

# DFA Intermediate-Term Extended Quality Portfolio

As of March 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
<b>Corporate Bond</b>						<b>1,729,154,122.79</b>	<b>94.349%</b>	
1	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$40,552,000		39,500,996.78	2.155%	2.155%
2	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$21,373,000		26,534,579.50	1.448%	3.603%
3	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$27,127,000		26,197,420.92	1.429%	5.033%
4	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$25,893,000		24,895,436.18	1.358%	6.391%
5	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$24,278,000		23,688,702.29	1.293%	7.683%
6	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$22,100,000		21,925,611.77	1.196%	8.880%
7	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$22,400,000		21,834,160.54	1.191%	10.071%
8	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$20,686,000		20,270,661.73	1.106%	11.177%
9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$20,213,000		19,904,484.13	1.086%	12.263%
10	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$19,051,000		18,348,750.23	1.001%	13.264%
11	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$18,373,000		17,252,008.15	0.941%	14.206%
12	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$17,645,000		17,156,821.78	0.936%	15.142%
13	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$14,790,000		14,564,658.08	0.795%	15.937%
14	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$15,000,000		14,541,288.30	0.793%	16.730%
15	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$15,600,000		14,535,385.96	0.793%	17.523%
16	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$15,000,000		14,379,975.75	0.785%	18.308%
17	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/28 3.05	3.050%	1/11/2028	USD \$14,430,000		13,967,549.96	0.762%	19.070%
18	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$14,500,000		13,654,919.85	0.745%	19.815%
19	APPLE INC SR UNSECURED 05/27 3.2	3.200%	5/11/2027	USD \$13,405,000		13,089,422.04	0.714%	20.529%
20	PFIZER INC SR UNSECURED 06/26 2.75	2.750%	6/3/2026	USD \$13,770,000		13,077,565.22	0.714%	21.243%
21	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$13,200,000		13,031,763.36	0.711%	21.954%

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<b>Corporate Bond</b>						<b>1,729,154,122.79</b>		<b>94.349%</b>
22	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$13,000,000		12,838,602.40	0.701%	22.654%
23	ROCHE HOLDINGS INC COMPANY GUAR 144A 05/26 2.625	2.625%	5/15/2026	USD \$13,132,000		12,429,345.94	0.678%	23.332%
24	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$13,135,000		12,100,005.21	0.660%	23.993%
25	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$11,817,000		11,436,623.18	0.624%	24.617%
26	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$8,125,000		10,576,871.91	0.577%	25.194%
27	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$11,000,000		10,527,608.30	0.574%	25.768%
28	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$7,725,000		9,812,893.53	0.535%	26.304%
29	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$10,595,000		9,797,905.73	0.535%	26.838%
30	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$10,000,000		9,565,793.20	0.522%	27.360%
31	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$9,500,000		9,547,416.12	0.521%	27.881%
32	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$9,592,000		9,421,888.09	0.514%	28.395%
33	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$9,500,000		9,357,387.14	0.511%	28.906%
34	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$9,695,000		9,350,553.03	0.510%	29.416%
35	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$10,000,000		9,305,447.60	0.508%	29.924%
36	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$9,000,000		9,134,075.07	0.498%	30.422%
37	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$9,000,000		9,045,531.18	0.494%	30.916%
38	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$9,730,000		9,034,895.03	0.493%	31.409%
39	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$9,000,000		8,925,200.37	0.487%	31.896%
40	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$8,542,000		8,864,014.10	0.484%	32.379%
41	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$6,475,000		8,760,758.40	0.478%	32.857%
42	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	1/15/2025	USD \$8,761,000		8,690,794.51	0.474%	33.331%
43	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$8,831,000		8,680,541.31	0.474%	33.805%
44	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$9,000,000		8,498,941.02	0.464%	34.269%
45	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$8,534,000		8,484,066.20	0.463%	34.732%
46	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$9,000,000		8,470,758.87	0.462%	35.194%
47	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$8,617,000		8,339,747.08	0.455%	35.649%
48	DXC TECHNOLOGY CO SR UNSECURED 04/27 4.75	4.750%	4/15/2027	USD \$8,000,000		8,294,112.72	0.453%	36.102%
49	MERCK SHARP + DOHME CORP COMPANY GUAR 03/28 6.4	6.400%	3/1/2028	USD \$6,591,000		8,234,596.62	0.449%	36.551%
50	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$8,500,000		8,231,190.99	0.449%	37.000%
51	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$8,425,000		8,219,442.30	0.448%	37.448%
52	STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	USD \$8,276,000		8,201,777.52	0.448%	37.896%
53	BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	9/15/2025	USD \$8,000,000		8,185,175.12	0.447%	38.343%
54	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$8,300,000		8,175,606.24	0.446%	38.789%
55	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$5,588,000		8,128,297.98	0.444%	39.232%
56	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$7,900,000		8,077,684.27	0.441%	39.673%
57	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$8,000,000		7,960,469.28	0.434%	40.107%
58	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	2/1/2026	USD \$8,000,000		7,947,649.12	0.434%	40.541%
59	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$8,182,000		7,879,440.69	0.430%	40.971%

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<b>Corporate Bond</b>						<b>1,729,154,122.79</b>	<b>94.349%</b>	
60	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$8,000,000		7,722,770.08	0.421%	41.392%
61	ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	5/15/2030	USD \$7,966,000		7,646,454.11	0.417%	41.809%
62	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$7,000,000		7,389,447.66	0.403%	42.213%
63	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$7,900,000		7,264,264.25	0.396%	42.609%
64	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$7,090,000		7,165,047.86	0.391%	43.000%
65	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,830,000		7,075,979.58	0.386%	43.386%
66	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$7,000,000		7,070,643.65	0.386%	43.772%
67	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$7,026,000		6,856,727.50	0.374%	44.146%
68	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$7,000,000		6,785,333.03	0.370%	44.516%
69	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$7,000,000		6,769,365.26	0.369%	44.886%
70	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$4,960,000		6,763,698.64	0.369%	45.255%
71	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$7,000,000		6,675,483.57	0.364%	45.619%
72	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$5,114,000		6,672,174.07	0.364%	45.983%
73	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	3/15/2025	USD \$6,870,000		6,577,077.08	0.359%	46.342%
74	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$6,800,000		6,550,673.44	0.357%	46.699%
75	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$6,550,000		6,493,471.34	0.354%	47.054%
76	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	3/3/2024	USD \$6,346,000		6,423,282.86	0.350%	47.404%
77	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$6,741,000		6,411,090.20	0.350%	47.754%
78	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$6,527,000		6,312,559.66	0.344%	48.098%
79	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$6,299,000		6,276,453.55	0.342%	48.441%
80	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$6,478,000		6,274,707.14	0.342%	48.783%
81	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$5,970,000		6,250,828.38	0.341%	49.124%
82	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$6,017,000		6,181,950.22	0.337%	49.461%
83	WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	6/15/2025	USD \$6,200,000		6,164,157.86	0.336%	49.798%
84	STATOIL ASA COMPANY GUAR 144A 12/28 6.5	6.500%	12/1/2028	USD \$5,000,000		6,123,465.10	0.334%	50.132%
85	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	USD \$6,115,000		6,069,122.15	0.331%	50.463%
86	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$6,231,000		6,045,250.28	0.330%	50.793%
87	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$6,064,000		5,952,337.69	0.325%	51.118%
88	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$6,000,000		5,942,163.66	0.324%	51.442%
89	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$6,000,000		5,937,480.30	0.324%	51.766%
90	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$5,980,000		5,921,617.98	0.323%	52.089%
91	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$5,961,000		5,886,869.00	0.321%	52.410%
92	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$6,500,000		5,882,733.09	0.321%	52.731%
93	MORGAN STANLEY SR UNSECURED 01/27 3.625	3.625%	1/20/2027	USD \$6,000,000		5,869,047.84	0.320%	53.051%
94	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$5,750,000		5,864,310.00	0.320%	53.371%
95	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$6,080,000		5,857,040.32	0.320%	53.691%
96	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,850,000		5,832,688.97	0.318%	54.009%
97	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/28 3.544	3.544%	1/17/2028	USD \$6,000,000		5,826,060.78	0.318%	54.327%

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<b>Corporate Bond</b>						<b>1,729,154,122.79</b>		<b>94.349%</b>
98	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$5,797,000		5,796,435.55	0.316%	54.643%
99	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$6,068,000		5,792,996.48	0.316%	54.960%
100	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$5,678,000		5,758,356.42	0.314%	55.274%
101	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$5,741,000		5,744,147.27	0.313%	55.587%
102	HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	6/23/2024	USD \$5,760,000		5,733,464.31	0.313%	55.900%
103	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$5,781,000		5,578,016.49	0.304%	56.204%
104	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$5,500,000		5,546,113.82	0.303%	56.507%
105	CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$5,750,000		5,483,851.42	0.299%	56.806%
106	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$5,000,000		5,454,942.35	0.298%	57.104%
107	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$5,360,000		5,454,825.85	0.298%	57.401%
108	KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/1/2030	USD \$4,000,000		5,430,886.68	0.296%	57.698%
109	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$5,503,000		5,410,896.23	0.295%	57.993%
110	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$5,333,000		5,398,873.48	0.295%	58.288%
111	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$5,261,000		5,369,287.27	0.293%	58.581%
112	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$5,500,000		5,238,660.02	0.286%	58.866%
113	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,280,000		5,219,570.19	0.285%	59.151%
114	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$5,400,000		5,211,191.75	0.284%	59.436%
115	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$5,613,000		5,170,243.47	0.282%	59.718%
116	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$5,375,000		5,127,491.46	0.280%	59.997%
117	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$5,000,000		5,090,411.60	0.278%	60.275%
118	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$5,243,000		5,075,918.12	0.277%	60.552%
119	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$5,578,000		5,075,835.98	0.277%	60.829%
120	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$5,000,000		5,054,962.55	0.276%	61.105%
121	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$5,000,000		5,023,388.30	0.274%	61.379%
122	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$5,000,000		5,016,625.40	0.274%	61.653%
123	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$5,000,000		4,945,713.65	0.270%	61.923%
124	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$5,000,000		4,922,165.20	0.269%	62.191%
125	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	1/14/2026	USD \$5,000,000		4,889,939.85	0.267%	62.458%
126	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$4,820,000		4,856,500.56	0.265%	62.723%
127	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$4,942,000		4,855,061.18	0.265%	62.988%
128	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$5,000,000		4,833,513.80	0.264%	63.252%
129	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376	3.376%	2/15/2025	USD \$4,916,000		4,829,443.10	0.264%	63.515%
130	PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	7/17/2025	USD \$4,721,000		4,751,021.78	0.259%	63.774%
131	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$5,000,000		4,691,355.50	0.256%	64.030%
132	ENEL FINANCE INTL NV COMPANY GUAR 144A 04/28 3.5	3.500%	4/6/2028	USD \$5,000,000		4,676,564.25	0.255%	64.285%
133	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$4,583,000		4,645,699.61	0.253%	64.539%
134	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$5,100,000		4,619,053.88	0.252%	64.791%
135	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	3/10/2025	USD \$4,689,000		4,544,910.03	0.248%	65.039%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,729,154,122.79</b>	<b>94.349%</b>	
136	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$4,502,000		4,544,749.96	0.248%	65.287%
137	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$4,596,000		4,485,837.05	0.245%	65.532%
138	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$4,513,000		4,484,454.33	0.245%	65.776%
139	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$4,600,000		4,408,427.71	0.241%	66.017%
140	MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	8/15/2025	USD \$3,984,000		4,401,890.80	0.240%	66.257%
141	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$4,550,000		4,327,173.76	0.236%	66.493%
142	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$4,358,000		4,310,771.35	0.235%	66.728%
143	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$4,200,000		4,308,017.24	0.235%	66.963%
144	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$4,412,000		4,295,878.32	0.234%	67.198%
145	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$4,288,000		4,284,117.26	0.234%	67.432%
146	INGERSOLL RAND LUX FINAN COMPANY GUAR 11/24 3.55	3.550%	11/1/2024	USD \$4,280,000		4,276,452.65	0.233%	67.665%
147	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	5/13/2024	USD \$4,287,000		4,274,939.08	0.233%	67.898%
148	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$4,500,000		4,248,729.54	0.232%	68.130%
149	PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	2/23/2025	USD \$4,407,000		4,229,819.96	0.231%	68.361%
150	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	3/11/2026	USD \$4,000,000		4,143,882.12	0.226%	68.587%
151	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$4,124,000		4,140,347.74	0.226%	68.813%
152	WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	7.950%	2/15/2031	USD \$3,112,000		4,132,741.32	0.225%	69.038%
153	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$4,263,000		4,108,814.79	0.224%	69.263%
154	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	3/8/2026	USD \$4,000,000		4,101,740.76	0.224%	69.486%
155	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,229,000		4,088,828.19	0.223%	69.709%
156	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$4,074,000		4,087,271.67	0.223%	69.932%
157	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$4,106,000		4,066,918.60	0.222%	70.154%
158	ENERGY TRANSFER PARTNERS COMPANY GUAR 01/26 4.75	4.750%	1/15/2026	USD \$4,000,000		4,042,170.20	0.221%	70.375%
159	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$4,000,000		4,013,845.16	0.219%	70.594%
160	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	3/1/2026	USD \$4,000,000		4,003,379.68	0.218%	70.812%
161	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$4,007,000		3,999,703.49	0.218%	71.031%
162	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$4,000,000		3,991,892.40	0.218%	71.248%
163	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$4,000,000		3,989,425.72	0.218%	71.466%
164	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$4,000,000		3,922,026.36	0.214%	71.680%
165	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	3.000%	11/10/2025	USD \$4,000,000		3,908,740.60	0.213%	71.893%
166	MOSAIC CO SR UNSECURED 11/27 4.05	4.050%	11/15/2027	USD \$4,000,000		3,898,567.08	0.213%	72.106%
167	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$3,915,000		3,854,365.34	0.210%	72.316%
168	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$4,000,000		3,848,828.88	0.210%	72.526%
169	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$3,779,000		3,836,353.28	0.209%	72.736%
170	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	9/8/2024	USD \$3,950,000		3,807,075.45	0.208%	72.943%
171	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$3,904,000		3,800,355.44	0.207%	73.151%
172	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$3,750,000		3,725,089.43	0.203%	73.354%
173	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	1/12/2024	USD \$3,526,000		3,715,319.40	0.203%	73.557%

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<b>Corporate Bond</b>						<b>1,729,154,122.79</b>	<b>94.349%</b>	
174	CANADIAN NATL RESOURCES SR UNSECURED 01/32 7.2	7.200%	1/15/2032	USD \$2,950,000		3,708,019.88	0.202%	73.759%
175	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$3,711,000		3,693,954.78	0.202%	73.961%
176	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$4,000,000		3,632,291.24	0.198%	74.159%
177	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$3,596,000		3,572,913.93	0.195%	74.354%
178	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$3,526,000		3,555,224.69	0.194%	74.548%
179	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$3,526,000		3,551,821.11	0.194%	74.742%
180	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$3,551,000		3,520,969.37	0.192%	74.934%
181	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$3,526,000		3,466,974.76	0.189%	75.123%
182	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/1/2024	USD \$3,500,000		3,463,025.55	0.189%	75.312%
183	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$3,491,000		3,421,795.43	0.187%	75.499%
184	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$3,335,000		3,421,125.91	0.187%	75.685%
185	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$3,530,000		3,413,750.25	0.186%	75.871%
186	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$3,500,000		3,403,896.13	0.186%	76.057%
187	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$3,410,000		3,381,189.66	0.184%	76.242%
188	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$3,526,000		3,357,369.05	0.183%	76.425%
189	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$3,526,000		3,357,156.36	0.183%	76.608%
190	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$3,205,000		3,349,320.12	0.183%	76.791%
191	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	USD \$3,356,000		3,332,975.83	0.182%	76.973%
192	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$3,349,000		3,296,911.16	0.180%	77.153%
193	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$3,500,000		3,286,173.77	0.179%	77.332%
194	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$3,500,000		3,221,718.22	0.176%	77.508%
195	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$3,210,000		3,180,377.90	0.174%	77.681%
196	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$3,190,500		3,144,098.42	0.172%	77.853%
197	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/3/2025	USD \$3,000,000		3,107,362.11	0.170%	78.022%
198	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$3,000,000		3,065,979.78	0.167%	78.190%
199	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$3,023,000		3,054,833.04	0.167%	78.356%
200	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/26 4.375	4.375%	3/15/2026	USD \$3,000,000		3,045,107.07	0.166%	78.522%
201	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$3,000,000		3,038,382.00	0.166%	78.688%
202	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$3,133,000		3,036,560.50	0.166%	78.854%
203	CENTERPOINT ENERGY RES SR UNSECURED 04/28 4	4.000%	4/1/2028	USD \$3,000,000		3,016,537.71	0.165%	79.018%
204	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$2,861,000		3,002,836.85	0.164%	79.182%
205	LABORATORY CORP OF AMER SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$3,100,000		2,997,383.55	0.164%	79.346%
206	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$3,000,000		2,995,637.73	0.163%	79.509%
207	CSX CORP SR UNSECURED 08/24 3.4	3.400%	8/1/2024	USD \$3,000,000		2,992,089.27	0.163%	79.673%
208	MPLX LP SR UNSECURED 03/27 4.125	4.125%	3/1/2027	USD \$3,000,000		2,978,903.82	0.163%	79.835%
209	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$3,000,000		2,978,076.15	0.162%	79.998%
210	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$3,000,000		2,950,100.31	0.161%	80.159%
211	GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$3,000,000		2,921,762.58	0.159%	80.318%

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<b>Corporate Bond</b>						<b>1,729,154,122.79</b>	<b>94.349%</b>	
212	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$3,000,000		2,909,459.22	0.159%	80.477%
213	DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$3,000,000		2,906,395.23	0.159%	80.635%
214	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$3,000,000		2,906,172.96	0.159%	80.794%
215	EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	6/1/2025	USD \$2,926,000		2,891,812.24	0.158%	80.952%
216	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$2,820,000		2,884,966.12	0.157%	81.109%
217	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$2,950,000		2,849,911.49	0.156%	81.265%
218	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$3,000,000		2,803,219.98	0.153%	81.418%
219	CISCO SYSTEMS INC SR UNSECURED 09/26 2.5	2.500%	9/20/2026	USD \$3,000,000		2,795,092.71	0.153%	81.570%
220	BANK OF AMERICA CORP SR UNSECURED 144A 12/28 VAR	3.419%	12/20/2028	USD \$2,918,000		2,793,150.54	0.152%	81.722%
221	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$2,800,000		2,768,717.59	0.151%	81.874%
222	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$3,000,000		2,737,371.99	0.149%	82.023%
223	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$2,700,000		2,702,799.90	0.147%	82.170%
224	BANCO SANTANDER SA SR UNSECURED 02/28 3.8	3.800%	2/23/2028	USD \$2,800,000		2,699,355.46	0.147%	82.318%
225	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	3/15/2024	USD \$2,563,000		2,691,148.51	0.147%	82.464%
226	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$2,820,000		2,678,490.43	0.146%	82.611%
227	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$2,763,000		2,665,762.65	0.145%	82.756%
228	INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	6/15/2025	USD \$2,115,000		2,623,143.56	0.143%	82.899%
229	APPLE INC SR UNSECURED 02/25 2.5	2.500%	2/9/2025	USD \$2,763,000		2,618,189.93	0.143%	83.042%
230	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$2,609,000		2,615,716.95	0.143%	83.185%
231	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$1,885,000		2,537,397.54	0.138%	83.323%
232	FIFTH THIRD BANCORP SR UNSECURED 03/28 3.95	3.950%	3/14/2028	USD \$2,500,000		2,511,975.95	0.137%	83.460%
233	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$2,468,000		2,495,845.31	0.136%	83.597%
234	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$2,468,000		2,486,295.70	0.136%	83.732%
235	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$2,468,000		2,472,120.30	0.135%	83.867%
236	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$2,080,000		2,441,733.15	0.133%	84.000%
237	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$2,468,000		2,427,299.27	0.132%	84.133%
238	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$2,327,000		2,379,852.90	0.130%	84.263%
239	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	3/1/2025	USD \$2,468,000		2,358,139.10	0.129%	84.391%
240	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$2,200,000		2,355,071.51	0.129%	84.520%
241	NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	5/17/2029	USD \$2,048,000		2,318,981.86	0.127%	84.646%
242	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	6/15/2025	USD \$2,362,000		2,303,629.48	0.126%	84.772%
243	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$2,357,000		2,298,833.51	0.125%	84.897%
244	EQT CORP SR UNSECURED 10/27 3.9	3.900%	10/1/2027	USD \$2,400,000		2,298,593.35	0.125%	85.023%
245	SHERWIN WILLIAMS CO SR UNSECURED 01/26 3.95	3.950%	1/15/2026	USD \$2,200,000		2,235,468.44	0.122%	85.145%
246	XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	5/15/2024	USD \$2,276,000		2,220,630.20	0.121%	85.266%
247	PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	USD \$2,122,000		2,205,892.57	0.120%	85.386%
248	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$2,250,000		2,205,491.06	0.120%	85.507%
249	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	9/15/2023	USD \$2,115,000		2,195,627.86	0.120%	85.626%

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<b>Corporate Bond</b>						<b>1,729,154,122.79</b>		<b>94.349%</b>
250	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	4/15/2024	USD \$2,151,000		2,191,445.25	0.120%	85.746%
251	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$2,195,000		2,160,218.60	0.118%	85.864%
252	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$2,275,000		2,146,468.94	0.117%	85.981%
253	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	USD \$2,179,000		2,129,884.03	0.116%	86.097%
254	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$2,115,000		2,110,387.14	0.115%	86.212%
255	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$2,000,000		2,089,043.46	0.114%	86.326%
256	ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/1/2023	USD \$2,068,000		2,081,117.84	0.114%	86.440%
257	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$2,058,000		2,079,552.10	0.113%	86.553%
258	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,200,000		2,066,823.51	0.113%	86.666%
259	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$2,000,000		2,053,598.88	0.112%	86.778%
260	DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	USD \$2,100,000		2,049,441.09	0.112%	86.890%
261	VERIZON COMMUNICATIONS SR UNSECURED 03/27 4.125	4.125%	3/16/2027	USD \$2,000,000		2,024,509.68	0.110%	87.001%
262	FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	2/1/2025	USD \$2,062,000		2,012,187.21	0.110%	87.110%
263	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$2,000,000		2,007,905.98	0.110%	87.220%
264	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$2,000,000		2,005,969.40	0.109%	87.329%
265	ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	USD \$2,000,000		1,999,805.26	0.109%	87.438%
266	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$2,000,000		1,978,672.56	0.108%	87.546%
267	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$1,939,000		1,976,802.69	0.108%	87.654%
268	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$2,000,000		1,975,198.88	0.108%	87.762%
269	KEY BANK NA SR UNSECURED 06/25 3.3	3.300%	6/1/2025	USD \$2,000,000		1,970,764.62	0.108%	87.870%
270	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$2,000,000		1,968,283.30	0.107%	87.977%
271	NOBLE ENERGY INC SR UNSECURED 01/28 3.85	3.850%	1/15/2028	USD \$2,000,000		1,965,083.20	0.107%	88.084%
272	VALERO ENERGY CORP COMPANY GUAR 04/32 7.5	7.500%	4/15/2032	USD \$1,500,000		1,962,908.85	0.107%	88.191%
273	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$1,962,000		1,932,938.86	0.105%	88.297%
274	TIME WARNER INC COMPANY GUAR 02/27 3.8	3.800%	2/15/2027	USD \$2,000,000		1,932,403.88	0.105%	88.402%
275	ENERGY TRANSFER PARTNERS COMPANY GUAR 04/27 4.2	4.200%	4/15/2027	USD \$2,000,000		1,929,527.66	0.105%	88.507%
276	MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	2/10/2025	USD \$2,000,000		1,926,709.56	0.105%	88.613%
277	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$1,939,000		1,924,034.29	0.105%	88.718%
278	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$2,000,000		1,918,145.72	0.105%	88.822%
279	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$2,000,000		1,880,127.10	0.103%	88.925%
280	ECOLAB INC SR UNSECURED 11/26 2.7	2.700%	11/1/2026	USD \$2,000,000		1,874,662.28	0.102%	89.027%
281	HASBRO INC SR UNSECURED 09/27 3.5	3.500%	9/15/2027	USD \$2,000,000		1,872,036.36	0.102%	89.129%
282	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	9/28/2025	USD \$1,914,000		1,861,825.53	0.102%	89.231%
283	STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	8/15/2022	USD \$1,763,000		1,842,542.65	0.101%	89.331%
284	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$1,763,000		1,824,485.61	0.100%	89.431%
285	CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	USD \$1,763,000		1,766,168.20	0.096%	89.527%
286	DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	USD \$1,763,000		1,763,932.45	0.096%	89.624%
287	PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	USD \$1,763,000		1,748,202.59	0.095%	89.719%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,729,154,122.79</b>		<b>94.349%</b>
288	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$1,763,000		1,739,926.77	0.095%	89.814%
289	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	9/8/2024	USD \$1,763,000		1,739,186.30	0.095%	89.909%
290	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	3/1/2023	USD \$1,763,000		1,737,065.76	0.095%	90.004%
291	WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	6/1/2025	USD \$1,763,000		1,724,898.27	0.094%	90.098%
292	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$1,741,000		1,708,178.25	0.093%	90.191%
293	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$1,666,000		1,600,654.12	0.087%	90.278%
294	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$1,551,000		1,574,035.99	0.086%	90.364%
295	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$1,500,000		1,552,014.75	0.085%	90.449%
296	BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	6/15/2025	USD \$1,500,000		1,504,353.03	0.082%	90.531%
297	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	3/10/2025	USD \$1,500,000		1,488,174.71	0.081%	90.612%
298	NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$1,426,000		1,424,633.14	0.078%	90.690%
299	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$1,500,000		1,423,776.71	0.078%	90.767%
300	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$1,410,000		1,416,112.27	0.077%	90.845%
301	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$1,500,000		1,410,497.15	0.077%	90.922%
302	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$1,500,000		1,404,509.12	0.077%	90.998%
303	HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$1,403,000		1,396,628.74	0.076%	91.075%
304	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$1,500,000		1,383,574.89	0.075%	91.150%
305	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$1,410,000		1,381,738.99	0.075%	91.225%
306	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	5/28/2024	USD \$1,361,000		1,368,464.72	0.075%	91.300%
307	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$1,410,000		1,365,973.75	0.075%	91.375%
308	ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	4/1/2025	USD \$1,410,000		1,340,400.17	0.073%	91.448%
309	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,058,000		1,335,512.34	0.073%	91.521%
310	JOHNSON + JOHNSON SR UNSECURED 09/29 6.95	6.950%	9/1/2029	USD \$1,000,000		1,328,201.21	0.072%	91.593%
311	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$1,234,000		1,237,148.69	0.068%	91.661%
312	COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	8/15/2025	USD \$1,234,000		1,206,612.60	0.066%	91.726%
313	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	3/1/2024	USD \$1,166,000		1,199,007.16	0.065%	91.792%
314	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/25 3.4	3.400%	5/15/2025	USD \$1,177,000		1,158,381.88	0.063%	91.855%
315	ALIMENTATION COUCHE TARD COMPANY GUAR 144A 07/27 3.55	3.550%	7/26/2027	USD \$1,185,000		1,137,387.03	0.062%	91.917%
316	CINCINNATI FINL CORP SR UNSECURED 05/28 6.92	6.920%	5/15/2028	USD \$900,000		1,127,199.71	0.062%	91.979%
317	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	8/1/2024	USD \$1,128,000		1,108,770.70	0.060%	92.039%
318	AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$1,099,000		1,104,147.27	0.060%	92.099%
319	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$1,111,000		1,090,934.97	0.060%	92.159%
320	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$1,087,000		1,086,529.84	0.059%	92.218%
321	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$1,100,000		1,080,154.49	0.059%	92.277%
322	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,058,000		1,063,521.30	0.058%	92.335%
323	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$1,058,000		1,053,058.91	0.057%	92.393%
324	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$1,058,000		1,052,775.15	0.057%	92.450%
325	ROYAL BK SCOTLND GRP PLC SR UNSECURED 04/26 4.8	4.800%	4/5/2026	USD \$1,000,000		1,032,012.70	0.056%	92.506%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,729,154,122.79</b>		<b>94.349%</b>
326	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$1,058,000		1,027,262.52	0.056%	92.562%
327	MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	2/12/2025	USD \$1,058,000		1,021,012.56	0.056%	92.618%
328	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$1,000,000		1,000,225.57	0.055%	92.673%
329	MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	3/15/2025	USD \$1,000,000		999,050.12	0.055%	92.727%
330	SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	USD \$1,000,000		995,207.12	0.054%	92.782%
331	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	6/3/2024	USD \$1,000,000		994,826.68	0.054%	92.836%
332	CBS CORP COMPANY GUAR 01/26 4	4.000%	1/15/2026	USD \$1,000,000		986,004.00	0.054%	92.890%
333	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$1,000,000		985,343.80	0.054%	92.943%
334	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	9/22/2024	USD \$1,000,000		982,171.41	0.054%	92.997%
335	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$1,000,000		975,441.49	0.053%	93.050%
336	BUNGE LTD FINANCE CORP COMPANY GUAR 09/27 3.75	3.750%	9/25/2027	USD \$1,000,000		965,777.66	0.053%	93.103%
337	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$1,000,000		962,790.23	0.053%	93.155%
338	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$1,000,000		952,337.72	0.052%	93.207%
339	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$1,000,000		944,877.55	0.052%	93.259%
340	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$1,000,000		924,752.33	0.050%	93.309%
341	MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$897,000		885,665.95	0.048%	93.358%
342	O REILLY AUTOMOTIVE INC SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$900,000		871,454.94	0.048%	93.405%
343	DTE ENERGY CO SR UNSECURED 10/26 2.85	2.850%	10/1/2026	USD \$945,000		869,748.36	0.047%	93.453%
344	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/1/2023	USD \$811,000		832,854.72	0.045%	93.498%
345	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$795,000		796,929.45	0.043%	93.542%
346	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$650,000		762,237.44	0.042%	93.583%
347	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$705,000		714,225.90	0.039%	93.622%
348	SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/1/2025	USD \$700,000		704,325.28	0.038%	93.661%
349	CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$705,000		703,574.33	0.038%	93.699%
350	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$705,000		699,942.21	0.038%	93.737%
351	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$705,000		698,346.17	0.038%	93.775%
352	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$700,000		688,533.76	0.038%	93.813%
353	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$705,000		684,090.39	0.037%	93.850%
354	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$705,000		676,775.64	0.037%	93.887%
355	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$673,000		663,847.76	0.036%	93.923%
356	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$525,000		648,077.54	0.035%	93.959%
357	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$472,000		580,286.63	0.032%	93.990%
358	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$600,000		579,661.68	0.032%	94.022%
359	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$582,000		577,624.62	0.032%	94.054%
360	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$578,000		572,233.81	0.031%	94.085%
361	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	7/2/2024	USD \$541,000		541,835.46	0.030%	94.114%
362	APPLE INC SR UNSECURED 09/27 2.9	2.900%	9/12/2027	USD \$551,000		524,119.62	0.029%	94.143%
363	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$388,000		461,965.04	0.025%	94.168%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>1,729,154,122.79</b>		<b>94.349%</b>
364	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$471,000		458,086.68	0.025%	94.193%
365	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$300,000		394,296.80	0.022%	94.215%
366	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$365,000		365,283.65	0.020%	94.235%
367	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$353,000		358,128.99	0.020%	94.254%
368	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$353,000		344,826.14	0.019%	94.273%
369	NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	3/15/2028	USD \$282,000		324,229.01	0.018%	94.291%
370	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$278,000		296,715.84	0.016%	94.307%
371	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$300,000		284,217.74	0.016%	94.322%
372	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$282,000		281,938.98	0.015%	94.338%
373	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$201,000		200,255.23	0.011%	94.349%
<b>Sovereign Bond</b>						<b>103,574,574.30</b>		<b>5.651%</b>
374	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$19,000,000		24,306,914.89	1.326%	95.675%
375	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$17,628,000		22,883,735.32	1.249%	96.923%
376	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$8,814,000		11,925,668.12	0.651%	97.574%
377	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$7,608,000		10,638,935.90	0.580%	98.155%
378	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$7,000,000		9,576,581.00	0.523%	98.677%
379	FREDDIE MAC NOTES 07/32 6.25	6.250%	7/15/2032	USD \$4,000,000		5,445,076.00	0.297%	98.974%
380	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$4,363,000		5,349,207.72	0.292%	99.266%
381	FANNIE MAE NOTES 01/30 7.125	7.125%	1/15/2030	USD \$3,526,000		4,931,167.42	0.269%	99.535%
382	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$3,173,000		3,090,467.10	0.169%	99.704%
383	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$2,000,000		2,758,023.18	0.150%	99.854%
384	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$1,000,000		1,388,095.00	0.076%	99.930%
385	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,058,000		1,280,702.65	0.070%	100.000%
<b>Total</b>						<b>1,832,728,697.09</b>		<b>100.00%</b>