	122,227.76	0.010%	85.309%
383	756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	33,098,541.96	98,541.96	0.008%	85.317%
384	536256306 IRS USD R V 12MUSCPI RUSCPI.040523.FLOAT.278952 IN		4/5/2023	20,000,000	20,069,795.00	69,795.00	0.006%	85.322%
385	487948777 IRS USD R V 12MUSCPI RUSCPI.030821.FLOAT INFLATION		3/8/2021	40,000,000	40,051,741.60	51,741.60	0.004%	85.327%
386	490287304 IRS USD R V 12MUSCPI RUSCPI.031222.FLOAT INFLATION		3/12/2022	26,000,000	26,047,799.18	47,799.18	0.004%	85.330%
387	183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	30,031,170.60	31,170.60	0.002%	85.333%
388	169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	25,000,908.50	908.50	0.000%	85.333%
389	152542239 IRS USD P F 2.20400 152542239_FIX OIS		2/16/2019	-44,000,000	-44,000,000.00	0.00	0.000%	85.333%
390	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%	85.333%
391	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%	85.333%
392	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%	85.333%
393	339609109 IRS USD P F 2.04125 339609109_FIX INFLATIONZERO		10/17/2022	-24,000,000	-24,000,000.00	0.00	0.000%	85.333%
394	418456231 IRS USD P F 2.12500 1418456231_FIX INFLATIONZERO		1/4/2023	-20,000,000	-20,000,000.00	0.00	0.000%	85.333%
395	549823197 IRS USD P F 2.23500 P2.235.050222.FIXED INFLATION		5/2/2022	-38,000,000	-38,000,000.00	0.00	0.000%	85.333%
396	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%	85.333%
397	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%	85.333%
398	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%	85.333%
399	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%	85.333%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						14,754,822.20		1.177%
400	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%	85.333%
401	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%	85.333%
402	183199920 IRS USD P F 2.13500 183199920_INF INFLATIONZERO		4/5/2021	-30,000,000	-30,000,000.00	0.00	0.000%	85.333%
403	487948777 IRS USD P F 2.19300 P2.193.030821.FIXED INFLATION		3/8/2021	-40,000,000	-40,000,000.00	0.00	0.000%	85.333%
404	536256306 IRS USD P F 2.20800 P2.208.040523.FIXED.278951 IN		4/5/2023	-20,000,000	-20,000,000.00	0.00	0.000%	85.333%
405	626117038 IRS USD P F 2.24200 CPI SWAP CPURNSA		6/12/2019	-26,000,000	-26,000,000.00	0.00	0.000%	85.333%
406	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%	85.333%
407	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%	85.333%
408	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%	85.333%
409	225162386 IRS USD P F 1.99000 CPURNSA / INFLATION		6/5/2022	-45,000,000	-45,000,000.00	0.00	0.000%	85.333%
410	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%	85.333%
411	307410375 IRS USD P F 1.93750 307410375_FIX INFLATIONZERO		9/8/2022	-25,000,000	-25,000,000.00	0.00	0.000%	85.333%
412	345215159 IRS USD P F 2.00875 345215159_FIX INFLATIONZERO		10/23/2022	-42,000,000	-42,000,000.00	0.00	0.000%	85.333%
413	756968501 IRS USD P F 1.73500 CPURNSA		3/5/2019	-33,000,000	-33,000,000.00	0.00	0.000%	85.333%
414	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%	85.333%
415	490287304 IRS USD P F 2.22750 P2.2275.031222.FIXED INFLATIO		3/12/2022	-26,000,000	-26,000,000.00	0.00	0.000%	85.333%
416	450647357 IRS USD P F 2.20750 450647357_FIX INFLATIONZERO		2/1/2023	-26,000,000	-26,000,000.00	0.00	0.000%	85.333%
417	244093861 IRS USD P F 1.86000 CPURNSA		6/30/2020	-60,000,000	-60,000,000.00	0.00	0.000%	85.333%
418	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%	85.333%
419	549823197 IRS USD R V 12MUSCPI RUSCPI.050222.FLOAT INFLATION		5/2/2022	38,000,000	38,000,000.00	0.00	0.000%	85.333%
420	895567197 IRS USD P F 1.43500		10/30/2020	-30,000,000	-30,000,000.00	0.00	0.000%	85.333%
421	169595969 IRS USD P F 2.14500 169595969_INF INFLATIONZERO		3/17/2020	-25,000,000	-25,000,000.00	0.00	0.000%	85.333%
422	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%	85.333%
423	436249361 IRS USD P F 2.18200 1436249361_FIX INFLATIONZERO		1/19/2023	-23,000,000	-23,000,000.00	0.00	0.000%	85.333%
424	439596462 IRS USD P F 2.14875 439596462_FIX INFLATIONZERO		1/23/2021	-38,000,000	-38,000,000.00	0.00	0.000%	85.333%
425	394682741 IRS USD P F 2.03500 394682741_FIX INFLATIONZERO		12/11/2022	-22,000,000	-22,000,000.00	0.00	0.000%	85.333%
426	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%	85.333%
427	159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	28,970,977.96	-29,022.04	-0.002%	85.331%
428	152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	43,961,627.16	-38,372.84	-0.003%	85.328%
429	114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	39,910,240.80	-89,759.20	-0.007%	85.320%
430	626117038 IRS USD R V 00MCP100 CPI SWAP CPURNSA		6/12/2019	26,000,000	25,027,909.66	-972,090.34	-0.078%	85.243%
Sovereign Bond						184,947,501.61		14.757%
431	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr225,500,000		29,658,516.90	2.366%	87.609%
432	FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	USD \$22,000,000		21,570,340.00	1.721%	89.330%
433	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr185,000,000		21,106,012.00	1.684%	91.015%
434	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$13,000,000		10,386,634.99	0.829%	91.843%
435	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €7,000,000		9,330,470.52	0.744%	92.588%
436	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$10,000,000		8,289,653.02	0.661%	93.249%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						184,947,501.61		14.757%
437	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$8,500,000		8,169,993.11	0.652%	93.901%
438	TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$6,653,920		6,515,876.91	0.520%	94.421%
439	FANNIE MAE NOTES 01/23 2.375	2.375%	1/19/2023	USD \$6,000,000		5,866,902.00	0.468%	94.889%
440	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$6,000,000		5,848,934.46	0.467%	95.356%
441	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$6,000,000		5,844,212.64	0.466%	95.822%
442	FANNIE MAE NOTES 04/22 1.875	1.875%	4/5/2022	USD \$6,000,000		5,797,014.00	0.463%	96.285%
443	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$5,000,000		4,867,665.00	0.388%	96.673%
444	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,845,329.43	0.387%	97.060%
445	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$5,000,000		4,753,595.30	0.379%	97.439%
446	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$4,720,000		4,675,490.40	0.373%	97.812%
447	FREDDIE MAC NOTES 01/22 2.375	2.375%	1/13/2022	USD \$4,000,000		3,939,128.00	0.314%	98.126%
448	FANNIE MAE NOTES 10/22 2	2.000%	10/5/2022	USD \$4,000,000		3,857,364.00	0.308%	98.434%
449	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$4,000,000		3,839,116.00	0.306%	98.740%
450	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €2,500,000		3,400,534.24	0.271%	99.012%
451	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$3,221,000		3,163,030.60	0.252%	99.264%
452	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$4,000,000		3,043,140.31	0.243%	99.507%
453	BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$2,000,000		1,980,118.24	0.158%	99.665%
454	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$2,400,000		1,794,537.17	0.143%	99.808%
455	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr10,000,000		1,176,730.83	0.094%	99.902%
456	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$650,000		634,848.50	0.051%	99.953%
457	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	USD \$594,000		592,313.04	0.047%	100.000%
Total						1,253,272,591.13		100.00%