

# DFA Investment Grade Portfolio

**As of November 30, 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>4,135,569,439.48</b>	<b>50.664%</b>	
1	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$42,600,000		42,811,362.88	0.524%	0.524%
2	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$40,250,000		39,013,982.88	0.478%	1.002%
3	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$34,000,000		34,734,533.62	0.426%	1.428%
4	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	3/15/2024	USD \$33,308,000		34,287,221.23	0.420%	1.848%
5	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$33,515,000		33,751,225.45	0.413%	2.261%
6	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$31,349,000		32,042,953.38	0.393%	2.654%
7	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$30,350,000		30,944,115.21	0.379%	3.033%
8	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$30,158,000		29,710,629.59	0.364%	3.397%
9	SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$28,903,000		29,449,567.87	0.361%	3.758%
10	APPLE INC SR UNSECURED 05/23 2.4	2.400%	5/3/2023	USD \$28,903,000		28,591,667.29	0.350%	4.108%
11	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$28,183,000		28,265,269.56	0.346%	4.454%
12	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$27,586,000		27,844,052.41	0.341%	4.796%
13	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$27,291,000		27,705,134.65	0.339%	5.135%
14	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$28,411,000		26,990,680.70	0.331%	5.466%
15	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$26,459,500		26,954,246.61	0.330%	5.796%
16	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$25,000,000		25,939,547.25	0.318%	6.114%
17	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$19,132,000		25,918,480.85	0.318%	6.431%
18	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$23,810,000		23,676,303.28	0.290%	6.721%
19	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	3/3/2024	USD \$21,654,000		22,702,682.43	0.278%	6.999%
20	COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$21,789,000		22,558,729.76	0.276%	7.276%
21	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$23,050,000		22,451,944.70	0.275%	7.551%

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<b>Corporate Bond</b>						<b>4,135,569,439.48</b>	<b>50.664%</b>	
22	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$15,547,000		21,855,758.52	0.268%	7.818%
23	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$23,330,000		21,776,694.43	0.267%	8.085%
24	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$21,855,000		21,496,878.94	0.263%	8.349%
25	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$21,870,000		21,418,792.59	0.262%	8.611%
26	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$20,175,000		20,523,424.07	0.251%	8.862%
27	APPLE INC SR UNSECURED 05/24 3.45	3.450%	5/6/2024	USD \$19,686,000		20,399,014.91	0.250%	9.112%
28	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$20,000,000		19,970,246.00	0.245%	9.357%
29	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$18,034,000		19,582,717.90	0.240%	9.597%
30	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$19,465,000		19,535,597.22	0.239%	9.836%
31	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$19,980,000		19,245,819.92	0.236%	10.072%
32	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$17,796,000		18,535,169.32	0.227%	10.299%
33	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$18,650,000		18,516,020.27	0.227%	10.526%
34	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$17,707,000		18,433,168.50	0.226%	10.752%
35	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$16,929,000		17,489,383.76	0.214%	10.966%
36	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$17,022,000		17,455,263.52	0.214%	11.180%
37	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$17,001,000		17,415,846.84	0.213%	11.393%
38	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$16,850,000		17,028,312.26	0.209%	11.602%
39	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$16,329,000		17,016,402.73	0.208%	11.810%
40	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$15,000,000		16,902,972.15	0.207%	12.017%
41	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376	3.376%	2/15/2025	USD \$16,814,000		16,796,722.27	0.206%	12.223%
42	APPLE INC SR UNSECURED 08/26 2.45	2.450%	8/4/2026	USD \$17,290,000		16,567,363.76	0.203%	12.426%
43	CHEVRON CORP SR UNSECURED 06/23 3.191	3.191%	6/24/2023	USD \$15,950,000		16,359,744.02	0.200%	12.626%
44	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$16,454,000		16,317,774.04	0.200%	12.826%
45	WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	2/15/2030	USD \$11,147,000		16,223,248.72	0.199%	13.025%
46	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$15,600,000		16,163,561.08	0.198%	13.223%
47	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$15,190,000		15,928,261.34	0.195%	13.418%
48	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$15,031,000		15,090,195.69	0.185%	13.603%
49	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$14,850,000		15,059,842.97	0.184%	13.788%
50	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$15,000,000		15,023,660.25	0.184%	13.972%
51	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$14,725,000		14,994,076.99	0.184%	14.155%
52	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$14,532,000		14,983,792.18	0.184%	14.339%
53	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$15,000,000		14,954,436.75	0.183%	14.522%
54	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$15,094,000		14,730,714.14	0.180%	14.703%
55	STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	USD \$14,110,000		14,561,714.01	0.178%	14.881%
56	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$14,000,000		14,419,094.34	0.177%	15.058%
57	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$14,330,000		14,301,583.61	0.175%	15.233%
58	MERCK + CO INC SR UNSECURED 05/23 2.8	2.800%	5/18/2023	USD \$13,920,000		14,041,192.81	0.172%	15.405%
59	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$14,150,000		14,009,607.66	0.172%	15.576%

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<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
60	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €11,681,000		13,934,044.34	0.171%	15.747%
61	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$13,900,000		13,753,415.60	0.168%	15.916%
62	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$9,000,000		13,463,907.57	0.165%	16.081%
63	GEORGIA POWER CO SR UNSECURED 03/27 3.25	3.250%	3/30/2027	USD \$13,370,000		13,366,417.37	0.164%	16.244%
64	HP INC SR UNSECURED 09/21 4.375	4.375%	9/15/2021	USD \$12,625,000		13,321,843.95	0.163%	16.408%
65	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$14,000,000		13,272,419.16	0.163%	16.570%
66	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$13,031,000		13,247,894.09	0.162%	16.732%
67	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$12,978,000		13,208,340.81	0.162%	16.894%
68	HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	6/23/2024	USD \$12,740,000		13,070,009.44	0.160%	17.054%
69	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$12,588,000		12,974,617.51	0.159%	17.213%
70	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$12,500,000		12,906,768.13	0.158%	17.371%
71	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$13,000,000		12,851,213.44	0.157%	17.529%
72	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	5/13/2024	USD \$12,273,000		12,717,252.04	0.156%	17.685%
73	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$12,800,000		12,664,540.42	0.155%	17.840%
74	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$12,122,000		12,663,600.05	0.155%	17.995%
75	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$12,544,000		12,622,282.34	0.155%	18.150%
76	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$11,867,000		12,479,309.19	0.153%	18.302%
77	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	3/15/2025	USD \$12,615,000		12,279,217.71	0.150%	18.453%
78	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$12,308,000		12,204,351.50	0.150%	18.602%
79	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$11,457,000		12,093,860.60	0.148%	18.751%
80	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$12,750,000		12,062,201.51	0.148%	18.898%
81	AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	1/15/2023	USD \$12,128,000		12,051,541.57	0.148%	19.046%
82	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$11,650,000		11,986,110.19	0.147%	19.193%
83	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$11,750,000		11,972,363.82	0.147%	19.339%
84	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$11,150,000		11,688,783.61	0.143%	19.483%
85	MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	2/10/2025	USD \$11,745,000		11,637,593.85	0.143%	19.625%
86	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$10,914,000		11,537,800.58	0.141%	19.767%
87	DUKE ENERGY CORP SR UNSECURED 08/22 3.05	3.050%	8/15/2022	USD \$11,375,000		11,530,371.01	0.141%	19.908%
88	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$11,489,000		11,438,703.11	0.140%	20.048%
89	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$11,300,000		11,365,154.56	0.139%	20.187%
90	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$11,136,000		11,310,914.04	0.139%	20.326%
91	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$11,374,000		11,308,203.23	0.139%	20.464%
92	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$11,111,000		11,244,061.34	0.138%	20.602%
93	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	4/1/2024	USD \$10,736,000		11,240,895.72	0.138%	20.740%
94	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$10,647,000		11,160,412.50	0.137%	20.876%
95	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$10,795,000		11,107,123.28	0.136%	21.013%
96	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$10,682,000		11,088,639.17	0.136%	21.148%
97	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$10,317,000		10,834,536.11	0.133%	21.281%

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<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
98	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$11,300,000		10,818,494.34	0.133%	21.414%
99	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$11,000,000		10,814,295.69	0.132%	21.546%
100	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$10,187,000		10,746,967.67	0.132%	21.678%
101	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$11,240,000		10,604,705.98	0.130%	21.808%
102	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$10,130,000		10,570,571.73	0.129%	21.937%
103	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$10,000,000		10,454,294.80	0.128%	22.065%
104	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$9,970,000		10,359,308.56	0.127%	22.192%
105	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875	3.875%	8/1/2025	USD \$9,850,000		10,324,795.31	0.126%	22.319%
106	TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	4/10/2024	USD \$9,712,000		10,258,818.91	0.126%	22.444%
107	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$10,000,000		10,216,039.60	0.125%	22.570%
108	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$10,000,000		10,181,452.10	0.125%	22.694%
109	IBM CORP SR UNSECURED 02/24 3.625	3.625%	2/12/2024	USD \$9,712,000		10,171,942.94	0.125%	22.819%
110	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$7,750,000		10,117,980.96	0.124%	22.943%
111	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$9,827,000		10,087,813.20	0.124%	23.066%
112	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$9,712,000		10,084,759.67	0.124%	23.190%
113	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$10,000,000		9,925,983.70	0.122%	23.312%
114	MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	USD \$9,398,000		9,911,164.16	0.121%	23.433%
115	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	1/15/2025	USD \$9,626,000		9,858,801.54	0.121%	23.554%
116	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$9,754,000		9,826,825.22	0.120%	23.674%
117	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$9,152,000		9,782,337.23	0.120%	23.794%
118	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$9,600,000		9,773,805.50	0.120%	23.914%
119	JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	1/8/2021	USD \$9,703,000		9,773,596.89	0.120%	24.033%
120	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$9,944,000		9,703,445.29	0.119%	24.152%
121	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	9/26/2022	USD \$9,769,000		9,688,786.15	0.119%	24.271%
122	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$9,398,000		9,603,926.16	0.118%	24.389%
123	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$9,254,000		9,481,408.72	0.116%	24.505%
124	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$9,255,000		9,465,781.98	0.116%	24.621%
125	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$8,891,000		9,368,048.65	0.115%	24.736%
126	PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$9,322,000		9,351,324.77	0.115%	24.850%
127	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$9,253,000		9,248,322.98	0.113%	24.963%
128	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$8,998,000		9,202,514.91	0.113%	25.076%
129	FEDEX CORP COMPANY GUAR 01/24 4	4.000%	1/15/2024	USD \$8,590,000		9,141,273.21	0.112%	25.188%
130	WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	3/8/2022	USD \$8,870,000		9,137,674.07	0.112%	25.300%
131	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$6,684,000		9,075,854.70	0.111%	25.411%
132	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$8,591,000		9,023,562.86	0.111%	25.522%
133	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$9,273,000		8,958,335.30	0.110%	25.632%
134	PUGET ENERGY INC SR SECURED 09/21 6	6.000%	9/1/2021	USD \$7,992,000		8,893,456.04	0.109%	25.740%
135	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$8,417,000		8,861,092.45	0.109%	25.849%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
136	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	3.219%	1/9/2022	USD \$8,750,000		8,841,653.10	0.108%	25.957%
137	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$9,037,000		8,803,154.16	0.108%	26.065%
138	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	2/15/2023	USD \$8,773,000		8,789,472.10	0.108%	26.173%
139	STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	1/17/2023	USD \$8,794,000		8,740,271.39	0.107%	26.280%
140	CELGENE CORP SR UNSECURED 08/23 4	4.000%	8/15/2023	USD \$8,333,000		8,736,794.51	0.107%	26.387%
141	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	6/3/2024	USD \$8,417,000		8,683,755.86	0.106%	26.493%
142	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$8,700,000		8,674,944.00	0.106%	26.600%
143	STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	8/18/2025	USD \$8,350,000		8,662,576.82	0.106%	26.706%
144	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	3/10/2025	USD \$8,611,000		8,572,385.61	0.105%	26.811%
145	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$8,500,000		8,529,204.39	0.104%	26.915%
146	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$8,439,000		8,485,199.56	0.104%	27.019%
147	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$8,240,000		8,444,993.24	0.103%	27.123%
148	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$8,800,000		8,426,176.09	0.103%	27.226%
149	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$8,287,000		8,419,870.03	0.103%	27.329%
150	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	1/12/2024	USD \$7,664,000		8,398,554.62	0.103%	27.432%
151	AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	USD \$8,417,000		8,322,392.67	0.102%	27.534%
152	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$8,237,000		8,304,524.04	0.102%	27.636%
153	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$7,942,000		8,226,940.77	0.101%	27.736%
154	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$7,916,000		8,189,346.76	0.100%	27.837%
155	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	4.570%	4/27/2023	USD \$7,532,000		8,119,042.50	0.099%	27.936%
156	PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$8,000,000		8,089,834.48	0.099%	28.035%
157	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$8,200,000		8,054,986.61	0.099%	28.134%
158	PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	2/23/2025	USD \$8,093,000		8,046,144.28	0.099%	28.233%
159	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$8,028,000		7,966,353.79	0.098%	28.330%
160	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$8,117,000		7,937,821.77	0.097%	28.427%
161	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$7,996,000		7,927,176.11	0.097%	28.525%
162	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$7,784,000		7,879,234.28	0.097%	28.621%
163	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$7,451,000		7,874,087.00	0.096%	28.718%
164	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$7,769,000		7,813,230.55	0.096%	28.813%
165	EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$7,500,000		7,806,190.13	0.096%	28.909%
166	PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	1/15/2023	USD \$7,860,000		7,803,088.96	0.096%	29.004%
167	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$7,539,000		7,758,551.59	0.095%	29.100%
168	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$7,444,000		7,720,183.49	0.095%	29.194%
169	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$7,493,000		7,700,038.63	0.094%	29.288%
170	ACTAVIS INC COMPANY GUAR 10/22 3.25	3.250%	10/1/2022	USD \$7,650,000		7,696,484.77	0.094%	29.383%
171	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$7,500,000		7,687,596.15	0.094%	29.477%
172	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$7,680,000		7,681,716.02	0.094%	29.571%
173	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$7,571,000		7,673,126.88	0.094%	29.665%

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<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
174	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$7,629,000		7,628,103.44	0.093%	29.758%
175	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$7,500,000		7,573,974.08	0.093%	29.851%
176	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$7,376,000		7,564,935.28	0.093%	29.944%
177	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$7,173,000		7,554,248.75	0.093%	30.036%
178	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$7,500,000		7,518,893.18	0.092%	30.129%
179	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$6,816,000		7,462,237.16	0.091%	30.220%
180	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$7,075,000		7,410,261.19	0.091%	30.311%
181	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$7,500,000		7,333,556.93	0.090%	30.401%
182	MOLSON COORS BREWING CO COMPANY GUAR 07/26 3	3.000%	7/15/2026	USD \$7,500,000		7,274,357.93	0.089%	30.490%
183	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$7,296,000		7,238,351.02	0.089%	30.578%
184	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$6,743,000		7,238,156.16	0.089%	30.667%
185	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$5,320,000		7,234,676.57	0.089%	30.756%
186	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$7,201,000		7,146,551.29	0.088%	30.843%
187	WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	4/22/2024	USD \$6,782,000		7,064,846.36	0.087%	30.930%
188	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$6,869,000		7,049,820.04	0.086%	31.016%
189	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$7,471,000		7,032,856.11	0.086%	31.102%
190	STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$7,031,000		6,985,066.13	0.086%	31.188%
191	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,532,000		6,965,668.49	0.085%	31.273%
192	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$7,000,000		6,936,879.53	0.085%	31.358%
193	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$7,425,000		6,931,022.84	0.085%	31.443%
194	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$6,887,000		6,907,133.11	0.085%	31.528%
195	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$6,474,000		6,904,438.13	0.085%	31.612%
196	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$6,812,000		6,897,541.62	0.085%	31.697%
197	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$6,667,000		6,888,421.74	0.084%	31.781%
198	WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$6,827,000		6,837,938.49	0.084%	31.865%
199	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	2/1/2023	USD \$7,007,000		6,818,413.32	0.084%	31.949%
200	NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	6/15/2022	USD \$6,559,000		6,807,551.01	0.083%	32.032%
201	PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	3.750%	2/15/2024	USD \$6,578,000		6,801,517.55	0.083%	32.115%
202	JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/5/2023	USD \$6,474,000		6,783,975.12	0.083%	32.198%
203	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$6,604,000		6,768,681.11	0.083%	32.281%
204	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$6,474,000		6,758,449.50	0.083%	32.364%
205	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$6,797,000		6,737,872.01	0.083%	32.447%
206	PFIZER INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$6,474,000		6,729,722.35	0.082%	32.529%
207	AMGEN INC SR UNSECURED 05/24 3.625	3.625%	5/22/2024	USD \$6,474,000		6,719,817.72	0.082%	32.611%
208	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$6,700,000		6,707,188.77	0.082%	32.694%
209	PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	7/17/2025	USD \$6,474,000		6,706,689.35	0.082%	32.776%
210	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	2.000%	8/1/2022	USD \$6,823,000		6,683,489.16	0.082%	32.858%
211	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$6,474,000		6,669,909.00	0.082%	32.939%



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<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
212	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$6,474,000		6,656,811.52	0.082%	33.021%
213	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$5,827,000		6,604,417.25	0.081%	33.102%
214	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$6,474,000		6,602,827.16	0.081%	33.183%
215	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$6,530,000		6,593,095.01	0.081%	33.263%
216	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$6,000,000		6,503,802.06	0.080%	33.343%
217	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	1/23/2023	USD \$6,474,000		6,488,825.46	0.079%	33.423%
218	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	2.625%	1/10/2023	USD \$6,474,000		6,477,490.52	0.079%	33.502%
219	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	6/12/2024	USD \$6,267,000		6,463,940.98	0.079%	33.581%
220	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$6,110,000		6,446,095.58	0.079%	33.660%
221	AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$6,399,000		6,418,157.71	0.079%	33.739%
222	CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/5/2022	USD \$6,474,000		6,411,971.89	0.079%	33.817%
223	NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	5/6/2024	USD \$6,151,000		6,392,997.32	0.078%	33.896%
224	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$6,000,000		6,377,700.36	0.078%	33.974%
225	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	USD \$6,164,000		6,333,087.21	0.078%	34.051%
226	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$6,474,000		6,321,960.76	0.077%	34.129%
227	PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	USD \$5,883,000		6,279,009.44	0.077%	34.206%
228	TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$6,000,000		6,249,793.44	0.077%	34.282%
229	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	7/19/2023	USD \$5,931,000		6,230,868.16	0.076%	34.359%
230	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$6,275,000		6,226,486.85	0.076%	34.435%
231	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$6,151,000		6,186,796.73	0.076%	34.511%
232	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	3/8/2021	USD \$6,000,000		6,143,523.84	0.075%	34.586%
233	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$6,000,000		6,050,205.36	0.074%	34.660%
234	ENERGY TRANSFER LP SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$5,800,000		6,031,675.84	0.074%	34.734%
235	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$5,772,000		6,018,914.27	0.074%	34.808%
236	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	USD \$5,916,000		6,018,687.92	0.074%	34.881%
237	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$6,000,000		6,018,365.40	0.074%	34.955%
238	TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$5,592,000		5,986,639.13	0.073%	35.028%
239	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$5,950,000		5,898,041.98	0.072%	35.101%
240	UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	2.875%	3/15/2023	USD \$5,827,000		5,877,698.75	0.072%	35.173%
241	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,625,000		5,849,593.14	0.072%	35.244%
242	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$5,800,000		5,827,134.84	0.071%	35.316%
243	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$5,769,000		5,781,587.50	0.071%	35.387%
244	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$5,805,000		5,706,071.65	0.070%	35.457%
245	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$5,700,000		5,700,273.94	0.070%	35.526%
246	MUFG AMERICAS HLDGS CORP SR UNSECURED 06/22 3.5	3.500%	6/18/2022	USD \$5,536,000		5,691,031.09	0.070%	35.596%
247	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$5,785,000		5,658,073.57	0.069%	35.665%
248	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$5,737,000		5,619,970.25	0.069%	35.734%
249	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$5,439,000		5,519,688.92	0.068%	35.802%

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<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
250	GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	3/18/2023	USD \$5,450,000		5,513,155.64	0.068%	35.869%
251	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$5,422,000		5,504,246.64	0.067%	35.937%
252	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$5,650,000		5,485,114.30	0.067%	36.004%
253	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$5,180,000		5,483,199.49	0.067%	36.071%
254	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$5,500,000		5,460,600.75	0.067%	36.138%
255	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,400,000		5,457,815.96	0.067%	36.205%
256	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$5,253,000		5,454,007.31	0.067%	36.272%
257	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$5,338,000		5,445,120.37	0.067%	36.338%
258	EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	6/1/2025	USD \$5,374,000		5,416,793.81	0.066%	36.405%
259	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$5,244,000		5,369,607.80	0.066%	36.471%
260	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,364,000		5,366,104.99	0.066%	36.536%
261	BANK OF NY MELLON CORP SR UNSECURED 05/26 2.8	2.800%	5/4/2026	USD \$5,500,000		5,364,477.09	0.066%	36.602%
262	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	3.500%	5/1/2022	USD \$5,180,000		5,332,370.11	0.065%	36.667%
263	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$5,180,000		5,320,513.98	0.065%	36.733%
264	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$5,068,000		5,317,515.53	0.065%	36.798%
265	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$5,110,000		5,306,025.12	0.065%	36.863%
266	AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$5,115,000		5,290,908.28	0.065%	36.928%
267	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$5,200,000		5,235,332.86	0.064%	36.992%
268	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$5,400,000		5,228,401.34	0.064%	37.056%
269	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$5,180,000		5,218,985.09	0.064%	37.120%
270	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$5,144,000		5,218,555.44	0.064%	37.184%
271	ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$5,132,000		5,211,996.85	0.064%	37.247%
272	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	5/1/2027	USD \$5,100,000		5,201,190.94	0.064%	37.311%
273	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$5,180,000		5,189,519.08	0.064%	37.375%
274	AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/5/2024	USD \$4,921,000		5,173,903.92	0.063%	37.438%
275	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,120,000		5,170,280.04	0.063%	37.501%
276	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$5,000,000		5,167,824.00	0.063%	37.565%
277	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$4,900,000		5,158,067.96	0.063%	37.628%
278	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$5,000,000		5,157,796.55	0.063%	37.691%
279	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$5,000,000		5,137,471.60	0.063%	37.754%
280	MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$4,972,000		5,125,256.03	0.063%	37.817%
281	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$5,000,000		5,122,189.30	0.063%	37.880%
282	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$5,044,000		5,116,939.17	0.063%	37.942%
283	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$5,071,000		5,099,171.84	0.062%	38.005%
284	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$5,000,000		5,090,211.00	0.062%	38.067%
285	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$5,000,000		5,072,167.35	0.062%	38.129%
286	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$4,900,000		5,063,425.73	0.062%	38.191%
287	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$5,000,000		5,056,936.75	0.062%	38.253%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
288	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	3.550%	1/15/2026	USD \$4,856,000		5,024,901.97	0.062%	38.315%
289	PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	6/1/2023	USD \$4,914,000		5,023,368.54	0.062%	38.376%
290	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$4,823,000		5,012,403.36	0.061%	38.438%
291	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	1/17/2023	USD \$5,029,000		5,001,943.13	0.061%	38.499%
292	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$5,000,000		4,999,845.70	0.061%	38.560%
293	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000		4,995,189.35	0.061%	38.621%
294	INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	6/15/2025	USD \$3,885,000		4,961,809.34	0.061%	38.682%
295	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$4,714,000		4,945,098.57	0.061%	38.743%
296	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$4,850,000		4,910,842.33	0.060%	38.803%
297	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	9/8/2024	USD \$4,875,000		4,904,617.67	0.060%	38.863%
298	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$5,000,000		4,899,428.55	0.060%	38.923%
299	ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$5,000,000		4,898,759.95	0.060%	38.983%
300	CMS ENERGY CORP SR UNSECURED 05/26 3	3.000%	5/15/2026	USD \$5,000,000		4,898,597.25	0.060%	39.043%
301	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$4,791,000		4,897,407.49	0.060%	39.103%
302	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$4,750,000		4,819,704.64	0.059%	39.162%
303	GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/15/2022	USD \$4,856,000		4,806,866.85	0.059%	39.221%
304	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$4,661,000		4,792,999.43	0.059%	39.280%
305	EVERSOURCE ENERGY SR UNSECURED 05/23 2.8	2.800%	5/1/2023	USD \$4,798,000		4,789,228.63	0.059%	39.338%
306	SOUTHERN CO SR UNSECURED 07/26 3.25	3.250%	7/1/2026	USD \$4,860,000		4,783,908.49	0.059%	39.397%
307	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	1/25/2023	USD \$4,697,000		4,757,613.52	0.058%	39.455%
308	ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$4,547,000		4,748,535.59	0.058%	39.514%
309	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$5,000,000		4,744,461.70	0.058%	39.572%
310	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$4,700,000		4,702,350.00	0.058%	39.629%
311	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$4,540,000		4,693,354.71	0.057%	39.687%
312	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$4,532,000		4,677,199.62	0.057%	39.744%
313	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$3,821,000		4,664,071.52	0.057%	39.801%
314	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$4,597,000		4,659,023.55	0.057%	39.858%
315	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$4,233,000		4,645,863.50	0.057%	39.915%
316	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$4,532,000		4,637,478.18	0.057%	39.972%
317	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$4,532,000		4,626,520.07	0.057%	40.029%
318	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	3.000%	2/11/2023	USD \$4,532,000		4,618,214.46	0.057%	40.085%
319	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$4,532,000		4,605,305.33	0.056%	40.142%
320	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$4,485,000		4,590,481.23	0.056%	40.198%
321	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$4,403,000		4,583,208.27	0.056%	40.254%
322	PEPSICO INC SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$4,532,000		4,576,502.88	0.056%	40.310%
323	NORFOLK SOUTHERN CORP SR UNSECURED 02/23 2.903	2.903%	2/15/2023	USD \$4,532,000		4,559,895.37	0.056%	40.366%
324	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$4,383,000		4,558,733.19	0.056%	40.422%
325	TIME WARNER INC COMPANY GUAR 02/27 3.8	3.800%	2/15/2027	USD \$4,570,000		4,555,927.37	0.056%	40.478%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
326	COMCAST CORP COMPANY GUAR 03/24 3.6	3.600%	3/1/2024	USD \$4,375,000		4,554,338.73	0.056%	40.533%
327	IBM CORP SR UNSECURED 08/23 3.375	3.375%	8/1/2023	USD \$4,409,000		4,553,753.42	0.056%	40.589%
328	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$4,284,000		4,550,371.11	0.056%	40.645%
329	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$4,600,000		4,538,200.38	0.056%	40.701%
330	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	5/15/2023	USD \$4,496,000		4,536,825.39	0.056%	40.756%
331	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$4,399,000		4,534,897.03	0.056%	40.812%
332	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$4,500,000		4,513,505.58	0.055%	40.867%
333	REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$4,095,000		4,504,267.81	0.055%	40.922%
334	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	3/1/2025	USD \$4,532,000		4,502,994.75	0.055%	40.977%
335	APPLE INC SR UNSECURED 02/25 2.5	2.500%	2/9/2025	USD \$4,613,000		4,494,214.88	0.055%	41.032%
336	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$4,273,000		4,469,381.87	0.055%	41.087%
337	SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/1/2023	USD \$4,254,000		4,457,632.09	0.055%	41.142%
338	FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$4,408,000		4,424,961.94	0.054%	41.196%
339	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	6/15/2025	USD \$4,338,000		4,413,988.23	0.054%	41.250%
340	COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	8/15/2025	USD \$4,266,000		4,363,279.05	0.053%	41.304%
341	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$4,329,000		4,360,906.63	0.053%	41.357%
342	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$4,520,000		4,314,314.87	0.053%	41.410%
343	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$4,284,000		4,296,852.00	0.053%	41.462%
344	AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	USD \$4,047,000		4,257,016.88	0.052%	41.515%
345	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$3,933,000		4,244,291.88	0.052%	41.567%
346	XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	5/15/2024	USD \$4,340,000		4,232,214.84	0.052%	41.618%
347	MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	USD \$4,174,000		4,178,670.41	0.051%	41.670%
348	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	9/15/2023	USD \$3,885,000		4,171,499.60	0.051%	41.721%
349	RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	USD \$4,050,000		4,151,458.13	0.051%	41.772%
350	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$4,011,000		4,147,400.07	0.051%	41.822%
351	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	4/15/2024	USD \$3,949,000		4,137,730.69	0.051%	41.873%
352	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$4,000,000		4,122,027.00	0.050%	41.924%
353	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$4,021,000		4,121,934.26	0.050%	41.974%
354	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	4.700%	4/1/2021	USD \$3,885,000		4,119,202.06	0.050%	42.025%
355	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,092,000		4,117,723.17	0.050%	42.075%
356	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$4,030,000		4,055,846.93	0.050%	42.125%
357	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$4,250,000		4,052,370.88	0.050%	42.174%
358	LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/1/2023	USD \$3,885,000		4,030,709.18	0.049%	42.224%
359	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$3,885,000		4,025,284.82	0.049%	42.273%
360	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$3,996,000		4,016,363.50	0.049%	42.322%
361	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	8/11/2020	USD \$3,800,000		4,000,384.07	0.049%	42.371%
362	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$3,765,000		3,992,659.20	0.049%	42.420%
363	NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$2,740,000		3,988,517.14	0.049%	42.469%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
364	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$3,929,000		3,986,630.57	0.049%	42.518%
365	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	USD \$3,885,000		3,955,513.18	0.048%	42.566%
366	COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/15/2022	USD \$2,991,000		3,926,420.15	0.048%	42.614%
367	VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$3,964,000		3,923,514.48	0.048%	42.662%
368	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$3,930,000		3,916,274.59	0.048%	42.710%
369	CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	6/15/2022	USD \$3,885,000		3,910,022.12	0.048%	42.758%
370	PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	USD \$3,788,000		3,876,767.35	0.047%	42.806%
371	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$3,900,000		3,836,288.55	0.047%	42.853%
372	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$5,000,000		3,836,259.35	0.047%	42.900%
373	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$5,000,000		3,834,709.14	0.047%	42.947%
374	FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	2/1/2025	USD \$3,788,000		3,826,849.35	0.047%	42.994%
375	HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$3,685,000		3,801,330.25	0.047%	43.040%
376	LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$3,805,000		3,771,083.49	0.046%	43.086%
377	EOG RESOURCES INC SR UNSECURED 03/23 2.625	2.625%	3/15/2023	USD \$3,800,000		3,750,259.56	0.046%	43.132%
378	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$3,635,000		3,729,662.12	0.046%	43.178%
379	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$3,703,000		3,705,468.94	0.045%	43.223%
380	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$3,700,000		3,685,898.97	0.045%	43.269%
381	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$3,601,000		3,669,407.87	0.045%	43.314%
382	LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/15/2019	USD \$3,500,000		3,641,874.60	0.045%	43.358%
383	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$3,500,000		3,578,285.27	0.044%	43.402%
384	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$3,500,000		3,577,757.33	0.044%	43.446%
385	BOEING CO SR UNSECURED 10/25 2.6	2.600%	10/30/2025	USD \$3,610,000		3,568,022.34	0.044%	43.490%
386	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,500,000		3,539,670.33	0.043%	43.533%
387	WASTE MANAGEMENT INC COMPANY GUAR 03/25 3.125	3.125%	3/1/2025	USD \$3,500,000		3,521,337.68	0.043%	43.576%
388	KROGER CO SR UNSECURED 08/23 3.85	3.850%	8/1/2023	USD \$3,380,000		3,507,788.74	0.043%	43.619%
389	STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	8/15/2022	USD \$3,237,000		3,454,452.89	0.042%	43.661%
390	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$3,237,000		3,418,154.72	0.042%	43.703%
391	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$3,500,000		3,410,239.88	0.042%	43.745%
392	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$3,275,000		3,401,963.50	0.042%	43.787%
393	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$3,237,000		3,382,228.91	0.041%	43.828%
394	PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	USD \$3,237,000		3,381,527.00	0.041%	43.870%
395	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$3,237,000		3,376,905.57	0.041%	43.911%
396	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$3,295,000		3,364,102.05	0.041%	43.952%
397	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$3,050,000		3,359,893.08	0.041%	43.993%
398	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	1/31/2022	USD \$3,237,000		3,359,173.99	0.041%	44.034%
399	CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	USD \$3,237,000		3,337,806.65	0.041%	44.075%
400	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	3/11/2024	USD \$3,237,000		3,330,506.47	0.041%	44.116%
401	MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	5/15/2022	USD \$3,237,000		3,316,494.15	0.041%	44.157%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
402	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	2/15/2023	USD \$3,300,000		3,305,748.53	0.040%	44.197%
403	DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	USD \$3,237,000		3,305,616.28	0.040%	44.238%
404	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$3,300,000		3,301,340.36	0.040%	44.278%
405	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$3,310,000		3,290,669.47	0.040%	44.319%
406	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	9/8/2024	USD \$3,237,000		3,282,225.36	0.040%	44.359%
407	ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$3,237,000		3,278,142.01	0.040%	44.399%
408	BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	8/15/2022	USD \$3,256,000		3,278,012.12	0.040%	44.439%
409	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$3,330,000		3,277,225.39	0.040%	44.479%
410	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$3,200,000		3,274,922.40	0.040%	44.519%
411	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	3/1/2023	USD \$3,237,000		3,260,379.43	0.040%	44.559%
412	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$3,252,000		3,257,538.32	0.040%	44.599%
413	WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	6/1/2025	USD \$3,237,000		3,245,529.04	0.040%	44.639%
414	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$3,237,000		3,240,800.59	0.040%	44.679%
415	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	5.625%	7/1/2020	USD \$3,000,000		3,236,565.27	0.040%	44.718%
416	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$3,050,000		3,224,100.37	0.039%	44.758%
417	MICROSOFT CORP SR UNSECURED 11/25 3.125	3.125%	11/3/2025	USD \$3,145,000		3,205,970.10	0.039%	44.797%
418	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$3,250,000		3,162,879.20	0.039%	44.836%
419	SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	5/1/2023	USD \$3,172,000		3,145,912.14	0.039%	44.874%
420	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$3,000,000		3,125,701.95	0.038%	44.913%
421	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$3,000,000		3,123,741.00	0.038%	44.951%
422	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$3,125,000		3,094,034.47	0.038%	44.989%
423	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	2/1/2026	USD \$3,000,000		3,077,357.37	0.038%	45.027%
424	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$3,000,000		3,070,299.60	0.038%	45.064%
425	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$3,011,000		3,058,247.89	0.037%	45.102%
426	ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/1/2023	USD \$2,932,000		3,044,452.08	0.037%	45.139%
427	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	1/14/2026	USD \$3,000,000		3,042,152.55	0.037%	45.176%
428	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$3,049,000		3,034,777.24	0.037%	45.213%
429	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$3,059,000		3,027,922.33	0.037%	45.250%
430	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,000,000		3,016,800.00	0.037%	45.287%
431	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$2,849,000		3,008,291.49	0.037%	45.324%
432	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119	3.119%	5/4/2026	USD \$3,000,000		3,008,091.06	0.037%	45.361%
433	CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$2,876,000		2,995,450.03	0.037%	45.398%
434	CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	2.700%	3/13/2023	USD \$3,000,000		2,988,512.46	0.037%	45.434%
435	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	5/6/2022	USD \$2,881,000		2,958,982.25	0.036%	45.471%
436	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,959,000		2,952,769.44	0.036%	45.507%
437	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$2,950,000		2,946,813.50	0.036%	45.543%
438	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$3,000,000		2,939,527.47	0.036%	45.579%
439	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$2,780,000		2,926,105.87	0.036%	45.615%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
440	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$2,866,000		2,903,948.56	0.036%	45.650%
441	PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$2,843,000		2,883,708.26	0.035%	45.686%
442	CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	USD \$2,742,000		2,836,371.93	0.035%	45.720%
443	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$2,833,000		2,832,354.05	0.035%	45.755%
444	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$2,721,000		2,757,554.40	0.034%	45.789%
445	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$2,725,000		2,744,137.57	0.034%	45.823%
446	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$2,698,000		2,740,018.41	0.034%	45.856%
447	JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	3/15/2021	USD \$2,590,000		2,736,902.00	0.034%	45.890%
448	BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	8/15/2021	USD \$2,590,000		2,736,031.14	0.034%	45.923%
449	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$2,803,000		2,733,080.45	0.033%	45.957%
450	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$2,635,000		2,719,860.68	0.033%	45.990%
451	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,800,000		2,712,291.54	0.033%	46.023%
452	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$2,719,000		2,700,463.73	0.033%	46.056%
453	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$2,590,000		2,686,673.51	0.033%	46.089%
454	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$2,495,000		2,652,240.76	0.032%	46.122%
455	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$2,590,000		2,600,386.70	0.032%	46.154%
456	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	5/28/2024	USD \$2,498,000		2,594,659.44	0.032%	46.185%
457	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$2,590,000		2,583,339.12	0.032%	46.217%
458	OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	10/1/2021	USD \$2,335,000		2,581,260.59	0.032%	46.249%
459	CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	6/26/2022	USD \$2,561,000		2,568,760.83	0.031%	46.280%
460	MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	8/15/2025	USD \$2,266,000		2,558,976.85	0.031%	46.311%
461	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$2,470,000		2,544,442.61	0.031%	46.343%
462	ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	4/1/2025	USD \$2,590,000		2,542,789.69	0.031%	46.374%
463	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,942,000		2,532,581.62	0.031%	46.405%
464	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$2,500,000		2,515,966.58	0.031%	46.436%
465	MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$2,500,000		2,489,731.33	0.031%	46.466%
466	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$2,266,000		2,463,977.52	0.030%	46.496%
467	NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	2/15/2023	USD \$2,362,000		2,457,208.98	0.030%	46.526%
468	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$2,350,000		2,452,630.66	0.030%	46.556%
469	WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$2,310,000		2,451,967.63	0.030%	46.586%
470	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$2,445,000		2,446,569.62	0.030%	46.616%
471	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,300,000		2,407,869.56	0.029%	46.646%
472	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$2,269,000		2,402,681.79	0.029%	46.675%
473	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$2,392,000		2,395,062.17	0.029%	46.705%
474	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$2,266,000		2,345,342.13	0.029%	46.733%
475	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$2,303,000		2,340,773.51	0.029%	46.762%
476	STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$2,384,000		2,337,382.19	0.029%	46.791%
477	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$2,156,000		2,331,422.06	0.029%	46.819%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
478	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$2,400,000		2,273,855.83	0.028%	46.847%
479	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$2,250,000		2,255,936.13	0.028%	46.875%
480	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	3/1/2024	USD \$2,140,000		2,254,743.72	0.028%	46.902%
481	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,120,000		2,253,468.20	0.028%	46.930%
482	HEINEKEN NV SR UNSECURED 144A 04/23 2.75	2.750%	4/1/2023	USD \$2,245,000		2,252,957.74	0.028%	46.958%
483	ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	5/15/2022	USD \$2,202,000		2,219,372.28	0.027%	46.985%
484	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$2,104,000		2,185,547.63	0.027%	47.012%
485	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,170,000		2,168,076.66	0.027%	47.038%
486	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$2,030,000		2,159,937.46	0.026%	47.065%
487	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$2,009,000		2,134,618.55	0.026%	47.091%
488	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,979,000		2,125,687.72	0.026%	47.117%
489	BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$2,000,000		2,123,381.36	0.026%	47.143%
490	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$2,116,000		2,116,457.06	0.026%	47.169%
491	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	3/15/2022	USD \$2,056,000		2,115,232.23	0.026%	47.195%
492	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$2,116,000		2,111,173.40	0.026%	47.221%
493	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	6/1/2022	USD \$1,942,000		2,104,734.45	0.026%	47.246%
494	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	3/15/2024	USD \$1,937,000		2,101,369.00	0.026%	47.272%
495	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	8/1/2024	USD \$2,072,000		2,095,741.80	0.026%	47.298%
496	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$2,000,000		2,088,417.62	0.026%	47.323%
497	WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	6/1/2022	USD \$1,942,000		2,085,012.90	0.026%	47.349%
498	MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	3/15/2025	USD \$2,000,000		2,066,283.32	0.025%	47.374%
499	CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/3/2022	USD \$2,040,000		2,062,494.88	0.025%	47.399%
500	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$2,000,000		2,055,520.40	0.025%	47.425%
501	CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	3/4/2024	USD \$1,942,000		2,048,126.86	0.025%	47.450%
502	KROGER CO SR UNSECURED 01/21 3.3	3.300%	1/15/2021	USD \$2,000,000		2,044,717.84	0.025%	47.475%
503	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$2,000,000		2,043,295.88	0.025%	47.500%
504	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$2,000,000		2,020,959.82	0.025%	47.525%
505	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	7/15/2022	USD \$2,035,000		2,020,042.75	0.025%	47.549%
506	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$2,000,000		2,012,774.24	0.025%	47.574%
507	ANALOG DEVICES INC SR UNSECURED 12/26 3.5	3.500%	12/5/2026	USD \$2,000,000		2,012,144.38	0.025%	47.599%
508	NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	8/23/2021	USD \$1,942,000		2,009,793.76	0.025%	47.623%
509	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$2,000,000		2,008,441.98	0.025%	47.648%
510	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$1,959,000		1,993,690.85	0.024%	47.672%
511	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,942,000		1,991,675.97	0.024%	47.697%
512	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$1,942,000		1,990,569.46	0.024%	47.721%
513	SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	2/1/2022	USD \$1,965,000		1,990,283.54	0.024%	47.745%
514	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	3/3/2023	USD \$1,942,000		1,981,618.20	0.024%	47.770%
515	PFIZER INC SR UNSECURED 06/23 3	3.000%	6/15/2023	USD \$1,942,000		1,978,296.93	0.024%	47.794%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
516	WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,852,000		1,972,501.45	0.024%	47.818%
517	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,964,000		1,961,532.31	0.024%	47.842%
518	VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$1,878,000		1,956,741.08	0.024%	47.866%
519	INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	USD \$1,942,000		1,954,092.93	0.024%	47.890%
520	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$1,935,000		1,946,161.53	0.024%	47.914%
521	CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	2.500%	8/2/2022	USD \$1,962,000		1,943,879.89	0.024%	47.938%
522	BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$2,000,000		1,941,347.36	0.024%	47.961%
523	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$1,946,000		1,940,974.73	0.024%	47.985%
524	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$1,942,000		1,938,772.51	0.024%	48.009%
525	MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	2/12/2025	USD \$1,942,000		1,933,226.96	0.024%	48.033%
526	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$1,942,000		1,930,579.60	0.024%	48.056%
527	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$2,000,000		1,918,058.74	0.023%	48.080%
528	CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	2.400%	12/15/2022	USD \$1,942,000		1,917,706.90	0.023%	48.103%
529	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	8/15/2026	USD \$2,050,000		1,914,240.66	0.023%	48.127%
530	CATERPILLAR INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$1,844,000		1,914,058.63	0.023%	48.150%
531	MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	1/15/2022	USD \$1,878,000		1,887,171.53	0.023%	48.173%
532	MASTERCARD INC SR UNSECURED 04/24 3.375	3.375%	4/1/2024	USD \$1,808,000		1,881,809.81	0.023%	48.196%
533	PNC FINANCIAL SERVICES SR UNSECURED 03/22 3.3	3.300%	3/8/2022	USD \$1,804,000		1,859,308.37	0.023%	48.219%
534	GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	5/15/2022	USD \$1,851,000		1,855,235.48	0.023%	48.242%
535	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$1,849,000		1,852,768.61	0.023%	48.265%
536	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	2.950%	4/1/2022	USD \$1,806,000		1,831,541.12	0.022%	48.287%
537	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$1,745,000		1,824,982.32	0.022%	48.309%
538	EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$1,742,000		1,823,585.28	0.022%	48.332%
539	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,737,000		1,816,991.66	0.022%	48.354%
540	INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$1,750,000		1,813,878.50	0.022%	48.376%
541	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	3.000%	3/15/2023	USD \$1,786,000		1,780,082.91	0.022%	48.398%
542	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,716,000		1,775,717.23	0.022%	48.420%
543	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$1,750,000		1,760,709.16	0.022%	48.441%
544	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$1,700,000		1,691,007.24	0.021%	48.462%
545	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$1,677,000		1,681,665.18	0.021%	48.483%
546	CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$1,567,000		1,645,794.37	0.020%	48.503%
547	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,600,000		1,626,776.05	0.020%	48.523%
548	PERRIGO FINANCE UNLIMITED COMPANY GUAR 12/21 3.5	3.500%	12/15/2021	USD \$1,594,000		1,620,695.63	0.020%	48.543%
549	NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$1,574,000		1,609,949.31	0.020%	48.562%
550	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$1,600,000		1,607,328.11	0.020%	48.582%
551	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	2/1/2021	USD \$1,534,000		1,606,282.28	0.020%	48.602%
552	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	8/15/2019	USD \$1,587,000		1,589,767.25	0.019%	48.621%
553	MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	8/15/2021	USD \$1,303,000		1,589,505.97	0.019%	48.641%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
554	CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	1/14/2022	USD \$1,489,000		1,588,845.15	0.019%	48.660%
555	HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	4/15/2021	USD \$1,496,000		1,579,581.95	0.019%	48.679%
556	CBS CORP COMPANY GUAR 07/30 7.875	7.875%	7/30/2030	USD \$1,150,000		1,566,642.98	0.019%	48.699%
557	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/1/2023	USD \$1,489,000		1,565,340.79	0.019%	48.718%
558	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,503,000		1,565,166.50	0.019%	48.737%
559	DANAHER CORP SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$1,500,000		1,552,218.63	0.019%	48.756%
560	NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	3/4/2020	USD \$1,410,000		1,535,378.99	0.019%	48.775%
561	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$1,500,000		1,532,592.63	0.019%	48.794%
562	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$1,450,000		1,531,366.66	0.019%	48.812%
563	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$1,431,000		1,529,344.80	0.019%	48.831%
564	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$1,537,000		1,519,585.79	0.019%	48.850%
565	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$1,533,000		1,518,611.35	0.019%	48.868%
566	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,466,000		1,483,263.91	0.018%	48.886%
567	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$1,500,000		1,475,825.04	0.018%	48.905%
568	CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$1,402,000		1,465,515.03	0.018%	48.923%
569	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$1,361,000		1,439,638.51	0.018%	48.940%
570	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	5/15/2022	USD \$1,424,000		1,432,027.17	0.018%	48.958%
571	RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/15/2022	USD \$1,424,000		1,423,201.92	0.017%	48.975%
572	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,353,000		1,411,869.96	0.017%	48.992%
573	WILLIAMS PARTNERS LP SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$1,400,000		1,389,048.02	0.017%	49.009%
574	SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$1,375,000		1,381,027.55	0.017%	49.026%
575	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$1,382,000		1,379,067.66	0.017%	49.043%
576	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$1,348,000		1,346,666.83	0.016%	49.060%
577	TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	10/1/2020	USD \$1,295,000		1,342,829.37	0.016%	49.076%
578	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$1,295,000		1,335,354.41	0.016%	49.093%
579	ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/1/2023	USD \$1,263,000		1,332,583.22	0.016%	49.109%
580	STARBUCKS CORP SR UNSECURED 10/23 3.85	3.850%	10/1/2023	USD \$1,245,000		1,323,901.13	0.016%	49.125%
581	CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$1,295,000		1,323,689.04	0.016%	49.141%
582	ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,300,000		1,320,114.86	0.016%	49.158%
583	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$1,218,000		1,317,983.73	0.016%	49.174%
584	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$1,295,000		1,312,556.55	0.016%	49.190%
585	HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$1,295,000		1,305,838.30	0.016%	49.206%
586	EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$1,307,000		1,302,281.17	0.016%	49.222%
587	AUTOZONE INC SR UNSECURED 07/23 3.125	3.125%	7/15/2023	USD \$1,285,000		1,287,484.80	0.016%	49.237%
588	ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,200,000		1,283,778.80	0.016%	49.253%
589	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$1,300,000		1,273,730.11	0.016%	49.269%
590	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,253,000		1,259,268.63	0.015%	49.284%
591	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$1,200,000		1,257,438.60	0.015%	49.300%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
592	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$1,237,000		1,252,947.74	0.015%	49.315%
593	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$1,200,000		1,218,703.66	0.015%	49.330%
594	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/1/2024	USD \$1,200,000		1,215,227.64	0.015%	49.345%
595	TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$1,165,000		1,214,504.82	0.015%	49.360%
596	BOEING CO SR UNSECURED 08/21 8.75	8.750%	8/15/2021	USD \$988,000		1,207,008.93	0.015%	49.374%
597	MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$1,156,000		1,182,587.42	0.014%	49.389%
598	DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/1/2025	USD \$1,117,000		1,180,032.89	0.014%	49.403%
599	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$1,189,000		1,178,961.39	0.014%	49.418%
600	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	USD \$1,156,000		1,176,373.42	0.014%	49.432%
601	TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	3/29/2021	USD \$1,102,000		1,172,820.01	0.014%	49.447%
602	BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$1,166,000		1,165,617.55	0.014%	49.461%
603	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,164,000		1,161,796.65	0.014%	49.475%
604	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$1,162,000		1,160,154.19	0.014%	49.489%
605	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$1,152,000		1,154,352.58	0.014%	49.503%
606	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$1,100,000		1,153,357.00	0.014%	49.518%
607	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$1,138,000		1,147,593.62	0.014%	49.532%
608	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$1,125,000		1,136,221.88	0.014%	49.546%
609	NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	USD \$1,101,000		1,118,904.10	0.014%	49.559%
610	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$1,090,000		1,105,476.46	0.014%	49.573%
611	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$1,100,000		1,102,455.68	0.014%	49.586%
612	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$1,062,000		1,095,412.87	0.013%	49.600%
613	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$868,000		1,091,572.71	0.013%	49.613%
614	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	4/15/2021	USD \$1,036,000		1,089,397.68	0.013%	49.626%
615	MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$1,045,000		1,071,398.56	0.013%	49.640%
616	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,058,000		1,066,848.09	0.013%	49.653%
617	CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$1,058,000		1,063,763.90	0.013%	49.666%
618	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$1,058,000		1,059,399.73	0.013%	49.679%
619	PROCTER + GAMBLE CO/THE SR UNSECURED 11/26 2.45	2.450%	11/3/2026	USD \$1,090,000		1,050,448.45	0.013%	49.692%
620	REINSURANCE GRP OF AMER SR UNSECURED 06/21 5	5.000%	6/1/2021	USD \$971,000		1,038,652.24	0.013%	49.704%
621	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	7/2/2024	USD \$994,000		1,030,765.17	0.013%	49.717%
622	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$1,021,000		1,027,737.60	0.013%	49.729%
623	NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	3.250%	8/1/2023	USD \$1,000,000		1,021,596.67	0.013%	49.742%
624	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	3.000%	5/15/2022	USD \$987,000		1,011,299.79	0.012%	49.754%
625	DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/1/2023	USD \$971,000		1,007,493.84	0.012%	49.767%
626	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		1,005,457.95	0.012%	49.779%
627	NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$971,000		1,001,420.26	0.012%	49.791%
628	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$989,000		996,774.70	0.012%	49.804%
629	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	2.750%	2/3/2023	USD \$987,000		993,469.68	0.012%	49.816%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
630	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$982,000		983,776.57	0.012%	49.828%
631	PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/15/2021	USD \$911,000		983,718.75	0.012%	49.840%
632	INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$982,000		980,199.01	0.012%	49.852%
633	ROCHE HOLDINGS INC COMPANY GUAR 144A 05/26 2.625	2.625%	5/15/2026	USD \$1,000,000		973,370.78	0.012%	49.864%
634	MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/6/2018	USD \$973,000		971,363.51	0.012%	49.876%
635	VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	3/16/2021	USD \$913,000		968,000.91	0.012%	49.888%
636	AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$1,000,000		967,648.55	0.012%	49.899%
637	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$875,000		961,016.20	0.012%	49.911%
638	BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	3/17/2019	USD \$949,000		954,447.26	0.012%	49.923%
639	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$932,000		933,809.02	0.011%	49.934%
640	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$902,000		903,429.42	0.011%	49.945%
641	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$893,000		890,049.17	0.011%	49.956%
642	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$838,000		889,312.16	0.011%	49.967%
643	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/27 3.15	3.150%	9/19/2027	USD \$900,000		887,395.31	0.011%	49.978%
644	ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	9/11/2018	USD \$877,000		877,415.22	0.011%	49.989%
645	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$712,000		876,673.37	0.011%	49.999%
646	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$879,000		876,600.33	0.011%	50.010%
647	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$819,000		876,272.95	0.011%	50.021%
648	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$847,000		868,849.21	0.011%	50.032%
649	PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$843,000		856,417.26	0.010%	50.042%
650	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$622,000		855,465.55	0.010%	50.053%
651	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$853,000		854,864.15	0.010%	50.063%
652	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$836,000		845,047.78	0.010%	50.073%
653	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	USD \$793,000		838,573.27	0.010%	50.084%
654	WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$821,000		820,899.89	0.010%	50.094%
655	US BANCORP SR UNSECURED 01/21 2.35	2.350%	1/29/2021	USD \$815,000		817,285.01	0.010%	50.104%
656	MCDONALD S CORP SR UNSECURED 05/20 2.2	2.200%	5/26/2020	USD \$811,000		809,987.06	0.010%	50.114%
657	CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	2/28/2018	USD \$800,000		799,499.71	0.010%	50.123%
658	PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$809,000		798,795.74	0.010%	50.133%
659	CSX CORP SR UNSECURED 06/21 4.25	4.250%	6/1/2021	USD \$757,000		798,326.14	0.010%	50.143%
660	AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	8/1/2020	USD \$772,000		789,281.23	0.010%	50.153%
661	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$757,000		773,437.25	0.009%	50.162%
662	O REILLY AUTOMOTIVE INC SR UNSECURED 09/22 3.8	3.800%	9/1/2022	USD \$730,000		764,794.35	0.009%	50.172%
663	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$749,000		752,081.06	0.009%	50.181%
664	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$713,000		743,738.76	0.009%	50.190%
665	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$741,000		740,969.04	0.009%	50.199%
666	AT+T INC SR UNSECURED 02/18 5.5	5.500%	2/1/2018	USD \$698,000		702,041.63	0.009%	50.208%
667	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$699,000		697,794.04	0.009%	50.216%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
668	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$670,000		694,030.28	0.009%	50.225%
669	APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	4.300%	6/15/2021	USD \$647,000		687,917.15	0.008%	50.233%
670	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$647,000		684,823.15	0.008%	50.241%
671	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$647,000		684,449.34	0.008%	50.250%
672	BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	2.400%	8/15/2026	USD \$700,000		659,682.52	0.008%	50.258%
673	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$656,000		657,740.49	0.008%	50.266%
674	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$647,000		654,206.03	0.008%	50.274%
675	TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	2.250%	5/1/2023	USD \$665,000		652,731.01	0.008%	50.282%
676	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	4/15/2023	USD \$647,000		651,087.00	0.008%	50.290%
677	VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	3/15/2019	USD \$593,000		646,034.51	0.008%	50.298%
678	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$647,000		642,690.07	0.008%	50.306%
679	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	3/27/2020	USD \$635,000		633,718.54	0.008%	50.313%
680	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$626,000		629,037.98	0.008%	50.321%
681	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$614,000		605,983.25	0.007%	50.329%
682	SUNCOR ENERGY INC SR UNSECURED 05/18 6.05	6.050%	5/15/2018	USD \$589,000		599,325.16	0.007%	50.336%
683	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$578,000		580,996.42	0.007%	50.343%
684	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$550,000		580,232.00	0.007%	50.350%
685	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$553,000		579,851.84	0.007%	50.357%
686	MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$578,000		572,220.00	0.007%	50.364%
687	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$472,000		571,041.52	0.007%	50.371%
688	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$558,000		558,813.70	0.007%	50.378%
689	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$550,000		550,918.08	0.007%	50.385%
690	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$547,000		547,202.38	0.007%	50.392%
691	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$543,000		538,056.19	0.007%	50.398%
692	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$529,000		532,438.97	0.007%	50.405%
693	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$518,000		532,222.28	0.007%	50.411%
694	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$529,000		531,877.32	0.007%	50.418%
695	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$529,000		531,022.75	0.007%	50.424%
696	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$529,000		529,107.25	0.006%	50.431%
697	NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	6/14/2019	USD \$529,000		528,818.71	0.006%	50.437%
698	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$529,000		528,360.10	0.006%	50.444%
699	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	9/1/2020	USD \$486,000		520,511.30	0.006%	50.450%
700	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$504,000		515,116.62	0.006%	50.456%
701	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$503,000		505,652.48	0.006%	50.463%
702	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$498,000		502,024.55	0.006%	50.469%
703	INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$494,000		498,268.51	0.006%	50.475%
704	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$500,000		497,821.69	0.006%	50.481%
705	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$497,000		496,408.02	0.006%	50.487%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
706	ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	2/1/2019	USD \$497,000		496,357.68	0.006%	50.493%
707	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$476,000		479,453.51	0.006%	50.499%
708	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$444,000		447,672.93	0.005%	50.504%
709	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$407,000		429,750.47	0.005%	50.510%
710	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	2/15/2021	USD \$390,000		412,735.46	0.005%	50.515%
711	BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	5/15/2019	USD \$391,000		409,594.18	0.005%	50.520%
712	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$388,000		392,439.11	0.005%	50.525%
713	CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	USD \$391,000		391,068.81	0.005%	50.529%
714	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$346,000		348,617.69	0.004%	50.534%
715	RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$343,000		343,173.76	0.004%	50.538%
716	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$343,000		342,792.05	0.004%	50.542%
717	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$317,000		337,628.13	0.004%	50.546%
718	UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	2/15/2019	USD \$336,000		336,672.68	0.004%	50.550%
719	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$334,000		334,585.28	0.004%	50.554%
720	VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946	2.946%	3/15/2022	USD \$324,000		325,851.24	0.004%	50.558%
721	BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2.400%	2/1/2020	USD \$320,000		321,123.30	0.004%	50.562%
722	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$317,000		317,916.52	0.004%	50.566%
723	ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	1.950%	3/1/2019	USD \$314,000		314,015.95	0.004%	50.570%
724	EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	8/15/2022	USD \$300,000		309,546.83	0.004%	50.574%
725	LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	4/15/2022	USD \$295,000		302,708.98	0.004%	50.578%
726	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$300,000		301,959.41	0.004%	50.581%
727	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$296,000		296,386.67	0.004%	50.585%
728	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$295,000		293,892.42	0.004%	50.589%
729	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$264,000		279,630.38	0.003%	50.592%
730	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$264,000		263,085.23	0.003%	50.595%
731	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$235,000		251,614.72	0.003%	50.598%
732	NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$236,000		236,000.00	0.003%	50.601%
733	ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	3/1/2019	USD \$212,000		228,562.70	0.003%	50.604%
734	NORDEA BANK AB 05/18 1.625	1.625%	5/15/2018	USD \$227,000		226,956.33	0.003%	50.607%
735	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$212,000		225,560.78	0.003%	50.609%
736	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$210,000		225,447.60	0.003%	50.612%
737	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$212,000		224,602.98	0.003%	50.615%
738	INTESA SANPAOLO SPA COMPANY GUAR 01/18 3.875	3.875%	1/16/2018	USD \$213,000		213,454.24	0.003%	50.618%
739	BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	USD \$194,000		193,965.55	0.002%	50.620%
740	BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$185,000		189,226.10	0.002%	50.622%
741	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$176,000		177,923.26	0.002%	50.624%
742	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	2.050%	4/1/2019	USD \$177,000		177,079.46	0.002%	50.627%
743	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/1/2017	USD \$169,000		169,000.00	0.002%	50.629%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,135,569,439.48</b>		<b>50.664%</b>
744	UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	3.100%	6/1/2022	USD \$160,000		163,207.04	0.002%	50.631%
745	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$162,000		162,348.51	0.002%	50.633%
746	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$152,000		159,689.07	0.002%	50.635%
747	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	5/15/2018	USD \$157,000		156,689.41	0.002%	50.637%
748	KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	USD \$153,000		153,603.99	0.002%	50.638%
749	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$150,000		149,017.15	0.002%	50.640%
750	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$148,000		148,402.06	0.002%	50.642%
751	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$138,000		138,464.23	0.002%	50.644%
752	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$131,000		138,233.12	0.002%	50.645%
753	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$129,000		137,332.28	0.002%	50.647%
754	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	5/11/2022	USD \$133,000		135,051.25	0.002%	50.649%
755	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$132,000		133,084.70	0.002%	50.650%
756	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$117,000		126,310.62	0.002%	50.652%
757	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$122,000		121,541.28	0.001%	50.653%
758	RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	USD \$121,000		121,390.64	0.001%	50.655%
759	BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	3/10/2019	USD \$106,000		109,533.71	0.001%	50.656%
760	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$88,000		92,596.10	0.001%	50.657%
761	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$88,000		87,275.19	0.001%	50.659%
762	VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	6/10/2019	USD \$83,000		87,017.84	0.001%	50.660%
763	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	9/15/2019	USD \$69,000		72,294.58	0.001%	50.660%
764	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$67,000		67,674.01	0.001%	50.661%
765	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$54,000		54,303.83	0.001%	50.662%
766	ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$53,000		53,359.67	0.001%	50.663%
767	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$42,000		45,556.29	0.001%	50.663%
768	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$32,000		32,106.31	0.000%	50.664%
769	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$17,000		17,952.83	0.000%	50.664%
<b>Currency Forward Contract</b>						<b>1,985,661.67</b>		<b>0.024%</b>
770	SEK180118		1/18/2018	-803,184,123	96,300,706.21	1,657,825.91	0.020%	50.684%
771	CAD180123		1/23/2018	-31,082,783	24,112,059.06	482,347.99	0.006%	50.690%
772	EUR180117		1/17/2018	-11,796,211	14,083,006.33	-154,512.23	-0.002%	50.688%
<b>Sovereign Bond</b>						<b>4,025,215,029.94</b>		<b>49.312%</b>
773	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$111,500,000		157,063,025.50	1.924%	52.612%
774	FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$153,200,000		155,435,034.80	1.904%	54.516%
775	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$111,000,000		147,001,289.34	1.801%	56.317%
776	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$127,000,000		119,533,789.38	1.464%	57.782%
777	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$110,000,000		108,354,296.60	1.327%	59.109%
778	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$98,000,000		99,217,344.24	1.215%	60.325%
779	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$105,000,000		97,584,375.00	1.195%	61.520%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>4,025,215,029.94</b>	<b>49.312%</b>	
780	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$101,400,000		95,728,900.80	1.173%	62.693%
781	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$94,000,000		91,620,625.00	1.122%	63.815%
782	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$70,849,700		90,150,708.47	1.104%	64.920%
783	US TREASURY N/B 08/22 1.625	1.625%	8/15/2022	USD \$90,000,000		88,069,922.10	1.079%	65.999%
784	US TREASURY N/B 03/31 1.5	1.500%	3/31/2023	USD \$88,000,000		84,954,374.56	1.041%	67.039%
785	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$76,000,000		77,173,668.00	0.945%	67.985%
786	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$77,200,000		74,603,547.07	0.914%	68.899%
787	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$71,661,800		73,643,696.66	0.902%	69.801%
788	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$53,322,000		71,276,850.45	0.873%	70.674%
789	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$66,000,000		67,908,918.00	0.832%	71.506%
790	US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$69,000,000		67,409,765.28	0.826%	72.332%
791	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$49,947,600		66,703,458.94	0.817%	73.149%
792	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$51,740,900		62,954,123.17	0.771%	73.920%
793	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$43,131,000		62,202,622.45	0.762%	74.682%
794	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$65,000,000		61,325,976.40	0.751%	75.434%
795	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$45,172,500		61,032,282.42	0.748%	76.181%
796	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr424,000,000		59,153,190.50	0.725%	76.906%
797	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$58,500,000		58,241,777.49	0.714%	77.619%
798	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$55,925,000		57,483,853.45	0.704%	78.324%
799	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$44,667,400		56,793,901.40	0.696%	79.019%
800	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$54,757,200		54,656,669.07	0.670%	79.689%
801	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$40,370,500		53,347,407.89	0.654%	80.343%
802	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$39,317,200		52,866,275.92	0.648%	80.990%
803	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$52,327,700		52,481,003.94	0.643%	81.633%
804	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$49,865,200		51,766,310.75	0.634%	82.267%
805	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$50,000,000		48,498,047.00	0.594%	82.861%
806	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$36,867,900		46,747,345.08	0.573%	83.434%
807	US TREASURY N/B 05/21 8.125	8.125%	5/15/2021	USD \$37,017,100		44,618,619.23	0.547%	83.981%
808	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$44,700,000		44,301,890.63	0.543%	84.524%
809	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$35,789,200		43,604,107.52	0.534%	85.058%
810	FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$44,200,000		42,801,733.00	0.524%	85.582%
811	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$39,500,000		41,555,234.38	0.509%	86.091%
812	US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$29,750,000		39,483,828.13	0.484%	86.575%
813	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$38,243,000		37,733,870.94	0.462%	87.037%
814	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$37,695,000		37,670,385.17	0.461%	87.499%
815	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$26,010,600		36,485,962.86	0.447%	87.946%
816	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr300,000,000		35,779,344.04	0.438%	88.384%
817	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$28,959,300		35,608,626.92	0.436%	88.820%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>4,025,215,029.94</b>	<b>49.312%</b>	
818	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$25,883,600		35,489,853.20	0.435%	89.255%
819	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$31,741,000		33,529,573.61	0.411%	89.666%
820	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$25,623,000		33,220,860.08	0.407%	90.073%
821	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$32,225,000		32,765,219.90	0.401%	90.474%
822	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$22,491,000		32,134,488.56	0.394%	90.868%
823	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$29,750,000		31,269,451.50	0.383%	91.251%
824	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$26,870,000		28,191,090.42	0.345%	91.596%
825	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	USD \$24,920,000		24,929,045.96	0.305%	91.902%
826	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$17,421,000		24,277,696.55	0.297%	92.199%
827	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$25,000,000		24,211,914.00	0.297%	92.496%
828	US TREASURY N/B 07/20 2	2.000%	7/31/2020	USD \$23,360,300		23,433,300.94	0.287%	92.783%
829	FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$23,000,000		22,886,127.00	0.280%	93.063%
830	US TREASURY N/B 06/20 1.875	1.875%	6/30/2020	USD \$22,461,800		22,468,819.31	0.275%	93.338%
831	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$18,980,000		21,731,853.26	0.266%	93.605%
832	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$20,965,000		21,059,153.82	0.258%	93.863%
833	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$16,985,000		17,863,769.93	0.219%	94.081%
834	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$17,000,000		17,307,445.00	0.212%	94.293%
835	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$11,550,000		16,906,890.00	0.207%	94.501%
836	FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	3/8/2019	USD \$16,720,000		16,743,157.20	0.205%	94.706%
837	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$14,406,000		16,560,863.89	0.203%	94.909%
838	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$14,735,000		16,543,367.61	0.203%	95.111%
839	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$20,160,000		16,385,986.75	0.201%	95.312%
840	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$16,120,000		16,077,604.40	0.197%	95.509%
841	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$13,625,000		15,134,908.88	0.185%	95.694%
842	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$11,915,000		14,726,820.85	0.180%	95.875%
843	FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	9/14/2018	USD \$14,660,000		14,702,851.18	0.180%	96.055%
844	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$13,178,000		13,814,800.49	0.169%	96.224%
845	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$11,075,000		12,381,418.08	0.152%	96.376%
846	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$12,110,000		12,003,129.25	0.147%	96.523%
847	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$11,785,000		11,911,747.68	0.146%	96.669%
848	FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	9/13/2019	USD \$11,070,000		11,587,411.80	0.142%	96.811%
849	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$11,350,000		11,316,801.25	0.139%	96.949%
850	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$11,300,000		11,222,849.93	0.137%	97.087%
851	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$10,480,000		10,984,685.36	0.135%	97.221%
852	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$10,000,000		10,089,390.00	0.124%	97.345%
853	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$8,011,000		9,982,667.32	0.122%	97.467%
854	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$10,000,000		9,860,710.20	0.121%	97.588%
855	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$9,355,000		9,667,522.49	0.118%	97.707%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>4,025,215,029.94</b>	<b>49.312%</b>	
856	FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	6/8/2018	USD \$9,375,000		9,363,159.38	0.115%	97.821%
857	FANNIE MAE NOTES 01/30 7.125	7.125%	1/15/2030	USD \$6,474,000		9,323,375.72	0.114%	97.935%
858	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$8,535,000		8,828,842.98	0.108%	98.044%
859	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$7,680,000		8,226,616.32	0.101%	98.144%
860	FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	USD \$7,785,000		8,127,540.00	0.100%	98.244%
861	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$6,349,000		7,245,320.08	0.089%	98.333%
862	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$6,020,000		6,799,614.08	0.083%	98.416%
863	FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	9/3/2019	USD \$6,379,000		6,762,696.85	0.083%	98.499%
864	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$5,840,000		6,679,587.60	0.082%	98.581%
865	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$5,555,000		6,556,377.63	0.080%	98.661%
866	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$5,827,000		5,813,382.30	0.071%	98.732%
867	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$5,294,000		5,627,760.23	0.069%	98.801%
868	FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	3/18/2020	USD \$5,415,000		5,547,461.73	0.068%	98.869%
869	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$4,490,000		5,134,077.03	0.063%	98.932%
870	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$4,900,000		5,039,743.10	0.062%	98.994%
871	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$5,000,000		4,874,400.00	0.060%	99.053%
872	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$4,860,000		4,812,561.54	0.059%	99.112%
873	PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2.625%	2/13/2023	USD \$4,532,000		4,555,024.24	0.056%	99.168%
874	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$4,405,000		4,512,213.30	0.055%	99.224%
875	FANNIE MAE NOTES 06/20 1.5	1.500%	6/22/2020	USD \$4,549,000		4,500,839.74	0.055%	99.279%
876	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$3,295,000		3,343,130.07	0.041%	99.320%
877	TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	USD \$3,237,000		3,238,052.03	0.040%	99.359%
878	FEDERAL HOME LOAN BANK BONDS 06/18 4.75	4.750%	6/8/2018	USD \$3,170,000		3,222,761.48	0.039%	99.399%
879	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$3,005,000		3,158,585.55	0.039%	99.437%
880	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$2,995,000		3,007,872.51	0.037%	99.474%
881	FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	9/3/2019	USD \$2,695,000		2,846,895.59	0.035%	99.509%
882	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$2,470,000		2,796,924.26	0.034%	99.543%
883	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$2,260,000		2,474,627.68	0.030%	99.574%
884	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	4/17/2018	USD \$2,456,000		2,451,338.51	0.030%	99.604%
885	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,942,000		2,418,234.72	0.030%	99.633%
886	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$2,007,000		2,182,088.67	0.027%	99.660%
887	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$2,116,000		2,110,286.80	0.026%	99.686%
888	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$1,797,000		2,061,809.51	0.025%	99.711%
889	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$1,827,000		2,011,802.88	0.025%	99.736%
890	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	5/29/2018	USD \$1,964,000		1,959,612.15	0.024%	99.760%
891	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$1,795,000		1,853,954.98	0.023%	99.783%
892	FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	5/7/2020	USD \$1,677,000		1,786,060.34	0.022%	99.805%
893	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$1,555,000		1,699,056.76	0.021%	99.825%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>4,025,215,029.94</b>		<b>49.312%</b>
894	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$1,497,000		1,680,404.96	0.021%	99.846%
895	FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	8/15/2019	USD \$1,585,000		1,673,072.11	0.020%	99.866%
896	FANNIE MAE NOTES 09/18 1.875	1.875%	9/18/2018	USD \$1,499,000		1,501,858.59	0.018%	99.885%
897	FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	9/13/2019	USD \$1,495,000		1,479,933.39	0.018%	99.903%
898	ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	6/29/2022	USD \$1,101,000		1,101,720.42	0.013%	99.916%
899	FANNIE MAE NOTES 02/19 1.875	1.875%	2/19/2019	USD \$1,058,000		1,059,540.45	0.013%	99.929%
900	KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	3/15/2018	USD \$982,000		980,884.45	0.012%	99.941%
901	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	9/12/2018	USD \$814,000		814,644.69	0.010%	99.951%
902	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$600,000		710,106.60	0.009%	99.960%
903	FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	2/13/2023	USD \$583,000		655,347.39	0.008%	99.968%
904	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$529,000		529,073.53	0.006%	99.975%
905	FREDDIE MAC NOTES 05/19 1.75	1.750%	5/30/2019	USD \$529,000		528,797.39	0.006%	99.981%
906	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	3/6/2019	USD \$528,000		527,060.69	0.006%	99.988%
907	ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$529,000		525,012.65	0.006%	99.994%
908	JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	7/31/2018	USD \$491,000		490,656.70	0.006%	100.000%
<b>Total</b>						<b>8,162,770,131.09</b>		<b>100.00%</b>