

# DFA Intermediate-Term Extended Quality Portfolio

As of October 31, 2017 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>	<b>94.578%</b>	
1	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$26,373,000		36,428,425.44	2.042%	2.042%
2	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$21,258,000		21,319,088.90	1.195%	3.237%
3	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$21,052,000		21,309,597.32	1.195%	4.432%
4	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$19,278,000		19,609,330.79	1.099%	5.531%
5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$18,713,000		19,091,720.43	1.070%	6.601%
6	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$18,750,000		18,646,496.81	1.045%	7.647%
7	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$18,373,000		17,952,974.85	1.006%	8.653%
8	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$16,267,000		16,263,909.27	0.912%	9.565%
9	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$15,500,000		15,995,042.26	0.897%	10.461%
10	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$15,000,000		15,205,050.00	0.852%	11.314%
11	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$15,000,000		15,199,741.05	0.852%	12.166%
12	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$14,790,000		15,167,021.50	0.850%	13.016%
13	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$14,500,000		14,207,054.47	0.796%	13.813%
14	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$13,686,000		13,979,893.44	0.784%	14.596%
15	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$13,000,000		13,391,473.42	0.751%	15.347%
16	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	3/15/2024	USD \$12,692,000		13,195,311.79	0.740%	16.087%
17	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$13,135,000		12,520,031.38	0.702%	16.789%
18	PFIZER INC SR UNSECURED 06/26 2.75	2.750%	6/3/2026	USD \$11,540,000		11,460,296.80	0.642%	17.431%
19	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$7,625,000		10,430,222.86	0.585%	18.016%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$10,600,000		10,234,884.38	0.574%	18.589%
21	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$10,595,000		10,233,310.86	0.574%	19.163%

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<b>Corporate Bond</b>						<b>1,687,133,690.97</b>	<b>94.578%</b>	
22	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$7,725,000		10,180,149.30	0.571%	19.734%
23	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$9,500,000		10,018,948.90	0.562%	20.295%
24	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$10,000,000		9,960,628.80	0.558%	20.854%
25	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$9,592,000		9,817,447.78	0.550%	21.404%
26	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$9,695,000		9,780,072.27	0.548%	21.952%
27	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$9,500,000		9,764,984.83	0.547%	22.500%
28	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$10,000,000		9,659,226.60	0.541%	23.041%
29	APPLE INC SR UNSECURED 05/27 3.2	3.200%	5/11/2027	USD \$9,405,000		9,548,206.27	0.535%	23.577%
30	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$9,000,000		9,409,966.74	0.528%	24.104%
31	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$9,000,000		9,384,275.34	0.526%	24.630%
32	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$9,730,000		9,350,259.90	0.524%	25.154%
33	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$9,000,000		9,283,841.73	0.520%	25.675%
34	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$8,542,000		9,081,730.46	0.509%	26.184%
35	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	1/15/2025	USD \$8,761,000		9,030,540.58	0.506%	26.690%
36	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$8,831,000		9,010,802.60	0.505%	27.195%
37	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$9,000,000		8,900,453.70	0.499%	27.694%
38	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$9,000,000		8,840,208.24	0.496%	28.190%
39	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$8,534,000		8,827,821.61	0.495%	28.685%
40	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$8,617,000		8,702,763.19	0.488%	29.172%
41	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$8,500,000		8,592,921.32	0.482%	29.654%
42	STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	USD \$8,276,000		8,588,342.45	0.481%	30.136%
43	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$8,497,000		8,573,028.86	0.481%	30.616%
44	BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	9/15/2025	USD \$8,000,000		8,497,279.04	0.476%	31.093%
45	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$8,425,000		8,481,974.15	0.475%	31.568%
46	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$8,300,000		8,446,676.36	0.474%	32.042%
47	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$5,588,000		8,349,783.89	0.468%	32.510%
48	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$7,900,000		8,332,956.02	0.467%	32.977%
49	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$8,000,000		8,300,613.76	0.465%	33.442%
50	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	2/1/2026	USD \$8,000,000		8,253,705.12	0.463%	33.905%
51	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$8,000,000		8,209,663.44	0.460%	34.365%
52	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$8,182,000		8,088,320.44	0.453%	34.818%
53	ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	5/15/2030	USD \$7,966,000		8,048,752.96	0.451%	35.270%
54	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$5,475,000		7,743,891.79	0.434%	35.704%
55	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$7,000,000		7,646,574.81	0.429%	36.132%
56	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$7,164,000		7,605,875.52	0.426%	36.559%
57	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$7,166,000		7,529,786.15	0.422%	36.981%
58	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$7,090,000		7,409,476.89	0.415%	37.396%
59	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	4/1/2024	USD \$6,998,000		7,366,051.76	0.413%	37.809%

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<b>Corporate Bond</b>						<b>1,687,133,690.97</b>	<b>94.578%</b>	
60	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$7,000,000		7,352,027.48	0.412%	38.221%
61	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,830,000		7,330,376.39	0.411%	38.632%
62	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$7,026,000		7,229,405.86	0.405%	39.037%
63	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$5,114,000		7,124,571.20	0.399%	39.437%
64	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$7,000,000		7,102,634.00	0.398%	39.835%
65	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$6,738,000		7,021,146.26	0.394%	40.229%
66	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$7,000,000		6,991,274.92	0.392%	40.621%
67	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$7,000,000		6,960,867.34	0.390%	41.011%
68	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$4,960,000		6,939,770.61	0.389%	41.400%
69	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$7,000,000		6,924,722.42	0.388%	41.788%
70	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$6,550,000		6,856,649.71	0.384%	42.172%
71	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	3/15/2025	USD \$6,870,000		6,778,959.65	0.380%	42.552%
72	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$6,741,000		6,741,875.86	0.378%	42.930%
73	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	3/3/2024	USD \$6,346,000		6,694,033.74	0.375%	43.306%
74	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$6,299,000		6,557,799.77	0.368%	43.673%
75	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$5,970,000		6,491,663.20	0.364%	44.037%
76	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$6,527,000		6,481,351.40	0.363%	44.400%
77	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$6,478,000		6,474,688.06	0.363%	44.763%
78	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$6,017,000		6,425,924.23	0.360%	45.124%
79	WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	6/15/2025	USD \$6,200,000		6,405,685.43	0.359%	45.483%
80	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$5,993,000		6,349,394.72	0.356%	45.839%
81	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$6,231,000		6,308,036.35	0.354%	46.192%
82	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	USD \$6,115,000		6,252,934.59	0.351%	46.543%
83	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$6,000,000		6,189,984.60	0.347%	46.890%
84	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$6,064,000		6,179,419.20	0.346%	47.236%
85	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$5,878,000		6,173,119.51	0.346%	47.582%
86	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$5,980,000		6,162,856.86	0.345%	47.928%
87	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$6,000,000		6,156,021.42	0.345%	48.273%
88	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$5,961,000		6,123,482.91	0.343%	48.616%
89	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$6,080,000		6,102,866.88	0.342%	48.958%
90	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,850,000		6,100,816.35	0.342%	49.300%
91	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$6,500,000		6,094,970.31	0.342%	49.642%
92	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$5,750,000		6,038,535.00	0.339%	49.980%
93	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$5,678,000		6,011,645.07	0.337%	50.317%
94	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$5,987,000		6,006,809.43	0.337%	50.654%
95	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$6,000,000		5,998,130.16	0.336%	50.990%
96	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$6,068,000		5,992,956.32	0.336%	51.326%
97	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$5,797,000		5,967,605.71	0.335%	51.661%

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98	HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	6/23/2024	USD \$5,760,000		5,947,068.50	0.333%	51.994%
99	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$5,741,000		5,884,453.70	0.330%	52.324%
100	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$5,781,000		5,866,127.31	0.329%	52.653%
101	CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$5,750,000		5,794,441.69	0.325%	52.978%
102	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$5,500,000		5,702,981.63	0.320%	53.298%
103	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$5,000,000		5,678,910.00	0.318%	53.616%
104	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$5,360,000		5,668,326.66	0.318%	53.934%
105	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$5,333,000		5,640,916.49	0.316%	54.250%
106	TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	4/10/2024	USD \$5,288,000		5,609,485.33	0.314%	54.564%
107	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$5,503,000		5,598,529.71	0.314%	54.878%
108	IBM CORP SR UNSECURED 02/24 3.625	3.625%	2/12/2024	USD \$5,288,000		5,572,716.18	0.312%	55.191%
109	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$5,261,000		5,529,188.79	0.310%	55.501%
110	KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/1/2030	USD \$4,000,000		5,509,990.72	0.309%	55.809%
111	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,400,000		5,436,988.43	0.305%	56.114%
112	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,280,000		5,426,396.82	0.304%	56.418%
113	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$5,500,000		5,415,743.69	0.304%	56.722%
114	DXC TECHNOLOGY CO SR UNSECURED 04/27 4.75	4.750%	4/15/2027	USD \$5,000,000		5,375,884.25	0.301%	57.023%
115	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$5,613,000		5,366,961.39	0.301%	57.324%
116	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$5,578,000		5,335,751.14	0.299%	57.623%
117	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$5,000,000		5,312,239.50	0.298%	57.921%
118	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$5,243,000		5,288,020.91	0.296%	58.218%
119	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$5,000,000		5,211,114.50	0.292%	58.510%
120	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$5,000,000		5,151,817.20	0.289%	58.799%
121	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$5,000,000		5,105,007.60	0.286%	59.085%
122	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	1/14/2026	USD \$5,000,000		5,099,377.05	0.286%	59.371%
123	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$5,000,000		5,075,809.75	0.285%	59.655%
124	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$4,820,000		5,075,297.33	0.285%	59.940%
125	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$4,942,000		5,038,690.23	0.282%	60.222%
126	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376	3.376%	2/15/2025	USD \$4,916,000		4,945,458.39	0.277%	60.499%
127	PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	7/17/2025	USD \$4,721,000		4,938,866.69	0.277%	60.776%
128	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$5,000,000		4,903,371.10	0.275%	61.051%
129	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$4,583,000		4,852,502.17	0.272%	61.323%
130	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	6/3/2024	USD \$4,583,000		4,747,200.82	0.266%	61.589%
131	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$4,502,000		4,728,633.07	0.265%	61.854%
132	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	3/10/2025	USD \$4,689,000		4,707,663.77	0.264%	62.118%
133	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$4,596,000		4,651,878.03	0.261%	62.379%
134	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$4,513,000		4,627,286.04	0.259%	62.638%
135	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$4,600,000		4,599,847.56	0.258%	62.896%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
136	MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	8/15/2025	USD \$3,984,000		4,572,713.77	0.256%	63.153%
137	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$4,550,000		4,502,725.00	0.252%	63.405%
138	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$4,200,000		4,492,427.69	0.252%	63.657%
139	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	5/13/2024	USD \$4,287,000		4,467,391.13	0.250%	63.907%
140	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$4,331,000		4,465,998.87	0.250%	64.158%
141	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$4,358,000		4,459,097.89	0.250%	64.408%
142	INGERSOLL RAND LUX FINAN COMPANY GUAR 11/24 3.55	3.550%	11/1/2024	USD \$4,280,000		4,429,388.82	0.248%	64.656%
143	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$4,288,000		4,418,720.92	0.248%	64.904%
144	PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	2/23/2025	USD \$4,407,000		4,417,174.66	0.248%	65.151%
145	WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	7.950%	2/15/2031	USD \$3,112,000		4,358,184.22	0.244%	65.396%
146	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$4,600,000		4,346,622.20	0.244%	65.639%
147	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$4,412,000		4,342,567.16	0.243%	65.883%
148	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	3/11/2026	USD \$4,000,000		4,298,803.20	0.241%	66.124%
149	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	3/8/2026	USD \$4,000,000		4,293,086.48	0.241%	66.364%
150	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$4,124,000		4,280,534.01	0.240%	66.604%
151	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,229,000		4,275,307.68	0.240%	66.844%
152	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$4,106,000		4,242,009.57	0.238%	67.082%
153	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$4,074,000		4,237,410.05	0.238%	67.319%
154	ROCHE HOLDINGS INC COMPANY GUAR 144A 05/26 2.625	2.625%	5/15/2026	USD \$4,312,000		4,214,572.90	0.236%	67.556%
155	ENERGY TRANSFER LP SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$4,000,000		4,209,461.64	0.236%	67.791%
156	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$4,263,000		4,206,539.63	0.236%	68.027%
157	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$4,000,000		4,186,918.96	0.235%	68.262%
158	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	3/1/2026	USD \$4,000,000		4,170,976.56	0.234%	68.496%
159	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$4,000,000		4,149,178.64	0.233%	68.728%
160	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$4,007,000		4,145,689.20	0.232%	68.961%
161	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$4,000,000		4,145,284.24	0.232%	69.193%
162	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$4,000,000		4,143,899.12	0.232%	69.426%
163	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$4,000,000		4,057,719.52	0.227%	69.653%
164	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$4,000,000		4,026,458.72	0.226%	69.879%
165	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	3.000%	11/10/2025	USD \$4,000,000		4,020,285.64	0.225%	70.104%
166	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$4,000,000		4,013,453.36	0.225%	70.329%
167	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$3,763,000		4,002,276.23	0.224%	70.553%
168	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	9/8/2024	USD \$3,950,000		4,000,797.00	0.224%	70.778%
169	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$3,779,000		3,998,609.93	0.224%	71.002%
170	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$3,915,000		3,983,676.46	0.223%	71.225%
171	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$3,904,000		3,892,784.67	0.218%	71.443%
172	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	1/12/2024	USD \$3,526,000		3,881,723.26	0.218%	71.661%
173	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$4,000,000		3,760,017.60	0.211%	71.872%

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<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
174	CANADIAN NATL RESOURCES SR UNSECURED 01/32 7.2	7.200%	1/15/2032	USD \$2,950,000		3,743,976.92	0.210%	72.082%
175	PFIZER INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$3,526,000		3,704,287.36	0.208%	72.289%
176	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$3,596,000		3,703,119.91	0.208%	72.497%
177	AMGEN INC SR UNSECURED 05/24 3.625	3.625%	5/22/2024	USD \$3,526,000		3,683,341.44	0.206%	72.703%
178	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$3,526,000		3,672,337.11	0.206%	72.909%
179	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$3,526,000		3,661,772.12	0.205%	73.115%
180	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$3,551,000		3,660,913.04	0.205%	73.320%
181	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$3,526,000		3,641,314.30	0.204%	73.524%
182	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$3,173,000		3,634,759.52	0.204%	73.728%
183	PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	USD \$3,542,000		3,618,021.52	0.203%	73.930%
184	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$3,526,000		3,613,468.07	0.203%	74.133%
185	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$3,491,000		3,578,512.60	0.201%	74.334%
186	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/1/2024	USD \$3,500,000		3,570,287.95	0.200%	74.534%
187	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$3,530,000		3,567,117.88	0.200%	74.734%
188	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$3,335,000		3,558,801.74	0.200%	74.933%
189	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$3,526,000		3,497,788.12	0.196%	75.129%
190	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$3,410,000		3,488,031.51	0.196%	75.325%
191	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$3,526,000		3,472,967.66	0.195%	75.520%
192	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	USD \$3,356,000		3,448,237.24	0.193%	75.713%
193	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$3,500,000		3,437,588.63	0.193%	75.906%
194	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$3,205,000		3,414,887.69	0.191%	76.097%
195	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$3,349,000		3,364,788.93	0.189%	76.286%
196	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$3,500,000		3,333,216.60	0.187%	76.472%
197	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$3,210,000		3,294,968.80	0.185%	76.657%
198	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$3,190,500		3,252,931.29	0.182%	76.840%
199	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/3/2025	USD \$3,000,000		3,233,002.86	0.181%	77.021%
200	JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$3,000,000		3,188,006.91	0.179%	77.199%
201	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$3,023,000		3,149,739.00	0.177%	77.376%
202	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$3,133,000		3,148,750.50	0.177%	77.553%
203	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$3,000,000		3,128,050.62	0.175%	77.728%
204	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/26 4.375	4.375%	3/15/2026	USD \$3,000,000		3,122,512.02	0.175%	77.903%
205	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$3,000,000		3,098,202.27	0.174%	78.077%
206	CSX CORP SR UNSECURED 08/24 3.4	3.400%	8/1/2024	USD \$3,000,000		3,096,639.99	0.174%	78.250%
207	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$3,000,000		3,085,724.31	0.173%	78.423%
208	DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$3,000,000		3,084,674.88	0.173%	78.596%
209	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$3,000,000		3,051,841.68	0.171%	78.767%
210	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$3,000,000		3,009,853.26	0.169%	78.936%
211	GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$3,000,000		3,005,291.07	0.168%	79.104%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
212	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$2,950,000		2,998,097.12	0.168%	79.272%
213	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$2,820,000		2,997,660.08	0.168%	79.441%
214	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$2,861,000		2,976,694.21	0.167%	79.607%
215	EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	6/1/2025	USD \$2,926,000		2,968,777.56	0.166%	79.774%
216	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$3,000,000		2,938,775.07	0.165%	79.939%
217	CISCO SYSTEMS INC SR UNSECURED 09/26 2.5	2.500%	9/20/2026	USD \$3,000,000		2,917,388.07	0.164%	80.102%
218	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$2,820,000		2,915,866.86	0.163%	80.266%
219	WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	2/15/2030	USD \$2,000,000		2,912,894.68	0.163%	80.429%
220	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$3,000,000		2,870,018.10	0.161%	80.590%
221	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$2,800,000		2,866,356.33	0.161%	80.750%
222	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$2,700,000		2,829,081.60	0.159%	80.909%
223	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	3/15/2024	USD \$2,563,000		2,800,704.67	0.157%	81.066%
224	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$2,820,000		2,800,578.41	0.157%	81.223%
225	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$2,763,000		2,778,699.42	0.156%	81.379%
226	PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	6/1/2023	USD \$2,676,000		2,755,231.33	0.154%	81.533%
227	APPLE INC SR UNSECURED 02/25 2.5	2.500%	2/9/2025	USD \$2,763,000		2,721,246.70	0.153%	81.686%
228	INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	6/15/2025	USD \$2,115,000		2,716,381.22	0.152%	81.838%
229	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$2,609,000		2,682,031.81	0.150%	81.988%
230	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$1,885,000		2,648,646.77	0.148%	82.137%
231	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$2,468,000		2,594,774.22	0.145%	82.282%
232	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$2,468,000		2,580,277.32	0.145%	82.427%
233	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$2,468,000		2,570,457.19	0.144%	82.571%
234	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$2,080,000		2,563,091.65	0.144%	82.715%
235	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$2,468,000		2,557,098.97	0.143%	82.858%
236	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$2,468,000		2,544,565.63	0.143%	83.001%
237	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$2,468,000		2,499,135.20	0.140%	83.141%
238	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$2,327,000		2,466,765.39	0.138%	83.279%
239	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	3/1/2025	USD \$2,468,000		2,466,724.64	0.138%	83.417%
240	SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/1/2023	USD \$2,316,000		2,452,023.45	0.137%	83.555%
241	NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	5/17/2029	USD \$2,048,000		2,429,565.52	0.136%	83.691%
242	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$2,200,000		2,428,098.05	0.136%	83.827%
243	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	6/15/2025	USD \$2,362,000		2,411,700.64	0.135%	83.962%
244	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$2,357,000		2,385,178.10	0.134%	84.096%
245	AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	USD \$2,203,000		2,338,172.18	0.131%	84.227%
246	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$2,142,000		2,324,289.43	0.130%	84.358%
247	SHERWIN WILLIAMS CO SR UNSECURED 01/26 3.95	3.950%	1/15/2026	USD \$2,200,000		2,299,878.88	0.129%	84.486%
248	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$2,250,000		2,297,793.85	0.129%	84.615%
249	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	9/15/2023	USD \$2,115,000		2,288,066.22	0.128%	84.744%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
250	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$2,275,000		2,273,645.78	0.127%	84.871%
251	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	4/15/2024	USD \$2,151,000		2,255,139.37	0.126%	84.997%
252	XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	5/15/2024	USD \$2,276,000		2,252,014.87	0.126%	85.124%
253	PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	USD \$2,122,000		2,236,825.54	0.125%	85.249%
254	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$2,195,000		2,229,025.29	0.125%	85.374%
255	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	USD \$2,179,000		2,219,229.55	0.124%	85.498%
256	LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/1/2023	USD \$2,115,000		2,218,845.21	0.124%	85.623%
257	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$2,115,000		2,204,109.37	0.124%	85.746%
258	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,200,000		2,165,451.18	0.121%	85.868%
259	ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/1/2023	USD \$2,068,000		2,161,050.65	0.121%	85.989%
260	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$2,000,000		2,150,235.74	0.121%	86.109%
261	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$2,058,000		2,136,829.53	0.120%	86.229%
262	DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	USD \$2,100,000		2,128,549.35	0.119%	86.349%
263	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$2,000,000		2,114,048.20	0.119%	86.467%
264	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$2,000,000		2,113,160.48	0.118%	86.585%
265	FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	2/1/2025	USD \$2,062,000		2,104,662.74	0.118%	86.703%
266	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125	4.125%	3/16/2027	USD \$2,000,000		2,087,139.92	0.117%	86.820%
267	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$2,000,000		2,083,338.20	0.117%	86.937%
268	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$2,000,000		2,081,625.12	0.117%	87.054%
269	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$2,000,000		2,067,654.46	0.116%	87.170%
270	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$2,000,000		2,064,390.22	0.116%	87.286%
271	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$2,000,000		2,061,260.60	0.116%	87.401%
272	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	USD \$2,000,000		2,058,860.00	0.115%	87.517%
273	KEY BANK NA SR UNSECURED 06/25 3.3	3.300%	6/1/2025	USD \$2,000,000		2,037,992.28	0.114%	87.631%
274	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$1,939,000		2,025,993.12	0.114%	87.744%
275	VALERO ENERGY CORP COMPANY GUAR 04/32 7.5	7.500%	4/15/2032	USD \$1,500,000		2,017,019.81	0.113%	87.857%
276	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$1,962,000		2,016,900.68	0.113%	87.971%
277	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$1,939,000		2,009,315.74	0.113%	88.083%
278	NOBLE ENERGY INC SR UNSECURED 01/28 3.85	3.850%	1/15/2028	USD \$2,000,000		2,007,483.52	0.113%	88.196%
279	MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	2/10/2025	USD \$2,000,000		2,000,280.70	0.112%	88.308%
280	TIME WARNER INC COMPANY GUAR 02/27 3.8	3.800%	2/15/2027	USD \$2,000,000		1,999,459.52	0.112%	88.420%
281	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$2,000,000		1,998,551.14	0.112%	88.532%
282	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$2,000,000		1,971,794.20	0.111%	88.642%
283	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	9/28/2025	USD \$1,914,000		1,932,662.32	0.108%	88.751%
284	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$1,851,000		1,927,227.57	0.108%	88.859%
285	STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	8/15/2022	USD \$1,763,000		1,892,911.71	0.106%	88.965%
286	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$1,875,000		1,868,883.62	0.105%	89.070%
287	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$1,763,000		1,863,923.59	0.104%	89.174%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
288	CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	USD \$1,763,000		1,828,127.64	0.102%	89.277%
289	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$1,763,000		1,818,554.88	0.102%	89.379%
290	PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	USD \$1,763,000		1,815,152.11	0.102%	89.480%
291	DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	USD \$1,763,000		1,813,835.24	0.102%	89.582%
292	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	9/8/2024	USD \$1,763,000		1,792,524.91	0.100%	89.683%
293	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	3/1/2023	USD \$1,763,000		1,783,415.75	0.100%	89.783%
294	WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	6/1/2025	USD \$1,763,000		1,769,050.53	0.099%	89.882%
295	HISTORIC TW INC COMPANY GUAR 05/29 6.625	6.625%	5/15/2029	USD \$1,427,000		1,758,866.00	0.099%	89.980%
296	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$1,741,000		1,747,964.00	0.098%	90.078%
297	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$1,666,000		1,664,790.87	0.093%	90.172%
298	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$1,551,000		1,648,473.12	0.092%	90.264%
299	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$1,500,000		1,569,703.80	0.088%	90.352%
300	BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	6/15/2025	USD \$1,500,000		1,565,973.80	0.088%	90.440%
301	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	3/10/2025	USD \$1,500,000		1,550,778.33	0.087%	90.527%
302	CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	USD \$1,493,000		1,550,505.81	0.087%	90.614%
303	FEDEX CORP COMPANY GUAR 01/24 4	4.000%	1/15/2024	USD \$1,410,000		1,510,563.20	0.085%	90.698%
304	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$1,500,000		1,508,035.41	0.085%	90.783%
305	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$1,500,000		1,471,800.72	0.083%	90.865%
306	NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$1,426,000		1,470,167.20	0.082%	90.948%
307	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$1,500,000		1,469,132.94	0.082%	91.030%
308	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$1,500,000		1,468,391.37	0.082%	91.112%
309	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$1,410,000		1,467,263.22	0.082%	91.195%
310	HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$1,403,000		1,450,606.92	0.081%	91.276%
311	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$1,500,000		1,421,395.32	0.080%	91.356%
312	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$1,410,000		1,421,200.81	0.080%	91.435%
313	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$1,410,000		1,419,377.42	0.080%	91.515%
314	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	5/28/2024	USD \$1,361,000		1,416,845.25	0.079%	91.594%
315	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,058,000		1,393,612.41	0.078%	91.673%
316	ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	4/1/2025	USD \$1,410,000		1,390,806.80	0.078%	91.751%
317	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$1,234,000		1,285,445.46	0.072%	91.823%
318	COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	8/15/2025	USD \$1,234,000		1,265,809.66	0.071%	91.894%
319	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	3/1/2024	USD \$1,166,000		1,233,510.83	0.069%	91.963%
320	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$1,146,000		1,205,949.71	0.068%	92.030%
321	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/25 3.4	3.400%	5/15/2025	USD \$1,177,000		1,203,968.05	0.067%	92.098%
322	AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$1,099,000		1,160,340.82	0.065%	92.163%
323	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	8/1/2024	USD \$1,128,000		1,144,843.03	0.064%	92.227%
324	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$1,111,000		1,136,116.47	0.064%	92.291%
325	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$1,100,000		1,128,476.38	0.063%	92.354%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
326	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$1,087,000		1,115,940.03	0.063%	92.417%
327	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$1,058,000		1,104,117.42	0.062%	92.478%
328	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,058,000		1,095,530.02	0.061%	92.540%
329	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$1,066,000		1,091,007.04	0.061%	92.601%
330	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$1,058,000		1,084,538.07	0.061%	92.662%
331	ROYAL BK SCOTLND GRP PLC SR UNSECURED 04/26 4.8	4.800%	4/5/2026	USD \$1,000,000		1,076,925.61	0.060%	92.722%
332	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$1,058,000		1,074,059.40	0.060%	92.782%
333	MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	2/12/2025	USD \$1,058,000		1,062,825.60	0.060%	92.842%
334	MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	3/15/2025	USD \$1,000,000		1,038,341.39	0.058%	92.900%
335	SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	USD \$1,000,000		1,035,737.46	0.058%	92.958%
336	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$1,000,000		1,022,205.58	0.057%	93.016%
337	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$1,000,000		1,013,015.25	0.057%	93.072%
338	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	9/22/2024	USD \$1,000,000		1,010,992.68	0.057%	93.129%
339	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$1,000,000		1,000,968.99	0.056%	93.185%
340	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$1,000,000		990,981.95	0.056%	93.241%
341	CR BARD INC SR UNSECURED 05/26 3	3.000%	5/15/2026	USD \$1,000,000		986,810.79	0.055%	93.296%
342	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$1,000,000		976,993.63	0.055%	93.351%
343	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$1,000,000		957,355.49	0.054%	93.404%
344	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$1,000,000		949,869.53	0.053%	93.458%
345	MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$897,000		916,228.66	0.051%	93.509%
346	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	6/12/2024	USD \$846,000		874,015.89	0.049%	93.558%
347	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/1/2023	USD \$811,000		860,075.35	0.048%	93.606%
348	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$795,000		831,776.14	0.047%	93.653%
349	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$650,000		792,730.88	0.044%	93.697%
350	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$705,000		741,074.22	0.042%	93.739%
351	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$705,000		733,655.73	0.041%	93.780%
352	SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/1/2025	USD \$700,000		731,545.93	0.041%	93.821%
353	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$705,000		729,500.94	0.041%	93.862%
354	CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$705,000		725,564.50	0.041%	93.903%
355	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$705,000		725,027.70	0.041%	93.943%
356	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$705,000		717,274.23	0.040%	93.983%
357	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$705,000		699,778.32	0.039%	94.023%
358	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$700,000		694,984.79	0.039%	94.062%
359	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$673,000		687,743.54	0.039%	94.100%
360	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$525,000		679,571.67	0.038%	94.138%
361	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	USD \$630,000		647,426.50	0.036%	94.175%
362	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$578,000		602,490.39	0.034%	94.208%
363	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$472,000		601,370.48	0.034%	94.242%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,687,133,690.97</b>		<b>94.578%</b>
364	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$600,000		601,071.31	0.034%	94.276%
365	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$582,000		594,858.13	0.033%	94.309%
366	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	7/2/2024	USD \$541,000		562,113.68	0.032%	94.341%
367	DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/1/2023	USD \$529,000		554,145.96	0.031%	94.372%
368	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$471,000		479,507.10	0.027%	94.398%
369	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$388,000		476,789.62	0.027%	94.425%
370	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$300,000		405,183.78	0.023%	94.448%
371	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$365,000		379,187.52	0.021%	94.469%
372	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$353,000		363,409.14	0.020%	94.490%
373	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$353,000		356,419.58	0.020%	94.510%
374	NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	3/15/2028	USD \$282,000		325,406.58	0.018%	94.528%
375	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$278,000		309,565.47	0.017%	94.545%
376	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$300,000		298,824.91	0.017%	94.562%
377	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$282,000		290,450.21	0.016%	94.578%
<b>Sovereign Bond</b>						<b>96,717,209.82</b>		<b>5.422%</b>
378	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$23,000,000		30,645,703.24	1.718%	96.296%
379	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$17,628,000		23,710,611.91	1.329%	97.625%
380	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$8,814,000		12,337,969.41	0.692%	98.317%
381	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$4,363,000		5,451,116.67	0.306%	98.623%
382	FANNIE MAE NOTES 01/30 7.125	7.125%	1/15/2030	USD \$3,526,000		5,098,299.82	0.286%	98.908%
383	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$3,596,000		4,686,368.33	0.263%	99.171%
384	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$3,173,000		3,153,822.39	0.177%	99.348%
385	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$2,108,000		3,056,393.42	0.171%	99.519%
386	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$2,000,000		2,854,174.28	0.160%	99.679%
387	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$2,000,000		2,836,264.00	0.159%	99.838%
388	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$1,260,000		1,562,679.72	0.088%	99.926%
389	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,058,000		1,323,806.63	0.074%	100.000%
<b>Total</b>						<b>1,783,850,900.79</b>		<b>100.00%</b>