

DFA Investment Grade Portfolio

As of February 28, 2018 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99	48.779%	
1	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$42,108,000		40,729,259.86	0.496%	0.496%
2	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$39,785,000		37,179,217.37	0.453%	0.949%
3	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$33,607,000		33,121,366.08	0.403%	1.353%
4	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	3/15/2024	USD \$32,923,000		33,054,207.70	0.403%	1.755%
5	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$33,128,000		32,240,888.81	0.393%	2.148%
6	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$30,987,000		30,811,501.10	0.375%	2.523%
7	SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$31,117,000		30,732,040.70	0.374%	2.898%
8	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$29,999,000		29,544,662.45	0.360%	3.258%
9	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$29,810,000		28,557,611.85	0.348%	3.606%
10	APPLE INC SR UNSECURED 05/23 2.4	2.400%	5/3/2023	USD \$28,569,000		27,638,803.93	0.337%	3.942%
11	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$29,634,000		27,523,142.62	0.335%	4.278%
12	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$27,858,000		26,985,669.63	0.329%	4.606%
13	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$26,976,000		26,567,744.14	0.324%	4.930%
14	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$27,267,000		26,477,858.66	0.323%	5.253%
15	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$28,083,000		25,908,941.64	0.316%	5.568%
16	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$26,153,500		25,823,239.09	0.315%	5.883%
17	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$26,919,000		25,749,335.53	0.314%	6.196%
18	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$24,711,000		24,764,320.65	0.302%	6.498%
19	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$24,692,000		24,436,809.91	0.298%	6.796%
20	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$24,794,000		24,050,551.66	0.293%	7.089%
21	EFSS GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €19,769,000		23,969,278.19	0.292%	7.381%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
22	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$24,563,000		23,950,892.74	0.292%	7.673%
23	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$18,911,000		23,510,499.95	0.286%	7.959%
24	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$23,535,000		22,749,918.06	0.277%	8.236%
25	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	3/3/2024	USD \$21,404,000		21,752,708.19	0.265%	8.501%
26	COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$21,537,000		21,704,979.34	0.264%	8.766%
27	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$22,784,000		21,311,424.51	0.260%	9.025%
28	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$23,061,000		21,050,662.86	0.256%	9.282%
29	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$15,367,000		20,845,193.97	0.254%	9.536%
30	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$21,617,000		20,811,945.09	0.254%	9.789%
31	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$21,603,000		20,697,186.64	0.252%	10.041%
32	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$19,942,000		19,624,727.57	0.239%	10.280%
33	APPLE INC SR UNSECURED 05/24 3.45	3.450%	5/6/2024	USD \$19,459,000		19,606,258.51	0.239%	10.519%
34	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$19,769,000		19,454,757.51	0.237%	10.756%
35	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$17,826,000		18,878,869.34	0.230%	10.986%
36	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$19,240,000		18,722,624.09	0.228%	11.214%
37	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$18,435,000		18,082,236.14	0.220%	11.435%
38	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$17,590,000		17,841,601.38	0.217%	11.652%
39	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$17,502,000		17,832,559.57	0.217%	11.869%
40	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$17,522,000		17,286,289.85	0.211%	12.080%
41	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$16,929,000		16,882,836.14	0.206%	12.285%
42	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$16,805,000		16,784,829.80	0.204%	12.490%
43	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$16,453,000		16,493,155.85	0.201%	12.691%
44	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376	3.376%	2/15/2025	USD \$16,620,000		16,255,706.22	0.198%	12.889%
45	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$16,140,000		16,200,582.62	0.197%	13.086%
46	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$14,827,000		16,106,014.98	0.196%	13.282%
47	APPLE INC SR UNSECURED 08/26 2.45	2.450%	8/4/2026	USD \$17,090,000		15,831,807.20	0.193%	13.475%
48	CHEVRON CORP SR UNSECURED 06/23 3.191	3.191%	6/24/2023	USD \$15,766,000		15,788,422.72	0.192%	13.668%
49	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$16,630,000		15,760,030.49	0.192%	13.860%
50	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$16,264,000		15,616,301.81	0.190%	14.050%
51	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$15,190,000		15,432,728.76	0.188%	14.238%
52	BANK OF AMERICA CORP SR UNSECURED 144A 12/28 VAR	3.419%	12/20/2028	USD \$15,766,000		15,095,108.30	0.184%	14.422%
53	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$14,678,000		14,647,322.98	0.178%	14.600%
54	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$14,857,000		14,456,420.51	0.176%	14.776%
55	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$14,364,000		14,445,684.19	0.176%	14.952%
56	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$14,827,000		14,350,126.91	0.175%	15.127%
57	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$14,827,000		14,341,141.01	0.175%	15.302%
58	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$14,555,000		14,264,240.59	0.174%	15.476%
59	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$14,920,000		14,136,084.10	0.172%	15.648%

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Corporate Bond						4,004,079,516.99		48.779%
60	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €11,546,000		14,008,071.05	0.171%	15.818%
61	STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	USD \$13,947,000		13,873,580.06	0.169%	15.987%
62	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$14,330,000		13,781,676.88	0.168%	16.155%
63	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$14,390,000		13,766,570.37	0.168%	16.323%
64	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$13,987,000		13,655,316.62	0.166%	16.489%
65	MERCK + CO INC SR UNSECURED 05/23 2.8	2.800%	5/18/2023	USD \$13,759,000		13,613,291.91	0.166%	16.655%
66	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$13,739,000		13,102,784.97	0.160%	16.815%
67	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$8,896,000		12,977,487.38	0.158%	16.973%
68	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$12,828,000		12,847,224.68	0.157%	17.129%
69	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$14,000,000		12,840,378.04	0.156%	17.286%
70	GEORGIA POWER CO SR UNSECURED 03/27 3.25	3.250%	3/30/2027	USD \$13,216,000		12,832,909.13	0.156%	17.442%
71	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$12,881,000		12,822,456.37	0.156%	17.598%
72	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$12,850,000		12,694,319.68	0.155%	17.753%
73	HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	6/23/2024	USD \$12,593,000		12,551,118.70	0.153%	17.906%
74	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$12,544,000		12,456,165.28	0.152%	18.058%
75	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$12,443,000		12,436,913.26	0.152%	18.209%
76	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$12,356,000		12,388,363.33	0.151%	18.360%
77	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$12,652,000		12,355,000.50	0.151%	18.511%
78	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$12,850,000		12,239,530.04	0.149%	18.660%
79	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	5/13/2024	USD \$12,131,000		12,172,408.93	0.148%	18.808%
80	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$11,982,000		12,116,827.93	0.148%	18.956%
81	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	3/15/2025	USD \$12,469,000		11,903,866.76	0.145%	19.101%
82	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$11,730,000		11,891,025.33	0.145%	19.246%
83	AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	1/15/2023	USD \$11,988,000		11,618,978.07	0.142%	19.387%
84	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$12,603,000		11,613,972.64	0.141%	19.529%
85	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$11,614,000		11,578,392.99	0.141%	19.670%
86	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €9,390,000		11,459,055.28	0.140%	19.809%
87	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$11,515,000		11,410,035.02	0.139%	19.948%
88	MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	2/10/2025	USD \$11,609,000		11,200,624.52	0.136%	20.085%
89	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$11,021,000		11,187,379.19	0.136%	20.221%
90	DUKE ENERGY CORP SR UNSECURED 08/22 3.05	3.050%	8/15/2022	USD \$11,244,000		11,153,948.38	0.136%	20.357%
91	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$10,914,000		11,134,288.18	0.136%	20.492%
92	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$11,243,000		10,893,854.48	0.133%	20.625%
93	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$11,356,000		10,893,765.60	0.133%	20.758%
94	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$11,169,000		10,855,919.97	0.132%	20.890%
95	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$11,007,000		10,804,511.16	0.132%	21.022%
96	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	4/1/2024	USD \$10,612,000		10,771,287.29	0.131%	21.153%
97	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$10,983,000		10,741,900.31	0.131%	21.284%

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Corporate Bond						4,004,079,516.99		48.779%
98	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$10,670,000		10,722,388.63	0.131%	21.414%
99	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$10,524,000		10,712,126.50	0.130%	21.545%
100	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$10,559,000		10,660,406.63	0.130%	21.675%
101	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$11,169,000		10,385,992.01	0.127%	21.801%
102	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$10,873,000		10,365,103.14	0.126%	21.928%
103	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$10,069,000		10,328,049.90	0.126%	22.053%
104	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$11,110,000		10,207,552.48	0.124%	22.178%
105	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$10,013,000		10,128,208.28	0.123%	22.301%
106	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$9,970,000		9,980,528.32	0.122%	22.423%
107	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$10,000,000		9,975,783.60	0.122%	22.544%
108	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$9,885,000		9,881,043.03	0.120%	22.665%
109	TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	4/10/2024	USD \$9,600,000		9,860,117.66	0.120%	22.785%
110	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$9,714,000		9,789,574.53	0.119%	22.904%
111	IBM CORP SR UNSECURED 02/24 3.625	3.625%	2/12/2024	USD \$9,600,000		9,776,186.59	0.119%	23.023%
112	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$7,660,000		9,722,580.47	0.118%	23.142%
113	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$9,600,000		9,667,810.85	0.118%	23.259%
114	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$9,885,000		9,571,125.45	0.117%	23.376%
115	MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	USD \$9,289,000		9,536,578.70	0.116%	23.492%
116	JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	1/8/2021	USD \$9,591,000		9,518,357.38	0.116%	23.608%
117	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	1/15/2025	USD \$9,515,000		9,493,033.96	0.116%	23.724%
118	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$9,046,000		9,439,684.63	0.115%	23.839%
119	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$9,641,000		9,399,619.83	0.115%	23.953%
120	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$9,051,000		9,361,824.19	0.114%	24.067%
121	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	9/26/2022	USD \$9,656,000		9,361,220.57	0.114%	24.181%
122	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$9,489,000		9,341,963.39	0.114%	24.295%
123	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$9,289,000		9,169,108.46	0.112%	24.407%
124	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$9,148,000		9,161,834.06	0.112%	24.518%
125	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$9,147,000		9,098,229.57	0.111%	24.629%
126	BOOKING HOLDINGS INC SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$9,214,000		9,000,199.54	0.110%	24.739%
127	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$8,788,000		8,964,584.23	0.109%	24.848%
128	WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	3/8/2022	USD \$8,768,000		8,829,808.96	0.108%	24.956%
129	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/28 3.05	3.050%	1/11/2028	USD \$9,120,000		8,820,616.39	0.107%	25.063%
130	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$8,894,000		8,787,270.40	0.107%	25.170%
131	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$8,591,000		8,768,955.52	0.107%	25.277%
132	FEDEX CORP COMPANY GUAR 01/24 4	4.000%	1/15/2024	USD \$8,491,000		8,767,789.70	0.107%	25.384%
133	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$6,607,000		8,668,554.00	0.106%	25.489%
134	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$9,166,000		8,615,313.14	0.105%	25.594%
135	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	3.219%	1/9/2022	USD \$8,750,000		8,607,159.23	0.105%	25.699%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
136	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$8,417,000		8,601,557.37	0.105%	25.804%
137	PUGET ENERGY INC SR SECURED 09/21 6	6.000%	9/1/2021	USD \$7,900,000		8,601,008.87	0.105%	25.909%
138	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	2/15/2023	USD \$8,672,000		8,500,474.86	0.104%	26.012%
139	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$8,600,000		8,463,916.44	0.103%	26.116%
140	CELGENE CORP SR UNSECURED 08/23 4	4.000%	8/15/2023	USD \$8,237,000		8,463,368.16	0.103%	26.219%
141	STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	1/17/2023	USD \$8,692,000		8,423,471.35	0.103%	26.321%
142	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$8,933,000		8,401,564.49	0.102%	26.424%
143	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$8,698,000		8,388,028.59	0.102%	26.526%
144	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	6/3/2024	USD \$8,320,000		8,346,727.58	0.102%	26.627%
145	STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	8/18/2025	USD \$8,254,000		8,285,772.12	0.101%	26.728%
146	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	3/10/2025	USD \$8,512,000		8,265,859.69	0.101%	26.829%
147	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$8,342,000		8,180,700.09	0.100%	26.929%
148	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	1/12/2024	USD \$7,664,000		8,172,942.71	0.100%	27.028%
149	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$8,402,000		8,162,949.82	0.099%	27.128%
150	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$8,191,000		8,156,235.51	0.099%	27.227%
151	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$8,145,000		8,091,977.52	0.099%	27.326%
152	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$8,142,000		8,061,713.04	0.098%	27.424%
153	AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	USD \$8,320,000		8,061,249.33	0.098%	27.522%
154	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$8,698,000		8,037,203.89	0.098%	27.620%
155	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	4.570%	4/27/2023	USD \$7,532,000		7,971,131.34	0.097%	27.717%
156	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$8,200,000		7,948,547.08	0.097%	27.814%
157	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$7,850,000		7,886,204.91	0.096%	27.910%
158	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$7,825,000		7,883,126.21	0.096%	28.006%
159	PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$8,000,000		7,874,948.80	0.096%	28.102%
160	PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	2/23/2025	USD \$8,093,000		7,831,653.64	0.095%	28.197%
161	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$8,028,000		7,774,784.92	0.095%	28.292%
162	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$8,023,000		7,676,030.36	0.094%	28.386%
163	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$7,694,000		7,654,780.60	0.093%	28.479%
164	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$7,365,000		7,600,325.30	0.093%	28.571%
165	PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	1/15/2023	USD \$7,769,000		7,597,016.09	0.093%	28.664%
166	EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$7,413,000		7,544,763.33	0.092%	28.756%
167	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$7,679,000		7,474,343.21	0.091%	28.847%
168	ACTAVIS INC COMPANY GUAR 10/22 3.25	3.250%	10/1/2022	USD \$7,562,000		7,459,169.05	0.091%	28.938%
169	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$7,358,000		7,414,676.03	0.090%	29.028%
170	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$7,452,000		7,413,731.22	0.090%	29.118%
171	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$7,413,000		7,384,483.97	0.090%	29.208%
172	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$7,406,000		7,376,001.18	0.090%	29.298%
173	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$7,484,000		7,364,306.52	0.090%	29.388%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
174	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$7,541,000		7,347,975.96	0.090%	29.478%
175	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$7,500,000		7,312,897.58	0.089%	29.567%
176	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$7,090,000		7,247,581.77	0.088%	29.655%
177	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$6,993,000		7,209,453.70	0.088%	29.743%
178	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$6,737,000		7,197,328.09	0.088%	29.830%
179	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$7,291,000		7,189,140.79	0.088%	29.918%
180	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$7,166,000		7,132,360.22	0.087%	30.005%
181	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$7,212,000		7,102,346.37	0.087%	30.091%
182	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$7,413,000		7,070,533.11	0.086%	30.178%
183	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$6,665,000		7,025,491.25	0.086%	30.263%
184	MOLSON COORS BREWING CO COMPANY GUAR 07/26 3	3.000%	7/15/2026	USD \$7,413,000		6,926,301.04	0.084%	30.348%
185	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$5,259,000		6,873,550.39	0.084%	30.431%
186	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$7,118,000		6,793,676.66	0.083%	30.514%
187	WALMART INC SR UNSECURED 04/24 3.3	3.300%	4/22/2024	USD \$6,704,000		6,773,631.63	0.083%	30.597%
188	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$6,790,000		6,766,405.29	0.082%	30.679%
189	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$6,474,000		6,742,662.39	0.082%	30.761%
190	STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$6,950,000		6,741,418.41	0.082%	30.843%
191	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$7,385,000		6,707,128.19	0.082%	30.925%
192	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$6,807,000		6,690,202.23	0.082%	31.006%
193	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,457,000		6,689,212.25	0.081%	31.088%
194	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$6,590,000		6,677,295.16	0.081%	31.169%
195	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$6,733,000		6,670,889.62	0.081%	31.251%
196	WALMART INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$6,748,000		6,609,663.44	0.081%	31.331%
197	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$7,339,000		6,608,656.55	0.081%	31.412%
198	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	2/1/2023	USD \$6,926,000		6,594,960.40	0.080%	31.492%
199	NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	6/15/2022	USD \$6,483,000		6,571,322.64	0.080%	31.572%
200	JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/5/2023	USD \$6,399,000		6,549,769.85	0.080%	31.652%
201	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$6,623,000		6,537,496.54	0.080%	31.731%
202	PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	3.750%	2/15/2024	USD \$6,502,000		6,529,175.76	0.080%	31.811%
203	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$6,528,000		6,517,357.53	0.079%	31.890%
204	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$6,399,000		6,509,533.77	0.079%	31.970%
205	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$6,605,000		6,509,362.18	0.079%	32.049%
206	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$6,718,000		6,494,684.68	0.079%	32.128%
207	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$6,530,000		6,462,580.30	0.079%	32.207%
208	PFIZER INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$6,399,000		6,457,276.52	0.079%	32.285%
209	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$6,399,000		6,452,118.48	0.079%	32.364%
210	AMGEN INC SR UNSECURED 05/24 3.625	3.625%	5/22/2024	USD \$6,399,000		6,446,234.60	0.079%	32.443%
211	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$5,827,000		6,437,766.27	0.078%	32.521%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
212	HALLIBURTON CO SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$6,399,000		6,436,206.22	0.078%	32.599%
213	PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	7/17/2025	USD \$6,399,000		6,424,814.40	0.078%	32.678%
214	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$6,428,000		6,336,679.08	0.077%	32.755%
215	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$6,399,000		6,331,561.13	0.077%	32.832%
216	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$6,120,000		6,278,693.50	0.076%	32.908%
217	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	1/23/2023	USD \$6,400,000		6,272,716.80	0.076%	32.985%
218	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	2.625%	1/10/2023	USD \$6,399,000		6,265,326.04	0.076%	33.061%
219	AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$6,325,000		6,249,894.04	0.076%	33.137%
220	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$5,931,000		6,221,041.20	0.076%	33.213%
221	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	6/12/2024	USD \$6,195,000		6,208,397.93	0.076%	33.289%
222	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$6,110,000		6,196,819.80	0.075%	33.364%
223	NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	5/6/2024	USD \$6,080,000		6,144,558.41	0.075%	33.439%
224	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$6,399,000		6,100,583.40	0.074%	33.513%
225	TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$5,931,000		6,093,924.57	0.074%	33.588%
226	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	7/19/2023	USD \$5,931,000		6,084,553.83	0.074%	33.662%
227	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	USD \$6,093,000		6,058,884.01	0.074%	33.736%
228	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$5,931,000		6,049,898.76	0.074%	33.809%
229	PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	USD \$5,815,000		6,024,048.38	0.073%	33.883%
230	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$6,203,000		5,982,956.45	0.073%	33.956%
231	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$6,080,000		5,954,127.58	0.073%	34.028%
232	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$6,000,000		5,827,461.78	0.071%	34.099%
233	ENERGY TRANSFER PARTNERS SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$5,733,000		5,822,878.13	0.071%	34.170%
234	TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$5,527,000		5,767,283.29	0.070%	34.240%
235	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$5,705,000		5,765,668.68	0.070%	34.311%
236	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	USD \$5,848,000		5,761,441.30	0.070%	34.381%
237	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$5,931,000		5,716,690.85	0.070%	34.450%
238	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$5,950,000		5,707,044.78	0.070%	34.520%
239	UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	2.875%	3/15/2023	USD \$5,760,000		5,674,026.47	0.069%	34.589%
240	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,560,000		5,601,648.24	0.068%	34.657%
241	MUFG AMERICAS HLDGS CORP SR UNSECURED 06/22 3.5	3.500%	6/18/2022	USD \$5,472,000		5,504,711.83	0.067%	34.724%
242	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$5,738,000		5,493,889.53	0.067%	34.791%
243	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$5,192,000		5,478,968.33	0.067%	34.858%
244	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$5,634,000		5,464,162.84	0.067%	34.925%
245	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$5,671,000		5,425,024.34	0.066%	34.991%
246	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$5,718,000		5,375,104.06	0.065%	35.056%
247	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,338,000		5,343,269.25	0.065%	35.121%
248	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$5,376,000		5,342,635.79	0.065%	35.186%
249	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,364,000		5,319,548.48	0.065%	35.251%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99	48.779%	
250	GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	3/18/2023	USD \$5,387,000		5,289,683.74	0.064%	35.316%
251	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$5,585,000		5,284,081.71	0.064%	35.380%
252	EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	6/1/2025	USD \$5,312,000		5,281,574.30	0.064%	35.444%
253	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$5,276,000		5,266,546.94	0.064%	35.508%
254	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$5,120,000		5,261,505.54	0.064%	35.573%
255	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$5,359,000		5,250,419.48	0.064%	35.637%
256	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$5,436,000		5,205,569.75	0.063%	35.700%
257	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	3.500%	5/1/2022	USD \$5,120,000		5,137,005.98	0.063%	35.763%
258	AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$5,056,000		5,136,960.97	0.063%	35.825%
259	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$5,009,000		5,133,070.33	0.063%	35.888%
260	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$5,051,000		5,127,341.07	0.062%	35.950%
261	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$5,120,000		5,124,963.48	0.062%	36.013%
262	BANK OF NY MELLON CORP SR UNSECURED 05/26 2.8	2.800%	5/4/2026	USD \$5,436,000		5,120,205.04	0.062%	36.075%
263	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$5,140,000		5,104,180.06	0.062%	36.137%
264	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$5,183,000		5,100,026.86	0.062%	36.199%
265	ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$5,073,000		5,063,464.89	0.062%	36.261%
266	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$5,120,000		5,047,568.23	0.061%	36.322%
267	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$5,000,000		5,008,886.45	0.061%	36.383%
268	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$5,338,000		5,008,178.91	0.061%	36.444%
269	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$4,843,000		5,002,503.09	0.061%	36.505%
270	MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$4,915,000		4,996,275.96	0.061%	36.566%
271	AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/5/2024	USD \$4,864,000		4,990,992.42	0.061%	36.627%
272	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$5,085,000		4,984,333.12	0.061%	36.688%
273	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$4,942,000		4,981,095.82	0.061%	36.748%
274	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$4,986,000		4,952,201.20	0.060%	36.809%
275	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$4,942,000		4,943,853.74	0.060%	36.869%
276	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	5/1/2027	USD \$5,041,000		4,931,100.00	0.060%	36.929%
277	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$5,120,000		4,929,537.89	0.060%	36.989%
278	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$4,942,000		4,928,564.43	0.060%	37.049%
279	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$4,942,000		4,906,101.11	0.060%	37.109%
280	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$4,899,000		4,892,224.29	0.060%	37.169%
281	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$4,942,000		4,879,640.11	0.059%	37.228%
282	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$4,942,000		4,868,395.19	0.059%	37.287%
283	PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	6/1/2023	USD \$4,857,000		4,850,884.07	0.059%	37.346%
284	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$4,767,000		4,850,636.73	0.059%	37.405%
285	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$4,843,000		4,834,389.97	0.059%	37.464%
286	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$4,942,000		4,832,469.17	0.059%	37.523%
287	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$4,942,000		4,830,094.44	0.059%	37.582%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
288	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	1/17/2023	USD \$4,971,000		4,821,529.74	0.059%	37.641%
289	ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$5,000,000		4,811,739.05	0.059%	37.699%
290	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	3.550%	1/15/2026	USD \$4,800,000		4,801,348.85	0.058%	37.758%
291	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$4,660,000		4,750,809.05	0.058%	37.816%
292	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	9/8/2024	USD \$4,875,000		4,744,156.41	0.058%	37.874%
293	INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	6/15/2025	USD \$3,840,000		4,740,134.40	0.058%	37.931%
294	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$4,736,000		4,720,730.47	0.058%	37.989%
295	CMS ENERGY CORP SR UNSECURED 05/26 3	3.000%	5/15/2026	USD \$4,942,000		4,712,750.55	0.057%	38.046%
296	GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/15/2022	USD \$4,800,000		4,631,996.35	0.056%	38.103%
297	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$4,750,000		4,630,054.95	0.056%	38.159%
298	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$4,607,000		4,620,413.83	0.056%	38.215%
299	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	1/25/2023	USD \$4,643,000		4,616,877.55	0.056%	38.272%
300	EVERSOURCE ENERGY SR UNSECURED 05/23 2.8	2.800%	5/1/2023	USD \$4,743,000		4,601,928.57	0.056%	38.328%
301	ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$4,494,000		4,582,979.00	0.056%	38.383%
302	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$4,646,000		4,579,917.99	0.056%	38.439%
303	SOUTHERN CO SR UNSECURED 07/26 3.25	3.250%	7/1/2026	USD \$4,804,000		4,567,937.01	0.056%	38.495%
304	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$4,942,000		4,551,809.38	0.055%	38.550%
305	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$4,488,000		4,530,520.57	0.055%	38.606%
306	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$4,480,000		4,522,514.57	0.055%	38.661%
307	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$3,821,000		4,517,520.04	0.055%	38.716%
308	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$4,352,000		4,471,808.34	0.054%	38.770%
309	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$4,480,000		4,464,629.88	0.054%	38.825%
310	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$4,480,000		4,452,263.83	0.054%	38.879%
311	WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	6/15/2025	USD \$4,448,000		4,450,899.47	0.054%	38.933%
312	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$4,544,000		4,443,191.72	0.054%	38.987%
313	IBM CORP SR UNSECURED 08/23 3.375	3.375%	8/1/2023	USD \$4,409,000		4,441,850.80	0.054%	39.041%
314	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$4,480,000		4,437,920.30	0.054%	39.095%
315	NORFOLK SOUTHERN CORP SR UNSECURED 02/23 2.903	2.903%	2/15/2023	USD \$4,480,000		4,421,242.56	0.054%	39.149%
316	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$4,433,000		4,420,223.83	0.054%	39.203%
317	PEPSICO INC SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$4,480,000		4,418,475.00	0.054%	39.257%
318	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$4,235,000		4,397,447.70	0.054%	39.310%
319	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$4,332,000		4,392,134.66	0.054%	39.364%
320	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$4,348,000		4,386,190.22	0.053%	39.417%
321	REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$4,048,000		4,371,920.96	0.053%	39.471%
322	TIME WARNER INC COMPANY GUAR 02/27 3.8	3.800%	2/15/2027	USD \$4,517,000		4,371,350.78	0.053%	39.524%
323	COMCAST CORP COMPANY GUAR 03/24 3.6	3.600%	3/1/2024	USD \$4,324,000		4,366,566.41	0.053%	39.577%
324	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	5/15/2023	USD \$4,444,000		4,365,394.31	0.053%	39.630%
325	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$4,224,000		4,342,015.10	0.053%	39.683%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
326	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$4,547,000		4,333,599.74	0.053%	39.736%
327	SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/1/2023	USD \$4,205,000		4,331,618.10	0.053%	39.789%
328	APPLE INC SR UNSECURED 02/25 2.5	2.500%	2/9/2025	USD \$4,560,000		4,306,252.10	0.052%	39.841%
329	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	3/1/2025	USD \$4,480,000		4,298,998.77	0.052%	39.894%
330	CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/5/2022	USD \$4,422,000		4,288,244.27	0.052%	39.946%
331	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$4,448,000		4,286,914.70	0.052%	39.998%
332	FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$4,357,000		4,273,396.62	0.052%	40.050%
333	XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	5/15/2024	USD \$4,290,000		4,234,470.33	0.052%	40.102%
334	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	6/15/2025	USD \$4,288,000		4,184,943.62	0.051%	40.153%
335	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$4,279,000		4,182,777.57	0.051%	40.204%
336	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$4,235,000		4,160,914.73	0.051%	40.254%
337	COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	8/15/2025	USD \$4,217,000		4,150,787.24	0.051%	40.305%
338	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$4,468,000		4,146,289.43	0.051%	40.355%
339	ECOLAB INC SR UNSECURED 11/26 2.7	2.700%	11/1/2026	USD \$4,448,000		4,142,701.29	0.050%	40.406%
340	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	3/8/2021	USD \$4,100,000		4,127,974.01	0.050%	40.456%
341	AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	USD \$4,000,000		4,109,381.04	0.050%	40.506%
342	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$3,888,000		4,088,862.24	0.050%	40.556%
343	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$3,965,000		4,076,516.02	0.050%	40.606%
344	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	2.000%	8/1/2022	USD \$4,244,000		4,062,251.29	0.049%	40.655%
345	RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	USD \$4,003,000		4,042,362.74	0.049%	40.704%
346	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$3,975,000		4,029,423.16	0.049%	40.753%
347	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	9/15/2023	USD \$3,840,000		4,021,088.03	0.049%	40.802%
348	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	4/15/2024	USD \$3,903,000		3,987,411.12	0.049%	40.851%
349	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,045,000		3,965,475.18	0.048%	40.899%
350	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$3,983,000		3,935,471.02	0.048%	40.947%
351	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$3,954,000		3,934,129.21	0.048%	40.995%
352	LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/1/2023	USD \$3,840,000		3,900,404.35	0.048%	41.043%
353	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$3,950,000		3,883,587.94	0.047%	41.090%
354	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	USD \$3,885,000		3,873,180.28	0.047%	41.137%
355	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$3,884,000		3,869,641.51	0.047%	41.184%
356	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$3,840,000		3,845,780.70	0.047%	41.231%
357	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$4,201,000		3,843,572.16	0.047%	41.278%
358	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$3,722,000		3,834,373.02	0.047%	41.325%
359	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	4.700%	4/1/2021	USD \$3,642,000		3,814,735.25	0.046%	41.371%
360	CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	6/15/2022	USD \$3,840,000		3,797,625.79	0.046%	41.418%
361	NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$2,708,000		3,793,206.19	0.046%	41.464%
362	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$3,885,000		3,769,273.35	0.046%	41.510%
363	PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	USD \$3,788,000		3,769,151.52	0.046%	41.556%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
364	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$4,942,000		3,758,685.24	0.046%	41.601%
365	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$4,942,000		3,758,146.06	0.046%	41.647%
366	COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/15/2022	USD \$2,956,000		3,755,762.03	0.046%	41.693%
367	VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$3,918,000		3,742,410.60	0.046%	41.738%
368	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$3,855,000		3,738,533.36	0.046%	41.784%
369	FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	2/1/2025	USD \$3,744,000		3,672,114.15	0.045%	41.829%
370	LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$3,761,000		3,643,620.84	0.044%	41.873%
371	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$3,660,000		3,638,163.78	0.044%	41.917%
372	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$3,700,000		3,637,898.53	0.044%	41.962%
373	EOG RESOURCES INC SR UNSECURED 03/23 2.625	2.625%	3/15/2023	USD \$3,756,000		3,630,861.69	0.044%	42.006%
374	HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$3,642,000		3,623,149.12	0.044%	42.050%
375	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$3,559,000		3,563,070.14	0.043%	42.094%
376	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$3,593,000		3,554,363.25	0.043%	42.137%
377	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	3.000%	2/11/2023	USD \$3,491,000		3,484,751.11	0.042%	42.179%
378	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$3,460,000		3,465,823.18	0.042%	42.222%
379	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$3,460,000		3,446,969.02	0.042%	42.264%
380	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,460,000		3,444,107.18	0.042%	42.305%
381	KROGER CO SR UNSECURED 08/23 3.85	3.850%	8/1/2023	USD \$3,341,000		3,403,993.99	0.041%	42.347%
382	BOEING CO SR UNSECURED 10/25 2.6	2.600%	10/30/2025	USD \$3,568,000		3,395,111.78	0.041%	42.388%
383	WASTE MANAGEMENT INC COMPANY GUAR 03/25 3.125	3.125%	3/1/2025	USD \$3,460,000		3,383,616.66	0.041%	42.430%
384	STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	8/15/2022	USD \$3,200,000		3,363,155.62	0.041%	42.470%
385	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$3,275,000		3,346,498.88	0.041%	42.511%
386	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$3,200,000		3,330,515.14	0.041%	42.552%
387	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$3,200,000		3,302,369.89	0.040%	42.592%
388	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$3,460,000		3,281,269.44	0.040%	42.632%
389	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	1/31/2022	USD \$3,200,000		3,259,215.78	0.040%	42.672%
390	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$3,200,000		3,254,578.62	0.040%	42.711%
391	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$3,257,000		3,241,828.47	0.039%	42.751%
392	PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	USD \$3,200,000		3,233,181.66	0.039%	42.790%
393	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$3,015,000		3,232,015.39	0.039%	42.830%
394	CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	USD \$3,200,000		3,215,139.39	0.039%	42.869%
395	MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	5/15/2022	USD \$3,200,000		3,203,652.48	0.039%	42.908%
396	DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	USD \$3,200,000		3,199,817.66	0.039%	42.947%
397	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	9/8/2024	USD \$3,237,000		3,192,986.48	0.039%	42.986%
398	ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$3,200,000		3,183,214.50	0.039%	43.024%
399	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$3,272,000		3,182,588.02	0.039%	43.063%
400	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$3,292,000		3,169,065.79	0.039%	43.102%
401	BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	8/15/2022	USD \$3,218,000		3,159,849.71	0.038%	43.140%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
402	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	3/11/2024	USD \$3,200,000		3,150,100.38	0.038%	43.179%
403	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$3,300,000		3,149,660.71	0.038%	43.217%
404	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	3/1/2023	USD \$3,200,000		3,140,004.06	0.038%	43.255%
405	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$3,163,000		3,128,330.93	0.038%	43.293%
406	WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	6/1/2025	USD \$3,200,000		3,122,642.72	0.038%	43.332%
407	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$3,200,000		3,088,115.26	0.038%	43.369%
408	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$3,015,000		3,086,049.80	0.038%	43.407%
409	SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	5/1/2023	USD \$3,172,000		3,079,641.26	0.038%	43.444%
410	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$2,965,000		3,073,619.57	0.037%	43.482%
411	MICROSOFT CORP SR UNSECURED 11/25 3.125	3.125%	11/3/2025	USD \$3,109,000		3,067,753.55	0.037%	43.519%
412	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$3,212,000		3,019,995.54	0.037%	43.556%
413	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$2,965,000		3,002,638.01	0.037%	43.592%
414	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$3,011,000		2,994,016.12	0.036%	43.629%
415	ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/1/2023	USD \$2,898,000		2,959,294.64	0.036%	43.665%
416	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$2,965,000		2,946,024.00	0.036%	43.701%
417	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	1/14/2026	USD \$3,000,000		2,940,435.06	0.036%	43.737%
418	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	2/1/2026	USD \$2,965,000		2,938,262.76	0.036%	43.772%
419	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$3,089,000		2,936,792.80	0.036%	43.808%
420	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$3,014,000		2,933,886.34	0.036%	43.844%
421	MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$2,965,000		2,929,825.79	0.036%	43.880%
422	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,925,000		2,915,647.99	0.036%	43.915%
423	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$3,024,000		2,908,045.20	0.035%	43.951%
424	CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	2.700%	3/13/2023	USD \$2,965,000		2,899,859.81	0.035%	43.986%
425	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$2,816,000		2,896,021.43	0.035%	44.021%
426	CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$2,843,000		2,894,400.10	0.035%	44.056%
427	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$2,916,000		2,876,982.84	0.035%	44.092%
428	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$2,935,000		2,875,187.61	0.035%	44.127%
429	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119	3.119%	5/4/2026	USD \$2,965,000		2,869,435.92	0.035%	44.162%
430	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	5/6/2022	USD \$2,848,000		2,863,126.87	0.035%	44.196%
431	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$2,748,000		2,830,147.06	0.034%	44.231%
432	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$2,965,000		2,807,373.16	0.034%	44.265%
433	PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$2,810,000		2,792,525.79	0.034%	44.299%
434	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$2,833,000		2,764,028.86	0.034%	44.333%
435	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$2,800,000		2,742,747.36	0.033%	44.366%
436	CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	USD \$2,710,000		2,730,177.03	0.033%	44.399%
437	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$2,667,000		2,673,627.74	0.033%	44.432%
438	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$2,694,000		2,653,798.25	0.032%	44.464%
439	JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	3/15/2021	USD \$2,560,000		2,646,283.06	0.032%	44.497%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
440	BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	8/15/2021	USD \$2,560,000		2,643,063.73	0.032%	44.529%
441	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$2,605,000		2,629,546.52	0.032%	44.561%
442	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$2,771,000		2,622,574.93	0.032%	44.593%
443	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,768,000		2,613,803.02	0.032%	44.625%
444	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$2,688,000		2,603,399.23	0.032%	44.656%
445	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$2,560,000		2,581,550.18	0.031%	44.688%
446	HP INC SR UNSECURED 09/21 4.375	4.375%	9/15/2021	USD \$2,479,000		2,572,533.14	0.031%	44.719%
447	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$2,466,000		2,572,435.94	0.031%	44.750%
448	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$2,560,000		2,508,423.65	0.031%	44.781%
449	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	5/28/2024	USD \$2,469,000		2,500,729.74	0.030%	44.811%
450	OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	10/1/2021	USD \$2,308,000		2,496,759.87	0.030%	44.842%
451	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$2,560,000		2,485,072.26	0.030%	44.872%
452	CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	6/26/2022	USD \$2,531,000		2,483,188.83	0.030%	44.902%
453	MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	8/15/2025	USD \$2,240,000		2,479,190.11	0.030%	44.933%
454	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$2,441,000		2,439,682.37	0.030%	44.962%
455	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$2,471,000		2,438,297.08	0.030%	44.992%
456	ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	4/1/2025	USD \$2,560,000		2,435,092.22	0.030%	45.022%
457	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,942,000		2,435,075.74	0.030%	45.051%
458	MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$2,471,000		2,426,650.12	0.030%	45.081%
459	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$2,405,000		2,395,029.40	0.029%	45.110%
460	NISOURCE INC SR UNSECURED 02/23 3.85	3.850%	2/15/2023	USD \$2,335,000		2,387,902.20	0.029%	45.139%
461	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$2,240,000		2,387,315.71	0.029%	45.168%
462	WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$2,283,000		2,376,697.15	0.029%	45.197%
463	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,273,000		2,347,822.41	0.029%	45.226%
464	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$2,243,000		2,343,013.55	0.029%	45.254%
465	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$2,323,000		2,340,481.43	0.029%	45.283%
466	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$2,364,000		2,318,959.39	0.028%	45.311%
467	STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$2,356,000		2,289,439.84	0.028%	45.339%
468	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$2,276,000		2,277,689.95	0.028%	45.367%
469	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$2,240,000		2,251,441.45	0.027%	45.394%
470	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$2,224,000		2,214,381.47	0.027%	45.421%
471	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$2,226,000		2,211,868.44	0.027%	45.448%
472	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,096,000		2,177,626.73	0.027%	45.475%
473	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	3/1/2024	USD \$2,115,000		2,175,912.78	0.027%	45.501%
474	HEINEKEN NV SR UNSECURED 144A 04/23 2.75	2.750%	4/1/2023	USD \$2,219,000		2,165,769.96	0.026%	45.528%
475	ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	5/15/2022	USD \$2,177,000		2,160,556.40	0.026%	45.554%
476	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$2,372,000		2,156,357.21	0.026%	45.580%
477	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,145,000		2,128,975.78	0.026%	45.606%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
478	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$2,080,000		2,111,043.04	0.026%	45.632%
479	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$2,007,000		2,091,171.01	0.025%	45.657%
480	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$2,092,000		2,082,791.02	0.025%	45.683%
481	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$2,092,000		2,076,975.26	0.025%	45.708%
482	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$1,986,000		2,064,859.91	0.025%	45.733%
483	BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$1,977,000		2,061,490.71	0.025%	45.758%
484	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,956,000		2,050,008.06	0.025%	45.783%
485	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	8/1/2024	USD \$2,072,000		2,048,806.09	0.025%	45.808%
486	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$2,000,000		2,024,613.88	0.025%	45.833%
487	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	3/15/2024	USD \$1,915,000		2,016,820.34	0.025%	45.857%
488	WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	6/1/2022	USD \$1,920,000		2,014,363.97	0.025%	45.882%
489	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$1,977,000		1,985,729.54	0.024%	45.906%
490	MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	3/15/2025	USD \$1,977,000		1,974,723.86	0.024%	45.930%
491	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$1,977,000		1,968,285.74	0.024%	45.954%
492	CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	3/4/2024	USD \$1,920,000		1,967,367.59	0.024%	45.978%
493	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$1,977,000		1,967,358.67	0.024%	46.002%
494	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$1,977,000		1,959,815.24	0.024%	46.026%
495	NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	8/23/2021	USD \$1,920,000		1,958,275.03	0.024%	46.050%
496	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	7/15/2022	USD \$2,011,000		1,955,316.31	0.024%	46.074%
497	SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	2/1/2022	USD \$1,942,000		1,938,155.00	0.024%	46.097%
498	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,941,000		1,937,101.85	0.024%	46.121%
499	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,920,000		1,933,285.98	0.024%	46.144%
500	ANALOG DEVICES INC SR UNSECURED 12/26 3.5	3.500%	12/5/2026	USD \$1,977,000		1,930,574.84	0.024%	46.168%
501	VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$1,856,000		1,926,567.59	0.023%	46.191%
502	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$1,936,000		1,925,528.16	0.023%	46.215%
503	SYSKO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$1,977,000		1,920,829.36	0.023%	46.238%
504	PFIZER INC SR UNSECURED 06/23 3	3.000%	6/15/2023	USD \$1,920,000		1,920,571.74	0.023%	46.262%
505	WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,831,000		1,914,860.06	0.023%	46.285%
506	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	3/3/2023	USD \$1,920,000		1,911,981.12	0.023%	46.308%
507	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$1,920,000		1,902,807.42	0.023%	46.331%
508	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$1,913,000		1,899,537.68	0.023%	46.355%
509	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$1,924,000		1,892,711.62	0.023%	46.378%
510	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$1,920,000		1,873,470.97	0.023%	46.400%
511	CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	2.500%	8/2/2022	USD \$1,939,000		1,870,396.63	0.023%	46.423%
512	CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	2.400%	12/15/2022	USD \$1,920,000		1,863,073.65	0.023%	46.446%
513	MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	2/12/2025	USD \$1,920,000		1,853,634.84	0.023%	46.469%
514	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$1,920,000		1,851,915.38	0.023%	46.491%
515	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	8/15/2026	USD \$2,026,000		1,845,292.79	0.022%	46.514%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
516	CATERPILLAR INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$1,823,000		1,842,929.53	0.022%	46.536%
517	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$1,849,000		1,839,265.87	0.022%	46.558%
518	CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/3/2022	USD \$1,852,000		1,836,677.48	0.022%	46.581%
519	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$1,977,000		1,835,227.31	0.022%	46.603%
520	MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	1/15/2022	USD \$1,856,000		1,824,170.05	0.022%	46.625%
521	GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	5/15/2022	USD \$1,830,000		1,813,909.25	0.022%	46.647%
522	MASTERCARD INC SR UNSECURED 04/24 3.375	3.375%	4/1/2024	USD \$1,787,000		1,792,067.82	0.022%	46.669%
523	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	2.950%	4/1/2022	USD \$1,785,000		1,773,000.43	0.022%	46.691%
524	EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$1,722,000		1,768,625.25	0.022%	46.712%
525	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,717,000		1,760,834.80	0.021%	46.734%
526	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$1,725,000		1,759,232.42	0.021%	46.755%
527	INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$1,730,000		1,736,304.12	0.021%	46.776%
528	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,696,000		1,721,073.44	0.021%	46.797%
529	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	3.000%	3/15/2023	USD \$1,765,000		1,718,309.18	0.021%	46.818%
530	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$1,730,000		1,679,881.80	0.020%	46.839%
531	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$1,680,000		1,657,660.59	0.020%	46.859%
532	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$1,658,000		1,647,527.11	0.020%	46.879%
533	CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$1,549,000		1,602,567.53	0.020%	46.899%
534	PERRIGO FINANCE UNLIMITE COMPANY GUAR 12/21 3.5	3.500%	12/15/2021	USD \$1,594,000		1,599,879.92	0.019%	46.918%
535	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,582,000		1,586,917.54	0.019%	46.937%
536	NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$1,556,000		1,560,624.98	0.019%	46.956%
537	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	2/1/2021	USD \$1,516,000		1,559,343.79	0.019%	46.975%
538	CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	1/14/2022	USD \$1,472,000		1,536,731.72	0.019%	46.994%
539	HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	4/15/2021	USD \$1,479,000		1,532,127.07	0.019%	47.013%
540	MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	8/15/2021	USD \$1,288,000		1,531,600.83	0.019%	47.032%
541	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/1/2023	USD \$1,472,000		1,511,622.12	0.018%	47.050%
542	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,486,000		1,511,321.14	0.018%	47.068%
543	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	6/1/2022	USD \$1,425,000		1,509,735.62	0.018%	47.087%
544	NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	3/4/2020	USD \$1,394,000		1,494,484.65	0.018%	47.105%
545	DANAHER CORP SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$1,483,000		1,490,975.34	0.018%	47.123%
546	CBS CORP COMPANY GUAR 07/30 7.875	7.875%	7/30/2030	USD \$1,137,000		1,490,059.61	0.018%	47.141%
547	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$1,483,000		1,486,417.97	0.018%	47.159%
548	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$1,515,000		1,479,640.67	0.018%	47.177%
549	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$1,395,000		1,477,651.13	0.018%	47.195%
550	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$1,414,000		1,477,129.43	0.018%	47.213%
551	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$1,433,000		1,474,990.57	0.018%	47.231%
552	EATON VANCE CORP SR UNSECURED 04/27 3.5	3.500%	4/6/2027	USD \$1,483,000		1,463,912.43	0.018%	47.249%
553	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,449,000		1,445,404.39	0.018%	47.267%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
554	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$1,483,000		1,443,057.58	0.018%	47.284%
555	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	5/15/2022	USD \$1,408,000		1,396,182.33	0.017%	47.301%
556	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,337,000		1,375,417.06	0.017%	47.318%
557	RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/15/2022	USD \$1,408,000		1,373,602.05	0.017%	47.335%
558	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$1,366,000		1,363,650.48	0.017%	47.351%
559	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$1,348,000		1,341,567.34	0.016%	47.368%
560	WILLIAMS PARTNERS LP SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$1,384,000		1,337,754.36	0.016%	47.384%
561	TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	10/1/2020	USD \$1,280,000		1,309,709.85	0.016%	47.400%
562	ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/1/2023	USD \$1,248,000		1,287,525.02	0.016%	47.416%
563	ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,285,000		1,287,404.35	0.016%	47.431%
564	STARBUCKS CORP SR UNSECURED 10/23 3.85	3.850%	10/1/2023	USD \$1,231,000		1,280,755.30	0.016%	47.447%
565	CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$1,280,000		1,280,349.88	0.016%	47.463%
566	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$1,280,000		1,278,821.44	0.016%	47.478%
567	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$1,280,000		1,259,259.21	0.015%	47.494%
568	HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$1,280,000		1,256,438.71	0.015%	47.509%
569	AUTOZONE INC SR UNSECURED 07/23 3.125	3.125%	7/15/2023	USD \$1,270,000		1,248,977.28	0.015%	47.524%
570	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$1,285,000		1,239,629.89	0.015%	47.539%
571	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,239,000		1,233,396.00	0.015%	47.554%
572	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$1,186,000		1,226,072.96	0.015%	47.569%
573	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$1,223,000		1,215,385.08	0.015%	47.584%
574	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$1,200,000		1,192,069.99	0.015%	47.598%
575	TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$1,152,000		1,182,372.89	0.014%	47.613%
576	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/1/2024	USD \$1,186,000		1,175,632.15	0.014%	47.627%
577	BOEING CO SR UNSECURED 08/21 8.75	8.750%	8/15/2021	USD \$977,000		1,162,941.11	0.014%	47.641%
578	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,164,000		1,157,064.20	0.014%	47.655%
579	MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$1,143,000		1,146,371.87	0.014%	47.669%
580	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$1,149,000		1,141,210.30	0.014%	47.683%
581	TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	3/29/2021	USD \$1,089,000		1,140,916.80	0.014%	47.697%
582	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$1,139,000		1,138,377.26	0.014%	47.711%
583	DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/1/2025	USD \$1,104,000		1,136,601.79	0.014%	47.725%
584	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$1,125,000		1,133,311.08	0.014%	47.739%
585	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$1,087,000		1,124,619.57	0.014%	47.752%
586	ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,072,000		1,119,892.50	0.014%	47.766%
587	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$1,125,000		1,116,132.75	0.014%	47.780%
588	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$1,087,000		1,078,639.71	0.013%	47.793%
589	NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	USD \$1,088,000		1,077,899.00	0.013%	47.806%
590	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$1,077,000		1,071,383.32	0.013%	47.819%
591	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	4/15/2021	USD \$1,024,000		1,057,940.99	0.013%	47.832%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
592	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$1,050,000		1,055,742.40	0.013%	47.845%
593	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$1,058,000		1,053,555.34	0.013%	47.858%
594	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$858,000		1,053,126.66	0.013%	47.870%
595	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,058,000		1,049,779.52	0.013%	47.883%
596	MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$1,033,000		1,044,961.22	0.013%	47.896%
597	REINSURANCE GRP OF AMER SR UNSECURED 06/21 5	5.000%	6/1/2021	USD \$960,000		1,008,420.91	0.012%	47.908%
598	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$1,009,000		1,003,710.48	0.012%	47.920%
599	PROCTER + GAMBLE CO/THE SR UNSECURED 11/26 2.45	2.450%	11/3/2026	USD \$1,077,000		1,000,094.32	0.012%	47.933%
600	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	7/2/2024	USD \$983,000		992,550.88	0.012%	47.945%
601	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$988,000		982,082.75	0.012%	47.957%
602	DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/1/2023	USD \$960,000		980,593.69	0.012%	47.969%
603	NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	3.250%	8/1/2023	USD \$988,000		980,265.18	0.012%	47.981%
604	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	3.000%	5/15/2022	USD \$976,000		977,094.08	0.012%	47.992%
605	NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$960,000		974,484.14	0.012%	48.004%
606	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$978,000		974,240.85	0.012%	48.016%
607	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$971,000		971,192.00	0.012%	48.028%
608	INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$971,000		970,670.83	0.012%	48.040%
609	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	2.750%	2/3/2023	USD \$976,000		960,564.92	0.012%	48.052%
610	MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/6/2018	USD \$962,000		957,488.22	0.012%	48.063%
611	PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/15/2021	USD \$900,000		951,208.20	0.012%	48.075%
612	ROCHE HOLDINGS INC COMPANY GUAR 144A 05/26 2.625	2.625%	5/15/2026	USD \$1,000,000		941,595.85	0.011%	48.086%
613	AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$988,000		939,276.53	0.011%	48.098%
614	VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	3/16/2021	USD \$902,000		936,638.89	0.011%	48.109%
615	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$865,000		927,826.95	0.011%	48.120%
616	INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	USD \$931,000		919,619.01	0.011%	48.132%
617	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$892,000		889,801.74	0.011%	48.143%
618	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$896,000		886,834.48	0.011%	48.153%
619	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$829,000		882,487.35	0.011%	48.164%
620	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$893,000		881,980.83	0.011%	48.175%
621	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$879,000		873,210.10	0.011%	48.185%
622	ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	9/11/2018	USD \$867,000		865,574.83	0.011%	48.196%
623	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$828,000		861,212.62	0.010%	48.206%
624	BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$890,000		852,007.03	0.010%	48.217%
625	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$810,000		849,011.94	0.010%	48.227%
626	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/27 3.15	3.150%	9/19/2027	USD \$890,000		848,018.38	0.010%	48.238%
627	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$843,000		843,912.72	0.010%	48.248%
628	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$847,000		840,989.69	0.010%	48.258%
629	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$843,000		840,609.52	0.010%	48.268%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
630	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$704,000		831,237.58	0.010%	48.278%
631	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	USD \$784,000		817,952.74	0.010%	48.288%
632	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$615,000		814,536.38	0.010%	48.298%
633	PNC FINANCIAL SERVICES SR UNSECURED 03/22 3.3	3.300%	3/8/2022	USD \$795,000		800,524.77	0.010%	48.308%
634	US BANCORP SR UNSECURED 01/21 2.35	2.350%	1/29/2021	USD \$806,000		794,144.36	0.010%	48.318%
635	MCDONALD S CORP SR UNSECURED 05/20 2.2	2.200%	5/26/2020	USD \$802,000		794,098.94	0.010%	48.327%
636	CSX CORP SR UNSECURED 06/21 4.25	4.250%	6/1/2021	USD \$748,000		774,909.73	0.009%	48.337%
637	PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$800,000		774,887.80	0.009%	48.346%
638	CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$743,000		764,975.05	0.009%	48.356%
639	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$748,000		748,043.17	0.009%	48.365%
640	O REILLY AUTOMOTIVE INC SR UNSECURED 09/22 3.8	3.800%	9/1/2022	USD \$722,000		742,624.23	0.009%	48.374%
641	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$713,000		735,775.51	0.009%	48.383%
642	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$732,000		729,050.33	0.009%	48.392%
643	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$699,000		689,094.03	0.008%	48.400%
644	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$640,000		668,183.14	0.008%	48.408%
645	APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	4.300%	6/15/2021	USD \$640,000		667,388.95	0.008%	48.416%
646	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$640,000		666,047.84	0.008%	48.424%
647	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$662,000		664,130.76	0.008%	48.432%
648	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$640,000		656,498.62	0.008%	48.440%
649	BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	2.400%	8/15/2026	USD \$692,000		635,398.53	0.008%	48.448%
650	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	4/15/2023	USD \$640,000		631,544.92	0.008%	48.456%
651	TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	2.250%	5/1/2023	USD \$657,000		627,914.42	0.008%	48.464%
652	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	3/27/2020	USD \$635,000		625,951.01	0.008%	48.471%
653	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$626,000		622,250.26	0.008%	48.479%
654	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$640,000		622,205.30	0.008%	48.486%
655	BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	3/17/2019	USD \$592,000		591,078.03	0.007%	48.494%
656	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$607,000		590,115.99	0.007%	48.501%
657	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$578,000		577,614.09	0.007%	48.508%
658	MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$571,000		570,143.50	0.007%	48.515%
659	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$547,000		565,901.63	0.007%	48.522%
660	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$544,000		563,513.76	0.007%	48.528%
661	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$558,000		554,985.15	0.007%	48.535%
662	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$467,000		545,819.39	0.007%	48.542%
663	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$544,000		539,333.98	0.007%	48.548%
664	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$537,000		527,014.31	0.006%	48.555%
665	NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	6/14/2019	USD \$529,000		526,000.99	0.006%	48.561%
666	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$529,000		525,476.00	0.006%	48.568%
667	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$523,000		523,143.72	0.006%	48.574%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,004,079,516.99		48.779%
668	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$523,000		521,125.41	0.006%	48.580%
669	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$523,000		521,086.68	0.006%	48.587%
670	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$512,000		510,767.49	0.006%	48.593%
671	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	9/1/2020	USD \$480,000		505,285.83	0.006%	48.599%
672	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$497,000		493,665.19	0.006%	48.605%
673	ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	2/1/2019	USD \$491,000		488,258.23	0.006%	48.611%
674	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$491,000		487,478.58	0.006%	48.617%
675	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$494,000		486,727.38	0.006%	48.623%
676	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$471,000		468,281.46	0.006%	48.629%
677	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$439,000		437,745.61	0.005%	48.634%
678	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	2/15/2023	USD \$420,000		411,771.61	0.005%	48.639%
679	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	2/15/2021	USD \$385,000		400,795.59	0.005%	48.644%
680	BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	5/15/2019	USD \$386,000		398,990.17	0.005%	48.649%
681	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$384,000		379,073.68	0.005%	48.653%
682	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$357,000		372,470.02	0.005%	48.658%
683	EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$370,000		363,106.07	0.004%	48.662%
684	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$339,000		337,098.21	0.004%	48.666%
685	UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	2/15/2019	USD \$332,000		331,100.77	0.004%	48.670%
686	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$313,000		327,634.32	0.004%	48.674%
687	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$330,000		326,218.20	0.004%	48.678%
688	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$326,000		325,953.71	0.004%	48.682%
689	VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946	2.946%	3/15/2022	USD \$320,000		315,678.01	0.004%	48.686%
690	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$317,000		314,701.16	0.004%	48.690%
691	BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2.400%	2/1/2020	USD \$316,000		313,918.91	0.004%	48.694%
692	ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	1.950%	3/1/2019	USD \$310,000		308,534.07	0.004%	48.698%
693	EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	8/15/2022	USD \$297,000		300,493.23	0.004%	48.701%
694	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$297,000		294,790.32	0.004%	48.705%
695	LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	4/15/2022	USD \$292,000		292,757.99	0.004%	48.709%
696	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$293,000		291,740.89	0.004%	48.712%
697	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$292,000		291,150.28	0.004%	48.716%
698	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	8/11/2020	USD \$267,000		276,079.58	0.003%	48.719%
699	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$261,000		272,581.17	0.003%	48.722%
700	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$261,000		258,781.53	0.003%	48.725%
701	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$235,000		247,299.37	0.003%	48.728%
702	NORDEA BANK AB 05/18 1.625	1.625%	5/15/2018	USD \$227,000		226,747.28	0.003%	48.731%
703	ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	3/1/2019	USD \$210,000		222,421.45	0.003%	48.734%
704	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$210,000		220,657.37	0.003%	48.737%
705	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$208,000		219,033.48	0.003%	48.739%

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Corporate Bond						4,004,079,516.99		48.779%
706	BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$183,000		183,722.00	0.002%	48.742%
707	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$174,000		174,674.37	0.002%	48.744%
708	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	2.050%	4/1/2019	USD \$175,000		174,293.46	0.002%	48.746%
709	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$162,000		161,146.09	0.002%	48.748%
710	UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	3.100%	6/1/2022	USD \$158,000		157,466.81	0.002%	48.750%
711	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$150,000		155,439.87	0.002%	48.752%
712	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	5/15/2018	USD \$155,000		154,893.50	0.002%	48.753%
713	KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	USD \$153,000		152,213.83	0.002%	48.755%
714	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$148,000		147,103.33	0.002%	48.757%
715	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$148,000		144,445.57	0.002%	48.759%
716	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$129,000		135,466.62	0.002%	48.760%
717	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$136,000		134,698.22	0.002%	48.762%
718	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$129,000		134,521.01	0.002%	48.764%
719	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	5/11/2022	USD \$131,000		130,070.02	0.002%	48.765%
720	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$130,000		129,609.38	0.002%	48.767%
721	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$117,000		124,402.89	0.002%	48.768%
722	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$122,000		120,688.16	0.001%	48.770%
723	RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	USD \$120,000		119,473.11	0.001%	48.771%
724	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$88,000		90,954.71	0.001%	48.772%
725	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$88,000		86,611.08	0.001%	48.774%
726	VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	6/10/2019	USD \$82,000		84,759.31	0.001%	48.775%
727	VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	3/15/2019	USD \$73,000		77,920.65	0.001%	48.776%
728	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$67,000		66,300.90	0.001%	48.776%
729	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	3/15/2022	USD \$56,000		56,466.46	0.001%	48.777%
730	ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$53,000		52,861.32	0.001%	48.778%
731	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$42,000		44,757.67	0.001%	48.778%
732	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$32,000		31,960.82	0.000%	48.779%
733	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$17,000		17,808.46	0.000%	48.779%
Currency Forward Contract						3,684,428.44		0.045%
734	SEK180412		4/12/2018	-791,418,921	95,805,513.55	3,296,992.81	0.040%	48.819%
735	CAD180418		4/18/2018	-30,501,814	23,792,277.02	736,415.06	0.009%	48.828%
736	EUR180410		4/10/2018	-62,399,968	76,357,091.08	-348,979.43	-0.004%	48.824%
Sovereign Bond						4,200,881,125.61		51.176%
737	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$167,048,200		157,801,821.53	1.922%	50.746%
738	FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$151,431,000		149,062,770.59	1.816%	52.562%
739	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$110,212,000		148,858,388.86	1.813%	54.375%
740	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$109,718,000		138,776,126.56	1.691%	56.066%
741	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$99,685,000		121,674,109.43	1.482%	57.548%

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Sovereign Bond						4,200,881,125.61		51.176%
742	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$125,533,200		114,235,212.00	1.392%	58.940%
743	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$108,729,600		103,832,521.02	1.265%	60.205%
744	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$96,868,200		95,460,583.97	1.163%	61.368%
745	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$103,787,300		93,149,101.75	1.135%	62.503%
746	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$100,229,000		91,241,365.34	1.112%	63.614%
747	US TREASURY N/B 08/22 1.625	1.625%	8/15/2022	USD \$88,960,600		85,301,400.54	1.039%	64.653%
748	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$86,983,700		82,196,198.92	1.001%	65.655%
749	US TREASURY N/B 11/27 2.25	2.250%	11/15/2027	USD \$84,018,300		79,499,034.62	0.968%	66.623%
750	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$75,120,000		74,456,990.88	0.907%	67.530%
751	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$76,308,400		72,177,015.91	0.879%	68.409%
752	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$70,834,200		70,886,772.43	0.864%	69.273%
753	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$52,706,000		67,616,949.05	0.824%	70.097%
754	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$68,895,000		66,106,905.47	0.805%	70.902%
755	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$67,708,900		65,447,528.37	0.797%	71.699%
756	US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$68,203,100		65,133,960.50	0.793%	72.493%
757	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$65,240,000		65,075,138.52	0.793%	73.286%
758	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$49,370,700		63,695,917.17	0.776%	74.062%
759	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$51,143,300		60,419,016.61	0.736%	74.798%
760	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$42,633,000		58,928,185.26	0.718%	75.515%
761	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$64,249,300		58,657,603.11	0.715%	76.230%
762	FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$62,470,000		58,562,938.79	0.713%	76.943%
763	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr419,105,000		58,353,669.20	0.711%	77.654%
764	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$44,650,800		58,059,993.38	0.707%	78.362%
765	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$55,279,000		55,282,703.69	0.673%	79.035%
766	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$44,151,500		54,195,966.25	0.660%	79.695%
767	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$54,124,800		53,103,617.11	0.647%	80.342%
768	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$51,723,400		51,238,493.13	0.624%	80.966%
769	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$39,904,300		50,868,629.73	0.620%	81.586%
770	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$38,863,100		50,352,003.94	0.613%	82.200%
771	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$49,289,300		50,271,235.52	0.612%	82.812%
772	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$49,422,500		47,212,001.59	0.575%	83.387%
773	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$36,442,100		44,334,092.28	0.540%	83.927%
774	US TREASURY N/B 05/21 8.125	8.125%	5/15/2021	USD \$36,589,600		42,968,482.31	0.523%	84.451%
775	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$35,375,900		41,988,153.10	0.512%	84.962%
776	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$39,043,800		40,378,304.98	0.492%	85.454%
777	FANNIE MAE NOTES 01/23 2.375	2.375%	1/19/2023	USD \$38,550,000		37,878,420.45	0.461%	85.916%
778	US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$29,406,400		37,504,646.73	0.457%	86.372%
779	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$37,260,000		36,917,096.22	0.450%	86.822%

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Sovereign Bond						4,200,881,125.61	51.176%	
780	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$39,538,000		36,671,495.00	0.447%	87.269%
781	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$37,801,000		36,559,577.36	0.445%	87.714%
782	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr296,540,000		35,591,276.63	0.434%	88.148%
783	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$25,710,200		34,501,883.11	0.420%	88.568%
784	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$28,624,800		34,258,071.33	0.417%	88.986%
785	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$25,584,700		33,613,898.30	0.409%	89.395%
786	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$31,374,000		32,616,849.64	0.397%	89.792%
787	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$31,855,000		31,936,166.54	0.389%	90.181%
788	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$25,327,000		31,928,178.63	0.389%	90.570%
789	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$22,231,000		30,452,223.88	0.371%	90.941%
790	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$29,405,000		30,091,106.87	0.367%	91.308%
791	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$21,301,000		29,860,721.65	0.364%	91.672%
792	FREDDIE MAC NOTES 07/32 6.25	6.250%	7/15/2032	USD \$20,757,000		27,826,854.96	0.339%	92.011%
793	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$26,560,000		27,484,394.24	0.335%	92.346%
794	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €21,894,000		26,453,834.34	0.322%	92.668%
795	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$18,505,000		24,742,258.29	0.301%	92.969%
796	US TREASURY N/B 12/22 2.125	2.125%	12/31/2022	USD \$24,711,300		24,129,232.99	0.294%	93.263%
797	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$24,711,300		23,600,256.72	0.288%	93.551%
798	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$24,711,300		23,447,741.79	0.286%	93.836%
799	FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$22,734,000		22,221,916.65	0.271%	94.107%
800	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$18,760,000		20,958,034.16	0.255%	94.362%
801	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$20,725,000		20,567,821.60	0.251%	94.613%
802	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$16,790,000		17,429,430.36	0.212%	94.825%
803	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$16,804,000		16,526,818.02	0.201%	95.027%
804	FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	3/8/2019	USD \$16,525,000		16,471,145.03	0.201%	95.227%
805	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$19,927,000		16,024,059.76	0.195%	95.422%
806	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$14,565,000		15,975,154.17	0.195%	95.617%
807	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$14,240,000		15,908,130.56	0.194%	95.811%
808	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$15,935,000		15,821,415.32	0.193%	96.004%
809	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$13,470,000		14,628,352.65	0.178%	96.182%
810	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$11,775,000		14,041,404.90	0.171%	96.353%
811	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$13,026,000		13,434,625.62	0.164%	96.517%
812	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$10,945,000		12,017,478.66	0.146%	96.663%
813	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$11,970,000		11,723,573.61	0.143%	96.806%
814	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$11,650,000		11,582,197.00	0.141%	96.947%
815	FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	9/13/2019	USD \$10,940,000		11,302,682.88	0.138%	97.085%
816	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$11,220,000		11,148,236.88	0.136%	97.220%
817	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$11,169,000		10,965,317.20	0.134%	97.354%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						4,200,881,125.61	51.176%	
818	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$10,360,000		10,610,898.48	0.129%	97.483%
819	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$10,000,000		9,761,936.20	0.119%	97.602%
820	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$9,885,000		9,716,045.58	0.118%	97.720%
821	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$7,918,000		9,682,560.11	0.118%	97.838%
822	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$9,245,000		9,396,285.18	0.114%	97.953%
823	FANNIE MAE NOTES 01/30 7.125	7.125%	1/15/2030	USD \$6,399,000		8,837,729.29	0.108%	98.061%
824	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$8,435,000		8,622,965.54	0.105%	98.166%
825	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$7,590,000		8,000,026.98	0.097%	98.263%
826	FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	USD \$7,695,000		7,923,933.95	0.097%	98.360%
827	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$6,276,000		6,971,336.87	0.085%	98.445%
828	FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	9/3/2019	USD \$6,305,000		6,591,537.03	0.080%	98.525%
829	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$5,775,000		6,509,897.63	0.079%	98.604%
830	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$5,950,000		6,468,828.10	0.079%	98.683%
831	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$5,490,000		6,323,310.63	0.077%	98.760%
832	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$5,760,000		5,579,020.80	0.068%	98.828%
833	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$5,233,000		5,484,346.22	0.067%	98.895%
834	FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	3/18/2020	USD \$5,350,000		5,420,389.95	0.066%	98.961%
835	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$4,440,000		4,934,673.72	0.060%	99.021%
836	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$4,845,000		4,838,628.83	0.059%	99.080%
837	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$4,942,000		4,753,694.97	0.058%	99.138%
838	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$4,805,000		4,686,503.90	0.057%	99.195%
839	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$4,355,000		4,418,609.13	0.054%	99.249%
840	FANNIE MAE NOTES 06/20 1.5	1.500%	6/22/2020	USD \$4,496,000		4,414,635.89	0.054%	99.302%
841	PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2.625%	2/13/2023	USD \$4,480,000		4,400,309.04	0.054%	99.356%
842	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$3,255,000		3,237,097.50	0.039%	99.396%
843	TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	USD \$3,200,000		3,195,238.40	0.039%	99.434%
844	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$2,970,000		3,070,861.20	0.037%	99.472%
845	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$2,960,000		2,917,008.96	0.036%	99.507%
846	FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	9/3/2019	USD \$2,664,000		2,776,396.82	0.034%	99.541%
847	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$2,440,000		2,701,436.24	0.033%	99.574%
848	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	4/17/2018	USD \$2,456,000		2,453,494.88	0.030%	99.604%
849	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$2,235,000		2,404,544.87	0.029%	99.633%
850	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,920,000		2,313,684.48	0.028%	99.661%
851	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$1,984,000		2,120,729.34	0.026%	99.687%
852	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$2,116,000		2,100,629.38	0.026%	99.713%
853	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$1,776,000		1,981,960.94	0.024%	99.737%
854	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$1,806,000		1,948,374.20	0.024%	99.761%
855	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	5/29/2018	USD \$1,941,000		1,937,229.10	0.024%	99.784%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						4,200,881,125.61		51.176%
856	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$1,775,000		1,808,066.48	0.022%	99.806%
857	FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	5/7/2020	USD \$1,658,000		1,738,772.79	0.021%	99.828%
858	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$1,535,000		1,648,224.67	0.020%	99.848%
859	FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	8/15/2019	USD \$1,565,000		1,629,581.29	0.020%	99.868%
860	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$1,480,000		1,622,928.04	0.020%	99.887%
861	FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	9/13/2019	USD \$1,480,000		1,460,301.20	0.018%	99.905%
862	ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	6/29/2022	USD \$1,088,000		1,064,329.18	0.013%	99.918%
863	FANNIE MAE NOTES 02/19 1.875	1.875%	2/19/2019	USD \$1,046,000		1,043,510.52	0.013%	99.931%
864	KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	3/15/2018	USD \$971,000		970,796.09	0.012%	99.943%
865	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	9/12/2018	USD \$814,000		813,511.60	0.010%	99.952%
866	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$600,000		691,323.00	0.008%	99.961%
867	FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	2/13/2023	USD \$576,000		630,480.38	0.008%	99.969%
868	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	3/6/2019	USD \$528,000		525,339.41	0.006%	99.975%
869	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$529,000		525,189.61	0.006%	99.981%
870	FREDDIE MAC NOTES 05/19 1.75	1.750%	5/30/2019	USD \$523,000		520,292.43	0.006%	99.988%
871	ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$523,000		516,395.33	0.006%	99.994%
872	JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	7/31/2018	USD \$491,000		490,409.15	0.006%	100.000%
Total						8,208,645,071.04		100.00%