

DFA Intermediate-Term Extended Quality Portfolio

As of July 31, 2019 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
1	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$29,100,000		30,745,942.27	1.779%	1.779%
2	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$22,400,000		23,361,680.38	1.352%	3.130%
3	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$21,278,000		22,273,739.76	1.289%	4.419%
4	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$20,686,000		21,480,569.95	1.243%	5.661%
5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$20,213,000		21,137,868.66	1.223%	6.884%
6	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$18,373,000		18,617,157.69	1.077%	7.961%
7	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$17,645,000		18,443,816.50	1.067%	9.028%
8	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$17,127,000		17,503,697.06	1.013%	10.041%
9	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$14,790,000		15,585,027.72	0.902%	10.943%
10	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$15,000,000		15,541,952.70	0.899%	11.842%
11	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/28 3.05	3.050%	1/11/2028	USD \$14,430,000		14,955,213.04	0.865%	12.707%
12	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$14,500,000		14,591,234.87	0.844%	13.551%
13	APPLE INC SR UNSECURED 05/27 3.2	3.200%	5/11/2027	USD \$13,405,000		13,964,281.27	0.808%	14.359%
14	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$13,200,000		13,895,563.70	0.804%	15.163%
15	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$9,188,000		13,627,212.89	0.788%	15.951%
16	DTE ENERGY CO SR UNSECURED 04/33 6.375	6.375%	4/15/2033	USD \$10,407,000		13,538,254.00	0.783%	16.734%
17	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$9,275,000		13,293,789.05	0.769%	17.503%
18	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$12,345,000		12,744,203.60	0.737%	18.241%
19	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$12,051,000		12,388,434.27	0.717%	18.957%
20	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$11,817,000		12,204,080.37	0.706%	19.663%
21	MORGAN STANLEY SR UNSECURED 01/27 3.625	3.625%	1/20/2027	USD \$11,400,000		11,909,395.43	0.689%	20.352%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
22	GOLDMAN SACHS GROUP INC SR UNSECURED 02/33 6.125	6.125%	2/15/2033	USD \$9,000,000		11,709,717.84	0.677%	21.030%
23	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$9,273,000		11,622,443.82	0.672%	21.702%
24	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$11,000,000		11,379,476.35	0.658%	22.361%
25	BAKER HUGHES LLC/CO OBL SR UNSECURED 12/27 3.337	3.337%	12/15/2027	USD \$10,970,000		11,150,340.22	0.645%	23.006%
26	EATON CORP COMPANY GUAR 11/32 4	4.000%	11/2/2032	USD \$10,000,000		11,077,761.70	0.641%	23.646%
27	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$8,125,000		11,029,020.03	0.638%	24.284%
28	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$10,595,000		10,689,045.99	0.618%	24.903%
29	MOTOROLA SOLUTIONS INC SR UNSECURED 05/29 4.6	4.600%	5/23/2029	USD \$10,000,000		10,623,150.70	0.615%	25.517%
30	CONOCOPHILLIPS COMPANY GUAR 10/32 5.9	5.900%	10/15/2032	USD \$8,000,000		10,395,151.92	0.601%	26.119%
31	KROGER CO SR UNSECURED 04/31 7.5	7.500%	4/1/2031	USD \$7,725,000		10,346,142.64	0.599%	26.717%
32	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$10,200,000		10,207,295.86	0.591%	27.308%
33	GLAXOSMITHKLINE CAP INC COMPANY GUAR 04/34 5.375	5.375%	4/15/2034	USD \$8,000,000		10,197,516.40	0.590%	27.898%
34	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$9,500,000		10,134,429.19	0.586%	28.484%
35	MIZUHO FINANCIAL GROUP SR UNSECURED 09/26 2.839	2.839%	9/13/2026	USD \$10,000,000		10,007,232.60	0.579%	29.063%
36	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$9,592,000		9,935,601.65	0.575%	29.638%
37	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$9,500,000		9,788,199.13	0.566%	30.204%
38	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$10,000,000		9,771,373.50	0.565%	30.769%
39	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$9,000,000		9,602,420.76	0.556%	31.325%
40	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$9,000,000		9,552,191.22	0.553%	31.877%
41	LEGGETT + PLATT INC SR UNSECURED 03/29 4.4	4.400%	3/15/2029	USD \$9,000,000		9,476,024.04	0.548%	32.426%
42	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$8,542,000		9,382,228.28	0.543%	32.968%
43	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$9,000,000		9,325,927.35	0.540%	33.508%
44	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$9,230,000		9,323,731.39	0.539%	34.047%
45	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$9,000,000		9,300,976.20	0.538%	34.585%
46	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/31 4.9	4.900%	1/23/2031	USD \$8,000,000		9,300,328.48	0.538%	35.123%
47	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$9,000,000		9,178,095.15	0.531%	35.654%
48	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$8,534,000		8,941,883.30	0.517%	36.172%
49	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$8,500,000		8,926,611.94	0.516%	36.688%
50	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$8,831,000		8,922,028.36	0.516%	37.204%
51	BNP PARIBAS SR UNSECURED 144A 11/27 3.5	3.500%	11/16/2027	USD \$8,631,000		8,840,980.75	0.511%	37.716%
52	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$8,300,000		8,665,513.74	0.501%	38.217%
53	DXC TECHNOLOGY CO SR UNSECURED 04/27 4.75	4.750%	4/15/2027	USD \$8,000,000		8,596,900.08	0.497%	38.714%
54	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$8,425,000		8,596,074.60	0.497%	39.212%
55	BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	9/15/2025	USD \$8,000,000		8,560,645.52	0.495%	39.707%
56	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$8,182,000		8,415,932.46	0.487%	40.194%
57	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$8,000,000		8,318,937.68	0.481%	40.675%
58	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$8,000,000		8,313,894.00	0.481%	41.156%
59	MERCK SHARP + DOHME CORP COMPANY GUAR 03/28 6.4	6.400%	3/1/2028	USD \$6,591,000		8,310,655.83	0.481%	41.637%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
60	ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	5/15/2030	USD \$7,966,000		8,282,187.03	0.479%	42.116%
61	JOHNSON + JOHNSON SR UNSECURED 01/28 2.9	2.900%	1/15/2028	USD \$8,000,000		8,277,808.48	0.479%	42.595%
62	AMERISOURCEBERGEN CORP SR UNSECURED 12/27 3.45	3.450%	12/15/2027	USD \$8,000,000		8,203,583.44	0.475%	43.070%
63	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$7,900,000		8,131,837.19	0.470%	43.540%
64	ENEL FINANCE INTL NV COMPANY GUAR 144A 04/28 3.5	3.500%	4/6/2028	USD \$8,000,000		8,021,406.88	0.464%	44.004%
65	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$7,900,000		7,829,941.38	0.453%	44.457%
66	BP CAP MARKETS AMERICA COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$7,600,000		7,756,606.44	0.449%	44.906%
67	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$7,358,000		7,746,857.28	0.448%	45.354%
68	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/28 4	4.000%	4/13/2028	USD \$7,000,000		7,597,944.34	0.440%	45.793%
69	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$7,000,000		7,542,249.54	0.436%	46.230%
70	COMCAST CORP COMPANY GUAR 03/33 7.05	7.050%	3/15/2033	USD \$5,337,000		7,519,902.43	0.435%	46.665%
71	MINITUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	3/1/2026	USD \$7,000,000		7,442,634.78	0.431%	47.095%
72	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$7,000,000		7,441,547.68	0.431%	47.526%
73	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$7,000,000		7,373,505.02	0.427%	47.952%
74	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,830,000		7,373,453.20	0.427%	48.379%
75	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$7,026,000		7,322,514.91	0.424%	48.803%
76	MPLX LP SR UNSECURED 03/27 4.125	4.125%	3/1/2027	USD \$7,000,000		7,293,599.11	0.422%	49.225%
77	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$5,114,000		7,083,773.14	0.410%	49.634%
78	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$4,960,000		7,027,785.41	0.407%	50.041%
79	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$6,800,000		7,012,947.64	0.406%	50.447%
80	FEDEX CORP COMPANY GUAR 01/34 4.9	4.900%	1/15/2034	USD \$6,000,000		7,007,988.90	0.405%	50.852%
81	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$7,018,000		6,992,249.06	0.405%	51.257%
82	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$6,550,000		6,963,194.17	0.403%	51.659%
83	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$6,741,000		6,880,106.67	0.398%	52.057%
84	ROYAL CARIBBEAN CRUISES SR UNSECURED 10/27 7.5	7.500%	10/15/2027	USD \$5,401,000		6,764,876.40	0.391%	52.449%
85	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$4,885,000		6,624,878.63	0.383%	52.832%
86	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$5,970,000		6,587,480.20	0.381%	53.213%
87	NUCOR CORP SR UNSECURED 05/28 3.95	3.950%	5/1/2028	USD \$6,000,000		6,532,805.58	0.378%	53.591%
88	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$6,231,000		6,444,474.93	0.373%	53.964%
89	EQUINOR ASA COMPANY GUAR 144A 12/28 6.5	6.500%	12/1/2028	USD \$5,000,000		6,439,543.25	0.373%	54.336%
90	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$6,090,000		6,437,787.35	0.372%	54.709%
91	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$6,600,000		6,435,360.62	0.372%	55.081%
92	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$6,017,000		6,388,501.13	0.370%	55.451%
93	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$6,500,000		6,363,096.42	0.368%	55.819%
94	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$6,000,000		6,328,442.64	0.366%	56.185%
95	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$6,000,000		6,321,480.12	0.366%	56.551%
96	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/28 3.544	3.544%	1/17/2028	USD \$6,000,000		6,311,566.50	0.365%	56.916%
97	DOLLAR TREE INC SR UNSECURED 05/28 4.2	4.200%	5/15/2028	USD \$6,000,000		6,247,698.96	0.361%	57.277%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
98	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,850,000		6,203,752.78	0.359%	57.636%
99	DANSKE BANK A/S SR UNSECURED 144A 06/28 4.375	4.375%	6/12/2028	USD \$6,000,000		6,203,620.20	0.359%	57.995%
100	ROCHE HOLDINGS INC COMPANY GUAR 144A 05/26 2.625	2.625%	5/15/2026	USD \$6,132,000		6,176,002.13	0.357%	58.352%
101	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$5,980,000		6,148,650.53	0.356%	58.708%
102	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$5,797,000		6,124,749.92	0.354%	59.062%
103	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$6,080,000		6,088,512.00	0.352%	59.415%
104	BUNGE LTD FINANCE CORP COMPANY GUAR 09/27 3.75	3.750%	9/25/2027	USD \$6,075,000		6,034,578.83	0.349%	59.764%
105	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$5,741,000		6,019,053.51	0.348%	60.112%
106	BANCO SANTANDER SA SR UNSECURED 02/28 3.8	3.800%	2/23/2028	USD \$5,800,000		5,952,628.62	0.344%	60.456%
107	CAMPBELL SOUP CO SR UNSECURED 03/28 4.15	4.150%	3/15/2028	USD \$5,571,000		5,867,153.80	0.339%	60.796%
108	CIGNA HOLDING CO COMPANY GUAR 04/25 3.25	3.250%	4/15/2025	USD \$5,750,000		5,846,264.37	0.338%	61.134%
109	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$5,500,000		5,808,025.19	0.336%	61.470%
110	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$5,700,000		5,753,197.47	0.333%	61.803%
111	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$5,552,000		5,740,541.59	0.332%	62.135%
112	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$5,776,000		5,703,474.75	0.330%	62.465%
113	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$5,000,000		5,697,666.90	0.330%	62.794%
114	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$5,503,000		5,677,261.35	0.328%	63.123%
115	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$5,613,000		5,611,461.08	0.325%	63.448%
116	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,400,000		5,589,300.78	0.323%	63.771%
117	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$5,500,000		5,533,276.05	0.320%	64.091%
118	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$5,375,000		5,462,917.75	0.316%	64.407%
119	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,280,000		5,370,231.24	0.311%	64.718%
120	UNION PACIFIC CORP SR UNSECURED 09/28 3.95	3.950%	9/10/2028	USD \$4,930,000		5,363,310.72	0.310%	65.028%
121	PRUDENTIAL FINANCIAL INC SR UNSECURED 03/28 3.878	3.878%	3/27/2028	USD \$4,900,000		5,349,320.79	0.309%	65.337%
122	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$5,330,000		5,322,029.84	0.308%	65.645%
123	ANTHEM INC SR UNSECURED 03/28 4.101	4.101%	3/1/2028	USD \$5,000,000		5,319,832.10	0.308%	65.953%
124	EQT CORP SR UNSECURED 10/27 3.9	3.900%	10/1/2027	USD \$5,930,000		5,303,745.27	0.307%	66.260%
125	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$5,000,000		5,280,315.05	0.305%	66.565%
126	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$5,000,000		5,256,930.40	0.304%	66.870%
127	FLUOR CORP SR UNSECURED 09/28 4.25	4.250%	9/15/2028	USD \$5,000,000		5,208,332.50	0.301%	67.171%
128	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$5,000,000		5,180,425.10	0.300%	67.471%
129	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$4,820,000		5,131,744.92	0.297%	67.767%
130	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$5,000,000		5,108,322.00	0.296%	68.063%
131	VERIZON COMMUNICATIONS SR UNSECURED 08/33 4.5	4.500%	8/10/2033	USD \$4,500,000		5,087,246.76	0.294%	68.357%
132	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$5,000,000		5,074,133.50	0.294%	68.651%
133	AXIS SPECIALTY FINAN PLC COMPANY GUAR 12/27 4	4.000%	12/6/2027	USD \$4,780,000		4,948,061.65	0.286%	68.937%
134	PFIZER INC SR UNSECURED 06/26 2.75	2.750%	6/3/2026	USD \$4,770,000		4,878,080.71	0.282%	69.219%
135	CANADIAN NATL RESOURCES SR UNSECURED 06/33 6.45	6.450%	6/30/2033	USD \$3,800,000		4,782,263.75	0.277%	69.496%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
136	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$4,502,000		4,771,078.19	0.276%	69.772%
137	VERIZON COMMUNICATIONS SR UNSECURED 144A 12/29 4.016	4.016%	12/3/2029	USD \$4,307,000		4,673,419.10	0.270%	70.042%
138	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$4,550,000		4,642,862.27	0.269%	70.311%
139	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$4,412,000		4,502,066.66	0.260%	70.571%
140	COMCAST CORP COMPANY GUAR 01/33 4.25	4.250%	1/15/2033	USD \$4,000,000		4,488,177.52	0.260%	70.831%
141	ENEL FINANCE INTL NV COMPANY GUAR 144A 06/29 4.875	4.875%	6/14/2029	USD \$4,000,000		4,405,274.96	0.255%	71.086%
142	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	3/11/2026	USD \$4,000,000		4,377,788.48	0.253%	71.339%
143	BOEING CO SR UNSECURED 02/33 6.125	6.125%	2/15/2033	USD \$3,335,000		4,362,552.19	0.252%	71.591%
144	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$4,124,000		4,332,463.87	0.251%	71.842%
145	BAYER US FINANCE II LLC COMPANY GUAR 144A 08/25 5.5	5.500%	8/15/2025	USD \$3,984,000		4,327,995.57	0.250%	72.093%
146	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$4,263,000		4,326,392.77	0.250%	72.343%
147	ENERGY TRANSFER OPERATING COMPANY GUAR 01/26 4.75	4.750%	1/15/2026	USD \$4,000,000		4,312,399.04	0.249%	72.592%
148	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	3/8/2026	USD \$4,000,000		4,277,100.68	0.247%	72.840%
149	ABBVIE INC SR UNSECURED 11/28 4.25	4.250%	11/14/2028	USD \$4,000,000		4,273,356.76	0.247%	73.087%
150	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,229,000		4,251,460.56	0.246%	73.333%
151	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$4,000,000		4,248,049.80	0.246%	73.579%
152	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$4,000,000		4,246,135.36	0.246%	73.824%
153	LLOYDS BANKING GROUP PLC SR UNSECURED 03/28 4.375	4.375%	3/22/2028	USD \$4,000,000		4,235,138.32	0.245%	74.069%
154	WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	7.950%	2/15/2031	USD \$3,112,000		4,181,378.77	0.242%	74.311%
155	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$4,000,000		4,140,308.00	0.240%	74.551%
156	MOSAIC CO SR UNSECURED 11/27 4.05	4.050%	11/15/2027	USD \$4,000,000		4,138,193.92	0.239%	74.790%
157	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$4,000,000		4,119,500.32	0.238%	75.028%
158	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$4,000,000		4,113,112.72	0.238%	75.266%
159	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$3,915,000		4,087,649.93	0.236%	75.503%
160	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$4,000,000		4,048,935.48	0.234%	75.737%
161	O REILLY AUTOMOTIVE INC SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$3,900,000		4,045,757.04	0.234%	75.971%
162	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125	4.125%	3/16/2027	USD \$3,700,000		4,033,407.07	0.233%	76.205%
163	CANADIAN NATL RESOURCES SR UNSECURED 01/32 7.2	7.200%	1/15/2032	USD \$2,950,000		3,909,736.72	0.226%	76.431%
164	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$3,500,000		3,728,776.63	0.216%	76.646%
165	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$3,551,000		3,686,328.65	0.213%	76.860%
166	AT+T INC SR UNSECURED 07/25 3.6	3.600%	7/15/2025	USD \$3,500,000		3,635,022.90	0.210%	77.070%
167	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$3,526,000		3,631,764.49	0.210%	77.280%
168	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$3,526,000		3,593,027.39	0.208%	77.488%
169	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$3,500,000		3,564,224.51	0.206%	77.694%
170	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$3,526,000		3,510,044.00	0.203%	77.897%
171	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$3,205,000		3,461,255.58	0.200%	78.097%
172	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$3,210,000		3,352,774.48	0.194%	78.291%
173	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 02/29 4.569	4.569%	2/1/2029	USD \$3,000,000		3,309,449.19	0.191%	78.483%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
174	KELLOGG CO SR UNSECURED 05/28 4.3	4.300%	5/15/2028	USD \$3,000,000		3,306,880.77	0.191%	78.674%
175	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$3,190,500		3,304,670.42	0.191%	78.865%
176	ASTRAZENECA PLC SR UNSECURED 01/29 4	4.000%	1/17/2029	USD \$3,000,000		3,278,998.56	0.190%	79.055%
177	WELLS FARGO + COMPANY SR UNSECURED 01/29 4.15	4.150%	1/24/2029	USD \$3,000,000		3,278,078.10	0.190%	79.245%
178	GENERAL MILLS INC SR UNSECURED 04/28 4.2	4.200%	4/17/2028	USD \$3,000,000		3,265,118.61	0.189%	79.434%
179	UNITEDHEALTH GROUP INC SR UNSECURED 12/28 3.875	3.875%	12/15/2028	USD \$3,000,000		3,262,359.72	0.189%	79.622%
180	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$3,133,000		3,207,985.69	0.186%	79.808%
181	LABORATORY CORP OF AMER SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$3,100,000		3,198,901.44	0.185%	79.993%
182	CENTERPOINT ENERGY RES SR UNSECURED 04/28 4	4.000%	4/1/2028	USD \$3,000,000		3,194,993.70	0.185%	80.178%
183	FIFTH THIRD BANCORP SR UNSECURED 03/28 3.95	3.950%	3/14/2028	USD \$2,943,000		3,185,294.22	0.184%	80.362%
184	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$3,000,000		3,184,259.16	0.184%	80.546%
185	MARSH + MCLENNAN COS INC SR UNSECURED 08/33 5.875	5.875%	8/1/2033	USD \$2,500,000		3,179,112.88	0.184%	80.730%
186	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$3,000,000		3,176,486.46	0.184%	80.914%
187	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/3/2025	USD \$3,000,000		3,175,822.89	0.184%	81.098%
188	WILLIAMS COMPANIES INC SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$3,000,000		3,159,035.25	0.183%	81.280%
189	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$3,023,000		3,149,547.92	0.182%	81.463%
190	ENBRIDGE INC COMPANY GUAR 07/27 3.7	3.700%	7/15/2027	USD \$3,000,000		3,139,366.23	0.182%	81.644%
191	FEDEX CORP COMPANY GUAR 02/28 3.4	3.400%	2/15/2028	USD \$3,000,000		3,105,893.22	0.180%	81.824%
192	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$3,000,000		3,100,184.67	0.179%	82.003%
193	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95	4.950%	5/15/2033	USD \$2,500,000		3,090,462.63	0.179%	82.182%
194	GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$3,000,000		3,086,811.72	0.179%	82.361%
195	DISCOVERY COMMUNICATIONS COMPANY GUAR 11/24 3.9	3.900%	11/15/2024	USD \$2,961,000		3,080,555.59	0.178%	82.539%
196	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$3,000,000		3,077,905.02	0.178%	82.717%
197	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$3,000,000		3,073,196.91	0.178%	82.895%
198	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875	3.875%	5/15/2028	USD \$2,800,000		3,067,095.89	0.177%	83.072%
199	CISCO SYSTEMS INC SR UNSECURED 09/26 2.5	2.500%	9/20/2026	USD \$3,000,000		3,036,923.01	0.176%	83.248%
200	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$3,000,000		3,012,454.83	0.174%	83.422%
201	BANK OF AMERICA CORP SR UNSECURED 12/28 VAR	3.419%	12/20/2028	USD \$2,918,000		3,002,330.64	0.174%	83.596%
202	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$2,950,000		2,976,141.01	0.172%	83.768%
203	TRAVELERS PPTY CASUALTY COMPANY GUAR 03/33 6.375	6.375%	3/15/2033	USD \$2,133,000		2,937,233.72	0.170%	83.938%
204	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$2,800,000		2,903,538.60	0.168%	84.106%
205	HASBRO INC SR UNSECURED 09/27 3.5	3.500%	9/15/2027	USD \$2,820,000		2,885,905.94	0.167%	84.273%
206	WILLIAMS COMPANIES INC SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$2,771,000		2,854,051.47	0.165%	84.438%
207	RIO TINTO FIN USA LTD COMPANY GUAR 07/28 7.125	7.125%	7/15/2028	USD \$2,120,000		2,852,049.80	0.165%	84.603%
208	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$2,820,000		2,838,543.02	0.164%	84.767%
209	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$2,700,000		2,788,418.68	0.161%	84.928%
210	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$2,609,000		2,732,545.02	0.158%	85.087%
211	E TRADE FINANCIAL CORP SR UNSECURED 06/28 4.5	4.500%	6/20/2028	USD \$2,500,000		2,677,691.03	0.155%	85.241%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
212	KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/1/2030	USD \$2,000,000		2,676,553.20	0.155%	85.396%
213	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$2,468,000		2,563,426.01	0.148%	85.545%
214	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$2,468,000		2,548,379.50	0.147%	85.692%
215	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$2,080,000		2,518,241.84	0.146%	85.838%
216	ROYAL CARIBBEAN CRUISES SR UNSECURED 03/28 3.7	3.700%	3/15/2028	USD \$2,474,000		2,500,270.34	0.145%	85.982%
217	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$2,327,000		2,499,972.45	0.145%	86.127%
218	PRUDENTIAL FINANCIAL INC SR UNSECURED 07/33 5.75	5.750%	7/15/2033	USD \$2,000,000		2,499,904.54	0.145%	86.272%
219	NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	5/17/2029	USD \$2,048,000		2,496,135.52	0.144%	86.416%
220	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$2,200,000		2,460,784.02	0.142%	86.558%
221	CRH AMERICA FINANCE INC COMPANY GUAR 144A 04/28 3.95	3.950%	4/4/2028	USD \$2,280,000		2,383,720.32	0.138%	86.696%
222	SHERWIN WILLIAMS CO SR UNSECURED 01/26 3.95	3.950%	1/15/2026	USD \$2,200,000		2,307,955.89	0.134%	86.830%
223	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$2,133,000		2,277,572.67	0.132%	86.962%
224	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$2,115,000		2,213,232.61	0.128%	87.090%
225	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,200,000		2,204,916.93	0.128%	87.217%
226	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$2,200,000		2,195,176.41	0.127%	87.344%
227	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$2,000,000		2,169,575.76	0.126%	87.470%
228	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$2,074,000		2,166,716.88	0.125%	87.595%
229	SALESFORCE.COM INC SR UNSECURED 04/28 3.7	3.700%	4/11/2028	USD \$2,000,000		2,164,921.30	0.125%	87.720%
230	KRAFT HEINZ FOODS CO COMPANY GUAR 01/29 4.625	4.625%	1/30/2029	USD \$2,000,000		2,156,929.36	0.125%	87.845%
231	MARS INC COMPANY GUAR 144A 04/34 3.6	3.600%	4/1/2034	USD \$2,000,000		2,152,329.54	0.125%	87.970%
232	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$2,064,000		2,138,531.27	0.124%	88.093%
233	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$2,000,000		2,131,787.28	0.123%	88.217%
234	DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	USD \$2,100,000		2,130,944.93	0.123%	88.340%
235	PPG INDUSTRIES INC SR UNSECURED 03/28 3.75	3.750%	3/15/2028	USD \$2,000,000		2,126,191.32	0.123%	88.463%
236	WRKCO INC COMPANY GUAR 06/32 4.2	4.200%	6/1/2032	USD \$2,000,000		2,117,666.08	0.123%	88.585%
237	SANTANDER HOLDINGS USA SR UNSECURED 07/27 4.4	4.400%	7/13/2027	USD \$2,000,000		2,115,842.82	0.122%	88.708%
238	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$2,000,000		2,114,277.76	0.122%	88.830%
239	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$2,000,000		2,113,549.02	0.122%	88.952%
240	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	USD \$2,000,000		2,113,075.70	0.122%	89.075%
241	MARRIOTT INTERNATIONAL SR UNSECURED 04/28 4	4.000%	4/15/2028	USD \$2,000,000		2,111,936.90	0.122%	89.197%
242	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$2,000,000		2,111,324.84	0.122%	89.319%
243	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$2,000,000		2,106,537.50	0.122%	89.441%
244	HUSKY ENERGY INC SR UNSECURED 04/29 4.4	4.400%	4/15/2029	USD \$2,000,000		2,102,395.50	0.122%	89.562%
245	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	5/1/2027	USD \$2,000,000		2,094,521.52	0.121%	89.684%
246	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$2,000,000		2,090,215.90	0.121%	89.805%
247	AT+T INC SR UNSECURED 02/27 3.8	3.800%	2/15/2027	USD \$2,000,000		2,084,992.58	0.121%	89.925%
248	ENERGY TRANSFER OPERATNG COMPANY GUAR 04/27 4.2	4.200%	4/15/2027	USD \$2,000,000		2,084,749.24	0.121%	90.046%
249	CAPITAL ONE FINANCIAL CO SR UNSECURED 03/27 3.75	3.750%	3/9/2027	USD \$2,000,000		2,078,339.30	0.120%	90.166%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
250	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$2,000,000		2,055,703.36	0.119%	90.285%
251	NOBLE ENERGY INC SR UNSECURED 01/28 3.85	3.850%	1/15/2028	USD \$2,000,000		2,042,372.08	0.118%	90.403%
252	VALERO ENERGY CORP COMPANY GUAR 04/32 7.5	7.500%	4/15/2032	USD \$1,500,000		2,035,785.15	0.118%	90.521%
253	APACHE CORP SR UNSECURED 10/28 4.375	4.375%	10/15/2028	USD \$2,000,000		2,031,085.92	0.118%	90.638%
254	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$2,000,000		2,029,070.72	0.117%	90.756%
255	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$1,962,000		2,023,982.72	0.117%	90.873%
256	ECOLAB INC SR UNSECURED 11/26 2.7	2.700%	11/1/2026	USD \$2,000,000		2,021,765.52	0.117%	90.990%
257	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$2,000,000		2,012,964.32	0.116%	91.106%
258	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$1,942,000		1,998,700.30	0.116%	91.222%
259	MOLSON COORS BREWING CO COMPANY GUAR 07/26 3	3.000%	7/15/2026	USD \$2,000,000		1,996,766.54	0.116%	91.337%
260	AMEREN CORP SR UNSECURED 02/26 3.65	3.650%	2/15/2026	USD \$1,890,000		1,962,420.98	0.114%	91.451%
261	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	9/28/2025	USD \$1,914,000		1,943,156.94	0.112%	91.563%
262	TJX COS INC SR UNSECURED 09/26 2.25	2.250%	9/15/2026	USD \$1,975,000		1,933,652.07	0.112%	91.675%
263	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$1,750,000		1,866,270.00	0.108%	91.783%
264	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$1,763,000		1,837,800.33	0.106%	91.889%
265	KEURIG DR PEPPER INC COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$1,660,000		1,684,755.40	0.097%	91.987%
266	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$1,526,000		1,607,725.05	0.093%	92.080%
267	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$1,460,000		1,590,418.30	0.092%	92.172%
268	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	3/10/2025	USD \$1,500,000		1,566,782.49	0.091%	92.263%
269	BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	6/15/2025	USD \$1,500,000		1,554,580.68	0.090%	92.353%
270	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$1,500,000		1,528,798.59	0.088%	92.441%
271	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$1,500,000		1,522,150.07	0.088%	92.529%
272	NUTRIEN LTD SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$1,500,000		1,510,430.93	0.087%	92.616%
273	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$1,100,000		1,480,144.59	0.086%	92.702%
274	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$1,500,000		1,466,603.90	0.085%	92.787%
275	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$1,360,000		1,456,839.97	0.084%	92.871%
276	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$1,410,000		1,446,248.93	0.084%	92.955%
277	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$1,410,000		1,442,889.67	0.083%	93.038%
278	L3HARRIS TECH INC SR UNSECURED 144A 05/24 3.95	3.950%	5/28/2024	USD \$1,361,000		1,428,911.11	0.083%	93.121%
279	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$1,335,000		1,406,116.88	0.081%	93.202%
280	JOHNSON + JOHNSON SR UNSECURED 09/29 6.95	6.950%	9/1/2029	USD \$1,000,000		1,380,188.92	0.080%	93.282%
281	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,058,000		1,377,232.28	0.080%	93.362%
282	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$1,338,000		1,367,582.10	0.079%	93.441%
283	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$1,299,000		1,364,584.39	0.079%	93.520%
284	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$1,261,000		1,331,412.44	0.077%	93.597%
285	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$1,243,000		1,271,152.31	0.074%	93.670%
286	PRINCIPAL FINANCIAL GRP COMPANY GUAR 05/25 3.4	3.400%	5/15/2025	USD \$1,177,000		1,226,408.65	0.071%	93.741%
287	ALIMENTATION COUCHE TARD COMPANY GUAR 144A 07/27 3.55	3.550%	7/26/2027	USD \$1,185,000		1,212,063.86	0.070%	93.812%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
288	PROGRESSIVE CORP SR UNSECURED 12/32 6.25	6.250%	12/1/2032	USD \$900,000		1,203,216.71	0.070%	93.881%
289	FMR LLC SR UNSECURED 144A 02/33 4.95	4.950%	2/1/2033	USD \$1,000,000		1,194,543.36	0.069%	93.950%
290	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$1,152,000		1,172,765.76	0.068%	94.018%
291	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$1,111,000		1,161,910.66	0.067%	94.085%
292	CINCINNATI FINL CORP SR UNSECURED 05/28 6.92	6.920%	5/15/2028	USD \$900,000		1,155,605.36	0.067%	94.152%
293	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/28 4.45	4.450%	6/1/2028	USD \$1,071,000		1,154,043.89	0.067%	94.219%
294	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$1,100,000		1,151,460.21	0.067%	94.286%
295	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$1,087,000		1,148,454.48	0.066%	94.352%
296	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$1,135,000		1,134,431.44	0.066%	94.418%
297	BLACK HILLS CORP SR UNSECURED 05/33 4.35	4.350%	5/1/2033	USD \$1,000,000		1,106,639.66	0.064%	94.482%
298	CLOROX COMPANY SR UNSECURED 05/28 3.9	3.900%	5/15/2028	USD \$1,000,000		1,093,914.60	0.063%	94.545%
299	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$1,058,000		1,090,263.84	0.063%	94.608%
300	ROYAL BK SCOTLND GRP PLC SR UNSECURED 04/26 4.8	4.800%	4/5/2026	USD \$1,000,000		1,068,592.97	0.062%	94.670%
301	CBS CORP COMPANY GUAR 01/26 4	4.000%	1/15/2026	USD \$1,000,000		1,051,707.74	0.061%	94.731%
302	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$1,007,000		1,050,044.65	0.061%	94.791%
303	SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	USD \$1,000,000		1,043,711.13	0.060%	94.852%
304	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,058,000		1,039,891.62	0.060%	94.912%
305	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$1,000,000		1,035,784.29	0.060%	94.972%
306	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	9/22/2024	USD \$1,000,000		1,026,621.18	0.059%	95.031%
307	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$1,000,000		1,008,634.92	0.058%	95.090%
308	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$1,000,000		1,000,853.59	0.058%	95.148%
309	DTE ENERGY CO SR UNSECURED 10/26 2.85	2.850%	10/1/2026	USD \$945,000		943,628.75	0.055%	95.202%
310	BAYER US FINANCE II LLC COMPANY GUAR 144A 07/24 3.375	3.375%	7/15/2024	USD \$897,000		907,171.10	0.052%	95.255%
311	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$795,000		847,583.05	0.049%	95.304%
312	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$781,000		829,011.05	0.048%	95.352%
313	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$650,000		797,020.72	0.046%	95.398%
314	SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/1/2025	USD \$700,000		742,895.20	0.043%	95.441%
315	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$705,000		739,175.55	0.043%	95.483%
316	OMNICOM GP/OMNICOM CAP SR UNSECURED 11/24 3.65	3.650%	11/1/2024	USD \$705,000		735,381.90	0.043%	95.526%
317	CON EDISON CO OF NY INC SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$705,000		729,660.27	0.042%	95.568%
318	ENBRIDGE INC COMPANY GUAR 06/24 3.5	3.500%	6/10/2024	USD \$705,000		727,528.32	0.042%	95.610%
319	ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/33 6.875	6.875%	3/1/2033	USD \$525,000		702,513.04	0.041%	95.651%
320	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$673,000		693,236.34	0.040%	95.691%
321	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376	3.376%	2/15/2025	USD \$653,000		681,429.41	0.039%	95.730%
322	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$600,000		613,924.01	0.036%	95.766%
323	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$578,000		606,243.51	0.035%	95.801%
324	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$582,000		602,284.99	0.035%	95.836%
325	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$472,000		590,066.66	0.034%	95.870%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,662,281,524.47		96.166%
326	ANTHEM INC SR UNSECURED 12/27 3.65	3.650%	12/1/2027	USD \$555,000		574,958.48	0.033%	95.903%
327	APPLE INC SR UNSECURED 09/27 2.9	2.900%	9/12/2027	USD \$551,000		563,823.08	0.033%	95.936%
328	TRANSCANADA PIPELINES SR UNSECURED 01/26 4.875	4.875%	1/15/2026	USD \$450,000		501,010.26	0.029%	95.965%
329	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$388,000		485,572.99	0.028%	95.993%
330	METLIFE INC SR UNSECURED 12/32 6.5	6.500%	12/15/2032	USD \$300,000		411,225.67	0.024%	96.017%
331	MARATHON PETROLEUM CORP SR UNSECURED 12/26 5.125	5.125%	12/15/2026	USD \$350,000		387,212.50	0.022%	96.039%
332	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$353,000		371,959.21	0.022%	96.061%
333	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$353,000		359,385.78	0.021%	96.081%
334	NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	3/15/2028	USD \$282,000		331,601.25	0.019%	96.101%
335	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$278,000		313,272.16	0.018%	96.119%
336	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$300,000		305,352.71	0.018%	96.136%
337	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$201,000		209,771.46	0.012%	96.149%
338	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$112,000		115,529.03	0.007%	96.155%
339	IBM CORP SR UNSECURED 11/32 5.875	5.875%	11/29/2032	USD \$66,000		86,677.34	0.005%	96.160%
340	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$78,000		82,429.91	0.005%	96.165%
341	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$10,000		10,550.77	0.001%	96.166%
Sovereign Bond						66,278,846.57		3.834%
342	FREDDIE MAC NOTES 07/32 6.25	6.250%	7/15/2032	USD \$16,000,000		22,887,453.12	1.324%	97.490%
343	FEDERAL HOME LOAN BANK BONDS 11/28 3.25	3.250%	11/16/2028	USD \$10,300,000		11,163,765.73	0.646%	98.136%
344	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$6,000,000		8,666,129.82	0.501%	98.637%
345	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$4,363,000		5,418,739.63	0.313%	98.950%
346	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$3,173,000		3,269,299.95	0.189%	99.140%
347	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$2,275,000		3,076,045.04	0.178%	99.318%
348	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$2,000,000		2,876,064.16	0.166%	99.484%
349	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$2,000,000		2,854,252.58	0.165%	99.649%
350	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$2,700,000		2,674,510.68	0.155%	99.804%
351	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$1,000,000		1,468,405.88	0.085%	99.889%
352	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,058,000		1,310,444.20	0.076%	99.964%
353	FEDERAL HOME LOAN BANK BONDS 06/28 3.25	3.250%	6/9/2028	USD \$570,000		613,735.78	0.036%	100.000%
Total						1,728,560,371.04		100.00%