

DFA Investment Grade Portfolio

As of September 30, 2017 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77	52.830%	
1	ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	7/15/2026	USD \$37,250,000		36,502,959.07	0.461%	0.461%
2	PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	USD \$35,600,000		36,032,400.45	0.455%	0.917%
3	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$34,000,000		34,990,623.66	0.442%	1.359%
4	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	3/15/2024	USD \$33,308,000		34,530,786.98	0.436%	1.795%
5	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$31,765,000		32,112,946.82	0.406%	2.201%
6	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$31,349,000		31,991,639.45	0.404%	2.605%
7	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$30,350,000		31,119,015.89	0.393%	2.998%
8	APPLE INC SR UNSECURED 05/23 2.4	2.400%	5/3/2023	USD \$28,903,000		28,838,039.35	0.364%	3.362%
9	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$27,586,000		28,042,232.72	0.354%	3.717%
10	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	1/11/2027	USD \$27,291,000		27,818,119.93	0.351%	4.068%
11	NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/1/2026	USD \$28,411,000		26,943,106.19	0.340%	4.409%
12	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$26,459,500		26,858,395.22	0.339%	4.748%
13	GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	3/15/2032	USD \$19,132,000		26,571,188.16	0.336%	5.084%
14	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$25,000,000		26,018,234.50	0.329%	5.413%
15	SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$24,403,000		24,980,558.49	0.316%	5.728%
16	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$25,158,000		24,955,318.35	0.315%	6.044%
17	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$23,683,000		23,873,288.64	0.302%	6.345%
18	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$23,810,000		23,764,368.37	0.300%	6.645%
19	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	3/3/2024	USD \$21,654,000		22,856,920.63	0.289%	6.934%
20	COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$21,789,000		22,751,285.26	0.287%	7.222%
21	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$23,050,000		22,548,662.50	0.285%	7.507%

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Corporate Bond						4,181,173,245.77		52.830%
22	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$23,330,000		22,049,989.52	0.279%	7.785%
23	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$15,547,000		21,773,105.38	0.275%	8.060%
24	AT+T INC SR UNSECURED 05/25 3.4	3.400%	5/15/2025	USD \$21,870,000		21,520,077.59	0.272%	8.332%
25	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$21,855,000		21,372,361.61	0.270%	8.602%
26	APPLE INC SR UNSECURED 05/24 3.45	3.450%	5/6/2024	USD \$19,686,000		20,635,732.17	0.261%	8.863%
27	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$20,000,000		20,056,253.00	0.253%	9.116%
28	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$18,034,000		19,569,916.29	0.247%	9.364%
29	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$19,465,000		19,565,499.55	0.247%	9.611%
30	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$19,980,000		19,360,291.73	0.245%	9.856%
31	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$18,650,000		18,657,026.57	0.236%	10.091%
32	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$17,707,000		18,559,217.90	0.235%	10.326%
33	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$17,796,000		18,535,317.74	0.234%	10.560%
34	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$17,117,000		18,156,775.76	0.229%	10.789%
35	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$16,929,000		17,573,838.14	0.222%	11.011%
36	COACH INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$17,001,000		17,520,491.23	0.221%	11.233%
37	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$17,022,000		17,486,491.91	0.221%	11.454%
38	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$16,329,000		17,065,489.50	0.216%	11.669%
39	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	3/15/2026	USD \$15,000,000		16,902,145.65	0.214%	11.883%
40	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376	3.376%	2/15/2025	USD \$16,814,000		16,900,432.37	0.214%	12.097%
41	CHEVRON CORP SR UNSECURED 06/23 3.191	3.191%	6/24/2023	USD \$15,950,000		16,562,205.02	0.209%	12.306%
42	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$16,454,000		16,332,249.45	0.206%	12.512%
43	MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	1/27/2026	USD \$15,600,000		16,189,602.78	0.205%	12.717%
44	WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	2/15/2030	USD \$11,147,000		16,159,324.13	0.204%	12.921%
45	UBS GROUP FUNDING JERSEY COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$15,190,000		15,972,667.64	0.202%	13.123%
46	CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	8/12/2024	USD \$15,031,000		15,353,473.27	0.194%	13.317%
47	MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	6/15/2026	USD \$15,000,000		15,265,713.45	0.193%	13.510%
48	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$14,850,000		15,225,443.94	0.192%	13.702%
49	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$14,725,000		15,075,138.85	0.190%	13.892%
50	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$14,532,000		15,074,027.61	0.190%	14.083%
51	PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	6/8/2026	USD \$15,000,000		15,030,342.45	0.190%	14.273%
52	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$15,094,000		14,873,834.54	0.188%	14.461%
53	PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	USD \$14,400,000		14,608,966.46	0.185%	14.645%
54	STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	USD \$14,110,000		14,573,371.27	0.184%	14.830%
55	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$14,000,000		14,510,988.80	0.183%	15.013%
56	BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	3/16/2025	USD \$14,330,000		14,360,021.35	0.181%	15.194%
57	MERCK + CO INC SR UNSECURED 05/23 2.8	2.800%	5/18/2023	USD \$13,920,000		14,283,187.00	0.180%	15.375%
58	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$14,150,000		14,106,520.87	0.178%	15.553%
59	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$13,900,000		13,885,981.16	0.175%	15.728%

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Corporate Bond						4,181,173,245.77	52.830%	
60	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €11,681,000		13,835,032.76	0.175%	15.903%
61	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$13,031,000		13,522,872.69	0.171%	16.074%
62	DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	1/18/2031	USD \$9,000,000		13,464,100.89	0.170%	16.244%
63	HP INC SR UNSECURED 09/21 4.375	4.375%	9/15/2021	USD \$12,625,000		13,406,936.82	0.169%	16.414%
64	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$12,978,000		13,400,031.19	0.169%	16.583%
65	GEORGIA POWER CO SR UNSECURED 03/27 3.25	3.250%	3/30/2027	USD \$13,370,000		13,330,970.83	0.168%	16.751%
66	ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	1/28/2027	USD \$14,000,000		13,288,439.64	0.168%	16.919%
67	HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	6/23/2024	USD \$12,740,000		13,122,663.86	0.166%	17.085%
68	WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	5/1/2025	USD \$12,588,000		13,044,342.82	0.165%	17.250%
69	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$12,500,000		12,955,633.75	0.164%	17.414%
70	JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	1/8/2021	USD \$12,661,000		12,819,543.70	0.162%	17.576%
71	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	5/13/2024	USD \$12,273,000		12,795,425.77	0.162%	17.737%
72	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/8/2024	USD \$12,544,000		12,767,549.89	0.161%	17.899%
73	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$12,122,000		12,723,138.10	0.161%	18.059%
74	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$12,800,000		12,696,429.18	0.160%	18.220%
75	UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	7/15/2025	USD \$11,867,000		12,588,818.23	0.159%	18.379%
76	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	3/15/2025	USD \$12,615,000		12,457,773.33	0.157%	18.536%
77	AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	1/15/2023	USD \$12,128,000		12,109,209.00	0.153%	18.689%
78	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$11,457,000		12,100,071.21	0.153%	18.842%
79	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$11,750,000		12,014,041.89	0.152%	18.994%
80	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$11,650,000		11,994,879.03	0.152%	19.146%
81	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$11,552,000		11,861,627.79	0.150%	19.295%
82	MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	2/10/2025	USD \$11,745,000		11,777,310.26	0.149%	19.444%
83	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$11,150,000		11,736,958.63	0.148%	19.593%
84	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$11,374,000		11,730,432.95	0.148%	19.741%
85	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$11,530,000		11,686,979.45	0.148%	19.888%
86	DUKE ENERGY CORP SR UNSECURED 08/22 3.05	3.050%	8/15/2022	USD \$11,375,000		11,600,420.99	0.147%	20.035%
87	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$10,914,000		11,586,215.09	0.146%	20.181%
88	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$11,300,000		11,401,941.03	0.144%	20.325%
89	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$11,136,000		11,386,097.19	0.144%	20.469%
90	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	4/1/2024	USD \$10,736,000		11,335,261.19	0.143%	20.613%
91	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	5/17/2027	USD \$11,111,000		11,294,115.61	0.143%	20.755%
92	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$10,795,000		11,211,630.00	0.142%	20.897%
93	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$10,682,000		11,198,935.84	0.142%	21.038%
94	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$10,647,000		11,142,497.33	0.141%	21.179%
95	SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	9/12/2026	USD \$11,300,000		10,884,210.06	0.138%	21.317%
96	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$11,000,000		10,821,913.85	0.137%	21.453%
97	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$10,187,000		10,814,693.40	0.137%	21.590%

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Corporate Bond						4,181,173,245.77	52.830%	
98	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$11,240,000		10,627,728.65	0.134%	21.724%
99	DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/1/2025	USD \$10,130,000		10,554,865.67	0.133%	21.858%
100	ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	3/29/2027	USD \$10,000,000		10,425,673.80	0.132%	21.989%
101	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$11,000,000		10,423,029.98	0.132%	22.121%
102	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$10,364,000		10,422,677.34	0.132%	22.253%
103	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$9,970,000		10,409,607.21	0.132%	22.384%
104	ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	5/14/2025	USD \$10,000,000		10,364,172.80	0.131%	22.515%
105	BANK OF AMERICA CORP SR UNSECURED 08/25 3.875	3.875%	8/1/2025	USD \$9,850,000		10,314,299.06	0.130%	22.646%
106	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$10,000,000		10,267,816.40	0.130%	22.775%
107	TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	4/10/2024	USD \$9,712,000		10,249,663.80	0.130%	22.905%
108	IBM CORP SR UNSECURED 02/24 3.625	3.625%	2/12/2024	USD \$9,712,000		10,187,740.67	0.129%	23.034%
109	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$7,750,000		10,151,378.42	0.128%	23.162%
110	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$9,827,000		10,107,850.16	0.128%	23.290%
111	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$9,712,000		10,101,238.99	0.128%	23.417%
112	MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	USD \$9,398,000		10,003,645.37	0.126%	23.544%
113	PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	8/11/2027	USD \$10,000,000		9,957,739.00	0.126%	23.669%
114	EBAY INC SR UNSECURED 06/27 3.6	3.600%	6/5/2027	USD \$10,000,000		9,942,134.60	0.126%	23.795%
115	APPLE INC SR UNSECURED 08/26 2.45	2.450%	8/4/2026	USD \$10,290,000		9,916,320.81	0.125%	23.920%
116	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$9,754,000		9,891,605.34	0.125%	24.045%
117	UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	1/15/2025	USD \$9,626,000		9,886,668.04	0.125%	24.170%
118	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$9,152,000		9,849,402.26	0.124%	24.295%
119	VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	9/26/2022	USD \$9,769,000		9,776,364.56	0.124%	24.418%
120	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$9,944,000		9,763,979.79	0.123%	24.542%
121	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$9,600,000		9,718,285.92	0.123%	24.664%
122	STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/1/2025	USD \$9,398,000		9,620,743.60	0.122%	24.786%
123	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$9,255,000		9,594,522.64	0.121%	24.907%
124	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$9,254,000		9,534,474.40	0.120%	25.028%
125	PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$9,322,000		9,474,314.77	0.120%	25.147%
126	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$8,998,000		9,381,738.70	0.119%	25.266%
127	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$8,891,000		9,381,019.82	0.119%	25.384%
128	PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$9,253,000		9,326,654.25	0.118%	25.502%
129	FEDEX CORP COMPANY GUAR 01/24 4	4.000%	1/15/2024	USD \$8,590,000		9,216,522.22	0.116%	25.619%
130	WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	3/8/2022	USD \$8,870,000		9,210,136.20	0.116%	25.735%
131	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	4/15/2024	USD \$8,591,000		9,106,392.73	0.115%	25.850%
132	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$9,273,000		9,053,378.92	0.114%	25.965%
133	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$6,684,000		9,008,742.66	0.114%	26.078%
134	PUGET ENERGY INC SR SECURED 09/21 6	6.000%	9/1/2021	USD \$7,992,000		8,948,103.42	0.113%	26.191%
135	CELGENE CORP SR UNSECURED 08/23 4	4.000%	8/15/2023	USD \$8,333,000		8,914,196.00	0.113%	26.304%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77	52.830%	
136	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$8,417,000		8,879,698.23	0.112%	26.416%
137	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	2/15/2023	USD \$8,773,000		8,866,651.95	0.112%	26.528%
138	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	3.219%	1/9/2022	USD \$8,750,000		8,862,465.15	0.112%	26.640%
139	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$9,037,000		8,830,405.87	0.112%	26.752%
140	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$8,323,000		8,821,016.69	0.111%	26.863%
141	STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	1/17/2023	USD \$8,794,000		8,774,978.58	0.111%	26.974%
142	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$8,700,000		8,749,789.58	0.111%	27.085%
143	STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	8/18/2025	USD \$8,350,000		8,743,570.15	0.110%	27.195%
144	MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	6/3/2024	USD \$8,417,000		8,725,212.95	0.110%	27.306%
145	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$8,800,000		8,678,272.42	0.110%	27.415%
146	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	3/10/2025	USD \$8,611,000		8,607,017.07	0.109%	27.524%
147	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$8,439,000		8,560,119.57	0.108%	27.632%
148	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$8,500,000		8,527,361.25	0.108%	27.740%
149	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$8,240,000		8,506,521.65	0.107%	27.847%
150	AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	USD \$8,417,000		8,482,807.22	0.107%	27.954%
151	INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	1/12/2024	USD \$7,664,000		8,445,638.25	0.107%	28.061%
152	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$8,287,000		8,436,508.00	0.107%	28.168%
153	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$8,800,000		8,432,424.18	0.107%	28.274%
154	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$8,237,000		8,352,578.29	0.106%	28.380%
155	HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/1/2024	USD \$7,916,000		8,311,702.47	0.105%	28.485%
156	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$7,942,000		8,246,953.98	0.104%	28.589%
157	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	4.570%	4/27/2023	USD \$7,532,000		8,225,617.36	0.104%	28.693%
158	PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$8,000,000		8,163,817.68	0.103%	28.796%
159	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$8,000,000		8,124,316.08	0.103%	28.899%
160	PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	2/23/2025	USD \$8,093,000		8,104,344.12	0.102%	29.001%
161	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$8,200,000		8,100,767.54	0.102%	29.104%
162	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$7,996,000		8,004,146.40	0.101%	29.205%
163	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$7,784,000		7,972,044.47	0.101%	29.305%
164	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$8,028,000		7,958,164.75	0.101%	29.406%
165	ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/1/2024	USD \$7,451,000		7,880,018.37	0.100%	29.506%
166	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$8,117,000		7,876,886.64	0.100%	29.605%
167	PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	1/15/2023	USD \$7,860,000		7,876,668.94	0.100%	29.705%
168	EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$7,500,000		7,862,959.43	0.099%	29.804%
169	ACTAVIS INC COMPANY GUAR 10/22 3.25	3.250%	10/1/2022	USD \$7,650,000		7,847,476.56	0.099%	29.903%
170	CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	4/27/2025	USD \$7,769,000		7,824,527.30	0.099%	30.002%
171	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$7,539,000		7,772,687.36	0.098%	30.100%
172	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$7,770,000		7,754,316.80	0.098%	30.198%
173	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$7,493,000		7,719,698.39	0.098%	30.296%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
174	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$7,680,000		7,717,006.00	0.098%	30.393%
175	GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	5/22/2025	USD \$7,500,000		7,708,367.33	0.097%	30.491%
176	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$7,444,000		7,694,721.29	0.097%	30.588%
177	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$7,700,000		7,691,928.01	0.097%	30.685%
178	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	USD \$7,571,000		7,682,692.69	0.097%	30.782%
179	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$7,500,000		7,621,935.68	0.096%	30.878%
180	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$7,500,000		7,620,989.40	0.096%	30.975%
181	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$7,629,000		7,619,840.39	0.096%	31.071%
182	OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$7,376,000		7,559,009.62	0.096%	31.167%
183	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$6,816,000		7,554,330.25	0.095%	31.262%
184	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$7,075,000		7,499,580.58	0.095%	31.357%
185	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$7,445,000		7,488,152.78	0.095%	31.451%
186	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$7,500,000		7,396,044.75	0.093%	31.545%
187	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$6,743,000		7,302,648.03	0.092%	31.637%
188	MOLSON COORS BREWING CO COMPANY GUAR 07/26 3	3.000%	7/15/2026	USD \$7,500,000		7,291,096.05	0.092%	31.729%
189	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$7,296,000		7,279,257.36	0.092%	31.821%
190	KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	4/1/2031	USD \$5,320,000		7,184,470.29	0.091%	31.912%
191	WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	4/22/2024	USD \$6,782,000		7,101,895.55	0.090%	32.002%
192	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$7,201,000		7,086,365.84	0.090%	32.091%
193	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$7,471,000		7,017,036.64	0.089%	32.180%
194	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$6,887,000		7,014,026.03	0.089%	32.269%
195	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$6,950,000		6,984,811.09	0.088%	32.357%
196	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$6,532,000		6,976,652.25	0.088%	32.445%
197	GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	8/15/2026	USD \$7,425,000		6,962,735.91	0.088%	32.533%
198	PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	3.750%	2/15/2024	USD \$6,578,000		6,960,211.27	0.088%	32.621%
199	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$6,812,000		6,959,598.33	0.088%	32.709%
200	STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$7,031,000		6,958,751.13	0.088%	32.797%
201	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$6,474,000		6,951,263.99	0.088%	32.885%
202	WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$6,827,000		6,922,097.45	0.087%	32.972%
203	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$6,667,000		6,920,074.52	0.087%	33.059%
204	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	2/1/2025	USD \$6,869,000		6,914,417.90	0.087%	33.147%
205	JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/5/2023	USD \$6,474,000		6,905,389.49	0.087%	33.234%
206	COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	2/1/2023	USD \$7,007,000		6,884,573.84	0.087%	33.321%
207	NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	6/15/2022	USD \$6,559,000		6,880,720.98	0.087%	33.408%
208	PFIZER INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$6,474,000		6,806,230.73	0.086%	33.494%
209	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$6,797,000		6,782,037.90	0.086%	33.580%
210	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$6,700,000		6,780,213.34	0.086%	33.665%
211	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$6,474,000		6,779,505.99	0.086%	33.751%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77	52.830%	
212	PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	7/17/2025	USD \$6,474,000		6,759,367.25	0.085%	33.836%
213	AMGEN INC SR UNSECURED 05/24 3.625	3.625%	5/22/2024	USD \$6,474,000		6,749,356.76	0.085%	33.922%
214	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$6,604,000		6,741,426.40	0.085%	34.007%
215	BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	2.000%	8/1/2022	USD \$6,823,000		6,731,404.57	0.085%	34.092%
216	ASSURANT INC SR UNSECURED 03/23 4	4.000%	3/15/2023	USD \$6,474,000		6,716,948.70	0.085%	34.177%
217	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$5,827,000		6,676,484.77	0.084%	34.261%
218	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$6,474,000		6,672,696.12	0.084%	34.345%
219	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$6,474,000		6,597,944.41	0.083%	34.429%
220	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$6,000,000		6,554,594.22	0.083%	34.512%
221	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	1/23/2023	USD \$6,474,000		6,544,100.47	0.083%	34.594%
222	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	2.625%	1/10/2023	USD \$6,474,000		6,536,020.21	0.083%	34.677%
223	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$6,351,000		6,511,212.04	0.082%	34.759%
224	CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/5/2022	USD \$6,474,000		6,483,874.14	0.082%	34.841%
225	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$6,000,000		6,475,447.02	0.082%	34.923%
226	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	6/12/2024	USD \$6,267,000		6,473,990.80	0.082%	35.005%
227	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$6,110,000		6,468,609.95	0.082%	35.086%
228	AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$6,399,000		6,464,875.40	0.082%	35.168%
229	NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	5/6/2024	USD \$6,151,000		6,449,425.18	0.081%	35.250%
230	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	USD \$6,164,000		6,329,953.50	0.080%	35.330%
231	BOEING CO SR UNSECURED 03/25 2.5	2.500%	3/1/2025	USD \$6,474,000		6,327,527.43	0.080%	35.410%
232	TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$6,000,000		6,313,839.24	0.080%	35.489%
233	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	7/19/2023	USD \$5,931,000		6,277,727.98	0.079%	35.569%
234	PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	USD \$5,883,000		6,240,986.14	0.079%	35.648%
235	AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$6,275,000		6,206,359.22	0.078%	35.726%
236	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$6,151,000		6,192,555.29	0.078%	35.804%
237	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	3/8/2021	USD \$6,000,000		6,185,458.38	0.078%	35.882%
238	ENERGY TRANSFER LP SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$5,800,000		6,102,877.16	0.077%	35.959%
239	TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$5,592,000		6,046,184.81	0.076%	36.036%
240	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$5,772,000		6,035,201.06	0.076%	36.112%
241	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$6,000,000		6,033,578.04	0.076%	36.188%
242	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	USD \$5,916,000		6,028,202.21	0.076%	36.265%
243	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$6,000,000		6,021,951.96	0.076%	36.341%
244	UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	2.875%	3/15/2023	USD \$5,827,000		5,939,681.36	0.075%	36.416%
245	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$5,950,000		5,909,840.36	0.075%	36.490%
246	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$5,625,000		5,841,255.66	0.074%	36.564%
247	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$5,769,000		5,808,109.26	0.073%	36.638%
248	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$5,785,000		5,802,279.10	0.073%	36.711%
249	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$5,800,000		5,794,493.07	0.073%	36.784%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
250	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$5,700,000		5,753,416.98	0.073%	36.857%
251	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$5,805,000		5,748,931.42	0.073%	36.929%
252	MUFG AMERICAS HLDGS CORP SR UNSECURED 06/22 3.5	3.500%	6/18/2022	USD \$5,536,000		5,719,204.45	0.072%	37.002%
253	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$5,422,000		5,656,240.05	0.071%	37.073%
254	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	3/15/2025	USD \$5,737,000		5,647,936.06	0.071%	37.144%
255	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$5,439,000		5,554,384.47	0.070%	37.215%
256	GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	3/18/2023	USD \$5,450,000		5,539,698.88	0.070%	37.285%
257	EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	6/1/2025	USD \$5,374,000		5,523,523.33	0.070%	37.354%
258	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$5,180,000		5,514,344.65	0.070%	37.424%
259	AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	9/15/2026	USD \$5,650,000		5,511,037.74	0.070%	37.494%
260	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$5,253,000		5,511,019.17	0.070%	37.563%
261	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$5,500,000		5,503,900.49	0.070%	37.633%
262	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,400,000		5,482,952.48	0.069%	37.702%
263	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	2/15/2026	USD \$5,338,000		5,480,253.70	0.069%	37.771%
264	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$5,244,000		5,399,546.53	0.068%	37.840%
265	BANK OF NY MELLON CORP SR UNSECURED 05/26 2.8	2.800%	5/4/2026	USD \$5,500,000		5,393,171.30	0.068%	37.908%
266	MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	3.500%	5/1/2022	USD \$5,180,000		5,367,746.10	0.068%	37.976%
267	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$5,180,000		5,361,524.97	0.068%	38.043%
268	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$5,068,000		5,355,496.95	0.068%	38.111%
269	UNUM GROUP SR UNSECURED 03/24 4	4.000%	3/15/2024	USD \$5,110,000		5,331,117.93	0.067%	38.178%
270	AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$5,115,000		5,326,664.38	0.067%	38.246%
271	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$5,400,000		5,315,391.13	0.067%	38.313%
272	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$5,200,000		5,268,460.55	0.067%	38.379%
273	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$5,180,000		5,263,479.12	0.067%	38.446%
274	AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/5/2024	USD \$4,921,000		5,257,619.23	0.066%	38.512%
275	ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$5,132,000		5,254,512.39	0.066%	38.579%
276	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$5,144,000		5,237,043.23	0.066%	38.645%
277	PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	3/15/2024	USD \$5,414,000		5,233,549.00	0.066%	38.711%
278	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	5/1/2027	USD \$5,100,000		5,230,584.84	0.066%	38.777%
279	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$5,000,000		5,195,529.80	0.066%	38.843%
280	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	3/9/2026	USD \$5,000,000		5,192,983.30	0.066%	38.908%
281	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,120,000		5,187,699.00	0.066%	38.974%
282	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$5,044,000		5,187,410.81	0.066%	39.040%
283	ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	USD \$5,000,000		5,169,560.30	0.065%	39.105%
284	MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$4,972,000		5,159,921.36	0.065%	39.170%
285	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$5,071,000		5,145,729.10	0.065%	39.235%
286	GATX CORP SR UNSECURED 03/25 3.25	3.250%	3/30/2025	USD \$5,180,000		5,143,654.06	0.065%	39.300%
287	JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$4,900,000		5,141,156.44	0.065%	39.365%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77	52.830%	
288	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$5,100,000		5,140,109.05	0.065%	39.430%
289	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	1/17/2027	USD \$5,000,000		5,135,940.00	0.065%	39.495%
290	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$5,000,000		5,114,901.35	0.065%	39.559%
291	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$4,900,000		5,114,659.25	0.065%	39.624%
292	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	3/1/2026	USD \$5,000,000		5,093,599.20	0.064%	39.688%
293	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	4/6/2027	USD \$5,000,000		5,087,759.80	0.064%	39.753%
294	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$5,000,000		5,079,971.55	0.064%	39.817%
295	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$4,823,000		5,076,609.26	0.064%	39.881%
296	BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	5/6/2022	USD \$4,900,000		5,074,465.14	0.064%	39.945%
297	PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	6/1/2023	USD \$4,914,000		5,057,749.83	0.064%	40.009%
298	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	1/17/2023	USD \$5,029,000		5,055,619.30	0.064%	40.073%
299	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$5,000,000		5,039,148.95	0.064%	40.137%
300	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$5,000,000		5,035,955.35	0.064%	40.200%
301	LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	3.550%	1/15/2026	USD \$4,856,000		5,024,384.52	0.063%	40.264%
302	INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	6/15/2025	USD \$3,885,000		4,982,054.07	0.063%	40.327%
303	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$4,714,000		4,972,036.44	0.063%	40.390%
304	ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$5,000,000		4,937,944.45	0.062%	40.452%
305	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$5,000,000		4,915,622.85	0.062%	40.514%
306	LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	7/15/2024	USD \$4,791,000		4,907,548.64	0.062%	40.576%
307	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	9/8/2024	USD \$4,875,000		4,889,830.48	0.062%	40.638%
308	CMS ENERGY CORP SR UNSECURED 05/26 3	3.000%	5/15/2026	USD \$5,000,000		4,876,183.15	0.062%	40.699%
309	GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/15/2022	USD \$4,856,000		4,858,847.51	0.061%	40.761%
310	EVERSOURCE ENERGY SR UNSECURED 05/23 2.8	2.800%	5/1/2023	USD \$4,798,000		4,833,606.87	0.061%	40.822%
311	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$4,750,000		4,830,814.13	0.061%	40.883%
312	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$4,661,000		4,811,872.61	0.061%	40.944%
313	SOUTHERN CO SR UNSECURED 07/26 3.25	3.250%	7/1/2026	USD \$4,860,000		4,802,340.18	0.061%	41.004%
314	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	8/11/2026	USD \$5,000,000		4,795,284.75	0.061%	41.065%
315	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	1/25/2023	USD \$4,697,000		4,779,511.40	0.060%	41.125%
316	ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$4,547,000		4,764,086.88	0.060%	41.186%
317	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$4,540,000		4,731,647.66	0.060%	41.245%
318	MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	USD \$4,532,000		4,720,574.53	0.060%	41.305%
319	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$3,821,000		4,701,232.88	0.059%	41.364%
320	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$4,233,000		4,696,261.51	0.059%	41.424%
321	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	3.000%	2/11/2023	USD \$4,532,000		4,677,445.20	0.059%	41.483%
322	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	7/15/2022	USD \$4,635,000		4,672,092.61	0.059%	41.542%
323	CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	5/15/2024	USD \$4,485,000		4,670,985.15	0.059%	41.601%
324	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$4,532,000		4,659,197.06	0.059%	41.660%
325	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$4,597,000		4,641,879.18	0.059%	41.718%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77	52.830%	
326	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$4,532,000		4,641,299.78	0.059%	41.777%
327	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$4,403,000		4,629,114.35	0.058%	41.836%
328	PEPSICO INC SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$4,532,000		4,625,382.72	0.058%	41.894%
329	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$4,399,000		4,620,327.77	0.058%	41.952%
330	COMCAST CORP COMPANY GUAR 03/24 3.6	3.600%	3/1/2024	USD \$4,375,000		4,613,340.51	0.058%	42.011%
331	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$4,532,000		4,608,886.56	0.058%	42.069%
332	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$4,284,000		4,600,025.58	0.058%	42.127%
333	NORFOLK SOUTHERN CORP SR UNSECURED 02/23 2.903	2.903%	2/15/2023	USD \$4,532,000		4,595,066.36	0.058%	42.185%
334	IBM CORP SR UNSECURED 08/23 3.375	3.375%	8/1/2023	USD \$4,409,000		4,592,290.15	0.058%	42.243%
335	TIME WARNER INC COMPANY GUAR 02/27 3.8	3.800%	2/15/2027	USD \$4,570,000		4,570,539.21	0.058%	42.301%
336	PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	5/15/2023	USD \$4,496,000		4,570,471.79	0.058%	42.359%
337	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$4,600,000		4,567,085.39	0.058%	42.416%
338	REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$4,095,000		4,562,066.28	0.058%	42.474%
339	APPLE INC SR UNSECURED 02/25 2.5	2.500%	2/9/2025	USD \$4,613,000		4,557,907.36	0.058%	42.532%
340	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$4,273,000		4,541,145.79	0.057%	42.589%
341	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$4,500,000		4,539,528.00	0.057%	42.646%
342	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$4,500,000		4,519,576.49	0.057%	42.703%
343	EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	3/15/2025	USD \$4,383,000		4,517,476.75	0.057%	42.761%
344	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	3/1/2025	USD \$4,532,000		4,507,803.52	0.057%	42.817%
345	SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/1/2023	USD \$4,254,000		4,499,526.16	0.057%	42.874%
346	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	6/15/2025	USD \$4,338,000		4,475,612.51	0.057%	42.931%
347	FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$4,408,000		4,451,609.27	0.056%	42.987%
348	COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	8/15/2025	USD \$4,266,000		4,400,161.31	0.056%	43.043%
349	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$4,329,000		4,395,965.08	0.056%	43.098%
350	CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$4,127,000		4,355,658.04	0.055%	43.153%
351	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$4,520,000		4,334,062.61	0.055%	43.208%
352	XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	5/15/2024	USD \$4,340,000		4,313,354.53	0.055%	43.263%
353	TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/1/2022	USD \$4,284,000		4,312,579.89	0.054%	43.317%
354	AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	USD \$4,047,000		4,309,073.12	0.054%	43.372%
355	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$3,933,000		4,257,910.48	0.054%	43.425%
356	REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	9/15/2023	USD \$3,885,000		4,211,100.33	0.053%	43.479%
357	MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	USD \$4,174,000		4,197,794.14	0.053%	43.532%
358	RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	USD \$4,050,000		4,186,049.26	0.053%	43.584%
359	QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	4.700%	4/1/2021	USD \$3,885,000		4,165,797.04	0.053%	43.637%
360	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$4,021,000		4,164,857.99	0.053%	43.690%
361	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$4,011,000		4,163,771.21	0.053%	43.742%
362	AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	4/1/2026	USD \$4,000,000		4,152,054.04	0.052%	43.795%
363	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	4/15/2024	USD \$3,949,000		4,147,009.73	0.052%	43.847%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77	52.830%	
364	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	3/19/2025	USD \$4,092,000		4,135,949.84	0.052%	43.899%
365	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	6/15/2023	USD \$4,030,000		4,104,542.71	0.052%	43.951%
366	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$3,996,000		4,079,320.44	0.052%	44.003%
367	LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/1/2023	USD \$3,885,000		4,067,937.85	0.051%	44.054%
368	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	8/11/2020	USD \$3,800,000		4,041,278.38	0.051%	44.105%
369	BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	8/15/2026	USD \$4,250,000		4,039,997.39	0.051%	44.156%
370	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	2/1/2026	USD \$3,885,000		4,029,950.75	0.051%	44.207%
371	NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$2,740,000		4,022,299.78	0.051%	44.258%
372	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	4/1/2023	USD \$3,885,000		4,021,551.42	0.051%	44.309%
373	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$3,765,000		4,020,572.64	0.051%	44.360%
374	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$3,929,000		4,005,054.24	0.051%	44.410%
375	COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/15/2022	USD \$2,991,000		3,974,924.71	0.050%	44.461%
376	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	USD \$3,885,000		3,968,553.49	0.050%	44.511%
377	CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	6/15/2022	USD \$3,885,000		3,966,128.28	0.050%	44.561%
378	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$5,000,000		3,928,471.25	0.050%	44.610%
379	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$5,000,000		3,924,063.31	0.050%	44.660%
380	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$3,930,000		3,919,838.20	0.050%	44.710%
381	VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$3,964,000		3,908,951.18	0.049%	44.759%
382	PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	USD \$3,788,000		3,875,370.30	0.049%	44.808%
383	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$3,900,000		3,872,814.78	0.049%	44.857%
384	FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	2/1/2025	USD \$3,788,000		3,855,697.92	0.049%	44.906%
385	HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$3,685,000		3,810,158.52	0.048%	44.954%
386	LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$3,805,000		3,803,349.01	0.048%	45.002%
387	EOG RESOURCES INC SR UNSECURED 03/23 2.625	2.625%	3/15/2023	USD \$3,800,000		3,770,309.61	0.048%	45.049%
388	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	7/28/2025	USD \$3,635,000		3,731,748.65	0.047%	45.097%
389	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$3,703,000		3,721,379.66	0.047%	45.144%
390	LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/15/2019	USD \$3,500,000		3,670,881.20	0.046%	45.190%
391	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	USD \$3,500,000		3,596,201.18	0.045%	45.235%
392	BOEING CO SR UNSECURED 10/25 2.6	2.600%	10/30/2025	USD \$3,610,000		3,575,457.39	0.045%	45.281%
393	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$3,500,000		3,559,423.04	0.045%	45.326%
394	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$3,500,000		3,555,842.82	0.045%	45.370%
395	WASTE MANAGEMENT INC COMPANY GUAR 03/25 3.125	3.125%	3/1/2025	USD \$3,500,000		3,542,649.43	0.045%	45.415%
396	KROGER CO SR UNSECURED 08/23 3.85	3.850%	8/1/2023	USD \$3,380,000		3,499,558.37	0.044%	45.459%
397	STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	8/15/2022	USD \$3,237,000		3,490,718.10	0.044%	45.504%
398	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$3,237,000		3,447,133.90	0.044%	45.547%
399	PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	USD \$3,237,000		3,432,985.27	0.043%	45.590%
400	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$3,237,000		3,430,906.43	0.043%	45.634%
401	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$3,500,000		3,420,326.53	0.043%	45.677%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
402	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$3,237,000		3,418,103.81	0.043%	45.720%
403	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$3,275,000		3,416,884.46	0.043%	45.763%
404	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$3,050,000		3,402,702.37	0.043%	45.806%
405	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	1/31/2022	USD \$3,237,000		3,395,852.54	0.043%	45.849%
406	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	3/11/2024	USD \$3,237,000		3,374,450.72	0.043%	45.892%
407	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$3,295,000		3,369,806.06	0.043%	45.935%
408	CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	USD \$3,237,000		3,340,692.18	0.042%	45.977%
409	MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	5/15/2022	USD \$3,237,000		3,339,883.29	0.042%	46.019%
410	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	2/15/2023	USD \$3,300,000		3,323,165.74	0.042%	46.061%
411	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$3,300,000		3,311,887.43	0.042%	46.103%
412	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$3,310,000		3,308,635.09	0.042%	46.145%
413	DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	USD \$3,237,000		3,306,897.97	0.042%	46.186%
414	ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$3,237,000		3,304,672.37	0.042%	46.228%
415	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$3,330,000		3,297,238.53	0.042%	46.270%
416	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	9/8/2024	USD \$3,237,000		3,288,736.06	0.042%	46.311%
417	BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	8/15/2022	USD \$3,256,000		3,283,239.21	0.041%	46.353%
418	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$3,252,000		3,276,529.58	0.041%	46.394%
419	WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	6/1/2025	USD \$3,237,000		3,273,670.87	0.041%	46.436%
420	CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	USD \$3,200,000		3,269,838.37	0.041%	46.477%
421	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	3/1/2023	USD \$3,237,000		3,267,371.41	0.041%	46.518%
422	BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	5.625%	7/1/2020	USD \$3,000,000		3,266,850.30	0.041%	46.559%
423	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$3,237,000		3,259,233.79	0.041%	46.601%
424	MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$3,156,000		3,248,354.75	0.041%	46.642%
425	MICROSOFT CORP SR UNSECURED 11/25 3.125	3.125%	11/3/2025	USD \$3,145,000		3,241,245.99	0.041%	46.683%
426	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$3,050,000		3,235,824.18	0.041%	46.724%
427	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	3/1/2026	USD \$3,250,000		3,190,030.09	0.040%	46.764%
428	HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	USD \$3,000,000		3,172,501.80	0.040%	46.804%
429	SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	5/1/2023	USD \$3,172,000		3,156,303.64	0.040%	46.844%
430	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$3,000,000		3,143,630.22	0.040%	46.884%
431	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$3,125,000		3,115,906.56	0.039%	46.923%
432	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	2/1/2026	USD \$3,000,000		3,102,375.45	0.039%	46.962%
433	mitsubishi UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	2/22/2027	USD \$3,000,000		3,097,239.30	0.039%	47.001%
434	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$3,011,000		3,090,596.45	0.039%	47.040%
435	ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/1/2023	USD \$2,932,000		3,082,791.06	0.039%	47.079%
436	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	1/14/2026	USD \$3,000,000		3,050,366.43	0.039%	47.118%
437	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$3,000,000		3,043,552.41	0.038%	47.156%
438	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$3,059,000		3,043,003.17	0.038%	47.195%
439	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	3/2/2027	USD \$3,049,000		3,031,344.46	0.038%	47.233%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
440	CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	2.700%	3/13/2023	USD \$3,000,000		3,022,514.25	0.038%	47.271%
441	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$2,849,000		3,016,304.59	0.038%	47.309%
442	CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$2,876,000		3,008,336.21	0.038%	47.347%
443	BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119	3.119%	5/4/2026	USD \$3,000,000		2,997,731.13	0.038%	47.385%
444	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$3,000,000		2,988,772.38	0.038%	47.423%
445	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$2,959,000		2,954,490.75	0.037%	47.460%
446	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$2,780,000		2,925,900.74	0.037%	47.497%
447	PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$2,843,000		2,914,162.42	0.037%	47.534%
448	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$2,866,000		2,910,739.64	0.037%	47.571%
449	ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/6/2022	USD \$2,833,000		2,872,343.03	0.036%	47.607%
450	CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	USD \$2,742,000		2,863,059.27	0.036%	47.643%
451	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$2,725,000		2,779,713.04	0.035%	47.678%
452	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$2,721,000		2,777,632.31	0.035%	47.714%
453	JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	3/15/2021	USD \$2,590,000		2,758,401.83	0.035%	47.748%
454	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$2,800,000		2,757,112.93	0.035%	47.783%
455	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$2,803,000		2,752,124.99	0.035%	47.818%
456	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$2,698,000		2,743,689.77	0.035%	47.853%
457	BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	8/15/2021	USD \$2,590,000		2,740,961.05	0.035%	47.887%
458	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$2,635,000		2,740,875.12	0.035%	47.922%
459	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$2,719,000		2,710,630.10	0.034%	47.956%
460	CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	6/16/2024	USD \$2,590,000		2,699,467.49	0.034%	47.990%
461	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$2,495,000		2,660,608.49	0.034%	48.024%
462	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$2,590,000		2,610,654.89	0.033%	48.057%
463	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	5/28/2024	USD \$2,498,000		2,608,233.29	0.033%	48.090%
464	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	2/24/2025	USD \$2,590,000		2,601,375.62	0.033%	48.123%
465	OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	10/1/2021	USD \$2,335,000		2,597,836.54	0.033%	48.156%
466	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	3/15/2025	USD \$2,500,000		2,595,398.25	0.033%	48.188%
467	CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	6/26/2022	USD \$2,561,000		2,585,490.92	0.033%	48.221%
468	MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	8/15/2025	USD \$2,266,000		2,580,943.05	0.033%	48.254%
469	ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	4/1/2025	USD \$2,590,000		2,561,194.69	0.032%	48.286%
470	3M COMPANY SR UNSECURED 02/28 6.375	6.375%	2/15/2028	USD \$2,000,000		2,559,911.90	0.032%	48.318%
471	INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	7/15/2027	USD \$1,942,000		2,557,975.21	0.032%	48.351%
472	HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	USD \$2,470,000		2,542,492.72	0.032%	48.383%
473	MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$2,500,000		2,507,523.45	0.032%	48.414%
474	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$2,266,000		2,489,329.19	0.031%	48.446%
475	WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$2,310,000		2,464,430.52	0.031%	48.477%
476	NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	2/15/2023	USD \$2,362,000		2,462,458.43	0.031%	48.508%
477	FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	USD \$2,456,000		2,454,722.88	0.031%	48.539%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
478	EXELON CORP SR UNSECURED 06/25 3.95	3.950%	6/15/2025	USD \$2,350,000		2,453,921.49	0.031%	48.570%
479	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$2,392,000		2,432,878.44	0.031%	48.601%
480	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$2,300,000		2,432,365.41	0.031%	48.632%
481	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$2,269,000		2,423,992.08	0.031%	48.662%
482	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$2,303,000		2,384,444.54	0.030%	48.692%
483	STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$2,384,000		2,367,451.30	0.030%	48.722%
484	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$2,156,000		2,349,222.21	0.030%	48.752%
485	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$2,266,000		2,337,017.46	0.030%	48.782%
486	AMGEN INC SR UNSECURED 08/26 2.6	2.600%	8/19/2026	USD \$2,400,000		2,278,525.87	0.029%	48.810%
487	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$2,120,000		2,269,501.62	0.029%	48.839%
488	COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	USD \$2,250,000		2,268,933.91	0.029%	48.868%
489	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	3/1/2024	USD \$2,140,000		2,260,328.86	0.029%	48.896%
490	HEINEKEN NV SR UNSECURED 144A 04/23 2.75	2.750%	4/1/2023	USD \$2,245,000		2,259,204.68	0.029%	48.925%
491	ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	5/15/2022	USD \$2,202,000		2,248,038.76	0.028%	48.953%
492	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$2,104,000		2,205,183.53	0.028%	48.981%
493	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,170,000		2,181,711.88	0.028%	49.009%
494	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$2,030,000		2,155,760.83	0.027%	49.036%
495	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$2,009,000		2,151,432.90	0.027%	49.063%
496	BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$2,000,000		2,150,314.08	0.027%	49.090%
497	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,979,000		2,137,814.29	0.027%	49.117%
498	FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	3/15/2022	USD \$2,056,000		2,133,966.46	0.027%	49.144%
499	AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	6/1/2022	USD \$1,942,000		2,133,364.43	0.027%	49.171%
500	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$2,116,000		2,125,314.63	0.027%	49.198%
501	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$2,116,000		2,120,904.89	0.027%	49.225%
502	WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	6/1/2022	USD \$1,942,000		2,113,826.63	0.027%	49.251%
503	SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	3/15/2024	USD \$1,937,000		2,107,085.86	0.027%	49.278%
504	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	8/1/2024	USD \$2,072,000		2,103,948.13	0.027%	49.305%
505	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$2,000,000		2,095,509.78	0.026%	49.331%
506	MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	3/15/2025	USD \$2,000,000		2,085,089.50	0.026%	49.358%
507	CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/3/2022	USD \$2,040,000		2,077,048.99	0.026%	49.384%
508	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	2/15/2025	USD \$2,000,000		2,072,123.18	0.026%	49.410%
509	CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	3/4/2024	USD \$1,942,000		2,060,784.61	0.026%	49.436%
510	KROGER CO SR UNSECURED 01/21 3.3	3.300%	1/15/2021	USD \$2,000,000		2,049,803.94	0.026%	49.462%
511	UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/5/2025	USD \$2,000,000		2,046,338.56	0.026%	49.488%
512	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$2,000,000		2,032,374.58	0.026%	49.513%
513	SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	2/1/2022	USD \$1,965,000		2,023,813.53	0.026%	49.539%
514	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$2,000,000		2,020,667.60	0.026%	49.565%
515	ANALOG DEVICES INC SR UNSECURED 12/26 3.5	3.500%	12/5/2026	USD \$2,000,000		2,018,928.26	0.026%	49.590%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
516	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$2,000,000		2,016,326.66	0.025%	49.615%
517	NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	8/23/2021	USD \$1,942,000		2,015,803.09	0.025%	49.641%
518	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$1,959,000		2,012,348.82	0.025%	49.666%
519	BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	7/1/2023	USD \$1,942,000		2,010,843.14	0.025%	49.692%
520	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	3/3/2023	USD \$1,942,000		2,000,472.82	0.025%	49.717%
521	PFIZER INC SR UNSECURED 06/23 3	3.000%	6/15/2023	USD \$1,942,000		1,998,208.72	0.025%	49.742%
522	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$1,942,000		1,995,192.97	0.025%	49.768%
523	WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,852,000		1,986,806.04	0.025%	49.793%
524	INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	USD \$1,942,000		1,979,528.10	0.025%	49.818%
525	VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$1,878,000		1,974,953.14	0.025%	49.843%
526	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$1,935,000		1,968,550.93	0.025%	49.867%
527	CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	2.500%	8/2/2022	USD \$1,962,000		1,964,068.87	0.025%	49.892%
528	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,964,000		1,961,103.49	0.025%	49.917%
529	MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	2/12/2025	USD \$1,942,000		1,960,155.87	0.025%	49.942%
530	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$1,946,000		1,958,926.32	0.025%	49.967%
531	ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	USD \$1,942,000		1,955,625.81	0.025%	49.991%
532	BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$2,000,000		1,950,524.54	0.025%	50.016%
533	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$1,942,000		1,931,453.44	0.024%	50.040%
534	WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	8/19/2026	USD \$2,000,000		1,930,127.98	0.024%	50.065%
535	CATERPILLAR INC SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$1,844,000		1,928,774.40	0.024%	50.089%
536	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	8/15/2026	USD \$2,050,000		1,919,804.46	0.024%	50.113%
537	CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	2.400%	12/15/2022	USD \$1,942,000		1,919,641.35	0.024%	50.138%
538	MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	1/15/2022	USD \$1,878,000		1,891,005.04	0.024%	50.162%
539	MASTERCARD INC SR UNSECURED 04/24 3.375	3.375%	4/1/2024	USD \$1,808,000		1,886,777.80	0.024%	50.185%
540	GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	5/15/2022	USD \$1,851,000		1,879,485.85	0.024%	50.209%
541	PNC FINANCIAL SERVICES SR UNSECURED 03/22 3.3	3.300%	3/8/2022	USD \$1,804,000		1,868,580.04	0.024%	50.233%
542	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$1,849,000		1,862,796.37	0.024%	50.256%
543	TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	2.950%	4/1/2022	USD \$1,806,000		1,842,642.69	0.023%	50.280%
544	EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$1,742,000		1,834,621.95	0.023%	50.303%
545	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$1,745,000		1,830,708.89	0.023%	50.326%
546	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,737,000		1,829,366.78	0.023%	50.349%
547	INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$1,750,000		1,820,071.75	0.023%	50.372%
548	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,716,000		1,799,864.20	0.023%	50.395%
549	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	3.000%	3/15/2023	USD \$1,786,000		1,798,969.52	0.023%	50.417%
550	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$1,750,000		1,774,738.35	0.022%	50.440%
551	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$1,700,000		1,700,926.77	0.021%	50.461%
552	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$1,677,000		1,688,849.85	0.021%	50.483%
553	CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$1,567,000		1,648,321.61	0.021%	50.504%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
554	PERRIGO FINANCE UNLIMITE COMPANY GUAR 12/21 3.5	3.500%	12/15/2021	USD \$1,594,000		1,641,458.15	0.021%	50.524%
555	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,600,000		1,640,108.96	0.021%	50.545%
556	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$1,600,000		1,618,760.10	0.020%	50.565%
557	MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	2/1/2021	USD \$1,534,000		1,618,009.74	0.020%	50.586%
558	MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	8/15/2021	USD \$1,303,000		1,614,720.99	0.020%	50.606%
559	NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$1,574,000		1,610,884.63	0.020%	50.627%
560	CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	1/14/2022	USD \$1,489,000		1,601,365.48	0.020%	50.647%
561	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	8/15/2019	USD \$1,587,000		1,598,046.35	0.020%	50.667%
562	HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	4/15/2021	USD \$1,496,000		1,587,432.72	0.020%	50.687%
563	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,503,000		1,583,813.17	0.020%	50.707%
564	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/1/2023	USD \$1,489,000		1,579,141.51	0.020%	50.727%
565	CBS CORP COMPANY GUAR 07/30 7.875	7.875%	7/30/2030	USD \$1,150,000		1,576,358.77	0.020%	50.747%
566	DANAHER CORP SR UNSECURED 09/25 3.35	3.350%	9/15/2025	USD \$1,500,000		1,558,747.43	0.020%	50.767%
567	NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	3/4/2020	USD \$1,410,000		1,550,055.31	0.020%	50.786%
568	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$1,431,000		1,547,872.80	0.020%	50.806%
569	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$1,500,000		1,545,235.17	0.020%	50.825%
570	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$1,537,000		1,540,316.09	0.019%	50.845%
571	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$1,450,000		1,524,932.14	0.019%	50.864%
572	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$1,533,000		1,524,447.06	0.019%	50.883%
573	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,466,000		1,497,553.13	0.019%	50.902%
574	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$1,500,000		1,486,930.53	0.019%	50.921%
575	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$1,361,000		1,454,910.40	0.018%	50.939%
576	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$1,430,000		1,444,043.53	0.018%	50.958%
577	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	5/15/2022	USD \$1,424,000		1,435,133.46	0.018%	50.976%
578	RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/15/2022	USD \$1,424,000		1,433,306.92	0.018%	50.994%
579	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,353,000		1,402,817.55	0.018%	51.012%
580	WILLIAMS PARTNERS LP SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$1,400,000		1,397,368.76	0.018%	51.029%
581	SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	3/14/2019	USD \$1,375,000		1,387,365.27	0.018%	51.047%
582	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$1,382,000		1,379,197.58	0.017%	51.064%
583	TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	10/1/2020	USD \$1,295,000		1,353,572.47	0.017%	51.081%
584	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$1,348,000		1,351,615.34	0.017%	51.098%
585	ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/1/2023	USD \$1,263,000		1,343,646.17	0.017%	51.115%
586	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$1,295,000		1,338,877.80	0.017%	51.132%
587	STARBUCKS CORP SR UNSECURED 10/23 3.85	3.850%	10/1/2023	USD \$1,245,000		1,338,650.52	0.017%	51.149%
588	LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	4/15/2022	USD \$1,295,000		1,335,179.46	0.017%	51.166%
589	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$1,218,000		1,334,189.33	0.017%	51.183%
590	CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/1/2024	USD \$1,295,000		1,333,575.64	0.017%	51.200%
591	ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,300,000		1,326,067.74	0.017%	51.217%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
592	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$1,295,000		1,314,643.80	0.017%	51.233%
593	HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$1,295,000		1,314,435.36	0.017%	51.250%
594	EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$1,307,000		1,306,819.06	0.017%	51.266%
595	AUTOZONE INC SR UNSECURED 07/23 3.125	3.125%	7/15/2023	USD \$1,285,000		1,301,813.61	0.016%	51.283%
596	ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,200,000		1,297,576.52	0.016%	51.299%
597	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$1,300,000		1,286,381.45	0.016%	51.315%
598	AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	5/15/2024	USD \$1,237,000		1,274,148.42	0.016%	51.332%
599	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,253,000		1,268,186.31	0.016%	51.348%
600	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$1,200,000		1,256,879.75	0.016%	51.363%
601	TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$1,165,000		1,228,348.70	0.016%	51.379%
602	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$1,200,000		1,223,903.20	0.015%	51.394%
603	BOEING CO SR UNSECURED 08/21 8.75	8.750%	8/15/2021	USD \$988,000		1,223,412.94	0.015%	51.410%
604	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/1/2024	USD \$1,200,000		1,221,440.99	0.015%	51.425%
605	TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	3/29/2021	USD \$1,102,000		1,186,302.29	0.015%	51.440%
606	DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/1/2025	USD \$1,117,000		1,185,255.55	0.015%	51.455%
607	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$1,189,000		1,184,783.91	0.015%	51.470%
608	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	USD \$1,156,000		1,180,410.45	0.015%	51.485%
609	BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$1,166,000		1,168,889.35	0.015%	51.500%
610	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,164,000		1,167,329.18	0.015%	51.515%
611	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$1,100,000		1,165,924.21	0.015%	51.529%
612	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$1,162,000		1,165,662.16	0.015%	51.544%
613	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$1,138,000		1,165,209.16	0.015%	51.559%
614	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$1,152,000		1,157,307.02	0.015%	51.573%
615	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$1,100,000		1,145,316.61	0.014%	51.588%
616	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$1,125,000		1,142,294.63	0.014%	51.602%
617	NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	USD \$1,101,000		1,118,319.26	0.014%	51.617%
618	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$1,090,000		1,115,837.99	0.014%	51.631%
619	AFLAC INC SR UNSECURED 03/20 2.4	2.400%	3/16/2020	USD \$1,100,000		1,107,769.91	0.014%	51.645%
620	BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	USD \$868,000		1,104,712.31	0.014%	51.659%
621	CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	4/15/2021	USD \$1,036,000		1,100,682.38	0.014%	51.672%
622	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$1,062,000		1,090,757.38	0.014%	51.686%
623	MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$1,045,000		1,083,055.56	0.014%	51.700%
624	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,058,000		1,073,617.77	0.014%	51.714%
625	CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$1,058,000		1,067,011.60	0.013%	51.727%
626	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$1,058,000		1,064,221.04	0.013%	51.740%
627	PROCTER + GAMBLE CO/THE SR UNSECURED 11/26 2.45	2.450%	11/3/2026	USD \$1,090,000		1,054,253.84	0.013%	51.754%
628	REINSURANCE GRP OF AMER SR UNSECURED 06/21 5	5.000%	6/1/2021	USD \$971,000		1,049,396.64	0.013%	51.767%
629	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$1,021,000		1,035,173.04	0.013%	51.780%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
630	NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	3.250%	8/1/2023	USD \$1,000,000		1,030,312.04	0.013%	51.793%
631	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	7/2/2024	USD \$994,000		1,029,459.79	0.013%	51.806%
632	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	3.000%	5/15/2022	USD \$987,000		1,019,834.98	0.013%	51.819%
633	DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/1/2023	USD \$971,000		1,016,895.88	0.013%	51.832%
634	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		1,012,972.17	0.013%	51.845%
635	AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	2.750%	2/3/2023	USD \$987,000		1,009,446.16	0.013%	51.857%
636	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$989,000		1,007,286.83	0.013%	51.870%
637	PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/15/2021	USD \$911,000		995,835.05	0.013%	51.883%
638	NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$971,000		994,763.04	0.013%	51.895%
639	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$982,000		985,748.58	0.012%	51.908%
640	INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$982,000		979,891.65	0.012%	51.920%
641	MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/6/2018	USD \$973,000		974,445.70	0.012%	51.932%
642	VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	3/16/2021	USD \$913,000		973,030.95	0.012%	51.945%
643	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$875,000		970,351.77	0.012%	51.957%
644	AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$1,000,000		969,539.93	0.012%	51.969%
645	BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	3/17/2019	USD \$949,000		957,123.46	0.012%	51.981%
646	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$932,000		939,873.12	0.012%	51.993%
647	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$902,000		906,513.34	0.011%	52.005%
648	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$893,000		893,744.90	0.011%	52.016%
649	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$838,000		891,453.26	0.011%	52.027%
650	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$819,000		881,624.10	0.011%	52.038%
651	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$879,000		879,281.29	0.011%	52.049%
652	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$712,000		879,072.83	0.011%	52.061%
653	ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	9/11/2018	USD \$877,000		878,932.95	0.011%	52.072%
654	STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	4/12/2026	USD \$847,000		869,333.70	0.011%	52.083%
655	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	USD \$862,000		865,387.09	0.011%	52.094%
656	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$843,000		865,062.57	0.011%	52.105%
657	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$622,000		863,791.16	0.011%	52.115%
658	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$853,000		858,394.32	0.011%	52.126%
659	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$846,000		853,237.45	0.011%	52.137%
660	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$836,000		850,675.44	0.011%	52.148%
661	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	USD \$793,000		845,737.62	0.011%	52.159%
662	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$788,000		829,136.11	0.010%	52.169%
663	WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$821,000		826,767.18	0.010%	52.179%
664	US BANCORP SR UNSECURED 01/21 2.35	2.350%	1/29/2021	USD \$815,000		821,413.96	0.010%	52.190%
665	MCDONALD S CORP SR UNSECURED 05/20 2.2	2.200%	5/26/2020	USD \$811,000		815,767.34	0.010%	52.200%
666	PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$809,000		805,325.95	0.010%	52.210%
667	CSX CORP SR UNSECURED 06/21 4.25	4.250%	6/1/2021	USD \$757,000		803,266.42	0.010%	52.220%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
668	JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$796,000		800,100.86	0.010%	52.231%
669	CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	2/28/2018	USD \$800,000		800,074.63	0.010%	52.241%
670	AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	8/1/2020	USD \$772,000		789,488.06	0.010%	52.251%
671	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$757,000		776,465.62	0.010%	52.260%
672	O REILLY AUTOMOTIVE INC COMPANY GUAR 09/22 3.8	3.800%	9/1/2022	USD \$730,000		762,022.68	0.010%	52.270%
673	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$749,000		754,562.23	0.010%	52.280%
674	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$741,000		744,155.52	0.009%	52.289%
675	AT+T INC SR UNSECURED 02/18 5.5	5.500%	2/1/2018	USD \$698,000		706,794.11	0.009%	52.298%
676	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$699,000		701,535.34	0.009%	52.307%
677	THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	9/29/2024	USD \$670,000		697,419.77	0.009%	52.316%
678	APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	4.300%	6/15/2021	USD \$647,000		694,003.50	0.009%	52.324%
679	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$682,000		693,259.34	0.009%	52.333%
680	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$647,000		691,481.20	0.009%	52.342%
681	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$647,000		689,884.93	0.009%	52.351%
682	VIACOM INC SR UNSECURED 09/23 4.25	4.250%	9/1/2023	USD \$647,000		664,606.02	0.008%	52.359%
683	BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	2.400%	8/15/2026	USD \$700,000		661,723.58	0.008%	52.367%
684	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$656,000		659,958.49	0.008%	52.376%
685	TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	2.250%	5/1/2023	USD \$665,000		657,882.76	0.008%	52.384%
686	VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	3/15/2019	USD \$593,000		654,407.99	0.008%	52.392%
687	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	4/15/2023	USD \$647,000		654,137.87	0.008%	52.401%
688	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$647,000		649,385.09	0.008%	52.409%
689	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	3/27/2020	USD \$635,000		635,396.35	0.008%	52.417%
690	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$626,000		632,568.62	0.008%	52.425%
691	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$614,000		613,029.39	0.008%	52.433%
692	SUNCOR ENERGY INC SR UNSECURED 05/18 6.05	6.050%	5/15/2018	USD \$589,000		604,960.20	0.008%	52.440%
693	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$550,000		587,635.94	0.007%	52.448%
694	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$553,000		585,276.66	0.007%	52.455%
695	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$578,000		583,169.96	0.007%	52.462%
696	MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$578,000		577,140.26	0.007%	52.470%
697	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$472,000		571,702.46	0.007%	52.477%
698	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$558,000		566,886.46	0.007%	52.484%
699	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$558,000		562,310.85	0.007%	52.491%
700	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$550,000		553,697.68	0.007%	52.498%
701	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$547,000		550,420.85	0.007%	52.505%
702	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$543,000		548,654.90	0.007%	52.512%
703	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$529,000		535,197.48	0.007%	52.519%
704	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$518,000		533,732.34	0.007%	52.526%
705	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$529,000		532,186.96	0.007%	52.532%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
706	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$529,000		532,070.01	0.007%	52.539%
707	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$529,000		531,561.94	0.007%	52.546%
708	NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	6/14/2019	USD \$529,000		531,383.20	0.007%	52.552%
709	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$529,000		531,059.03	0.007%	52.559%
710	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$529,000		530,436.94	0.007%	52.566%
711	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	9/1/2020	USD \$486,000		527,173.26	0.007%	52.572%
712	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$504,000		519,378.43	0.007%	52.579%
713	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$503,000		508,197.18	0.006%	52.585%
714	INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$494,000		503,313.27	0.006%	52.592%
715	ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/15/2017	USD \$501,000		500,939.88	0.006%	52.598%
716	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$500,000		499,728.39	0.006%	52.604%
717	KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	5/22/2019	USD \$497,000		498,170.86	0.006%	52.611%
718	ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	2/1/2019	USD \$497,000		497,681.41	0.006%	52.617%
719	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$476,000		483,027.73	0.006%	52.623%
720	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$455,000		460,048.77	0.006%	52.629%
721	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$444,000		449,277.22	0.006%	52.635%
722	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$442,000		445,330.63	0.006%	52.640%
723	GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1	1.000%	11/15/2017	USD \$439,000		438,806.84	0.006%	52.646%
724	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$407,000		434,200.08	0.005%	52.651%
725	UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$421,000		419,351.89	0.005%	52.657%
726	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	2/15/2021	USD \$390,000		417,073.65	0.005%	52.662%
727	BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	5/15/2019	USD \$391,000		413,086.51	0.005%	52.667%
728	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$388,000		395,373.92	0.005%	52.672%
729	COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	USD \$393,000		395,195.91	0.005%	52.677%
730	CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	USD \$391,000		391,320.22	0.005%	52.682%
731	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$367,000		371,342.03	0.005%	52.687%
732	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$346,000		351,641.42	0.004%	52.691%
733	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$343,000		344,646.87	0.004%	52.696%
734	RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$343,000		343,961.89	0.004%	52.700%
735	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$317,000		341,063.52	0.004%	52.704%
736	UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	2/15/2019	USD \$336,000		338,503.30	0.004%	52.708%
737	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$334,000		336,471.26	0.004%	52.713%
738	VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946	2.946%	3/15/2022	USD \$324,000		329,411.97	0.004%	52.717%
739	BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2.400%	2/1/2020	USD \$320,000		322,913.75	0.004%	52.721%
740	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$317,000		319,215.80	0.004%	52.725%
741	ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	1.950%	3/1/2019	USD \$314,000		315,160.32	0.004%	52.729%
742	EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	8/15/2022	USD \$300,000		312,033.37	0.004%	52.733%
743	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$300,000		304,154.98	0.004%	52.737%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
744	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$296,000		298,716.95	0.004%	52.741%
745	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$295,000		293,890.80	0.004%	52.744%
746	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$264,000		282,638.87	0.004%	52.748%
747	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$264,000		264,522.64	0.003%	52.751%
748	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$235,000		254,359.64	0.003%	52.754%
749	NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$236,000		237,477.07	0.003%	52.757%
750	ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	3/1/2019	USD \$212,000		231,561.49	0.003%	52.760%
751	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$212,000		228,233.23	0.003%	52.763%
752	ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	5/5/2021	USD \$210,000		227,560.92	0.003%	52.766%
753	NORDEA BANK AB 05/18 1.625	1.625%	5/15/2018	USD \$227,000		227,051.35	0.003%	52.769%
754	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$212,000		226,647.83	0.003%	52.772%
755	INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	USD \$213,000		214,174.92	0.003%	52.774%
756	AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	USD \$208,000		208,678.97	0.003%	52.777%
757	BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	USD \$194,000		193,905.67	0.002%	52.780%
758	BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$185,000		190,482.89	0.002%	52.782%
759	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$184,000		187,228.01	0.002%	52.784%
760	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$176,000		178,566.78	0.002%	52.787%
761	GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	2.050%	4/1/2019	USD \$177,000		177,770.83	0.002%	52.789%
762	CBS CORP COMPANY GUAR 04/20 5.75	5.750%	4/15/2020	USD \$159,000		172,936.31	0.002%	52.791%
763	POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/1/2017	USD \$169,000		169,412.54	0.002%	52.793%
764	UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	3.100%	6/1/2022	USD \$160,000		164,027.82	0.002%	52.795%
765	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$162,000		163,079.52	0.002%	52.797%
766	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$152,000		161,043.74	0.002%	52.799%
767	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	5/15/2018	USD \$157,000		156,697.13	0.002%	52.801%
768	KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	USD \$153,000		154,758.70	0.002%	52.803%
769	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$150,000		149,746.65	0.002%	52.805%
770	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$148,000		149,234.68	0.002%	52.807%
771	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$131,000		139,714.99	0.002%	52.809%
772	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$138,000		139,453.79	0.002%	52.811%
773	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$129,000		138,670.78	0.002%	52.812%
774	DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	5/11/2022	USD \$133,000		136,301.52	0.002%	52.814%
775	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$132,000		134,226.76	0.002%	52.816%
776	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$117,000		127,676.12	0.002%	52.817%
777	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$122,000		122,536.25	0.002%	52.819%
778	RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	USD \$121,000		121,855.83	0.002%	52.820%
779	BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	3/10/2019	USD \$106,000		110,522.58	0.001%	52.822%
780	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$88,000		93,123.90	0.001%	52.823%
781	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$88,000		87,666.18	0.001%	52.824%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						4,181,173,245.77		52.830%
782	VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	6/10/2019	USD \$83,000		87,572.26	0.001%	52.825%
783	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	9/15/2019	USD \$69,000		72,932.54	0.001%	52.826%
784	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$67,000		68,088.52	0.001%	52.827%
785	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$54,000		54,346.27	0.001%	52.828%
786	CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/1/2017	USD \$54,000		54,177.86	0.001%	52.828%
787	ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$53,000		53,695.24	0.001%	52.829%
788	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$42,000		46,100.62	0.001%	52.830%
789	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$32,000		32,239.31	0.000%	52.830%
790	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$17,000		18,077.42	0.000%	52.830%
791	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$6,000		6,059.58	0.000%	52.830%
792	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$0		0.00	0.000%	52.830%
793	APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$0		0.00	0.000%	52.830%
794	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$0		0.00	0.000%	52.830%
795	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	5/15/2020	USD \$0		0.00	0.000%	52.830%
Currency Forward Contract						355,075.46		0.004%
796	SEK171023		10/23/2017	-496,548,204	61,031,708.03	366,883.62	0.005%	52.835%
797	CAD171026		10/26/2017	-31,033,519	24,875,814.07	240,987.67	0.003%	52.838%
798	EUR171020		10/20/2017	-11,683,003	13,820,699.49	-252,795.83	-0.003%	52.835%
Sovereign Bond						3,732,809,802.88		47.165%
799	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$111,500,000		157,694,673.00	1.993%	54.827%
800	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$111,000,000		148,557,891.18	1.877%	56.704%
801	FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$113,700,000		116,260,296.60	1.469%	58.173%
802	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$110,000,000		109,252,343.20	1.380%	59.554%
803	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$98,000,000		100,193,515.38	1.266%	60.820%
804	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$70,849,700		91,163,637.42	1.152%	61.972%
805	US TREASURY N/B 08/22 1.625	1.625%	8/15/2022	USD \$90,000,000		88,822,265.40	1.122%	63.094%
806	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$88,000,000		85,638,437.28	1.082%	64.176%
807	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$76,000,000		78,024,792.00	0.986%	65.162%
808	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$77,200,000		75,206,672.07	0.950%	66.112%
809	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$71,661,800		74,402,304.17	0.940%	67.052%
810	US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$69,000,000		67,970,390.28	0.859%	67.911%
811	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$49,947,600		67,671,193.69	0.855%	68.766%
812	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$51,740,900		63,784,807.28	0.806%	69.572%
813	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$66,950,000		63,529,256.70	0.803%	70.375%
814	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$43,131,000		62,535,938.82	0.790%	71.165%
815	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$45,172,500		61,727,515.66	0.780%	71.945%
816	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$65,000,000		60,838,476.40	0.769%	72.714%
817	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$55,925,000		57,890,763.75	0.731%	73.445%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						3,732,809,802.88		47.165%
818	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$44,667,400		57,518,001.49	0.727%	74.172%
819	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$54,757,200		55,133,655.75	0.697%	74.868%
820	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$40,370,500		54,066,507.42	0.683%	75.552%
821	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$57,000,000		54,040,898.58	0.683%	76.234%
822	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$39,317,200		53,549,719.33	0.677%	76.911%
823	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$52,327,700		52,873,461.69	0.668%	77.579%
824	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$49,865,200		52,282,493.36	0.661%	78.240%
825	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$46,870,000		49,668,045.26	0.628%	78.867%
826	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$50,000,000		48,867,187.50	0.617%	79.485%
827	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$48,500,000		48,723,554.93	0.616%	80.100%
828	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$36,867,900		47,265,799.92	0.597%	80.698%
829	US TREASURY N/B 05/21 8.125	8.125%	5/15/2021	USD \$37,017,100		45,324,257.70	0.573%	81.270%
830	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$33,322,000		44,851,611.93	0.567%	81.837%
831	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$35,789,200		44,293,329.14	0.560%	82.397%
832	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$44,000,000		43,228,281.36	0.546%	82.943%
833	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$45,000,000		42,762,304.80	0.540%	83.483%
834	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$39,500,000		41,994,980.37	0.531%	84.014%
835	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr287,000,000		41,001,510.15	0.518%	84.532%
836	US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$29,750,000		39,989,345.78	0.505%	85.037%
837	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$38,243,000		38,026,927.05	0.480%	85.518%
838	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$37,695,000		37,913,065.58	0.479%	85.997%
839	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$26,010,600		36,897,458.62	0.466%	86.463%
840	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$28,959,300		36,122,201.86	0.456%	86.919%
841	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$25,883,600		35,891,251.15	0.453%	87.373%
842	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$31,741,000		33,833,525.43	0.427%	87.800%
843	FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$34,500,000		33,668,136.00	0.425%	88.226%
844	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$25,623,000		33,390,433.09	0.422%	88.648%
845	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$32,225,000		33,150,888.70	0.419%	89.066%
846	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$22,491,000		32,403,368.47	0.409%	89.476%
847	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$31,000,000		32,073,034.00	0.405%	89.881%
848	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$29,750,000		31,543,270.50	0.399%	90.280%
849	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$30,000,000		29,985,937.50	0.379%	90.659%
850	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	USD \$24,920,000		25,007,967.60	0.316%	90.975%
851	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$17,421,000		24,449,816.03	0.309%	91.284%
852	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$25,000,000		24,383,789.00	0.308%	91.592%
853	US TREASURY N/B 07/20 2	2.000%	7/31/2020	USD \$23,360,300		23,608,503.19	0.298%	91.890%
854	FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$23,000,000		23,050,715.00	0.291%	92.181%
855	US TREASURY N/B 06/20 1.875	1.875%	6/30/2020	USD \$22,461,800		22,630,263.50	0.286%	92.467%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						3,732,809,802.88	47.165%	
856	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$18,980,000		21,979,067.76	0.278%	92.745%
857	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$20,965,000		21,302,892.91	0.269%	93.014%
858	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr160,000,000		19,342,420.41	0.244%	93.258%
859	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$16,985,000		18,030,630.57	0.228%	93.486%
860	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$17,000,000		17,433,296.00	0.220%	93.706%
861	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$11,550,000		17,033,131.50	0.215%	93.922%
862	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$20,160,000		16,829,540.53	0.213%	94.134%
863	FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	3/8/2019	USD \$16,720,000		16,814,986.32	0.212%	94.347%
864	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$14,735,000		16,708,119.65	0.211%	94.558%
865	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$14,406,000		16,640,788.37	0.210%	94.768%
866	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$16,120,000		16,145,018.24	0.204%	94.972%
867	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$13,625,000		15,290,288.38	0.193%	95.165%
868	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$11,915,000		14,877,080.92	0.188%	95.353%
869	FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	9/14/2018	USD \$14,660,000		14,743,107.54	0.186%	95.540%
870	TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	4/1/2018	USD \$14,469,000		14,699,563.52	0.186%	95.725%
871	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$13,178,000		13,925,390.27	0.176%	95.901%
872	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$11,075,000		12,579,272.95	0.159%	96.060%
873	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$12,110,000		12,090,490.79	0.153%	96.213%
874	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$11,785,000		12,018,166.23	0.152%	96.365%
875	FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	9/13/2019	USD \$11,070,000		11,687,683.86	0.148%	96.513%
876	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$11,350,000		11,353,859.00	0.143%	96.656%
877	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$11,300,000		11,313,194.90	0.143%	96.799%
878	FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	3/9/2018	USD \$11,185,000		11,195,044.13	0.141%	96.940%
879	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$10,480,000		11,112,373.68	0.140%	97.081%
880	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$10,000,000		10,202,420.00	0.129%	97.210%
881	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$8,011,000		10,064,759.16	0.127%	97.337%
882	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$10,000,000		9,925,178.00	0.125%	97.462%
883	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$9,355,000		9,750,800.70	0.123%	97.586%
884	FANNIE MAE NOTES 01/30 7.125	7.125%	1/15/2030	USD \$6,474,000		9,408,457.03	0.119%	97.704%
885	FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	6/8/2018	USD \$9,375,000		9,373,181.25	0.118%	97.823%
886	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$8,535,000		8,911,914.14	0.113%	97.935%
887	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$7,680,000		8,317,493.76	0.105%	98.041%
888	FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	USD \$7,785,000		8,195,246.15	0.104%	98.144%
889	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$6,349,000		7,317,285.99	0.092%	98.237%
890	FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	9/3/2019	USD \$6,379,000		6,827,730.76	0.086%	98.323%
891	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$6,020,000		6,809,119.66	0.086%	98.409%
892	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$5,840,000		6,761,943.28	0.085%	98.494%
893	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$5,555,000		6,616,854.92	0.084%	98.578%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						3,732,809,802.88		47.165%
894	FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	8/3/2026	USD \$5,827,000		5,811,884.76	0.073%	98.651%
895	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$5,294,000		5,683,400.17	0.072%	98.723%
896	FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	3/18/2020	USD \$5,415,000		5,595,297.84	0.071%	98.794%
897	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$4,490,000		5,189,335.46	0.066%	98.859%
898	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$4,900,000		5,080,726.70	0.064%	98.924%
899	FANNIE MAE NOTES 05/21 1.25	1.250%	5/6/2021	USD \$5,000,000		4,916,170.00	0.062%	98.986%
900	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$4,860,000		4,856,525.10	0.061%	99.047%
901	PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2.625%	2/13/2023	USD \$4,532,000		4,595,541.09	0.058%	99.105%
902	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$4,405,000		4,553,585.06	0.058%	99.163%
903	FANNIE MAE NOTES 06/20 1.5	1.500%	6/22/2020	USD \$4,549,000		4,535,421.24	0.057%	99.220%
904	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$3,295,000		3,372,014.04	0.043%	99.263%
905	TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	USD \$3,237,000		3,247,659.44	0.041%	99.304%
906	FEDERAL HOME LOAN BANK BONDS 06/18 4.75	4.750%	6/8/2018	USD \$3,170,000		3,242,624.70	0.041%	99.345%
907	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$3,005,000		3,199,059.90	0.040%	99.385%
908	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$2,995,000		3,033,036.50	0.038%	99.423%
909	FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	9/3/2019	USD \$2,695,000		2,872,382.21	0.036%	99.460%
910	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$2,470,000		2,821,673.66	0.036%	99.495%
911	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$2,260,000		2,502,597.44	0.032%	99.527%
912	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	4/17/2018	USD \$2,456,000		2,451,196.06	0.031%	99.558%
913	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	USD \$2,438,000		2,437,385.62	0.031%	99.589%
914	FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	1/5/2027	USD \$1,942,000		2,433,477.48	0.031%	99.619%
915	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$2,007,000		2,209,570.52	0.028%	99.647%
916	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$2,116,000		2,117,980.58	0.027%	99.674%
917	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$1,797,000		2,071,159.31	0.026%	99.700%
918	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$1,827,000		2,026,864.67	0.026%	99.726%
919	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	5/29/2018	USD \$1,964,000		1,960,189.84	0.025%	99.751%
920	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$1,795,000		1,871,380.84	0.024%	99.774%
921	FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	5/7/2020	USD \$1,677,000		1,806,873.59	0.023%	99.797%
922	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$1,555,000		1,720,621.50	0.022%	99.819%
923	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$1,497,000		1,691,773.17	0.021%	99.840%
924	FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	8/15/2019	USD \$1,585,000		1,689,131.33	0.021%	99.862%
925	FANNIE MAE NOTES 09/18 1.875	1.875%	9/18/2018	USD \$1,499,000		1,505,820.45	0.019%	99.881%
926	FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	9/13/2019	USD \$1,495,000		1,490,305.70	0.019%	99.899%
927	ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	6/29/2022	USD \$1,101,000		1,110,158.02	0.014%	99.913%
928	FANNIE MAE NOTES 02/19 1.875	1.875%	2/19/2019	USD \$1,058,000		1,063,798.90	0.013%	99.927%
929	KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	3/15/2018	USD \$982,000		980,483.79	0.012%	99.939%
930	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	9/12/2018	USD \$814,000		817,220.18	0.010%	99.950%
931	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$600,000		717,626.40	0.009%	99.959%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						3,732,809,802.88		47.165%
932	FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	2/13/2023	USD \$583,000		660,806.01	0.008%	99.967%
933	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$529,000		531,705.31	0.007%	99.974%
934	FREDDIE MAC NOTES 05/19 1.75	1.750%	5/30/2019	USD \$529,000		531,246.13	0.007%	99.980%
935	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	3/6/2019	USD \$528,000		527,597.66	0.007%	99.987%
936	ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$529,000		527,178.54	0.007%	99.994%
937	JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	7/31/2018	USD \$491,000		490,853.73	0.006%	100.000%
Total						7,914,338,124.11		100.00%