

# Enhanced U.S. Large Company Portfolio-Institutional Class

As of June 30, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>188,953,682.81</b>	<b>71.72%</b>
OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	5,000,000	100.09		5,004,280.00	1.900%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	1.000%	9/20/2018	5,000,000	99.38		4,968,860.00	1.886%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	4,461,000	100.63		4,489,309.51	1.704%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	4,144,000	100.64		4,170,608.62	1.583%
COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	3,995,000	99.57		3,978,005.27	1.510%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	3,500,000	100.99		3,534,671.00	1.342%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	3/19/2018	3,435,000	100.13		3,439,492.98	1.306%
WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	3,200,000	100.51		3,216,217.60	1.221%
COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	3,000,000	106.37		3,191,040.00	1.211%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	3,000,000	100.54		3,016,071.00	1.145%
ROYAL BANK OF CANADA SR UNSECURED 12/18 2	2.000%	12/10/2018	3,000,000	100.35		3,010,506.00	1.143%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	3,000,000	100.25		3,007,440.00	1.142%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	3,000,000	99.92		2,997,723.00	1.138%
COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	3,000,000	99.58		2,987,469.00	1.134%
APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	3,000,000	98.94		2,968,074.00	1.127%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	2,941,000	100.03		2,941,782.31	1.117%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	2,870,000	100.07		2,872,046.31	1.090%
CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	6/15/2018	2,800,000	100.20		2,805,586.00	1.065%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	2,550,000	100.91		2,573,225.40	0.977%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	2,500,000	101.44		2,536,047.50	0.963%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	1.875%	7/23/2018	2,500,000	100.34		2,508,577.50	0.952%
BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6	1.600%	2/27/2019	2,500,000	99.91		2,497,632.50	0.948%

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<b>Corporate Bond</b>						<b>188,953,682.81</b>	<b>71.72%</b>
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	2,500,000	99.57		2,489,130.00	0.945%
ADOBE SYSTEMS INC SR UNSECURED 02/20 4.75	4.750%	2/1/2020	2,150,000	107.26		2,306,126.55	0.875%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	2,200,000	100.86		2,218,860.60	0.842%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	2,000,000	107.34		2,146,768.00	0.815%
TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	2,000,000	106.88		2,137,602.00	0.811%
BECTON DICKINSON AND CO SR UNSECURED 12/19 2.675	2.675%	12/15/2019	2,100,000	101.23		2,125,817.40	0.807%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	2,000,000	101.77		2,035,494.00	0.773%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	2,000,000	101.31		2,026,226.00	0.769%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	2,000,000	101.27		2,025,302.00	0.769%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	2,000,000	101.24		2,024,750.00	0.769%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	2,000,000	101.21		2,024,150.00	0.768%
RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	2,000,000	100.91		2,018,278.00	0.766%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	2,000,000	100.90		2,018,094.00	0.766%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	2,000,000	100.78		2,015,668.00	0.765%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	2,000,000	100.70		2,013,936.00	0.764%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	2,000,000	100.57		2,011,398.00	0.763%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR REGS 11/19 2.45	2.450%	11/20/2019	2,000,000	100.56		2,011,152.00	0.763%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	4/15/2019	2,000,000	100.38		2,007,530.00	0.762%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	2,000,000	100.37		2,007,368.00	0.762%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	2,000,000	100.34		2,006,706.00	0.762%
TORONTO DOMINION BANK SR UNSECURED 07/18 1.75	1.750%	7/23/2018	2,000,000	100.17		2,003,314.00	0.760%
APPLE INC SR UNSECURED 05/20 1.8	1.800%	5/11/2020	2,000,000	99.98		1,999,620.00	0.759%
NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	2,000,000	99.82		1,996,428.00	0.758%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/18 1.125	1.125%	2/12/2018	2,000,000	99.72		1,994,436.00	0.757%
SOCIETE GENERALE COMPANY GUAR 10/17 2.75	2.750%	10/12/2017	1,980,000	100.33		1,986,474.60	0.754%
CISCO SYSTEMS INC SR UNSECURED 02/19 1.6	1.600%	2/28/2019	1,743,000	99.99		1,742,790.84	0.662%
TEXTRON INC SR UNSECURED 10/19 7.25	7.250%	10/1/2019	1,500,000	110.59		1,658,890.50	0.630%
GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	1,600,000	101.71		1,627,334.40	0.618%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	5.375%	2/10/2020	1,500,000	107.77		1,616,563.50	0.614%
CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	1,610,000	100.07		1,611,178.52	0.612%
BANK OF AMERICA CORP SR UNSECURED 05/18 5.65	5.650%	5/1/2018	1,500,000	103.14		1,547,118.00	0.587%
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	1,500,000	100.96		1,514,358.00	0.575%
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	1,500,000	100.66		1,509,910.50	0.573%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55	1.550%	7/13/2018	1,500,000	100.18		1,502,631.00	0.570%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	1,500,000	100.10		1,501,453.50	0.570%
CAPITAL ONE NA SR UNSECURED 01/20 2.35	2.350%	1/31/2020	1,500,000	100.03		1,500,390.00	0.570%
CATERPILLAR FINL SERVICE SR UNSECURED 02/18 1.5	1.500%	2/23/2018	1,500,000	99.89		1,498,314.00	0.569%
JOHN DEERE CAPITAL CORP SR UNSECURED 10/19 1.25	1.250%	10/9/2019	1,500,000	98.73		1,481,022.00	0.562%

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<b>Corporate Bond</b>						<b>188,953,682.81</b>	<b>71.72%</b>
NEWELL BRANDS INC SR UNSECURED 10/18 2.15	2.150%	10/15/2018	1,400,000	100.26		1,403,579.80	0.533%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	1,400,000	100.13		1,401,877.40	0.532%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/18 1.25	1.250%	3/15/2018	1,400,000	99.74		1,396,323.60	0.530%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	3/12/2020	1,200,000	102.18		1,226,149.20	0.465%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	1,123,000	108.27		1,215,879.96	0.462%
QUEST DIAGNOSTICS INC COMPANY GUAR 01/20 4.75	4.750%	1/30/2020	1,131,000	106.46		1,204,093.14	0.457%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	1,184,000	101.11		1,197,180.29	0.454%
WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	1,111,000	100.20		1,113,213.11	0.423%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	1,000,000	110.31		1,103,141.00	0.419%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	8/23/2017	1,097,000	100.07		1,097,754.74	0.417%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	1,000,000	101.43		1,014,339.00	0.385%
GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	1,000,000	100.90		1,008,984.00	0.383%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	1,000,000	100.84		1,008,402.00	0.383%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	1,000,000	100.68		1,006,803.00	0.382%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	1,000,000	100.66		1,006,618.00	0.382%
AMGEN INC SR UNSECURED 05/20 2.2	2.200%	5/11/2020	1,000,000	100.48		1,004,770.00	0.381%
REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	1,000,000	100.44		1,004,365.00	0.381%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	1,000,000	100.34		1,003,353.00	0.381%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	1,000,000	100.30		1,003,036.00	0.381%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	1,000,000	100.15		1,001,496.00	0.380%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	1,000,000	100.13		1,001,297.00	0.380%
FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	1,000,000	100.10		1,001,006.00	0.380%
KEY BANK NA SR UNSECURED 02/18 1.65	1.650%	2/1/2018	1,000,000	100.07		1,000,660.00	0.380%
CITIBANK NA SR UNSECURED 06/20 2.1	2.100%	6/12/2020	1,000,000	100.04		1,000,373.00	0.380%
KFW GOVT GUARANT 02/19 1.5	1.500%	2/6/2019	1,000,000	100.00		1,000,020.00	0.380%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	1,000,000	99.91		999,134.00	0.379%
BPCE SA COMPANY GUAR 01/18 1.625	1.625%	1/26/2018	1,000,000	99.83		998,342.00	0.379%
TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	1.450%	9/6/2018	1,000,000	99.81		998,075.00	0.379%
CATERPILLAR FINL SERVICE SR UNSECURED 05/19 1.35	1.350%	5/18/2019	1,000,000	99.18		991,823.00	0.376%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	845,000	104.22		880,625.20	0.334%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	9/14/2018	800,000	102.22		817,748.80	0.310%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	800,000	100.64		805,149.60	0.306%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	747,000	106.53		795,758.93	0.302%
IBM CORP SR UNSECURED 05/19 1.875	1.875%	5/15/2019	775,000	100.29		777,262.23	0.295%
AETNA INC SR UNSECURED 06/18 1.7	1.700%	6/7/2018	700,000	100.04		700,277.20	0.266%
BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	680,000	100.22		681,485.12	0.259%
NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	1.750%	1/24/2019	667,000	100.14		667,947.14	0.254%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 06/19 6.375	6.375%	6/1/2019	480,000	107.70		516,952.80	0.196%

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<b>Corporate Bond</b>						<b>188,953,682.81</b>	<b>71.72%</b>
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	502,000	100.66		505,313.20	0.192%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	500,000	100.63		503,133.00	0.191%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	500,000	100.55		502,728.00	0.191%
ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5	1.500%	6/7/2018	500,000	99.95		499,767.00	0.190%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	500,000	99.63		498,147.00	0.189%
AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7	1.700%	10/30/2019	500,000	99.47		497,328.00	0.189%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	436,000	101.03		440,499.96	0.167%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/19 1.897	1.897%	8/12/2019	425,000	99.24		421,766.60	0.160%
TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	400,000	100.43		401,706.40	0.152%
WESTPAC BANKING CORP SR UNSECURED 05/18 1.55	1.550%	5/25/2018	401,000	100.06		401,258.65	0.152%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	400,000	100.14		400,558.00	0.152%
SOUTHERN CO SR UNSECURED 07/18 1.55	1.550%	7/1/2018	400,000	99.74		398,955.60	0.151%
METLIFE INC SR UNSECURED 08/18 6.817	6.817%	8/15/2018	290,000	105.59		306,202.88	0.116%
SOUTHERN CO SR UNSECURED 08/17 1.3	1.300%	8/15/2017	260,000	100.00		259,991.16	0.099%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	183,000	100.43		183,782.69	0.070%
<b>Index Future</b>						<b>3,015,845.58</b>	<b>1.14%</b>
S+P500 EMINI FUT SEP17 XCME 20170915		9/15/2017	110,700	2,420.90	267,993,630.00	3,015,845.58	1.145%
<b>Sovereign Bond</b>						<b>71,476,985.60</b>	<b>27.13%</b>
US TREASURY N/B 03/20 1.125	1.125%	3/31/2020	34,700,000	98.96		34,338,079.00	13.034%
ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	5,000,000	106.64		5,332,145.00	2.024%
KOMMUNEKREDIT SR UNSECURED REGS 08/18 1.25	1.250%	8/27/2018	5,300,000	99.74		5,285,960.30	2.006%
US TREASURY N/B 01/19 1.125	1.125%	1/15/2019	4,000,000	99.64		3,985,624.00	1.513%
US TREASURY N/B 05/20 1.5	1.500%	5/15/2020	3,500,000	99.88		3,495,898.00	1.327%
PROVINCE OF QUEBEC SR UNSECURED 05/18 4.625	4.625%	5/14/2018	2,500,000	102.67		2,566,770.00	0.974%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/18 1.375	1.375%	7/16/2018	2,500,000	99.86		2,496,405.00	0.948%
US TREASURY N/B 05/20 1.375	1.375%	5/31/2020	2,500,000	99.51		2,487,792.50	0.944%
ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	9/27/2018	2,200,000	100.58		2,212,669.80	0.840%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	2,000,000	100.67		2,013,320.00	0.764%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	2,000,000	99.68		1,993,570.00	0.757%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 09/19 1.625	1.625%	9/25/2019	2,000,000	99.11		1,982,206.00	0.752%
MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	1,000,000	99.68		996,785.00	0.378%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	1,000,000	99.47		994,739.00	0.378%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	700,000	99.52		696,620.40	0.264%
CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	600,000	99.73		598,401.60	0.227%
<b>Total</b>						<b>263,446,513.99</b>	<b>100.0%</b>