

DFA Short-Duration Real Return Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						880,403,913.96	82.03%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$15,000,000	101.77		15,265,590.00	1.422%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$14,000,000	101.78		14,249,281.48	1.328%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$14,000,000	101.65		14,231,040.60	1.326%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$12,000,000	101.74		12,209,305.68	1.138%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$11,405,000	100.99		11,517,782.90	1.073%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$11,500,000	98.31		11,305,483.71	1.053%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$10,500,000	99.79		10,478,368.32	0.976%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$10,000,000	101.68		10,167,768.60	0.947%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$10,000,000	101.22		10,122,460.30	0.943%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$10,000,000	100.50		10,049,927.70	0.936%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$10,000,000	99.73		9,973,427.10	0.929%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$9,000,000	99.75		8,977,708.71	0.836%
CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$9,000,000	99.52		8,957,205.27	0.835%
FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$9,000,000	98.59		8,872,981.29	0.827%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$8,526,000	100.76		8,590,726.66	0.800%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$7,600,000	100.78		7,659,369.15	0.714%
APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$7,500,000	100.69		7,551,707.70	0.704%
WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$7,185,000	102.42		7,358,834.61	0.686%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$7,200,000	101.76		7,326,901.94	0.683%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$7,000,000	100.96		7,066,965.22	0.658%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$7,000,000	100.95		7,066,501.61	0.658%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$7,000,000	100.92		7,064,380.54	0.658%

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Corporate Bond						880,403,913.96	82.03%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$7,000,000	99.45		6,961,517.78	0.649%
OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	USD \$6,200,000	102.19		6,335,863.39	0.590%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$8,000,000	79.20		6,335,615.62	0.590%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$6,000,000	101.28		6,076,847.46	0.566%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$6,000,000	100.87		6,052,086.72	0.564%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$6,000,000	99.13		5,947,529.34	0.554%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$5,824,000	101.26		5,897,481.99	0.549%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$5,000,000	111.61		5,580,690.70	0.520%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$5,570,000	99.14		5,522,234.35	0.515%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,940,000	106.42		5,257,045.84	0.490%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$5,174,000	101.26		5,239,314.61	0.488%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,071,000	100.82		5,112,665.16	0.476%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,000,000	102.06		5,103,236.15	0.475%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$5,000,000	101.62		5,081,152.60	0.473%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$5,000,000	101.36		5,068,036.50	0.472%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000	101.13		5,056,270.05	0.471%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$5,000,000	100.74		5,037,018.15	0.469%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$5,000,000	100.53		5,026,290.00	0.468%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$4,979,000	100.95		5,026,153.67	0.468%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$5,000,000	100.49		5,024,300.30	0.468%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$5,000,000	100.32		5,016,110.85	0.467%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$5,000,000	99.83		4,991,300.00	0.465%
ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$5,000,000	99.48		4,974,191.95	0.463%
PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$5,000,000	99.48		4,974,084.85	0.463%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$4,900,000	101.19		4,958,325.24	0.462%
MCDONALD S CORP SR UNSECURED 02/19 5	5.000%	2/1/2019	USD \$4,506,000	104.66		4,716,173.99	0.439%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$4,612,000	100.98		4,657,369.30	0.434%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$4,600,000	101.06		4,648,733.18	0.433%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$4,250,000	107.63		4,574,333.69	0.426%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,500,000	101.44		4,564,783.26	0.425%
ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €3,800,000	119.64		4,546,367.34	0.424%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$4,400,000	102.04		4,489,692.99	0.418%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,346,000	100.53		4,369,104.25	0.407%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$4,311,000	100.57		4,335,550.15	0.404%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$4,225,000	100.33		4,239,049.18	0.395%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$4,000,000	105.45		4,217,970.16	0.393%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	USD \$4,077,000	100.59		4,101,071.02	0.382%
COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,950,000	138.90		4,097,599.16	0.382%

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Corporate Bond						880,403,913.96	82.03%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$4,000,000	101.40		4,056,046.32	0.378%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$4,000,000	101.17		4,046,830.32	0.377%
AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	USD \$4,000,000	100.94		4,037,662.00	0.376%
BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	USD \$3,750,000	107.64		4,036,626.08	0.376%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,970,000	101.65		4,035,666.46	0.376%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$4,000,000	100.89		4,035,652.88	0.376%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$4,000,000	100.79		4,031,786.24	0.376%
KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	USD \$4,000,000	100.78		4,031,098.60	0.376%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$4,000,000	100.64		4,025,669.52	0.375%
INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$4,000,000	99.80		3,992,176.00	0.372%
HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	USD \$3,970,000	100.17		3,976,563.16	0.371%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,890,000	101.69		3,955,691.56	0.369%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$4,000,000	98.60		3,944,008.08	0.367%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$3,800,000	103.76		3,942,802.33	0.367%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$3,900,000	100.59		3,923,182.30	0.366%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$3,828,000	101.71		3,893,397.71	0.363%
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	USD \$3,900,000	99.62		3,885,166.86	0.362%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$3,800,000	100.83		3,831,708.00	0.357%
NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$3,800,000	99.97		3,798,805.47	0.354%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$3,500,000	106.15		3,715,348.67	0.346%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	USD \$3,630,000	100.83		3,660,227.48	0.341%
PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €3,000,000	119.62		3,588,515.96	0.334%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$3,500,000	101.66		3,558,253.97	0.332%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$3,500,000	101.17		3,541,003.34	0.330%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$3,500,000	100.91		3,531,709.55	0.329%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$3,500,000	100.86		3,530,027.94	0.329%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	USD \$3,427,000	100.45		3,442,544.05	0.321%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$3,356,000	100.87		3,385,346.44	0.315%
JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$3,320,000	101.27		3,362,240.76	0.313%
BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	USD \$3,250,000	102.92		3,344,845.14	0.312%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$3,281,000	101.01		3,314,036.22	0.309%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$3,000,000	109.27		3,278,065.89	0.305%
COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$3,000,000	107.39		3,221,820.36	0.300%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,900,000	109.21		3,167,109.89	0.295%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$3,085,000	101.67		3,136,562.94	0.292%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000	103.96		3,118,806.42	0.291%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$3,000,000	102.54		3,076,150.95	0.287%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,000,000	102.27		3,068,080.35	0.286%

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Corporate Bond						880,403,913.96	82.03%
CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	USD \$3,010,000	101.86		3,066,027.60	0.286%
COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	USD \$3,000,000	102.09		3,062,694.42	0.285%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,000,000	101.94		3,058,188.60	0.285%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$3,000,000	101.86		3,055,756.08	0.285%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000	101.84		3,055,224.63	0.285%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$3,000,000	101.77		3,053,068.47	0.284%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,000,000	101.69		3,050,660.76	0.284%
ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$3,000,000	101.52		3,045,460.14	0.284%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,000,000	101.31		3,039,318.93	0.283%
BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	USD \$3,000,000	101.24		3,037,124.85	0.283%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$3,000,000	101.15		3,034,619.10	0.283%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$3,000,000	101.07		3,032,065.32	0.283%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$3,000,000	101.07		3,031,987.98	0.283%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$3,000,000	101.03		3,030,811.23	0.282%
JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	USD \$3,000,000	100.97		3,029,197.62	0.282%
CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	USD \$3,000,000	100.91		3,027,164.64	0.282%
ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 2	2.000%	2/16/2022	USD \$3,000,000	100.84		3,025,070.22	0.282%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	USD \$2,995,000	100.90		3,022,039.07	0.282%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$3,000,000	100.53		3,015,816.03	0.281%
CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	USD \$3,000,000	100.21		3,006,290.94	0.280%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$3,000,000	100.12		3,003,630.00	0.280%
COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €2,500,000	120.04		3,000,947.60	0.280%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,960,000	101.24		2,996,844.63	0.279%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$3,000,000	99.86		2,995,716.00	0.279%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$3,000,000	99.79		2,993,564.58	0.279%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$2,950,000	100.90		2,976,695.91	0.277%
AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$2,710,000	108.31		2,935,173.90	0.273%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$2,800,000	101.99		2,855,628.86	0.266%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$2,700,000	101.95		2,752,623.00	0.256%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$2,673,000	100.95		2,698,358.46	0.251%
NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$2,484,000	108.09		2,685,042.96	0.250%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$2,652,000	100.98		2,677,935.13	0.250%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,600,000	101.84		2,647,908.17	0.247%
HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$2,600,000	100.91		2,623,619.65	0.244%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$2,610,000	100.22		2,615,686.98	0.244%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$2,444,000	105.52		2,578,861.73	0.240%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,550,000	100.27		2,556,917.00	0.238%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$2,500,000	101.39		2,534,764.53	0.236%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						880,403,913.96	82.03%
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$2,503,000	101.06		2,529,616.28	0.236%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$2,500,000	100.79		2,519,668.93	0.235%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$2,500,000	100.76		2,519,074.70	0.235%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$2,499,000	100.69		2,516,293.08	0.234%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000	98.82		2,470,603.85	0.230%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,378,000	102.04		2,426,423.97	0.226%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$2,400,000	100.62		2,414,985.17	0.225%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	9/15/2020	USD \$2,250,000	107.27		2,413,577.00	0.225%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,369,000	101.15		2,396,147.93	0.223%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,150,000	106.51		2,290,050.42	0.213%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €1,900,000	119.61		2,272,600.11	0.212%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$2,250,000	100.34		2,257,700.40	0.210%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,220,000	100.77		2,237,122.90	0.208%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	USD \$2,130,000	104.90		2,234,294.49	0.208%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$2,200,000	101.05		2,223,195.17	0.207%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$2,258,000	98.10		2,215,150.68	0.206%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$2,170,000	100.62		2,183,540.84	0.203%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$2,128,000	102.44		2,179,876.38	0.203%
BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	USD \$2,000,000	108.12		2,162,484.06	0.201%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,000,000	107.89		2,157,883.96	0.201%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,155,000	100.00		2,155,103.89	0.201%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,000,000	107.25		2,145,086.16	0.200%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$2,000,000	107.17		2,143,319.10	0.200%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$2,000,000	104.55		2,090,992.12	0.195%
PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$2,074,000	100.69		2,088,292.58	0.195%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,700,000	122.58		2,083,944.87	0.194%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$2,062,000	100.75		2,077,503.74	0.194%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$2,000,000	103.57		2,071,422.00	0.193%
KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	USD \$2,000,000	103.28		2,065,547.64	0.192%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/18 6.65	6.650%	4/15/2018	USD \$2,000,000	103.00		2,059,991.02	0.192%
COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	USD \$1,900,000	108.22		2,056,102.67	0.192%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,000,000	102.37		2,047,483.04	0.191%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$1,900,000	107.15		2,035,866.74	0.190%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$2,000,000	101.69		2,033,740.90	0.189%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	6/1/2020	USD \$2,000,000	101.62		2,032,490.74	0.189%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$2,000,000	101.32		2,026,306.76	0.189%
ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	USD \$2,000,000	101.31		2,026,100.00	0.189%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$2,000,000	101.23		2,024,658.86	0.189%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						880,403,913.96	82.03%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$2,000,000	101.20		2,024,086.00	0.189%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	USD \$2,000,000	101.16		2,023,286.76	0.189%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$2,000,000	101.10		2,021,917.12	0.188%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$2,000,000	101.05		2,021,096.00	0.188%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	USD \$2,000,000	100.98		2,019,695.44	0.188%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$2,000,000	100.77		2,015,342.48	0.188%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$2,000,000	100.77		2,015,302.08	0.188%
RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	USD \$2,000,000	100.72		2,014,421.56	0.188%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	USD \$2,000,000	100.67		2,013,443.40	0.188%
KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$2,000,000	100.58		2,011,694.88	0.187%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$2,000,000	100.45		2,009,012.60	0.187%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$2,000,000	100.40		2,007,953.22	0.187%
TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$2,000,000	100.27		2,005,301.34	0.187%
GOLDCORP INC SR UNSECURED 03/18 2.125	2.125%	3/15/2018	USD \$2,000,000	100.25		2,004,910.20	0.187%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,866,000	105.54		1,969,368.19	0.183%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,900,000	101.34		1,925,481.55	0.179%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$1,805,000	100.27		1,809,844.73	0.169%
COSTCO WHOLESALE CORP SR UNSECURED 02/20 1.75	1.750%	2/15/2020	USD \$1,775,000	100.19		1,778,403.92	0.166%
ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$1,700,000	100.86		1,714,667.96	0.160%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$1,701,000	100.30		1,706,158.08	0.159%
HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,567,000	106.51		1,668,933.82	0.156%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$1,635,000	100.32		1,640,167.07	0.153%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$1,625,000	100.90		1,639,569.86	0.153%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,561,000	104.77		1,635,501.49	0.152%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,510,000	108.15		1,632,990.24	0.152%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,500,000	102.34		1,535,132.97	0.143%
BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	USD \$1,500,000	102.20		1,532,946.00	0.143%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$1,500,000	101.98		1,529,652.75	0.143%
JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$1,500,000	101.49		1,522,371.99	0.142%
AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$1,500,000	101.35		1,520,186.13	0.142%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,500,000	101.24		1,518,528.00	0.141%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	USD \$1,400,000	106.89		1,496,417.06	0.139%
AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	6/28/2019	USD \$1,360,000	109.62		1,490,816.89	0.139%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$1,450,000	100.08		1,451,146.89	0.135%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,431,000	99.91		1,429,777.87	0.133%
UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$1,400,000	101.13		1,415,759.46	0.132%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	USD \$1,390,000	99.85		1,387,976.91	0.129%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$1,375,000	100.67		1,384,187.37	0.129%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						880,403,913.96	82.03%
MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$1,345,000	101.63		1,366,941.23	0.127%
AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,331,000	100.85		1,342,371.81	0.125%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$1,310,000	101.48		1,329,417.85	0.124%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,300,000	101.30		1,316,864.90	0.123%
QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$1,300,000	101.21		1,315,693.22	0.123%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$1,300,000	99.90		1,298,702.26	0.121%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,200,000	107.65		1,291,765.87	0.120%
BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	USD \$1,200,000	106.21		1,274,537.72	0.119%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$1,202,000	105.16		1,264,014.45	0.118%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$1,200,000	102.16		1,225,945.98	0.114%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$1,200,000	100.91		1,210,936.84	0.113%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,000,000	113.20		1,131,972.71	0.105%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	USD \$1,120,000	100.00		1,120,002.04	0.104%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	USD \$1,074,000	102.54		1,101,320.40	0.103%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$1,000,000	108.22		1,082,194.18	0.101%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$1,000,000	106.74		1,067,382.13	0.099%
KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,000,000	106.24		1,062,370.72	0.099%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,000,000	105.39		1,053,915.70	0.098%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$1,000,000	101.78		1,017,841.52	0.095%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$1,000,000	101.56		1,015,597.31	0.095%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,000,000	101.42		1,014,198.83	0.094%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$1,000,000	101.08		1,010,801.02	0.094%
EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	2.875%	10/15/2018	USD \$1,000,000	101.00		1,010,049.47	0.094%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,000,000	100.92		1,009,192.94	0.094%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$984,000	102.15		1,005,120.54	0.094%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$1,000,000	100.45		1,004,498.30	0.094%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$934,000	107.23		1,001,532.28	0.093%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000	98.55		985,462.38	0.092%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$880,000	111.66		982,642.56	0.092%
US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	USD \$966,000	100.85		974,166.20	0.091%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$960,000	100.18		961,741.02	0.090%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$916,000	100.93		924,480.85	0.086%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$921,000	100.13		922,203.72	0.086%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$900,000	100.74		906,675.93	0.084%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2	2.200%	5/15/2019	USD \$885,000	100.83		892,338.07	0.083%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	USD \$862,000	100.00		862,000.00	0.080%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$800,000	101.20		809,622.36	0.075%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	USD \$809,000	99.89		808,071.87	0.075%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						880,403,913.96	82.03%
TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$1,000,000	79.14		791,407.41	0.074%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$766,000	100.32		768,424.08	0.072%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000	106.39		744,763.95	0.069%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$730,000	100.99		737,256.20	0.069%
BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	USD \$731,000	100.12		731,869.94	0.068%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$715,000	101.06		722,600.40	0.067%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$700,000	103.00		721,001.17	0.067%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$715,000	100.42		717,988.00	0.067%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$715,000	100.37		717,638.35	0.067%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	9/15/2017	USD \$705,000	100.11		705,757.40	0.066%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	USD \$700,000	100.77		705,401.66	0.066%
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	USD \$700,000	100.66		704,606.00	0.066%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$650,000	101.45		659,433.25	0.061%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$625,000	100.85		630,305.87	0.059%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$600,000	104.82		628,924.36	0.059%
WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	USD \$595,000	103.55		616,120.16	0.057%
SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$600,000	101.03		606,205.45	0.056%
NEWELL BRANDS INC SR UNSECURED 03/19 2.6	2.600%	3/29/2019	USD \$572,000	101.09		578,212.76	0.054%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$545,000	100.84		549,577.97	0.051%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$500,000	109.32		546,617.67	0.051%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$500,000	109.03		545,154.63	0.051%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$539,000	100.69		542,705.66	0.051%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$515,000	101.23		521,310.88	0.049%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000	103.50		517,476.64	0.048%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$501,000	100.74		504,711.55	0.047%
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$500,000	100.11		500,547.40	0.047%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000	99.67		498,337.71	0.046%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$480,000	102.62		492,583.46	0.046%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$447,000	99.08		442,877.78	0.041%
SUNCOR ENERGY INC SR UNSECURED 05/18 6.05	6.050%	5/15/2018	USD \$429,000	103.06		442,113.90	0.041%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$426,000	101.68		433,163.29	0.040%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$425,000	101.08		429,608.66	0.040%
ANTHEM INC SR UNSECURED 01/18 1.875	1.875%	1/15/2018	USD \$420,000	100.03		420,123.00	0.039%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$400,000	99.02		396,073.91	0.037%
CHEVRON CORP SR UNSECURED 12/17 1.104	1.104%	12/5/2017	USD \$383,000	99.92		382,687.88	0.036%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$367,000	103.31		379,131.56	0.035%
CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	USD \$372,000	100.56		374,098.20	0.035%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$350,000	105.00		367,492.04	0.034%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						880,403,913.96	82.03%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$358,000	101.08		361,870.13	0.034%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	USD \$358,000	100.06		358,205.52	0.033%
AUST + NZ BANKING GRP NY SR UNSECURED 10/17 1.875	1.875%	10/6/2017	USD \$358,000	100.05		358,169.97	0.033%
KFW GOVT GUARANT 09/17 0.875	0.875%	9/5/2017	USD \$358,000	100.00		358,000.00	0.033%
AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	USD \$358,000	99.95		357,818.93	0.033%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$340,000	100.59		342,015.38	0.032%
SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$290,000	106.98		310,238.55	0.029%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$286,000	101.87		291,353.74	0.027%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	USD \$286,000	100.93		288,673.12	0.027%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	USD \$268,000	102.34		274,263.16	0.026%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$261,000	100.54		262,407.70	0.024%
AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$250,000	101.24		253,099.77	0.024%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	9/14/2017	USD \$252,000	100.02		252,056.54	0.023%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$250,000	100.35		250,877.39	0.023%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$300,000	79.20		237,592.79	0.022%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$236,000	99.77		235,455.84	0.022%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	1.450%	5/1/2018	USD \$235,000	99.94		234,851.12	0.022%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	USD \$215,000	100.02		215,051.26	0.020%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	9/15/2017	USD \$215,000	99.99		214,988.76	0.020%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$215,000	99.65		214,252.73	0.020%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/22 2.75	2.750%	3/10/2022	USD \$200,000	101.62		203,246.10	0.019%
GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$200,000	100.77		201,536.12	0.019%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$197,000	100.47		197,934.55	0.018%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$183,000	103.73		189,833.90	0.018%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	USD \$153,000	100.65		153,990.21	0.014%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	USD \$141,000	99.99		140,991.97	0.013%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$134,000	101.98		136,653.24	0.013%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$135,000	100.24		135,320.29	0.013%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$127,000	102.22		129,822.26	0.012%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/1/2017	USD \$123,000	100.42		123,514.44	0.012%
IBM CORP SR UNSECURED 02/18 1.25	1.250%	2/8/2018	USD \$100,000	99.91		99,909.54	0.009%
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	USD \$61,000	106.37		64,886.03	0.006%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/1/2017	USD \$39,000	100.65		39,251.66	0.004%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$24,000	100.88		24,212.14	0.002%
WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	USD \$8,000	104.45		8,356.34	0.001%
Currency Forward Contract						-3,114,542.26	-0.29%
CAD170905		9/5/2017	0	1.25	0.00	111,922.33	0.010%
SGD171017		10/17/2017	-5,064,711	1.36	3,736,329.21	-28,637.20	-0.003%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Currency Forward Contract						-3,114,542.26	-0.29%
CAD171004		10/4/2017	-14,407,174	1.25	11,541,213.66	-67,074.12	-0.006%
CAD171002		10/2/2017	-12,855,581	1.25	10,298,058.24	-86,247.61	-0.008%
EUR171024		10/24/2017	-19,494,980	0.84	23,268,420.21	-421,606.29	-0.039%
SEK171011		10/11/2017	-424,173,799	7.93	53,492,635.59	-2,622,899.37	-0.244%
Interest Rate Swap						-1,684,252.60	-0.16%
062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	101.61	43,694,396.68	694,396.68	0.065%
889649540 IRS USD R V 12MLIBOR CPURNSA		10/20/2020	42,000,000	101.38	42,580,944.00	580,944.00	0.054%
023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	101.23	38,466,295.34	466,295.34	0.043%
895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	101.44	30,432,293.70	432,293.70	0.040%
045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	100.87	48,419,410.56	419,410.56	0.039%
988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	101.44	27,387,978.66	387,978.66	0.036%
040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	100.91	40,364,776.40	364,776.40	0.034%
077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	100.86	36,309,353.76	309,353.76	0.029%
032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	100.68	40,270,280.80	270,280.80	0.025%
939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	101.74	14,242,974.62	242,974.62	0.023%
926222522 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/4/2021	14,000,000	101.02	14,142,489.48	142,489.48	0.013%
729199870 IRS USD R V 12MLIBOR CPURNSA		1/20/2019	30,000,000	100.28	30,084,032.10	84,032.10	0.008%
097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	100.20	40,078,903.60	78,903.60	0.007%
092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	100.26	20,052,416.80	52,416.80	0.005%
261474493 IRS USD R V 12MUSCPI RUSCPI.072621.FLOAT INFLATION		7/26/2021	54,000,000	99.98	53,988,440.22	-11,559.78	-0.001%
101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	99.66	22,920,963.95	-79,036.05	-0.007%
244093861 IRS USD R V 00MCPI CPURNSA		6/30/2020	60,000,000	99.81	59,885,919.60	-114,080.40	-0.011%
788720592 IRS USD R V 00MCPI CPI SWAP CPURNSA		4/28/2019	42,000,000	99.53	41,801,582.34	-198,417.66	-0.018%
756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	99.34	32,782,187.46	-217,812.54	-0.020%
209833281 IRS USD R V 00MCPURN 1209833281 RUSCPI		5/12/2022	32,000,000	99.18	31,736,536.00	-263,464.00	-0.025%
225162386 IRS USD R V 00M CPI US CPI URBAN CONSUMERS NSA		6/5/2022	45,000,000	99.40	44,728,287.30	-271,712.70	-0.025%
169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	98.68	24,670,955.50	-329,044.50	-0.031%
755270546 IRS USD R V 12MLIBOR CPURNSA		3/3/2019	40,000,000	99.17	39,667,780.40	-332,219.60	-0.031%
159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	98.58	28,589,007.94	-410,992.06	-0.038%
152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	99.03	43,572,347.72	-427,652.28	-0.040%
183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	98.41	29,523,788.10	-476,211.90	-0.044%
130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	98.74	43,444,963.76	-555,036.24	-0.052%
114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	98.51	39,402,308.00	-597,692.00	-0.056%
701552410 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		11/19/2018	31,000,000	97.81	30,321,342.73	-678,657.27	-0.063%
626117038 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		6/12/2019	26,000,000	95.20	24,752,789.88	-1,247,210.12	-0.116%
Sovereign Bond						197,647,945.39	18.42%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr203,000,000	14.72		29,881,232.11	2.784%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr185,000,000	12.42		22,985,355.06	2.142%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Sovereign Bond						197,647,945.39	18.42%
FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	USD \$22,000,000	101.06		22,233,420.00	2.072%
TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	USD \$15,502,500	100.47		15,575,167.97	1.451%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$10,000,000	99.47		9,947,160.00	0.927%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$9,720,000	100.83		9,801,152.28	0.913%
ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	USD \$9,000,000	104.65		9,418,770.00	0.878%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$11,000,000	84.34		9,276,908.91	0.864%
MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$8,500,000	100.26		8,522,121.34	0.794%
TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$8,158,401	100.31		8,184,018.54	0.763%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$6,000,000	101.67		6,100,087.38	0.568%
ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$6,000,000	101.54		6,092,467.20	0.568%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$5,000,000	104.87		5,243,637.75	0.489%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	USD \$5,000,000	99.78		4,989,000.00	0.465%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$5,000,000	98.33		4,916,550.30	0.458%
FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$4,000,000	98.87		3,954,648.00	0.368%
SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75	1.750%	4/1/2022	SGD \$5,000,000	74.35		3,717,430.58	0.346%
FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €2,500,000	137.16		3,429,122.95	0.320%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$3,221,000	102.04		3,286,563.78	0.306%
CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$4,000,000	79.68		3,187,283.28	0.297%
BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$2,000,000	103.16		2,063,268.24	0.192%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$2,400,000	78.06		1,873,451.05	0.175%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$1,000,000	100.28		1,002,787.14	0.093%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$650,000	101.74		661,284.00	0.062%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	USD \$594,000	100.14		594,821.50	0.055%
JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	7/31/2018	USD \$358,000	100.08		358,289.64	0.033%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	9/26/2017	USD \$286,000	99.98		285,947.38	0.027%
FREDDIE MAC NOTES 09/17 1	1.000%	9/29/2017	USD \$66,000	100.00		65,999.01	0.006%
Total						1,073,253,064.49	100.0%