

DFA Short-Duration Real Return Portfolio

As of October 31, 2017 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14	82.186%	
1	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$15,000,000		15,200,779.05	1.361%	1.361%
2	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$15,000,000		15,105,795.00	1.352%	2.713%
3	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$14,000,000		14,155,449.14	1.267%	3.981%
4	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$14,000,000		13,827,840.60	1.238%	5.219%
5	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$12,000,000		12,143,765.40	1.087%	6.306%
6	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$11,405,000		11,464,229.93	1.026%	7.333%
7	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$11,500,000		11,209,709.30	1.004%	8.336%
8	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$10,500,000		10,409,274.23	0.932%	9.268%
9	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$10,000,000		10,100,554.80	0.904%	10.173%
10	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$10,000,000		10,047,400.10	0.900%	11.072%
11	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$10,000,000		10,011,700.00	0.896%	11.969%
12	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$10,000,000		9,922,049.70	0.888%	12.857%
13	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$9,000,000		8,904,755.34	0.797%	13.654%
14	FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$9,000,000		8,802,572.40	0.788%	14.442%
15	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$8,526,000		8,558,707.01	0.766%	15.209%
16	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$11,000,000		8,439,330.28	0.756%	15.964%
17	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$7,828,000		7,908,522.49	0.708%	16.672%
18	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$7,600,000		7,634,765.59	0.684%	17.356%
19	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$7,500,000		7,501,676.48	0.672%	18.028%
20	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$7,200,000		7,345,587.46	0.658%	18.685%
21	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$7,185,000		7,302,809.57	0.654%	19.339%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14		82.186%
22	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$7,000,000		7,044,406.67	0.631%	19.970%
23	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$7,000,000		7,038,227.91	0.630%	20.600%
24	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$7,000,000		7,005,991.79	0.627%	21.227%
25	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$7,000,000		6,879,820.92	0.616%	21.843%
26	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	USD \$6,200,000		6,263,726.39	0.561%	22.404%
27	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €5,000,000		6,088,039.33	0.545%	22.949%
28	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$6,000,000		6,047,594.16	0.541%	23.491%
29	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$6,000,000		6,039,076.68	0.541%	24.031%
30	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$6,000,000		5,901,051.18	0.528%	24.560%
31	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$5,824,000		5,860,936.27	0.525%	25.084%
32	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$5,000,000		5,541,379.15	0.496%	25.581%
33	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$5,570,000		5,505,614.53	0.493%	26.073%
34	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$5,174,000		5,229,616.57	0.468%	26.542%
35	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,940,000		5,211,593.10	0.467%	27.008%
36	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,400,000		5,160,041.47	0.462%	27.470%
37	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,071,000		5,091,740.90	0.456%	27.926%
38	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,000,000		5,075,769.35	0.454%	28.381%
39	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$5,000,000		5,054,628.60	0.453%	28.833%
40	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$5,000,000		5,027,142.55	0.450%	29.283%
41	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000		5,025,086.00	0.450%	29.733%
42	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$5,000,000		5,012,638.65	0.449%	30.182%
43	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$4,979,000		5,009,895.14	0.449%	30.631%
44	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$5,000,000		5,007,475.00	0.448%	31.079%
45	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$5,000,000		5,004,741.15	0.448%	31.527%
46	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$5,000,000		4,980,902.40	0.446%	31.973%
47	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$5,000,000		4,966,092.65	0.445%	32.418%
48	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$5,000,000		4,961,960.80	0.444%	32.862%
49	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$4,900,000		4,937,490.29	0.442%	33.304%
50	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$5,000,000		4,917,252.80	0.440%	33.744%
51	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$5,000,000		4,911,800.00	0.440%	34.184%
52	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €4,000,000		4,693,816.98	0.420%	34.604%
53	MCDONALD S CORP SR UNSECURED 02/19 5	5.000%	2/1/2019	USD \$4,506,000		4,683,330.39	0.419%	35.024%
54	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$4,600,000		4,636,978.43	0.415%	35.439%
55	NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$4,612,000		4,626,628.71	0.414%	35.853%
56	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,500,000		4,546,127.84	0.407%	36.260%
57	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$4,250,000		4,542,333.28	0.407%	36.667%
58	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$4,400,000		4,459,154.13	0.399%	37.066%
59	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €3,800,000		4,454,429.69	0.399%	37.465%

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Corporate Bond						917,935,153.14		82.186%
60	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,346,000		4,361,414.83	0.390%	37.855%
61	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$4,311,000		4,328,185.28	0.388%	38.243%
62	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$4,225,000		4,229,961.76	0.379%	38.621%
63	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$4,000,000		4,185,986.84	0.375%	38.996%
64	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €3,500,000		4,083,822.57	0.366%	39.362%
65	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$4,000,000		4,034,514.48	0.361%	39.723%
66	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$4,000,000		4,031,341.48	0.361%	40.084%
67	AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	USD \$4,000,000		4,018,507.80	0.360%	40.444%
68	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,970,000		4,018,156.10	0.360%	40.804%
69	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$4,000,000		4,015,256.36	0.360%	41.163%
70	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$4,000,000		4,012,434.40	0.359%	41.522%
71	KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	USD \$4,000,000		4,001,960.00	0.358%	41.881%
72	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,950,000		3,998,915.23	0.358%	42.239%
73	BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	USD \$3,750,000		3,998,404.13	0.358%	42.597%
74	INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$4,000,000		3,952,400.00	0.354%	42.951%
75	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,890,000		3,949,756.43	0.354%	43.304%
76	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$3,800,000		3,929,528.13	0.352%	43.656%
77	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$4,000,000		3,919,693.96	0.351%	44.007%
78	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$3,900,000		3,906,557.73	0.350%	44.357%
79	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$3,800,000		3,828,146.37	0.343%	44.700%
80	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$3,800,000		3,784,901.27	0.339%	45.038%
81	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$4,800,000		3,721,922.07	0.333%	45.372%
82	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$3,500,000		3,679,308.29	0.329%	45.701%
83	QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	USD \$3,630,000		3,648,159.04	0.327%	46.028%
84	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$3,500,000		3,553,543.56	0.318%	46.346%
85	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$3,500,000		3,523,566.94	0.315%	46.661%
86	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$3,500,000		3,519,928.30	0.315%	46.976%
87	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$3,500,000		3,518,452.91	0.315%	47.291%
88	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €3,000,000		3,506,363.57	0.314%	47.605%
89	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$3,500,000		3,505,064.89	0.314%	47.919%
90	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	USD \$3,427,000		3,435,230.63	0.308%	48.227%
91	US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	USD \$3,400,000		3,382,367.12	0.303%	48.530%
92	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$3,356,000		3,373,300.75	0.302%	48.832%
93	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$3,320,000		3,345,445.34	0.300%	49.131%
94	BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	USD \$3,250,000		3,322,694.70	0.297%	49.429%
95	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$3,281,000		3,305,090.35	0.296%	49.725%
96	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$3,000,000		3,249,452.16	0.291%	50.016%
97	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$3,000,000		3,207,842.82	0.287%	50.303%

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Corporate Bond						917,935,153.14		82.186%
98	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$3,085,000		3,124,042.09	0.280%	50.582%
99	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,900,000		3,123,974.69	0.280%	50.862%
100	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$3,000,000		3,120,600.00	0.279%	51.142%
101	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,098,030.19	0.277%	51.419%
102	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$4,000,000		3,065,498.80	0.274%	51.693%
103	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$3,000,000		3,063,149.13	0.274%	51.968%
104	CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	USD \$3,010,000		3,050,029.90	0.273%	52.241%
105	COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	USD \$3,000,000		3,049,327.98	0.273%	52.514%
106	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,000,000		3,048,853.98	0.273%	52.787%
107	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,000,000		3,041,956.17	0.272%	53.059%
108	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,000,000		3,033,950.43	0.272%	53.331%
109	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$3,000,000		3,033,180.69	0.272%	53.602%
110	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$3,000,000		3,032,988.09	0.272%	53.874%
111	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000		3,032,283.03	0.271%	54.145%
112	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$3,000,000		3,032,026.20	0.271%	54.417%
113	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,000,000		3,030,280.26	0.271%	54.688%
114	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$3,000,000		3,023,832.66	0.271%	54.959%
115	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$3,000,000		3,019,133.61	0.270%	55.229%
116	JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	USD \$3,000,000		3,018,246.30	0.270%	55.499%
117	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$3,000,000		3,015,087.42	0.270%	55.769%
118	CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	USD \$3,000,000		3,014,946.57	0.270%	56.039%
119	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$3,000,000		3,007,266.78	0.269%	56.309%
120	CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	USD \$3,000,000		2,998,750.53	0.268%	56.577%
121	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,960,000		2,988,451.28	0.268%	56.845%
122	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 2	2.000%	2/16/2022	USD \$3,000,000		2,988,027.24	0.268%	57.112%
123	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$3,000,000		2,980,089.81	0.267%	57.379%
124	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$3,000,000		2,979,300.00	0.267%	57.646%
125	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$3,000,000		2,972,909.82	0.266%	57.912%
126	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$2,950,000		2,966,141.69	0.266%	58.177%
127	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €2,500,000		2,942,296.27	0.263%	58.441%
128	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$2,710,000		2,914,961.69	0.261%	58.702%
129	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €2,400,000		2,868,543.47	0.257%	58.959%
130	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$3,700,000		2,840,318.58	0.254%	59.213%
131	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$2,800,000		2,837,285.78	0.254%	59.467%
132	VIACOM INC SR UNSECURED 12/21 3.875	3.875%	12/15/2021	USD \$2,740,000		2,810,134.99	0.252%	59.719%
133	AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$2,700,000		2,744,558.45	0.246%	59.964%
134	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$2,700,000		2,704,025.21	0.242%	60.207%
135	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$2,673,000		2,688,279.86	0.241%	60.447%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14		82.186%
136	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$2,652,000		2,667,114.23	0.239%	60.686%
137	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$2,484,000		2,660,697.10	0.238%	60.924%
138	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,600,000		2,639,833.40	0.236%	61.161%
139	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$2,600,000		2,612,230.97	0.234%	61.394%
140	AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$2,444,000		2,561,554.88	0.229%	61.624%
141	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,550,000		2,551,802.98	0.228%	61.852%
142	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$2,500,000		2,522,113.73	0.226%	62.078%
143	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$2,500,000		2,513,055.25	0.225%	62.303%
144	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$2,499,000		2,513,007.02	0.225%	62.528%
145	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$2,500,000		2,504,078.40	0.224%	62.752%
146	HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	USD \$2,470,000		2,474,467.19	0.222%	62.974%
147	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,465,130.20	0.221%	63.195%
148	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €2,000,000		2,432,753.24	0.218%	63.412%
149	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$2,400,000		2,403,117.10	0.215%	63.628%
150	VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	9/15/2020	USD \$2,250,000		2,400,196.41	0.215%	63.842%
151	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,378,000		2,400,132.12	0.215%	64.057%
152	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,369,000		2,390,929.57	0.214%	64.271%
153	MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	USD \$2,365,000		2,374,614.74	0.213%	64.484%
154	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$3,000,000		2,323,215.25	0.208%	64.692%
155	IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	USD \$2,277,000		2,284,725.91	0.205%	64.897%
156	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,150,000		2,267,406.08	0.203%	65.100%
157	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$2,250,000		2,249,943.39	0.201%	65.301%
158	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,220,000		2,229,160.70	0.200%	65.501%
159	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,900,000		2,224,094.21	0.199%	65.700%
160	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$2,258,000		2,215,470.55	0.198%	65.898%
161	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$2,200,000		2,209,556.69	0.198%	66.096%
162	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$2,128,000		2,184,506.72	0.196%	66.292%
163	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$2,170,000		2,177,022.14	0.195%	66.486%
164	GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	USD \$2,065,000		2,159,652.83	0.193%	66.680%
165	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,155,000		2,155,596.20	0.193%	66.873%
166	BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	USD \$2,000,000		2,144,261.12	0.192%	67.065%
167	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,000,000		2,139,287.10	0.192%	67.256%
168	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,000,000		2,133,512.18	0.191%	67.447%
169	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$2,000,000		2,128,058.28	0.191%	67.638%
170	PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$2,074,000		2,081,464.97	0.186%	67.824%
171	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$2,000,000		2,077,516.78	0.186%	68.010%
172	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$2,062,000		2,071,082.14	0.185%	68.196%
173	EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$2,000,000		2,055,198.00	0.184%	68.380%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14		82.186%
174	KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	USD \$2,000,000		2,047,780.00	0.183%	68.563%
175	COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	USD \$1,900,000		2,040,422.39	0.183%	68.746%
176	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,000,000		2,037,696.80	0.182%	68.928%
177	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,700,000		2,037,302.91	0.182%	69.111%
178	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$2,000,000		2,021,014.46	0.181%	69.292%
179	ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	USD \$2,000,000		2,019,559.38	0.181%	69.472%
180	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$2,000,000		2,019,060.00	0.181%	69.653%
181	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$1,900,000		2,017,400.94	0.181%	69.834%
182	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$2,000,000		2,016,150.00	0.181%	70.014%
183	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$2,003,000		2,015,008.27	0.180%	70.195%
184	BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	USD \$2,000,000		2,014,119.20	0.180%	70.375%
185	SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	USD \$2,000,000		2,014,056.42	0.180%	70.555%
186	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$2,000,000		2,012,339.28	0.180%	70.735%
187	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$2,000,000		2,010,825.98	0.180%	70.916%
188	INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	USD \$2,000,000		2,008,086.16	0.180%	71.095%
189	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$2,000,000		2,007,931.48	0.180%	71.275%
190	RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	USD \$2,000,000		2,005,060.20	0.180%	71.455%
191	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$2,000,000		2,003,608.36	0.179%	71.634%
192	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$2,000,000		2,003,335.56	0.179%	71.813%
193	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$2,000,000		2,001,876.06	0.179%	71.993%
194	GOLDCORP INC SR UNSECURED 03/18 2.125	2.125%	3/15/2018	USD \$2,000,000		2,001,751.62	0.179%	72.172%
195	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$2,000,000		2,001,431.12	0.179%	72.351%
196	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$2,000,000		1,999,674.92	0.179%	72.530%
197	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$1,940,000		1,959,600.81	0.175%	72.706%
198	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,866,000		1,952,956.20	0.175%	72.880%
199	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,900,000		1,918,197.74	0.172%	73.052%
200	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$1,805,000		1,807,473.93	0.162%	73.214%
201	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$2,300,000		1,763,178.82	0.158%	73.372%
202	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$1,700,000		1,709,134.39	0.153%	73.525%
203	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$1,701,000		1,705,306.44	0.153%	73.678%
204	HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,567,000		1,659,117.13	0.149%	73.826%
205	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$1,635,000		1,633,108.78	0.146%	73.972%
206	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$1,625,000		1,627,646.59	0.146%	74.118%
207	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,561,000		1,623,276.95	0.145%	74.263%
208	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,510,000		1,619,796.07	0.145%	74.408%
209	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$2,000,000		1,550,652.38	0.139%	74.547%
210	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,500,000		1,531,123.74	0.137%	74.684%
211	BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	USD \$1,500,000		1,524,139.50	0.136%	74.821%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14		82.186%
212	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,500,000		1,513,795.50	0.136%	74.956%
213	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$1,500,000		1,513,485.80	0.136%	75.092%
214	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$1,500,000		1,505,915.70	0.135%	75.227%
215	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,500,000		1,503,108.03	0.135%	75.361%
216	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	USD \$1,400,000		1,486,720.49	0.133%	75.494%
217	AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	6/28/2019	USD \$1,360,000		1,475,252.87	0.132%	75.626%
218	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$1,450,000		1,450,630.04	0.130%	75.756%
219	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,431,000		1,427,771.51	0.128%	75.884%
220	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$1,400,000		1,410,571.44	0.126%	76.010%
221	IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	USD \$1,390,000		1,381,564.38	0.124%	76.134%
222	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$1,375,000		1,374,203.63	0.123%	76.257%
223	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$1,345,000		1,353,054.20	0.121%	76.378%
224	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,331,000		1,343,372.60	0.120%	76.499%
225	BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$1,310,000		1,320,505.24	0.118%	76.617%
226	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,300,000		1,312,350.00	0.117%	76.734%
227	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$1,300,000		1,310,691.63	0.117%	76.852%
228	MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$1,300,000		1,298,898.33	0.116%	76.968%
229	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,200,000		1,276,257.38	0.114%	77.082%
230	BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	USD \$1,200,000		1,267,449.47	0.113%	77.196%
231	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$1,200,000		1,224,756.17	0.110%	77.305%
232	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$1,200,000		1,204,490.36	0.108%	77.413%
233	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,000,000		1,123,159.55	0.101%	77.514%
234	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$1,000,000		1,070,720.11	0.096%	77.610%
235	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$1,000,000		1,068,709.05	0.096%	77.705%
236	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,000,000		1,052,045.79	0.094%	77.800%
237	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,000,000		1,044,769.20	0.094%	77.893%
238	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$1,000,000		1,027,736.18	0.092%	77.985%
239	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$1,000,000		1,012,823.47	0.091%	78.076%
240	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$1,000,000		1,012,306.11	0.091%	78.166%
241	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$1,000,000		1,009,153.38	0.090%	78.257%
242	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,000,000		1,006,335.99	0.090%	78.347%
243	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,000,000		1,003,617.64	0.090%	78.437%
244	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$1,000,000		1,002,937.72	0.090%	78.527%
245	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$984,000		1,000,960.90	0.090%	78.616%
246	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £750,000		992,462.75	0.089%	78.705%
247	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$980,000		980,841.44	0.088%	78.793%
248	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		980,199.98	0.088%	78.881%
249	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$880,000		973,886.64	0.087%	78.968%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14		82.186%
250	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$960,000		954,263.91	0.085%	79.053%
251	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$916,000		922,685.41	0.083%	79.136%
252	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$921,000		921,190.01	0.082%	79.218%
253	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$900,000		904,831.28	0.081%	79.299%
254	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$815,000		821,403.39	0.074%	79.373%
255	CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	USD \$809,000		808,654.33	0.072%	79.445%
256	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$800,000		805,449.86	0.072%	79.517%
257	AUTOZONE INC SR UNSECURED 04/22 3.7	3.700%	4/15/2022	USD \$750,000		779,360.46	0.070%	79.587%
258	XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$766,000		767,376.85	0.069%	79.656%
259	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		739,752.27	0.066%	79.722%
260	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$730,000		734,763.28	0.066%	79.788%
261	BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	USD \$731,000		726,216.68	0.065%	79.853%
262	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$715,000		720,681.64	0.065%	79.917%
263	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$715,000		717,446.49	0.064%	79.982%
264	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$715,000		716,646.14	0.064%	80.046%
265	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$700,000		715,488.42	0.064%	80.110%
266	BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	USD \$700,000		704,065.38	0.063%	80.173%
267	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$650,000		651,069.77	0.058%	80.231%
268	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$625,000		628,286.38	0.056%	80.287%
269	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$600,000		626,944.52	0.056%	80.344%
270	WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	USD \$595,000		612,281.27	0.055%	80.398%
271	SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$600,000		604,422.82	0.054%	80.453%
272	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €500,000		584,462.65	0.052%	80.505%
273	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		573,762.27	0.051%	80.556%
274	US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	USD \$566,000		569,150.93	0.051%	80.607%
275	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$545,000		548,886.35	0.049%	80.656%
276	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$509,000		542,699.05	0.049%	80.705%
277	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$500,000		542,392.25	0.049%	80.753%
278	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$500,000		539,736.34	0.048%	80.802%
279	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$539,000		536,489.46	0.048%	80.850%
280	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €450,000		525,697.16	0.047%	80.897%
281	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$515,000		519,775.10	0.047%	80.943%
282	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000		514,680.30	0.046%	80.990%
283	BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	USD \$500,000		504,611.06	0.045%	81.035%
284	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$501,000		503,902.34	0.045%	81.080%
285	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$500,000		499,779.26	0.045%	81.125%
286	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		492,565.31	0.044%	81.169%
287	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$480,000		490,406.58	0.044%	81.213%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14		82.186%
288	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$461,000		457,687.02	0.041%	81.254%
289	UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	USD \$439,000		447,039.96	0.040%	81.294%
290	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$447,000		439,124.50	0.039%	81.333%
291	SUNCOR ENERGY INC SR UNSECURED 05/18 6.05	6.050%	5/15/2018	USD \$429,000		438,881.10	0.039%	81.372%
292	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$426,000		431,396.20	0.039%	81.411%
293	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$425,000		427,928.25	0.038%	81.449%
294	ANTHEM INC SR UNSECURED 01/18 1.875	1.875%	1/15/2018	USD \$420,000		420,345.47	0.038%	81.487%
295	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$400,000		393,619.51	0.035%	81.522%
296	CHEVRON CORP SR UNSECURED 12/17 1.104	1.104%	12/5/2017	USD \$383,000		382,910.52	0.034%	81.556%
297	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$367,000		376,694.40	0.034%	81.590%
298	CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	USD \$372,000		373,243.52	0.033%	81.623%
299	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$350,000		366,715.01	0.033%	81.656%
300	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$358,000		360,787.26	0.032%	81.689%
301	AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	USD \$358,000		357,829.03	0.032%	81.721%
302	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$340,000		341,004.10	0.031%	81.751%
303	SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$290,000		306,781.15	0.027%	81.779%
304	MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$286,000		289,559.72	0.026%	81.805%
305	COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	USD \$286,000		286,503.36	0.026%	81.830%
306	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	USD \$268,000		273,443.08	0.024%	81.855%
307	BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$261,000		262,627.78	0.024%	81.878%
308	AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$250,000		250,654.62	0.022%	81.901%
309	RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$250,000		250,552.57	0.022%	81.923%
310	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$236,000		235,513.76	0.021%	81.944%
311	EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	1.450%	5/1/2018	USD \$235,000		234,731.66	0.021%	81.965%
312	NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	USD \$215,000		215,030.10	0.019%	81.984%
313	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$215,000		214,206.39	0.019%	82.004%
314	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/22 2.75	2.750%	3/10/2022	USD \$200,000		202,185.14	0.018%	82.022%
315	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$200,000		200,819.48	0.018%	82.040%
316	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$197,000		197,909.72	0.018%	82.057%
317	HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	USD \$190,000		190,854.52	0.017%	82.074%
318	E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$183,000		188,438.73	0.017%	82.091%
319	AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	USD \$153,000		153,000.00	0.014%	82.105%
320	BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	USD \$141,000		141,000.45	0.013%	82.118%
321	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$134,000		136,067.11	0.012%	82.130%
322	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$135,000		135,322.04	0.012%	82.142%
323	INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$127,000		128,834.50	0.012%	82.154%
324	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/1/2017	USD \$123,000		123,136.01	0.011%	82.165%
325	IBM CORP SR UNSECURED 02/18 1.25	1.250%	2/8/2018	USD \$100,000		99,949.12	0.009%	82.173%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						917,935,153.14	82.186%	
326	NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	USD \$61,000		64,407.16	0.006%	82.179%
327	CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/1/2017	USD \$39,000		39,000.00	0.003%	82.183%
328	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$24,000		24,145.87	0.002%	82.185%
329	WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	USD \$8,000		8,294.70	0.001%	82.186%
330	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$7,000		7,286.21	0.001%	82.186%
Currency Forward Contract						3,028,244.30	0.271%	
331	SEK180105		1/5/2018	-439,667,343	52,738,425.74	1,443,363.91	0.129%	82.316%
332	CAD171106		11/6/2017	-29,512,439	22,877,099.66	753,375.71	0.067%	82.383%
333	EUR180119		1/19/2018	-46,090,569	53,937,540.46	742,505.96	0.066%	82.449%
334	CAD180126		1/26/2018	-25,213,746	19,561,765.18	93,231.54	0.008%	82.458%
335	AUD180130		1/30/2018	-6,937,003	5,305,054.12	-2,107.96	0.000%	82.458%
336	GBP180112		1/12/2018	-753,864	1,003,550.86	-2,124.86	0.000%	82.457%
Interest Rate Swap						4,177,672.48	0.374%	
337	062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	43,990,063.39	990,063.39	0.089%	82.546%
338	023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	38,700,222.96	700,222.96	0.063%	82.609%
339	045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	48,662,594.40	662,594.40	0.059%	82.668%
340	895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	30,625,720.80	625,720.80	0.056%	82.724%
341	040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	40,612,183.60	612,183.60	0.055%	82.779%
342	988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	27,573,542.10	573,542.10	0.051%	82.830%
343	077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	36,560,381.76	560,381.76	0.050%	82.880%
344	032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	40,470,404.80	470,404.80	0.042%	82.923%
345	261474493 IRS USD R V 12MUSCPI RUSCPI.072621.FLOAT INFLATION		7/26/2021	54,000,000	54,364,338.54	364,338.54	0.033%	82.955%
346	097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	40,338,081.20	338,081.20	0.030%	82.985%
347	939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	14,321,948.48	321,948.48	0.029%	83.014%
348	244093861 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		6/30/2020	60,000,000	60,251,821.80	251,821.80	0.023%	83.037%
349	926222522 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/4/2021	14,000,000	14,234,526.74	234,526.74	0.021%	83.058%
350	729199870 IRS USD R V 12MLIBOR CPURNSA		1/20/2019	30,000,000	30,213,984.60	213,984.60	0.019%	83.077%
351	092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	20,195,193.00	195,193.00	0.017%	83.094%
352	307410375 IRS USD R V 12MUSCPI 307410375_INF INFLATIONZERO		9/8/2022	25,000,000	25,175,092.25	175,092.25	0.016%	83.110%
353	345215159 IRS USD R V 12MUSCPI 345215159_INF INFLATIONZERO		10/23/2022	42,000,000	42,148,718.22	148,718.22	0.013%	83.123%
354	225162386 IRS USD R V 00M CPI US CPI URBAN CONSUMERS NSA		6/5/2022	45,000,000	45,069,825.15	69,825.15	0.006%	83.130%
355	339609109 IRS USD R V 12MUSCPI 339609109_INF INFLATIONZERO		10/17/2022	24,000,000	24,055,384.32	55,384.32	0.005%	83.135%
356	101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	23,045,036.07	45,036.07	0.004%	83.139%
357	788720592 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/28/2019	42,000,000	42,013,849.08	13,849.08	0.001%	83.140%
358	701552410 IRS USD P F 1.79000 CPI SWAP CPURNSA		11/19/2018	-31,000,000	-31,000,000.00	0.00	0.000%	83.140%
359	729199870 IRS USD P F 1.32000 CPURNSA		1/20/2019	-30,000,000	-30,000,000.00	0.00	0.000%	83.140%
360	023254657 IRS USD P F 1.62300 P1.623.062020.FIXED INFLATION		6/20/2020	-38,000,000	-38,000,000.00	0.00	0.000%	83.140%
361	045532871 IRS USD P F 1.56300 P1.563.072819.FIXED INFLATION		7/28/2019	-48,000,000	-48,000,000.00	0.00	0.000%	83.140%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						4,177,672.48		0.374%
362	152542239 IRS USD P F 2.20400 152542239_FIX OIS		2/16/2019	-44,000,000	-44,000,000.00	0.00	0.000%	83.140%
363	626117038 IRS USD P F 2.24200 CPI SWAP CPURNSA		6/12/2019	-26,000,000	-26,000,000.00	0.00	0.000%	83.140%
364	926222522 IRS USD P F 1.59250 US CPI URBAN CONSUMERS NSA		1/4/2021	-14,000,000	-14,000,000.00	0.00	0.000%	83.140%
365	939148815 IRS USD P F 1.34750 US CPI URBAN CONSUMERS NSA		1/28/2020	-14,000,000	-14,000,000.00	0.00	0.000%	83.140%
366	988234193 IRS USD P F 1.63250 US CPI URBAN CONSUMERS NSA		4/14/2021	-27,000,000	-27,000,000.00	0.00	0.000%	83.140%
367	040630074 IRS USD P F 1.65500 P1.655.072020.FIXED INFLATION		7/20/2020	-40,000,000	-40,000,000.00	0.00	0.000%	83.140%
368	159714757 IRS USD P F 2.22500 P2.225.030120.FIXED INFLATION		3/1/2020	-29,000,000	-29,000,000.00	0.00	0.000%	83.140%
369	307410375 IRS USD P F 1.93750 307410375_FIX INFLATIONZERO		9/8/2022	-25,000,000	-25,000,000.00	0.00	0.000%	83.140%
370	339609109 IRS USD P F 2.04125 339609109_FIX INFLATIONZERO		10/17/2022	-24,000,000	-24,000,000.00	0.00	0.000%	83.140%
371	169595969 IRS USD P F 2.14500 169595969_INF INFLATIONZERO		3/17/2020	-25,000,000	-25,000,000.00	0.00	0.000%	83.140%
372	101630866 IRS USD P F 1.97000 P1.97.111619.FIXED INFLATIONZ		11/16/2019	-23,000,000	-23,000,000.00	0.00	0.000%	83.140%
373	114737591 IRS USD P F 2.28200 P2.282.020820.FIXED INFLATION		2/8/2020	-40,000,000	-40,000,000.00	0.00	0.000%	83.140%
374	183199920 IRS USD P F 2.13500 183199920_INF INFLATIONZERO		4/5/2021	-30,000,000	-30,000,000.00	0.00	0.000%	83.140%
375	209833281 IRS USD P F 1.98300 US CPI URBAN CONSUMERS NSA		5/12/2022	-32,000,000	-32,000,000.00	0.00	0.000%	83.140%
376	755270546 IRS USD P F 1.76500 CPURNSA		3/3/2019	-40,000,000	-40,000,000.00	0.00	0.000%	83.140%
377	062597998 IRS USD P F 1.52500 P1.525.083121.FIXED INFLATION		8/31/2021	-43,000,000	-43,000,000.00	0.00	0.000%	83.140%
378	077155622 IRS USD P F 1.71750 P1.7175.092721.FIXED INFLATIO		9/27/2021	-36,000,000	-36,000,000.00	0.00	0.000%	83.140%
379	130204624 IRS USD P F 2.14400 P2.144.011121.FIXED INFLATION		1/11/2021	-44,000,000	-44,000,000.00	0.00	0.000%	83.140%
380	097701492 IRS USD P F 1.83200 P1.832.110820.FIXED INFLATION		11/8/2020	-40,000,000	-40,000,000.00	0.00	0.000%	83.140%
381	225162386 IRS USD P F 1.99000 CPURNSA / INFLATION		6/5/2022	-45,000,000	-45,000,000.00	0.00	0.000%	83.140%
382	244093861 IRS USD P F 1.86000 CPURNSA		6/30/2020	-60,000,000	-60,000,000.00	0.00	0.000%	83.140%
383	345215159 IRS USD P F 2.00875 345215159_FIX INFLATIONZERO		10/23/2022	-42,000,000	-42,000,000.00	0.00	0.000%	83.140%
384	261474493 IRS USD P F 1.87875 P1.87875.072621.FIXED INFLATI		7/26/2021	-54,000,000	-54,000,000.00	0.00	0.000%	83.140%
385	756968501 IRS USD P F 1.73500 CPURNSA		3/5/2019	-33,000,000	-33,000,000.00	0.00	0.000%	83.140%
386	788720592 IRS USD P F 1.83700 CPI SWAP CPURNSA		4/28/2019	-42,000,000	-42,000,000.00	0.00	0.000%	83.140%
387	895567197 IRS USD P F 1.43500		10/30/2020	-30,000,000	-30,000,000.00	0.00	0.000%	83.140%
388	032282811 IRS USD P F 1.67000 P1.67.070819.FIXED INFLATIONZ		7/8/2019	-40,000,000	-40,000,000.00	0.00	0.000%	83.140%
389	092033612 IRS USD P F 1.84875 P1.84875.102721.FIXED INFLATI		10/27/2021	-20,000,000	-20,000,000.00	0.00	0.000%	83.140%
390	209833281 IRS USD R V 00MCPURN 1209833281 RUSCPI		5/12/2022	32,000,000	31,980,218.88	-19,781.12	-0.002%	83.138%
391	756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	32,936,081.64	-63,918.36	-0.006%	83.132%
392	755270546 IRS USD R V 12MLIBOR CPURNSA		3/3/2019	40,000,000	39,853,960.80	-146,039.20	-0.013%	83.119%
393	169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	24,820,098.75	-179,901.25	-0.016%	83.103%
394	152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	43,767,581.00	-232,419.00	-0.021%	83.082%
395	159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	28,760,140.42	-239,859.58	-0.021%	83.061%
396	130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	43,738,115.96	-261,884.04	-0.023%	83.038%
397	183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	29,732,068.80	-267,931.20	-0.024%	83.014%
398	114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	39,633,264.00	-366,736.00	-0.033%	82.981%
399	701552410 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		11/19/2018	31,000,000	30,447,060.13	-552,939.87	-0.050%	82.931%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						4,177,672.48		0.374%
400	626117038 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		6/12/2019	26,000,000	24,886,168.84	-1,113,831.16	-0.100%	82.831%
Sovereign Bond						191,754,524.86		17.169%
401	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr216,500,000		30,187,366.71	2.703%	85.534%
402	FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	USD \$22,000,000		22,048,488.00	1.974%	87.508%
403	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr185,000,000		21,870,026.82	1.958%	89.466%
404	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$13,000,000		10,567,676.92	0.946%	90.413%
405	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$10,000,000		9,923,400.00	0.888%	91.301%
406	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$9,720,000		9,752,007.96	0.873%	92.174%
407	TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$9,690,816		9,673,675.18	0.866%	93.040%
408	ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	USD \$9,000,000		9,350,534.43	0.837%	93.878%
409	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$10,000,000		8,442,678.86	0.756%	94.633%
410	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$8,500,000		8,424,267.38	0.754%	95.388%
411	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$6,000,000		6,026,099.94	0.540%	95.927%
412	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$6,000,000		6,025,411.32	0.539%	96.467%
413	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$5,000,000		5,199,414.40	0.466%	96.932%
414	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	USD \$5,000,000		4,990,945.00	0.447%	97.379%
415	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$5,000,000		4,869,910.00	0.436%	97.815%
416	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,710,735.25	0.422%	98.237%
417	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$4,000,000		3,922,456.00	0.351%	98.588%
418	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €2,500,000		3,348,033.73	0.300%	98.888%
419	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$3,221,000		3,253,386.58	0.291%	99.179%
420	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$4,000,000		3,075,203.47	0.275%	99.454%
421	BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$2,000,000		2,038,313.68	0.182%	99.637%
422	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$2,400,000		1,810,501.51	0.162%	99.799%
423	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$1,000,000		996,363.06	0.089%	99.888%
424	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$650,000		653,991.00	0.059%	99.947%
425	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	USD \$594,000		593,637.66	0.053%	100.000%
Total						1,116,895,594.78		100.00%