

DFA Intermediate-Term Extended Quality Portfolio

As of January 31, 2018 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
1	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$40,552,000		40,067,110.41	2.149%	2.149%
2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$26,373,000		34,079,797.44	1.828%	3.977%
3	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$27,127,000		26,267,363.82	1.409%	5.385%
4	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$25,893,000		25,351,966.02	1.360%	6.745%
5	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$24,278,000		24,169,633.45	1.296%	8.041%
6	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$22,100,000		22,295,655.72	1.196%	9.237%
7	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$22,400,000		22,137,850.56	1.187%	10.424%
8	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$20,686,000		20,598,835.40	1.105%	11.529%
9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$20,213,000		20,222,166.80	1.085%	12.613%
10	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$19,051,000		18,666,847.44	1.001%	13.614%
11	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$17,645,000		17,533,707.87	0.940%	14.555%
12	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$18,373,000		17,528,760.65	0.940%	15.495%
13	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$15,000,000		14,796,605.70	0.794%	16.288%
14	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$14,790,000		14,777,982.68	0.793%	17.081%
15	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/28 3.05	3.050%	1/11/2028	USD \$14,430,000		14,179,388.85	0.760%	17.841%
16	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$14,500,000		13,855,066.83	0.743%	18.584%
17	PFIZER INC SR UNSECURED 06/26 2.75	2.750%	6/3/2026	USD \$13,770,000		13,328,302.46	0.715%	19.299%
18	APPLE INC SR UNSECURED 05/27 3.2	3.200%	5/11/2027	USD \$13,405,000		13,279,621.83	0.712%	20.011%
19	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$13,000,000		13,056,662.19	0.700%	20.712%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$13,600,000		12,935,184.94	0.694%	21.405%
21	ROCHE HOLDINGS INC COMPANY GUAR 144A 05/26 2.625	2.625%	5/15/2026	USD \$13,132,000		12,569,850.07	0.674%	22.079%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
22	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$13,135,000		12,365,646.80	0.663%	22.743%
23	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$12,000,000		11,650,959.48	0.625%	23.367%
24	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$11,817,000		11,647,174.94	0.625%	23.992%
25	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$11,000,000		10,673,689.07	0.572%	24.565%
26	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$7,625,000		10,190,529.31	0.547%	25.111%
27	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$7,725,000		9,979,949.90	0.535%	25.646%
28	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$10,595,000		9,967,498.20	0.535%	26.181%
29	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$9,500,000		9,815,538.61	0.526%	26.707%
30	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$10,000,000		9,739,764.00	0.522%	27.230%
31	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$9,592,000		9,631,047.98	0.517%	27.746%
32	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$9,695,000		9,599,403.91	0.515%	28.261%
33	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$9,500,000		9,582,563.08	0.514%	28.775%
34	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$9,500,000		9,515,112.13	0.510%	29.285%
35	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$10,000,000		9,430,450.30	0.506%	29.791%
36	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$9,000,000		9,267,387.75	0.497%	30.288%
37	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$9,730,000		9,216,791.64	0.494%	30.782%
38	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$9,000,000		9,180,676.98	0.492%	31.275%
39	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$9,000,000		9,028,821.69	0.484%	31.759%
40	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$8,542,000		8,945,880.20	0.480%	32.239%
41	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	1/15/2025	USD \$8,761,000		8,863,382.71	0.475%	32.714%
42	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$8,831,000		8,804,835.51	0.472%	33.186%
43	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$9,000,000		8,752,030.11	0.469%	33.655%
44	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$9,000,000		8,677,171.08	0.465%	34.121%
45	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$8,534,000		8,652,843.03	0.464%	34.585%
46	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$8,617,000		8,484,134.22	0.455%	35.040%
47	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$8,500,000		8,422,957.62	0.452%	35.492%
48	DXC TECHNOLOGY CO SR UNSECURED 04/27 4.75	4.750%	4/15/2027	USD \$8,000,000		8,373,770.96	0.449%	35.941%
49	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$8,425,000		8,356,161.09	0.448%	36.389%
50	STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	USD \$8,276,000		8,348,815.39	0.448%	36.837%
51	BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	9/15/2025	USD \$8,000,000		8,305,341.76	0.445%	37.282%
52	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$5,588,000		8,302,485.39	0.445%	37.727%
53	MERCK SHARP + DOHME CORP COMPANY GUAR 03/28 6.4	6.400%	3/1/2028	USD \$6,591,000		8,287,444.51	0.444%	38.172%
54	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$8,300,000		8,266,640.89	0.443%	38.615%
55	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$7,900,000		8,136,203.44	0.436%	39.051%
56	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$8,000,000		8,093,864.56	0.434%	39.485%
57	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	2/1/2026	USD \$8,000,000		8,091,943.92	0.434%	39.919%
58	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$8,182,000		7,966,769.05	0.427%	40.347%
59	ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	5/15/2030	USD \$7,966,000		7,859,115.64	0.421%	40.768%

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Corporate Bond						1,765,946,121.91	94.708%	
60	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$8,000,000		7,829,662.88	0.420%	41.188%
61	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$5,475,000		7,616,540.01	0.408%	41.597%
62	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$7,000,000		7,539,760.76	0.404%	42.001%
63	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$7,164,000		7,455,467.34	0.400%	42.401%
64	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$7,900,000		7,365,636.65	0.395%	42.796%
65	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$7,090,000		7,249,912.40	0.389%	43.185%
66	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$7,000,000		7,201,152.98	0.386%	43.571%
67	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,830,000		7,151,062.45	0.384%	43.954%
68	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$7,000,000		6,952,115.45	0.373%	44.327%
69	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$7,000,000		6,916,812.21	0.371%	44.698%
70	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$5,114,000		6,889,827.60	0.370%	45.068%
71	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$4,960,000		6,870,728.65	0.368%	45.436%
72	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$7,026,000		6,870,451.81	0.368%	45.805%
73	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$7,000,000		6,815,324.81	0.366%	46.170%
74	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$6,550,000		6,719,169.27	0.360%	46.530%
75	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	3/15/2025	USD \$6,870,000		6,666,761.08	0.358%	46.888%
76	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$6,800,000		6,615,651.32	0.355%	47.243%
77	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$6,741,000		6,569,700.94	0.352%	47.595%
78	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	3/3/2024	USD \$6,346,000		6,546,321.90	0.351%	47.946%
79	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$6,299,000		6,403,072.83	0.343%	48.290%
80	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$5,970,000		6,382,012.09	0.342%	48.632%
81	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$6,478,000		6,379,469.62	0.342%	48.974%
82	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$6,527,000		6,375,810.40	0.342%	49.316%
83	STATOIL ASA COMPANY GUAR 144A 12/28 6.5	6.500%	12/1/2028	USD \$5,000,000		6,331,618.90	0.340%	49.655%
84	WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	6/15/2025	USD \$6,200,000		6,262,818.52	0.336%	49.991%
85	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$6,017,000		6,220,120.38	0.334%	50.325%
86	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$6,231,000		6,175,221.58	0.331%	50.656%
87	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	USD \$6,115,000		6,145,982.63	0.330%	50.986%
88	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$6,000,000		6,105,130.80	0.327%	51.313%
89	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$6,064,000		6,064,781.89	0.325%	51.638%
90	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$6,000,000		6,041,766.18	0.324%	51.962%
91	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$5,878,000		6,033,940.58	0.324%	52.286%
92	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$5,980,000		6,006,702.37	0.322%	52.608%
93	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$6,080,000		5,994,351.04	0.321%	52.930%
94	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$6,500,000		5,974,554.76	0.320%	53.250%
95	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$5,961,000		5,968,968.96	0.320%	53.570%
96	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,850,000		5,953,623.92	0.319%	53.889%
97	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/28 3.544	3.544%	1/17/2028	USD \$6,000,000		5,937,282.18	0.318%	54.208%

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Corporate Bond						1,765,946,121.91		94.708%
98	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$5,750,000		5,930,320.00	0.318%	54.526%
99	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$5,678,000		5,877,308.76	0.315%	54.841%
100	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$6,068,000		5,859,457.22	0.314%	55.155%
101	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$5,797,000		5,853,032.87	0.314%	55.469%
102	HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	6/23/2024	USD \$5,760,000		5,823,424.51	0.312%	55.782%
103	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$5,741,000		5,811,313.18	0.312%	56.093%
104	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$5,781,000		5,750,727.27	0.308%	56.402%
105	CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$5,750,000		5,666,789.16	0.304%	56.706%
106	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$5,500,000		5,616,212.36	0.301%	57.007%
107	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$5,000,000		5,571,350.00	0.299%	57.306%
108	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$5,360,000		5,561,764.07	0.298%	57.604%
109	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$5,333,000		5,507,666.20	0.295%	57.899%
110	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$5,503,000		5,484,825.08	0.294%	58.193%
111	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$5,261,000		5,410,595.69	0.290%	58.484%
112	KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/1/2030	USD \$4,000,000		5,358,504.76	0.287%	58.771%
113	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,400,000		5,334,850.24	0.286%	59.057%
114	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,280,000		5,323,858.58	0.286%	59.343%
115	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$5,500,000		5,280,498.91	0.283%	59.626%
116	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$5,613,000		5,261,513.38	0.282%	59.908%
117	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$5,375,000		5,218,805.94	0.280%	60.188%
118	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$5,000,000		5,208,463.15	0.279%	60.467%
119	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$5,578,000		5,202,634.79	0.279%	60.746%
120	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$5,243,000		5,171,763.10	0.277%	61.023%
121	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$5,000,000		5,149,332.60	0.276%	61.300%
122	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$5,000,000		5,096,104.95	0.273%	61.573%
123	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$5,000,000		5,085,534.15	0.273%	61.846%
124	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$5,000,000		5,057,238.25	0.271%	62.117%
125	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$4,820,000		4,988,412.39	0.268%	62.384%
126	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$5,000,000		4,982,147.65	0.267%	62.652%
127	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	1/14/2026	USD \$5,000,000		4,979,888.00	0.267%	62.919%
128	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$4,942,000		4,957,915.61	0.266%	63.185%
129	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376	3.376%	2/15/2025	USD \$4,916,000		4,872,255.61	0.261%	63.446%
130	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$5,000,000		4,847,913.45	0.260%	63.706%
131	PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	7/17/2025	USD \$4,721,000		4,819,344.76	0.258%	63.964%
132	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$4,583,000		4,750,783.63	0.255%	64.219%
133	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	6/3/2024	USD \$4,583,000		4,649,627.84	0.249%	64.469%
134	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	3/10/2025	USD \$4,689,000		4,608,658.81	0.247%	64.716%
135	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$4,502,000		4,597,192.09	0.247%	64.962%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91	94.708%	
136	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$4,596,000		4,586,067.95	0.246%	65.208%
137	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$4,513,000		4,572,424.70	0.245%	65.453%
138	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$4,600,000		4,549,299.86	0.244%	65.697%
139	MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	8/15/2025	USD \$3,984,000		4,488,049.03	0.241%	65.938%
140	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$4,550,000		4,434,947.74	0.238%	66.176%
141	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	5/13/2024	USD \$4,287,000		4,375,119.59	0.235%	66.411%
142	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$4,200,000		4,372,553.98	0.235%	66.645%
143	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$4,331,000		4,353,661.91	0.233%	66.879%
144	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$4,288,000		4,349,952.21	0.233%	67.112%
145	INGERSOLL RAND LUX FINAN COMPANY GUAR 11/24 3.55	3.550%	11/1/2024	USD \$4,280,000		4,345,648.87	0.233%	67.345%
146	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$4,412,000		4,340,773.86	0.233%	67.578%
147	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$4,358,000		4,335,663.25	0.233%	67.810%
148	PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	2/23/2025	USD \$4,407,000		4,315,100.21	0.231%	68.042%
149	WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	7.950%	2/15/2031	USD \$3,112,000		4,285,522.32	0.230%	68.271%
150	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$4,600,000		4,261,218.42	0.229%	68.500%
151	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	3/11/2026	USD \$4,000,000		4,222,582.56	0.226%	68.726%
152	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$4,124,000		4,220,187.35	0.226%	68.953%
153	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,229,000		4,210,812.76	0.226%	69.179%
154	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	3/8/2026	USD \$4,000,000		4,197,948.68	0.225%	69.404%
155	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$4,106,000		4,160,028.39	0.223%	69.627%
156	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$4,074,000		4,159,659.80	0.223%	69.850%
157	ENERGY TRANSFER LP SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$4,000,000		4,157,036.24	0.223%	70.073%
158	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$4,263,000		4,146,783.84	0.222%	70.295%
159	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$4,000,000		4,103,985.52	0.220%	70.515%
160	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$4,000,000		4,064,861.08	0.218%	70.733%
161	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$4,007,000		4,063,964.63	0.218%	70.951%
162	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$4,000,000		4,060,041.44	0.218%	71.169%
163	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	3/1/2026	USD \$4,000,000		4,058,991.24	0.218%	71.387%
164	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$4,000,000		4,049,494.52	0.217%	71.604%
165	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$4,000,000		3,972,242.00	0.213%	71.817%
166	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	3.000%	11/10/2025	USD \$4,000,000		3,967,614.80	0.213%	72.030%
167	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$3,915,000		3,941,925.02	0.211%	72.241%
168	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$4,000,000		3,936,490.28	0.211%	72.452%
169	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	9/8/2024	USD \$3,950,000		3,924,194.73	0.210%	72.663%
170	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$3,779,000		3,915,749.65	0.210%	72.873%
171	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$3,763,000		3,908,304.29	0.210%	73.082%
172	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$3,904,000		3,831,391.92	0.205%	73.288%
173	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	1/12/2024	USD \$3,526,000		3,813,346.93	0.205%	73.492%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
174	CANADIAN NATL RESOURCES SR UNSECURED 01/32 7.2	7.200%	1/15/2032	USD \$2,950,000		3,786,269.22	0.203%	73.695%
175	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$3,711,000		3,743,764.34	0.201%	73.896%
176	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$4,000,000		3,680,979.32	0.197%	74.094%
177	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$3,596,000		3,632,227.29	0.195%	74.288%
178	AMGEN INC SR UNSECURED 05/24 3.625	3.625%	5/22/2024	USD \$3,526,000		3,608,564.04	0.194%	74.482%
179	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$3,526,000		3,594,171.30	0.193%	74.675%
180	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$3,551,000		3,580,719.70	0.192%	74.867%
181	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$3,173,000		3,571,555.52	0.192%	75.058%
182	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$3,526,000		3,555,928.69	0.191%	75.249%
183	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$3,526,000		3,537,025.52	0.190%	75.439%
184	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$3,491,000		3,523,059.84	0.189%	75.628%
185	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/1/2024	USD \$3,500,000		3,521,342.51	0.189%	75.816%
186	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$3,530,000		3,500,222.23	0.188%	76.004%
187	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$3,335,000		3,478,197.50	0.187%	76.191%
188	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$3,526,000		3,457,643.27	0.185%	76.376%
189	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$3,500,000		3,453,764.30	0.185%	76.561%
190	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$3,410,000		3,434,735.63	0.184%	76.746%
191	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$3,526,000		3,397,966.92	0.182%	76.928%
192	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$3,205,000		3,381,956.96	0.181%	77.109%
193	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$3,500,000		3,380,188.67	0.181%	77.290%
194	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	USD \$3,356,000		3,374,400.01	0.181%	77.471%
195	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$3,239,000		3,364,508.37	0.180%	77.652%
196	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$3,349,000		3,307,944.27	0.177%	77.829%
197	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$3,500,000		3,287,303.95	0.176%	78.006%
198	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$3,210,000		3,239,158.74	0.174%	78.179%
199	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$3,190,500		3,192,840.84	0.171%	78.350%
200	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$3,000,000		3,153,728.31	0.169%	78.520%
201	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/3/2025	USD \$3,000,000		3,151,780.32	0.169%	78.689%
202	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$3,023,000		3,109,251.03	0.167%	78.855%
203	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/26 4.375	4.375%	3/15/2026	USD \$3,000,000		3,070,171.20	0.165%	79.020%
204	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$3,133,000		3,068,034.64	0.165%	79.185%
205	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$3,000,000		3,065,510.46	0.164%	79.349%
206	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$3,000,000		3,063,142.14	0.164%	79.513%
207	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$3,000,000		3,052,204.02	0.164%	79.677%
208	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$2,861,000		3,050,555.56	0.164%	79.841%
209	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$3,000,000		3,049,937.82	0.164%	80.004%
210	LABORATORY CORP OF AMER SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$3,100,000		3,039,527.40	0.163%	80.167%
211	CSX CORP SR UNSECURED 08/24 3.4	3.400%	8/1/2024	USD \$3,000,000		3,024,242.46	0.162%	80.329%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
212	DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$3,000,000		3,000,519.03	0.161%	80.490%
213	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$2,820,000		2,961,609.04	0.159%	80.649%
214	GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$3,000,000		2,956,289.31	0.159%	80.808%
215	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$3,000,000		2,952,881.97	0.158%	80.966%
216	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$3,000,000		2,952,561.24	0.158%	81.124%
217	EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	6/1/2025	USD \$2,926,000		2,918,235.27	0.157%	81.281%
218	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$2,950,000		2,894,725.76	0.155%	81.436%
219	BANK OF AMERICA CORP SR UNSECURED 144A 12/28 VAR	3.419%	12/20/2028	USD \$2,918,000		2,872,440.97	0.154%	81.590%
220	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$3,000,000		2,852,824.35	0.153%	81.743%
221	CISCO SYSTEMS INC SR UNSECURED 09/26 2.5	2.500%	9/20/2026	USD \$3,000,000		2,850,562.74	0.153%	81.896%
222	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$2,820,000		2,846,330.82	0.153%	82.049%
223	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$3,000,000		2,824,949.37	0.152%	82.200%
224	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$2,800,000		2,809,722.75	0.151%	82.351%
225	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$2,700,000		2,768,790.60	0.148%	82.499%
226	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$2,820,000		2,757,715.96	0.148%	82.647%
227	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	3/15/2024	USD \$2,563,000		2,746,214.62	0.147%	82.794%
228	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$2,763,000		2,729,352.96	0.146%	82.941%
229	APPLE INC SR UNSECURED 02/25 2.5	2.500%	2/9/2025	USD \$2,763,000		2,645,649.86	0.142%	83.083%
230	INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	6/15/2025	USD \$2,115,000		2,641,531.37	0.142%	83.224%
231	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$2,609,000		2,633,579.28	0.141%	83.366%
232	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$1,885,000		2,583,434.91	0.139%	83.504%
233	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$2,468,000		2,539,385.49	0.136%	83.640%
234	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$2,468,000		2,533,058.97	0.136%	83.776%
235	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$2,468,000		2,532,243.30	0.136%	83.912%
236	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$2,468,000		2,497,797.18	0.134%	84.046%
237	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$2,080,000		2,497,605.88	0.134%	84.180%
238	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$2,468,000		2,472,818.79	0.133%	84.313%
239	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	3/1/2025	USD \$2,468,000		2,416,789.37	0.130%	84.442%
240	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$2,327,000		2,413,416.57	0.129%	84.572%
241	SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/1/2023	USD \$2,316,000		2,408,213.67	0.129%	84.701%
242	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$2,200,000		2,385,532.73	0.128%	84.829%
243	NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	5/17/2029	USD \$2,048,000		2,360,621.45	0.127%	84.955%
244	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	6/15/2025	USD \$2,362,000		2,340,441.10	0.126%	85.081%
245	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$2,357,000		2,339,230.86	0.125%	85.206%
246	XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	5/15/2024	USD \$2,276,000		2,272,784.42	0.122%	85.328%
247	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$2,142,000		2,272,780.73	0.122%	85.450%
248	SHERWIN WILLIAMS CO SR UNSECURED 01/26 3.95	3.950%	1/15/2026	USD \$2,200,000		2,252,784.84	0.121%	85.571%
249	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$2,250,000		2,247,372.79	0.121%	85.691%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
250	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	9/15/2023	USD \$2,115,000		2,240,446.53	0.120%	85.812%
251	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	4/15/2024	USD \$2,151,000		2,220,411.41	0.119%	85.931%
252	PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	USD \$2,122,000		2,212,561.46	0.119%	86.049%
253	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$2,275,000		2,197,660.87	0.118%	86.167%
254	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	USD \$2,179,000		2,183,657.29	0.117%	86.284%
255	LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/1/2023	USD \$2,115,000		2,176,920.54	0.117%	86.401%
256	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$2,195,000		2,172,902.56	0.117%	86.518%
257	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$2,115,000		2,155,002.41	0.116%	86.633%
258	ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/1/2023	USD \$2,068,000		2,129,792.25	0.114%	86.747%
259	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$2,000,000		2,112,817.64	0.113%	86.861%
260	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,200,000		2,106,942.68	0.113%	86.974%
261	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$2,058,000		2,098,960.15	0.113%	87.086%
262	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$2,000,000		2,083,886.70	0.112%	87.198%
263	DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	USD \$2,100,000		2,082,670.19	0.112%	87.310%
264	FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	2/1/2025	USD \$2,062,000		2,057,482.26	0.110%	87.420%
265	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125	4.125%	3/16/2027	USD \$2,000,000		2,055,853.20	0.110%	87.530%
266	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$2,000,000		2,047,160.04	0.110%	87.640%
267	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$2,000,000		2,041,192.18	0.109%	87.750%
268	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$2,000,000		2,035,666.04	0.109%	87.859%
269	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$2,000,000		2,025,377.34	0.109%	87.967%
270	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$2,000,000		2,021,984.94	0.108%	88.076%
271	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	USD \$2,000,000		2,019,331.68	0.108%	88.184%
272	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$2,000,000		2,008,804.22	0.108%	88.292%
273	KEY BANK NA SR UNSECURED 06/25 3.3	3.300%	6/1/2025	USD \$2,000,000		2,006,065.18	0.108%	88.399%
274	NOBLE ENERGY INC SR UNSECURED 01/28 3.85	3.850%	1/15/2028	USD \$2,000,000		2,003,420.00	0.107%	88.507%
275	VALERO ENERGY CORP COMPANY GUAR 04/32 7.5	7.500%	4/15/2032	USD \$1,500,000		2,000,293.40	0.107%	88.614%
276	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$1,939,000		1,998,442.76	0.107%	88.721%
277	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$2,000,000		1,978,720.06	0.106%	88.827%
278	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$1,962,000		1,976,538.42	0.106%	88.933%
279	TIME WARNER INC COMPANY GUAR 02/27 3.8	3.800%	2/15/2027	USD \$2,000,000		1,975,450.14	0.106%	89.039%
280	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$1,939,000		1,966,956.93	0.105%	89.145%
281	MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	2/10/2025	USD \$2,000,000		1,954,927.32	0.105%	89.250%
282	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$2,000,000		1,919,864.02	0.103%	89.353%
283	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$1,851,000		1,899,377.87	0.102%	89.454%
284	ECOLAB INC SR UNSECURED 11/26 2.7	2.700%	11/1/2026	USD \$2,000,000		1,898,048.32	0.102%	89.556%
285	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	9/28/2025	USD \$1,914,000		1,884,248.78	0.101%	89.657%
286	STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	8/15/2022	USD \$1,763,000		1,866,399.67	0.100%	89.757%
287	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$1,763,000		1,834,738.16	0.098%	89.856%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
288	CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	USD \$1,763,000		1,797,943.35	0.096%	89.952%
289	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$1,763,000		1,782,616.69	0.096%	90.048%
290	DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	USD \$1,763,000		1,775,297.01	0.095%	90.143%
291	PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	USD \$1,763,000		1,771,733.14	0.095%	90.238%
292	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	9/8/2024	USD \$1,763,000		1,757,100.76	0.094%	90.332%
293	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	3/1/2023	USD \$1,763,000		1,753,160.98	0.094%	90.426%
294	WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	6/1/2025	USD \$1,763,000		1,745,721.15	0.094%	90.520%
295	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$1,741,000		1,716,926.51	0.092%	90.612%
296	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$1,666,000		1,621,841.62	0.087%	90.699%
297	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$1,551,000		1,609,892.71	0.086%	90.785%
298	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$1,500,000		1,559,828.99	0.084%	90.869%
299	BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	6/15/2025	USD \$1,500,000		1,534,966.71	0.082%	90.951%
300	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	3/10/2025	USD \$1,500,000		1,516,659.77	0.081%	91.033%
301	CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	USD \$1,493,000		1,510,620.43	0.081%	91.114%
302	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$1,500,000		1,466,933.12	0.079%	91.192%
303	NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$1,426,000		1,457,837.67	0.078%	91.271%
304	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$1,500,000		1,437,499.67	0.077%	91.348%
305	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$1,410,000		1,437,492.35	0.077%	91.425%
306	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$1,500,000		1,437,105.32	0.077%	91.502%
307	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$1,500,000		1,432,697.93	0.077%	91.579%
308	HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$1,403,000		1,420,987.99	0.076%	91.655%
309	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$1,500,000		1,392,208.22	0.075%	91.730%
310	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	5/28/2024	USD \$1,361,000		1,390,277.90	0.075%	91.804%
311	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$1,410,000		1,389,798.21	0.075%	91.879%
312	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$1,410,000		1,388,916.24	0.074%	91.953%
313	ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	4/1/2025	USD \$1,410,000		1,355,663.14	0.073%	92.026%
314	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,058,000		1,344,953.93	0.072%	92.098%
315	JOHNSON + JOHNSON SR UNSECURED 09/29 6.95	6.950%	9/1/2029	USD \$1,000,000		1,340,026.57	0.072%	92.170%
316	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$1,234,000		1,265,205.17	0.068%	92.238%
317	COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	8/15/2025	USD \$1,234,000		1,241,489.03	0.067%	92.304%
318	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	3/1/2024	USD \$1,166,000		1,208,399.48	0.065%	92.369%
319	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$1,146,000		1,184,527.01	0.064%	92.433%
320	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/25 3.4	3.400%	5/15/2025	USD \$1,177,000		1,173,160.98	0.063%	92.495%
321	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	8/1/2024	USD \$1,128,000		1,128,697.21	0.061%	92.556%
322	AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$1,099,000		1,125,940.30	0.060%	92.616%
323	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$1,100,000		1,110,383.58	0.060%	92.676%
324	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$1,111,000		1,103,093.42	0.059%	92.735%
325	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$1,087,000		1,097,157.74	0.059%	92.794%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
326	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$1,058,000		1,077,101.28	0.058%	92.852%
327	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,058,000		1,072,220.06	0.058%	92.909%
328	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$1,058,000		1,066,243.51	0.057%	92.966%
329	ROYAL BK SCOTLND GRP PLC SR UNSECURED 04/26 4.8	4.800%	4/5/2026	USD \$1,000,000		1,057,374.77	0.057%	93.023%
330	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$1,058,000		1,053,282.83	0.056%	93.080%
331	MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	2/12/2025	USD \$1,058,000		1,035,009.99	0.056%	93.135%
332	MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	3/15/2025	USD \$1,000,000		1,018,579.33	0.055%	93.190%
333	CBS CORP COMPANY GUAR 01/26 4	4.000%	1/15/2026	USD \$1,000,000		1,013,882.97	0.054%	93.244%
334	SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	USD \$1,000,000		1,012,227.25	0.054%	93.298%
335	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$1,000,000		998,657.92	0.054%	93.352%
336	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	9/22/2024	USD \$1,000,000		988,501.05	0.053%	93.405%
337	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$1,000,000		983,723.92	0.053%	93.458%
338	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$1,000,000		976,953.80	0.052%	93.510%
339	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$1,000,000		968,824.38	0.052%	93.562%
340	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$1,000,000		957,539.99	0.051%	93.613%
341	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$1,000,000		948,312.85	0.051%	93.664%
342	MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$897,000		898,678.14	0.048%	93.712%
343	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	6/12/2024	USD \$846,000		856,997.66	0.046%	93.758%
344	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/1/2023	USD \$811,000		837,555.16	0.045%	93.803%
345	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$795,000		814,731.61	0.044%	93.847%
346	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$650,000		766,791.38	0.041%	93.888%
347	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$705,000		726,092.99	0.039%	93.927%
348	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$705,000		722,203.83	0.039%	93.966%
349	SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/1/2025	USD \$700,000		719,936.46	0.039%	94.004%
350	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$705,000		714,426.46	0.038%	94.043%
351	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$705,000		711,270.51	0.038%	94.081%
352	CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$705,000		709,800.33	0.038%	94.119%
353	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$705,000		703,896.92	0.038%	94.157%
354	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$700,000		689,883.64	0.037%	94.194%
355	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$705,000		682,715.81	0.037%	94.230%
356	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$673,000		676,859.16	0.036%	94.267%
357	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$525,000		653,957.75	0.035%	94.302%
358	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$578,000		588,971.19	0.032%	94.333%
359	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$472,000		587,311.05	0.031%	94.365%
360	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$600,000		585,817.32	0.031%	94.396%
361	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$582,000		580,830.55	0.031%	94.427%
362	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	7/2/2024	USD \$541,000		551,348.53	0.030%	94.457%
363	DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/1/2023	USD \$529,000		544,356.35	0.029%	94.486%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,765,946,121.91		94.708%
364	APPLE INC SR UNSECURED 09/27 2.9	2.900%	9/12/2027	USD \$551,000		531,958.44	0.029%	94.515%
365	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$388,000		469,731.71	0.025%	94.540%
366	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$471,000		467,369.95	0.025%	94.565%
367	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$300,000		397,064.11	0.021%	94.586%
368	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$365,000		371,297.81	0.020%	94.606%
369	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$353,000		365,145.05	0.020%	94.626%
370	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$353,000		347,434.80	0.019%	94.644%
371	NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	3/15/2028	USD \$282,000		308,446.19	0.017%	94.661%
372	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$278,000		301,586.48	0.016%	94.677%
373	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$300,000		290,534.33	0.016%	94.693%
374	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$282,000		285,503.40	0.015%	94.708%
Sovereign Bond						98,676,926.11		5.292%
375	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$23,000,000		29,640,351.62	1.590%	96.298%
376	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$17,628,000		22,961,580.56	1.231%	97.529%
377	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$8,814,000		11,970,328.66	0.642%	98.171%
378	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$4,363,000		5,399,634.23	0.290%	98.461%
379	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$3,608,000		5,058,304.15	0.271%	98.732%
380	FANNIE MAE NOTES 01/30 7.125	7.125%	1/15/2030	USD \$3,526,000		4,943,734.08	0.265%	98.997%
381	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$3,596,000		4,545,038.34	0.244%	99.241%
382	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$3,173,000		3,088,991.65	0.166%	99.406%
383	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$2,000,000		2,769,934.68	0.149%	99.555%
384	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$2,000,000		2,743,640.00	0.147%	99.702%
385	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$1,260,000		1,520,273.16	0.082%	99.784%
386	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$1,000,000		1,389,624.00	0.075%	99.858%
387	FREDDIE MAC NOTES 07/32 6.25	6.250%	7/15/2032	USD \$1,000,000		1,361,426.00	0.073%	99.931%
388	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,058,000		1,284,064.98	0.069%	100.000%
Total						1,864,623,048.02		100.00%