

DFA Short-Duration Real Return Portfolio

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						893,876,265.90	87.63%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	15,000,000	101.02		15,152,625.00	1.485%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	14,000,000	101.35		14,189,224.00	1.391%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	14,000,000	101.12		14,156,870.00	1.388%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	11,405,000	100.55		11,467,351.14	1.124%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	11,500,000	97.58		11,221,228.50	1.100%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	10,427,000	100.52		10,481,481.08	1.028%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	10,000,000	101.22		10,122,370.00	0.992%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	10,000,000	100.76		10,076,120.00	0.988%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	10,000,000	100.42		10,042,220.00	0.984%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	10,000,000	98.43		9,843,130.00	0.965%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	9,000,000	99.14		8,922,798.00	0.875%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	9,000,000	99.01		8,911,287.00	0.874%
CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	9,000,000	98.86		8,897,724.00	0.872%
FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	9,000,000	97.68		8,790,984.00	0.862%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	8,526,000	100.79		8,593,329.82	0.842%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	8,000,000	100.92		8,073,704.00	0.791%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	7,600,000	100.59		7,644,536.00	0.749%
WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	7,185,000	101.28		7,277,097.33	0.713%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	7,200,000	100.90		7,264,692.00	0.712%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	7,000,000	100.84		7,058,520.00	0.692%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	7,000,000	100.64		7,045,101.00	0.691%

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Corporate Bond						893,876,265.90	87.63%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	7,000,000	100.42		7,029,715.00	0.689%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	7,000,000	98.34		6,883,996.00	0.675%
OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	6,200,000	101.39		6,286,056.00	0.616%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	6,000,000	100.88		6,052,584.00	0.593%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	6,000,000	100.77		6,046,050.00	0.593%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	6,000,000	97.94		5,876,592.00	0.576%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	5,000,000	111.75		5,587,460.00	0.548%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	5,570,000	98.54		5,488,822.82	0.538%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	4,940,000	106.95		5,283,166.98	0.518%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	5,174,000	101.40		5,246,430.83	0.514%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	5,071,000	100.72		5,107,338.79	0.501%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	5,000,000	101.25		5,062,510.00	0.496%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	5,000,000	101.00		5,050,190.00	0.495%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	5,000,000	100.82		5,040,800.00	0.494%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	5,000,000	100.80		5,039,865.00	0.494%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	5,000,000	100.69		5,034,345.00	0.494%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	5,000,000	100.42		5,020,815.00	0.492%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	4,979,000	100.75		5,016,158.28	0.492%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	5,000,000	100.24		5,012,110.00	0.491%
EUROPEAN BK RECON + DEV SR UNSECURED 06/19 1.75	1.750%	6/14/2019	5,000,000	100.21		5,010,670.00	0.491%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	5,000,000	99.93		4,996,625.00	0.490%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	4,924,000	100.68		4,957,537.36	0.486%
ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	5,000,000	99.05		4,952,265.00	0.485%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	4,900,000	101.01		4,949,637.00	0.485%
PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	5,000,000	98.94		4,946,815.00	0.485%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	5,000,000	98.80		4,940,170.00	0.484%
MCDONALD S CORP SR UNSECURED 02/19 5	5.000%	2/1/2019	4,506,000	105.31		4,745,381.25	0.465%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	4,612,000	102.27		4,716,839.98	0.462%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	4,600,000	100.58		4,626,785.80	0.454%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	4,557,000	100.75		4,590,976.99	0.450%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	4,250,000	107.99		4,589,579.25	0.450%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	4,500,000	101.15		4,551,547.50	0.446%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	4,400,000	101.80		4,479,129.60	0.439%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	4,346,000	100.41		4,363,670.84	0.428%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	4,311,000	100.64		4,338,724.04	0.425%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	4,225,000	100.06		4,227,480.08	0.414%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	4,000,000	105.11		4,204,340.00	0.412%
BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	10/1/2020	3,800,000	107.57		4,087,781.60	0.401%

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Corporate Bond						893,876,265.90	87.63%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	4,000,000	101.05		4,041,924.00	0.396%
AIRGAS INC COMPANY GUAR 02/20 2.375	2.375%	2/15/2020	4,000,000	100.80		4,032,164.00	0.395%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	4,000,000	100.69		4,027,432.00	0.395%
US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	3,991,000	100.91		4,027,326.08	0.395%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	4,000,000	100.62		4,024,864.00	0.395%
KFW GOVT GUARANT 06/20 1.875	1.875%	6/30/2020	4,000,000	100.56		4,022,500.00	0.394%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	4,000,000	100.32		4,012,620.00	0.393%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	3,970,000	100.98		4,008,814.69	0.393%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	4,000,000	100.10		4,004,160.00	0.393%
HALLIBURTON CO SR UNSECURED 08/18 2	2.000%	8/1/2018	3,970,000	100.23		3,979,269.95	0.390%
INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	4,000,000	99.22		3,968,904.00	0.389%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	3,890,000	101.62		3,952,998.55	0.388%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	3,800,000	103.59		3,936,530.20	0.386%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	4,000,000	98.03		3,921,148.00	0.384%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	3,900,000	100.11		3,904,188.60	0.383%
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	3,900,000	99.40		3,876,678.00	0.380%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	3,800,000	101.07		3,840,485.20	0.376%
NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	3,800,000	99.05		3,764,063.40	0.369%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	3,709,000	100.55		3,729,336.45	0.366%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	3,500,000	106.51		3,727,857.00	0.365%
ANTHEM INC SR UNSECURED 01/18 1.875	1.875%	1/15/2018	3,700,000	100.09		3,703,196.80	0.363%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	2.500%	3/30/2020	3,630,000	100.70		3,655,304.73	0.358%
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	3,590,000	100.83		3,619,875.98	0.355%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	3,500,000	101.15		3,540,131.00	0.347%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	3,500,000	101.01		3,535,388.50	0.347%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	3,500,000	100.56		3,519,547.50	0.345%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	3,500,000	100.49		3,517,045.00	0.345%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	3,356,000	100.70		3,379,609.46	0.331%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	3,320,000	101.21		3,360,115.56	0.329%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	3,340,000	100.59		3,359,622.50	0.329%
BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	3,250,000	101.92		3,312,494.25	0.325%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	3,281,000	100.44		3,295,305.16	0.323%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	3,000,000	109.67		3,290,193.00	0.323%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	3,228,000	101.52		3,276,923.57	0.321%
COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	3,000,000	107.76		3,232,827.00	0.317%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	3,000,000	106.52		3,195,483.00	0.313%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	2,900,000	108.74		3,153,326.60	0.309%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	3,085,000	100.97		3,114,853.55	0.305%

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Corporate Bond						893,876,265.90	87.63%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	3,000,000	102.97		3,089,232.00	0.303%
COCA COLA CO/THE SR UNSECURED 11/20 2.45	2.450%	11/1/2020	3,000,000	101.97		3,059,208.00	0.300%
CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	3,010,000	101.35		3,050,586.84	0.299%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	3,000,000	101.47		3,044,043.00	0.298%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	3,000,000	101.45		3,043,638.00	0.298%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	3,000,000	101.29		3,038,604.00	0.298%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	3,000,000	101.27		3,038,232.00	0.298%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	3,000,000	101.23		3,036,831.00	0.298%
JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	1/28/2019	3,000,000	100.98		3,029,376.00	0.297%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	3,000,000	100.98		3,029,292.00	0.297%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	3,000,000	100.97		3,029,073.00	0.297%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	3,000,000	100.85		3,025,584.00	0.297%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	3,000,000	100.80		3,023,991.00	0.296%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	3,000,000	100.71		3,021,153.00	0.296%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	3,000,000	100.64		3,019,200.00	0.296%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	2,995,000	100.76		3,017,633.22	0.296%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	3,000,000	100.58		3,017,340.00	0.296%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	3,000,000	100.54		3,016,230.00	0.296%
CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	3,000,000	100.53		3,015,780.00	0.296%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	3,000,000	100.48		3,014,334.00	0.296%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	2,960,000	101.79		3,013,046.16	0.295%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	3,000,000	100.32		3,009,726.00	0.295%
BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	3,000,000	100.26		3,007,719.00	0.295%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	1/15/2021	2,970,000	100.97		2,998,758.51	0.294%
CITIGROUP INC SR UNSECURED 06/19 2.05	2.050%	6/7/2019	3,000,000	99.78		2,993,409.00	0.293%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	3,000,000	99.61		2,988,258.00	0.293%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	3,000,000	99.47		2,983,974.00	0.293%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	3,000,000	99.19		2,975,643.00	0.292%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	2,950,000	100.76		2,972,346.25	0.291%
AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	2,710,000	108.03		2,927,545.25	0.287%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	2,800,000	101.35		2,837,833.60	0.278%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	2,700,000	101.99		2,753,721.90	0.270%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	2,740,000	99.79		2,734,139.14	0.268%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	2,673,000	100.92		2,697,490.03	0.264%
NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	2,484,000	107.84		2,678,772.92	0.263%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	2,652,000	100.91		2,676,202.15	0.262%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	2,600,000	101.55		2,640,196.00	0.259%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	2,610,000	100.19		2,615,084.28	0.256%

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Corporate Bond						893,876,265.90	87.63%
HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	2,600,000	100.44		2,611,346.40	0.256%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	2,550,000	100.23		2,555,933.85	0.251%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	2,500,000	100.84		2,521,077.50	0.247%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	2,500,000	100.68		2,517,075.00	0.247%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	2,500,000	100.65		2,516,315.00	0.247%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	2,499,000	100.54		2,512,494.60	0.246%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	2,500,000	100.44		2,510,997.50	0.246%
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	2,500,000	100.16		2,504,097.50	0.245%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	2,500,000	98.13		2,453,312.50	0.241%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	2,400,000	100.56		2,413,356.00	0.237%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	2,378,000	101.26		2,408,036.52	0.236%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	9/15/2020	2,250,000	106.73		2,401,463.25	0.235%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	2,369,000	101.16		2,396,501.72	0.235%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	2,150,000	106.19		2,283,042.00	0.224%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	2,250,000	99.73		2,243,893.50	0.220%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	2,130,000	105.05		2,237,596.95	0.219%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	2,200,000	100.49		2,210,821.80	0.217%
BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	4/30/2019	2,000,000	109.51		2,190,290.00	0.215%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	2,258,000	96.93		2,188,643.27	0.215%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	2,170,000	100.50		2,180,741.50	0.214%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	2,000,000	108.72		2,174,442.00	0.213%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	2,000,000	108.12		2,162,440.00	0.212%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	2,128,000	101.54		2,160,775.46	0.212%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	2,155,000	99.76		2,149,873.26	0.211%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	2,000,000	107.37		2,147,432.00	0.211%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/18 6.65	6.650%	4/15/2018	2,000,000	104.57		2,091,478.00	0.205%
PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	2,074,000	100.65		2,087,572.26	0.205%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	2,000,000	104.03		2,080,640.00	0.204%
COMCAST CORP COMPANY GUAR 03/20 5.15	5.150%	3/1/2020	1,900,000	109.00		2,071,081.70	0.203%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	2,062,000	100.42		2,070,728.45	0.203%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	2,000,000	103.36		2,067,130.00	0.203%
KFW GOVT GUARANT 09/20 2.75	2.750%	9/8/2020	2,000,000	103.16		2,063,264.00	0.202%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	1,900,000	107.47		2,041,992.70	0.200%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	2,000,000	101.81		2,036,150.00	0.200%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	6/1/2020	2,000,000	101.48		2,029,662.00	0.199%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	2,000,000	101.46		2,029,198.00	0.199%
ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	2,000,000	101.30		2,026,078.00	0.199%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	2,000,000	101.20		2,023,974.00	0.198%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						893,876,265.90	87.63%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	2,000,000	101.02		2,020,316.00	0.198%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	2,000,000	100.97		2,019,312.00	0.198%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	2,000,000	100.96		2,019,272.00	0.198%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	2,000,000	100.81		2,016,284.00	0.198%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	2,000,000	100.76		2,015,226.00	0.198%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	2,000,000	100.67		2,013,478.00	0.197%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	2,000,000	100.59		2,011,826.00	0.197%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	2.600%	6/1/2021	2,000,000	100.59		2,011,814.00	0.197%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	2,000,000	100.59		2,011,738.00	0.197%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	2,000,000	100.56		2,011,256.00	0.197%
KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	2,000,000	100.56		2,011,166.00	0.197%
CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	2,000,000	100.55		2,011,088.00	0.197%
RYDER SYSTEM INC SR UNSECURED 02/19 2.35	2.350%	2/26/2019	2,000,000	100.54		2,010,720.00	0.197%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	2,000,000	100.36		2,007,296.00	0.197%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	2,000,000	100.31		2,006,256.00	0.197%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	2,000,000	100.24		2,004,838.00	0.197%
GOLDCORP INC SR UNSECURED 03/18 2.125	2.125%	3/15/2018	2,000,000	100.22		2,004,414.00	0.197%
TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	2,000,000	100.19		2,003,850.00	0.196%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	2,000,000	100.16		2,003,192.00	0.196%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	2,000,000	99.93		1,998,622.00	0.196%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	1,866,000	104.14		1,943,289.72	0.191%
CARDINAL HEALTH INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	1,919,000	100.04		1,919,719.63	0.188%
CATERPILLAR FINANCIAL SE SR UNSECURED 06/19 2.1	2.100%	6/9/2019	1,900,000	100.50		1,909,429.70	0.187%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	1,900,000	100.20		1,903,860.80	0.187%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	1,805,000	100.55		1,814,958.19	0.178%
COSTCO WHOLESALE CORP SR UNSECURED 02/20 1.75	1.750%	2/15/2020	1,775,000	100.22		1,778,841.10	0.174%
ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	1,700,000	100.59		1,709,985.80	0.168%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	1,701,000	100.38		1,707,402.56	0.167%
HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	1,567,000	105.88		1,659,064.38	0.163%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	1,510,000	108.66		1,640,726.74	0.161%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	8/23/2017	1,633,000	100.23		1,636,791.83	0.160%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	1,561,000	103.91		1,622,063.20	0.159%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	1,500,000	101.99		1,529,784.00	0.150%
BARCLAYS PLC SR UNSECURED 01/21 3.25	3.250%	1/12/2021	1,500,000	101.50		1,522,560.00	0.149%
AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	1,500,000	101.41		1,521,217.50	0.149%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	1,500,000	101.03		1,515,393.00	0.149%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	1,500,000	100.97		1,514,493.00	0.148%
AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	6/28/2019	1,360,000	111.21		1,512,500.88	0.148%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						893,876,265.90	87.63%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 2.2	2.200%	5/15/2019	1,500,000	100.72		1,510,768.50	0.148%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	1,400,000	106.97		1,497,560.40	0.147%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	1,450,000	99.93		1,449,031.40	0.142%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	6.000%	1/15/2020	1,300,000	110.47		1,436,164.60	0.141%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	1,431,000	99.67		1,426,302.03	0.140%
UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	1,400,000	100.94		1,413,165.60	0.139%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/1/2019	1,350,000	102.79		1,387,721.70	0.136%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	1,390,000	99.36		1,381,135.97	0.135%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	1,375,000	99.73		1,371,284.75	0.134%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	1,310,000	102.81		1,346,753.36	0.132%
AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	1,331,000	100.16		1,333,076.36	0.131%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	1,334,000	99.69		1,329,877.94	0.130%
QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	1,300,000	101.33		1,317,353.70	0.129%
DUKE ENERGY CORP SR UNSECURED 06/18 2.1	2.100%	6/15/2018	1,300,000	100.35		1,304,582.50	0.128%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	1,300,000	100.05		1,300,601.90	0.128%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	1,200,000	107.34		1,288,124.40	0.126%
BANK OF NY MELLON CORP SR UNSECURED 01/20 4.6	4.600%	1/15/2020	1,200,000	106.72		1,280,636.40	0.126%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/1/2017	1,276,000	100.08		1,277,008.04	0.125%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	1,202,000	105.74		1,270,991.19	0.125%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	1,200,000	101.76		1,221,133.20	0.120%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	1,200,000	100.74		1,208,930.40	0.119%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	1,000,000	113.53		1,135,277.00	0.111%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	1,120,000	99.99		1,119,883.52	0.110%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	1,097,000	100.47		1,102,141.64	0.108%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	1,074,000	102.26		1,098,291.73	0.108%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	1,000,000	108.61		1,086,146.00	0.106%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	1,000,000	106.54		1,065,449.00	0.104%
KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	1,000,000	105.78		1,057,782.00	0.104%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	1,043,000	100.89		1,052,254.54	0.103%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	1,000,000	104.81		1,048,139.00	0.103%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	984,000	103.10		1,014,483.34	0.099%
EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	2.875%	10/15/2018	1,000,000	101.33		1,013,284.00	0.099%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	1,000,000	101.32		1,013,224.00	0.099%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	1,000,000	101.29		1,012,885.00	0.099%
VERIZON COMMUNICATIONS SR UNSECURED 06/19 2.55	2.550%	6/17/2019	1,000,000	101.28		1,012,765.00	0.099%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	934,000	108.29		1,011,445.41	0.099%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	1,000,000	100.65		1,006,535.00	0.099%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	1,000,000	100.60		1,006,025.00	0.099%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						893,876,265.90	87.63%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	1,000,000	100.34		1,003,428.00	0.098%
DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	9/15/2018	990,000	100.19		991,888.92	0.097%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	880,000	111.95		985,141.52	0.097%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	1,000,000	97.26		972,605.00	0.095%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	960,000	99.51		955,333.44	0.094%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	916,000	101.17		926,722.70	0.091%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	921,000	100.15		922,352.95	0.090%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	900,000	100.60		905,390.10	0.089%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	862,000	101.40		874,108.51	0.086%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	800,000	100.83		806,642.40	0.079%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	708,000	105.05		743,754.00	0.073%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	700,000	105.43		737,980.60	0.072%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	730,000	100.98		737,166.41	0.072%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	715,000	101.32		724,459.45	0.071%
BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	5/10/2021	731,000	99.09		724,336.94	0.071%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	715,000	100.58		719,118.40	0.070%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	715,000	100.38		717,693.41	0.070%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	715,000	100.22		716,565.14	0.070%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	9/15/2017	705,000	101.55		715,946.54	0.070%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	3.000%	11/15/2020	700,000	102.01		714,060.20	0.070%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	9/14/2018	690,000	102.50		707,246.55	0.069%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	700,000	100.84		705,889.10	0.069%
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	2/14/2019	700,000	100.75		705,216.40	0.069%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	667,000	100.72		671,795.73	0.066%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	650,000	101.14		657,380.10	0.064%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	625,000	100.61		628,830.00	0.062%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	600,000	104.28		625,696.20	0.061%
CBS CORP COMPANY GUAR 07/17 1.95	1.950%	7/1/2017	621,000	100.07		621,449.60	0.061%
WESTROCK RKT CO COMPANY GUAR 03/19 4.45	4.450%	3/1/2019	595,000	104.11		619,424.75	0.061%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	608,000	101.35		616,200.70	0.060%
SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	600,000	100.80		604,814.40	0.059%
NEWELL BRANDS INC SR UNSECURED 03/19 2.6	2.600%	3/29/2019	572,000	101.29		579,366.22	0.057%
BOEING CAPITAL CORP SR UNSECURED 08/18 2.9	2.900%	8/15/2018	546,000	101.73		555,454.54	0.054%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	545,000	100.98		550,340.46	0.054%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	500,000	109.51		547,554.00	0.054%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	500,000	108.90		544,521.50	0.053%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	539,000	98.72		532,092.72	0.052%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	500,000	102.53		512,635.00	0.050%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						893,876,265.90	87.63%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	501,000	100.82		505,116.22	0.050%
WESTPAC BANKING CORP SR UNSECURED 08/17 2	2.000%	8/14/2017	501,000	100.18		501,909.82	0.049%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	500,000	98.69		493,444.00	0.048%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	480,000	101.60		487,692.00	0.048%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	5/15/2018	429,000	104.29		447,422.55	0.044%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	426,000	101.65		433,042.63	0.042%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	425,000	100.49		427,080.38	0.042%
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	396,000	107.71		426,545.86	0.042%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	388,000	102.02		395,844.20	0.039%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	400,000	98.26		393,020.80	0.039%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	367,000	104.91		385,013.09	0.038%
CHEVRON CORP SR UNSECURED 12/17 1.104	1.104%	12/5/2017	383,000	99.88		382,542.32	0.038%
CHARLES SCHWAB CORP SR UNSECURED 07/18 2.2	2.200%	7/25/2018	372,000	100.66		374,472.31	0.037%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	350,000	106.44		372,549.45	0.037%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	358,000	101.16		362,142.42	0.036%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	358,000	100.77		360,758.75	0.035%
AUST + NZ BANKING GRP NY SR UNSECURED 10/17 1.875	1.875%	10/6/2017	358,000	100.24		358,853.47	0.035%
KFW GOVT GUARANT 09/17 0.875	0.875%	9/5/2017	358,000	99.92		357,730.43	0.035%
AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	5/15/2018	358,000	99.77		357,180.18	0.035%
RAYTHEON COMPANY SR UNSECURED 03/18 6.75	6.750%	3/15/2018	293,000	104.64		306,607.80	0.030%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	286,000	103.06		294,749.31	0.029%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	286,000	102.60		293,425.70	0.029%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	268,000	101.79		272,794.52	0.027%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	261,000	100.63		262,633.08	0.026%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	9/14/2017	252,000	100.31		252,792.79	0.025%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	250,000	100.54		251,343.75	0.025%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/17 1.846	1.846%	5/5/2017	250,000	100.00		250,009.25	0.025%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	236,000	99.53		234,884.19	0.023%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	1.450%	5/1/2018	235,000	99.72		234,350.70	0.023%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	6/15/2017	226,000	100.04		226,079.10	0.022%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	9/15/2017	215,000	99.98		214,948.19	0.021%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	215,000	99.55		214,025.62	0.021%
GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	200,000	100.81		201,614.40	0.020%
UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6	6.000%	6/15/2017	200,000	100.57		201,138.80	0.020%
ABB FINANCE USA INC COMPANY GUAR 05/17 1.625	1.625%	5/8/2017	189,000	100.01		189,010.58	0.019%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	1/17/2018	168,000	99.76		167,595.46	0.016%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	153,000	102.23		156,417.10	0.015%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	141,000	100.07		141,094.75	0.014%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						893,876,265.90	87.63%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	134,000	103.02		138,052.56	0.014%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	135,000	100.29		135,397.58	0.013%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	127,000	102.04		129,587.75	0.013%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/1/2017	123,000	100.86		124,054.85	0.012%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	7/15/2017	123,000	99.98		122,970.73	0.012%
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	6/15/2017	117,000	100.52		117,604.54	0.012%
NIPPON TELEGR + TELEPH SR SECURED 07/17 1.4	1.400%	7/18/2017	102,000	100.00		102,002.65	0.010%
IBM CORP SR UNSECURED 02/18 1.25	1.250%	2/8/2018	100,000	99.96		99,963.70	0.010%
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	6.400%	3/15/2018	86,000	103.92		89,368.71	0.009%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6	1.600%	5/15/2017	72,000	100.02		72,016.63	0.007%
UBS AG STAMFORD CT SR UNSECURED 08/17 1.375	1.375%	8/14/2017	50,000	100.04		50,019.00	0.005%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/1/2017	39,000	102.03		39,790.06	0.004%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	24,000	100.92		24,220.66	0.002%
WALGREEN CO COMPANY GUAR 01/19 5.25	5.250%	1/15/2019	8,000	105.50		8,439.78	0.001%
Interest Rate Swap						5,895,247.95	0.58%
062597998 IRS USD R V 12MUSCPI RUSCPI.083121.FLOAT INFLATION		8/31/2021	43,000,000	102.80	44,202,664.42	1,202,664.42	0.118%
889649540 IRS USD R V 12MLIBOR CPURNSA		10/20/2020	42,000,000	102.35	42,988,735.02	988,735.02	0.097%
023254657 IRS USD R V 12MUSCPI RUSCPI.062020.FLOAT INFLATION		6/20/2020	38,000,000	102.10	38,796,731.18	796,731.18	0.078%
077155622 IRS USD R V 12MUSCPI RUSCPI.092721.FLOAT INFLATION		9/27/2021	36,000,000	102.06	36,741,491.28	741,491.28	0.073%
045532871 IRS USD R V 12MUSCPI RUSCPI.072819.FLOAT INFLATION		7/28/2019	48,000,000	101.53	48,736,519.20	736,519.20	0.072%
895567197 IRS USD R V 00MCPURN		10/30/2020	30,000,000	102.42	30,726,016.80	726,016.80	0.071%
040630074 IRS USD R V 12MUSCPI RUSCPI.072020.FLOAT INFLATION		7/20/2020	40,000,000	101.80	40,720,780.00	720,780.00	0.071%
988234193 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/14/2021	27,000,000	102.58	27,695,757.87	695,757.87	0.068%
000670752 IRS USD R V 00MCPURN 1000670752 CPURNSA		5/9/2021	26,000,000	102.52	26,655,681.26	655,681.26	0.064%
032282811 IRS USD R V 12MUSCPI RUSCPI.070819.FLOAT INFLATION		7/8/2019	40,000,000	101.33	40,530,665.60	530,665.60	0.052%
097701492 IRS USD R V 12MUSCPI RUSCPI.110820.FLOAT INFLATION		11/8/2020	40,000,000	101.18	40,473,489.60	473,489.60	0.046%
939148815 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/28/2020	14,000,000	102.49	14,348,307.54	348,307.54	0.034%
092033612 IRS USD R V 12MUSCPI RUSCPI.102721.FLOAT INFLATION		10/27/2021	20,000,000	101.48	20,295,560.80	295,560.80	0.029%
926222522 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/4/2021	14,000,000	102.05	14,287,361.62	287,361.62	0.028%
729199870 IRS USD R V 12MLIBOR CPURNSA		1/20/2019	30,000,000	100.76	30,227,865.30	227,865.30	0.022%
807006300 IRS USD R V 00MCPI US CPI URBAN CONSUMERS NSA		6/2/2020	42,000,000	100.49	42,205,324.98	205,324.98	0.020%
101630866 IRS USD R V 12MUSCPI RUSCPI.111619.FLOAT INFLATION		11/16/2019	23,000,000	100.38	23,087,055.00	87,055.00	0.009%
788720592 IRS USD R V 00MCPI CPI SWAP CPURNSA		4/28/2019	42,000,000	100.17	42,071,834.28	71,834.28	0.007%
822708812 IRS USD R V 00MCPI CPURNSA		6/29/2018	43,000,000	100.04	43,017,147.11	17,147.11	0.002%
040630074 IRS USD P F 1.65500 P1.655.072020.FIXED INFLATION		7/20/2020	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
045532871 IRS USD P F 1.56300 P1.563.072819.FIXED INFLATION		7/28/2019	-48,000,000	100.00	-48,000,000.00	0.00	0.000%
062597998 IRS USD P F 1.52500 P1.525.083121.FIXED INFLATION		8/31/2021	-43,000,000	100.00	-43,000,000.00	0.00	0.000%
077155622 IRS USD P F 1.71750 P1.7175.092721.FIXED INFLATIO		9/27/2021	-36,000,000	100.00	-36,000,000.00	0.00	0.000%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Interest Rate Swap						5,895,247.95	0.58%
000670752 IRS USD P F 1.68000 US CPI URBAN CONSUMERS NSA		5/9/2021	-26,000,000	100.00	-26,000,000.00	0.00	0.000%
023254657 IRS USD P F 1.62300 P1.623.062020.FIXED INFLATION		6/20/2020	-38,000,000	100.00	-38,000,000.00	0.00	0.000%
032282811 IRS USD P F 1.67000 P1.67.070819.FIXED INFLATIONZ		7/8/2019	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
889649540 IRS USD P F 1.42900 CPURNSA		10/20/2020	-42,000,000	100.00	-42,000,000.00	0.00	0.000%
822708812 IRS USD P F 1.75250 CPURNSA		6/29/2018	-43,000,000	100.00	-43,000,000.00	0.00	0.000%
926222522 IRS USD P F 1.59250 US CPI URBAN CONSUMERS NSA		1/4/2021	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
895567197 IRS USD P F 1.43500		10/30/2020	-30,000,000	100.00	-30,000,000.00	0.00	0.000%
939148815 IRS USD P F 1.34750 US CPI URBAN CONSUMERS NSA		1/28/2020	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
988234193 IRS USD P F 1.63250 US CPI URBAN CONSUMERS NSA		4/14/2021	-27,000,000	100.00	-27,000,000.00	0.00	0.000%
788720592 IRS USD P F 1.83700 CPI SWAP CPURNSA		4/28/2019	-42,000,000	100.00	-42,000,000.00	0.00	0.000%
807006300 IRS USD P F 1.80000 CPI CPURNSA		6/2/2020	-42,000,000	100.00	-42,000,000.00	0.00	0.000%
756968501 IRS USD P F 1.73500 CPURNSA		3/5/2019	-33,000,000	100.00	-33,000,000.00	0.00	0.000%
755270546 IRS USD P F 1.76500 CPURNSA		3/3/2019	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
729199870 IRS USD P F 1.32000 CPURNSA		1/20/2019	-30,000,000	100.00	-30,000,000.00	0.00	0.000%
183199920 IRS USD P F 2.13500 183199920_INF INFLATIONZERO		4/5/2021	-30,000,000	100.00	-30,000,000.00	0.00	0.000%
626117038 IRS USD P F 2.24200 CPI SWAP CPURNSA		6/12/2019	-26,000,000	100.00	-26,000,000.00	0.00	0.000%
645106288 IRS USD P F 2.21500 CPURNSA		7/25/2018	-28,000,000	100.00	-28,000,000.00	0.00	0.000%
701552410 IRS USD P F 1.79000 CPI SWAP CPURNSA		11/19/2018	-31,000,000	100.00	-31,000,000.00	0.00	0.000%
114737591 IRS USD P F 2.28200 P2.282.020820.FIXED INFLATION		2/8/2020	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
101630866 IRS USD P F 1.97000 P1.97.111619.FIXED INFLATIONZ		11/16/2019	-23,000,000	100.00	-23,000,000.00	0.00	0.000%
097701492 IRS USD P F 1.83200 P1.832.110820.FIXED INFLATION		11/8/2020	-40,000,000	100.00	-40,000,000.00	0.00	0.000%
092033612 IRS USD P F 1.84875 P1.84875.102721.FIXED INFLATI		10/27/2021	-20,000,000	100.00	-20,000,000.00	0.00	0.000%
130204624 IRS USD P F 2.14400 P2.144.011121.FIXED INFLATION		1/11/2021	-44,000,000	100.00	-44,000,000.00	0.00	0.000%
152542239 IRS USD P F 2.20400 152542239_FIX OIS		2/16/2019	-44,000,000	100.00	-44,000,000.00	0.00	0.000%
159714757 IRS USD P F 2.22500 P2.225.030120.FIXED INFLATION		3/1/2020	-29,000,000	100.00	-29,000,000.00	0.00	0.000%
169595969 IRS USD P F 2.14500 169595969_INF INFLATIONZERO		3/17/2020	-25,000,000	100.00	-25,000,000.00	0.00	0.000%
756968501 IRS USD R V 12MLIBOR CPURNSA		3/5/2019	33,000,000	99.88	32,960,101.68	-39,898.32	-0.004%
130204624 IRS USD R V 12MUSCPI RUSCPI.011121.FLOAT INFLATION		1/11/2021	44,000,000	99.78	43,905,128.96	-94,871.04	-0.009%
755270546 IRS USD R V 12MLIBOR CPURNSA		3/3/2019	40,000,000	99.71	39,883,027.20	-116,972.80	-0.011%
169595969 IRS USD R V 00MUSCPI 169595969_INF INFLATIONZERO		3/17/2020	25,000,000	99.50	24,875,041.00	-124,959.00	-0.012%
183199920 IRS USD R V 00MUSCPI 183199920_INF INFLATIONZERO		4/5/2021	30,000,000	99.55	29,864,315.40	-135,684.60	-0.013%
159714757 IRS USD R V 12MUSCPI RUSCPI.030120.FLOAT INFLATION		3/1/2020	29,000,000	99.38	28,821,587.07	-178,412.93	-0.017%
152542239 IRS USD R V 12MFEDL 152542239_FLO OIS		2/16/2019	44,000,000	99.54	43,795,713.28	-204,286.72	-0.020%
114737591 IRS USD R V 12MUSCPI RUSCPI.020820.FLOAT INFLATION		2/8/2020	40,000,000	99.28	39,713,611.60	-286,388.40	-0.028%
701552410 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		11/19/2018	31,000,000	98.26	30,460,502.04	-539,497.96	-0.053%
626117038 IRS USD R V 00MCPI00 CPI SWAP CPURNSA		6/12/2019	26,000,000	95.87	24,926,266.82	-1,073,733.18	-0.105%
645106288 IRS USD R V 12MLIBOR CPURNSA		7/25/2018	28,000,000	96.00	26,880,964.04	-1,119,035.96	-0.110%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Sovereign Bond						120,284,274.52	11.79%
FANNIE MAE NOTES 12/20 1.875	1.875%	12/28/2020	22,000,000	100.78		22,172,370.00	2.174%
FANNIE MAE NOTES 06/20 1.5	1.500%	6/22/2020	21,300,000	99.85		21,268,369.50	2.085%
TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	10,791,060	100.94		10,892,010.37	1.068%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	10,000,000	99.21		9,921,400.00	0.973%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	9,720,000	100.84		9,802,046.52	0.961%
ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	9,000,000	105.36		9,482,679.00	0.930%
ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	6,000,000	101.07		6,064,218.00	0.594%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	6,000,000	101.02		6,061,230.00	0.594%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	5,000,000	105.10		5,255,105.00	0.515%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	5,000,000	99.63		4,981,340.00	0.488%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	5,000,000	97.58		4,879,075.00	0.478%
FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	4,000,000	98.18		3,927,016.00	0.385%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	3,221,000	101.59		3,272,223.56	0.321%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	1,000,000	100.07		1,000,690.00	0.098%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	594,000	100.08		594,468.67	0.058%
JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	7/31/2018	358,000	100.08		358,279.60	0.035%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	9/26/2017	286,000	99.91		285,752.90	0.028%
FREDDIE MAC NOTES 09/17 1	1.000%	9/29/2017	66,000	100.00		66,000.40	0.006%
Total						1,020,055,788.37	100.0%