

DFA Targeted Credit Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,776,000	101.94		5,888,032.45	1.214%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	2.550%	6/9/2022	USD \$3,000,000	99.94		2,998,102.11	0.618%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$3,000,000	98.10		2,943,069.99	0.607%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$2,800,000	103.31		2,892,573.52	0.596%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$2,800,000	101.76		2,849,350.76	0.587%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$2,750,000	100.82		2,772,594.99	0.572%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$2,700,000	102.54		2,768,535.86	0.571%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$2,770,000	98.67		2,733,213.32	0.564%
METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$2,441,000	108.95		2,659,489.59	0.548%
PRICELINE GROUP INC/THE SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €2,200,000	120.34		2,647,512.32	0.546%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,400,000	109.21		2,621,056.46	0.540%
KOHL S CORPORATION SR UNSECURED 11/21 4	4.000%	11/1/2021	USD \$2,500,000	103.78		2,594,621.90	0.535%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	1/6/2022	USD \$2,500,000	101.62		2,540,442.03	0.524%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 03/22 0.875	0.875%	3/11/2022	EUR €2,068,000	121.48		2,512,108.25	0.518%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$2,500,000	100.32		2,507,900.73	0.517%
CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$2,475,000	100.87		2,496,548.54	0.515%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,400,000	101.19		2,428,447.70	0.501%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$2,359,000	101.76		2,400,599.76	0.495%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	2.094%	4/25/2022	CAD \$3,000,000	78.64		2,359,207.21	0.486%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$2,288,000	102.27		2,339,894.06	0.482%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,335,000	100.03		2,335,737.16	0.482%
MANUF + TRADERS TRUST CO SR UNSECURED 05/22 2.5	2.500%	5/18/2022	USD \$2,300,000	100.93		2,321,399.73	0.479%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$2,260,000	101.98		2,304,676.81	0.475%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	4.375%	6/15/2021	USD \$2,176,000	105.73		2,300,616.26	0.474%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$2,000,000	111.61		2,232,276.28	0.460%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8	2.800%	7/2/2020	USD \$2,174,000	101.86		2,214,378.94	0.457%
BEST BUY CO INC SR UNSECURED 03/21 5.5	5.500%	3/15/2021	USD \$2,000,000	108.81		2,176,151.82	0.449%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$2,005,000	108.49		2,175,263.22	0.448%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$2,100,000	103.42		2,171,833.34	0.448%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$2,000,000	107.50		2,150,081.10	0.443%
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	8/11/2020	USD \$2,000,000	106.93		2,138,520.04	0.441%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,086,000	102.04		2,128,477.89	0.439%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$2,000,000	106.40		2,127,982.04	0.439%
MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/9/2020	USD \$2,070,000	102.43		2,120,329.50	0.437%
LOWE S COMPANIES INC SR UNSECURED 04/21 3.75	3.750%	4/15/2021	USD \$2,000,000	105.94		2,118,795.12	0.437%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	3.561%	11/1/2021	USD \$2,000,000	105.51		2,110,157.22	0.435%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$1,960,000	106.50		2,087,484.65	0.430%
MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$2,000,000	104.22		2,084,426.14	0.430%
VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3.450%	3/15/2021	USD \$2,000,000	103.93		2,078,530.30	0.429%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$2,000,000	103.90		2,077,906.98	0.428%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/21 3.3	3.300%	2/25/2021	USD \$2,000,000	103.34		2,066,897.70	0.426%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,900,000	108.58		2,063,028.70	0.425%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$1,986,000	103.76		2,060,633.01	0.425%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$2,000,000	102.96		2,059,137.36	0.425%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$1,962,000	104.55		2,051,263.27	0.423%
ROCKWELL COLLINS INC SR UNSECURED 03/22 2.8	2.800%	3/15/2022	USD \$2,000,000	101.84		2,036,819.40	0.420%
BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$2,000,000	101.63		2,032,504.10	0.419%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,000,000	101.20		2,023,903.82	0.417%
WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	2.500%	3/4/2021	USD \$2,000,000	101.06		2,021,162.36	0.417%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	2.550%	6/16/2022	USD \$2,000,000	101.05		2,020,930.20	0.417%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$2,000,000	100.91		2,018,288.88	0.416%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$1,900,000	106.18		2,017,475.90	0.416%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	2.450%	7/27/2021	USD \$2,000,000	100.74		2,014,700.30	0.415%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,000,000	99.83		1,996,520.00	0.412%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$1,968,000	101.26		1,992,830.45	0.411%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$2,000,000	98.92		1,978,383.06	0.408%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	4.000%	11/15/2021	USD \$1,848,000	104.95		1,939,412.43	0.400%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	USD \$1,800,000	106.89		1,923,964.79	0.397%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,677,000	113.20		1,898,318.23	0.391%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$1,830,000	103.00		1,884,903.06	0.389%

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Corporate Bond						478,974,495.80	98.75%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$1,900,000	98.41		1,869,751.05	0.385%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	2.000%	5/15/2021	USD \$1,860,000	99.64		1,853,394.36	0.382%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$1,700,000	106.74		1,814,662.30	0.374%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$1,750,000	103.44		1,810,114.60	0.373%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,676,000	105.89		1,774,767.52	0.366%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$1,700,000	104.26		1,772,375.07	0.365%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$1,700,000	103.62		1,761,523.44	0.363%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,595,000	110.16		1,757,055.46	0.362%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$1,700,000	102.67		1,745,394.54	0.360%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,613,000	107.65		1,736,348.63	0.358%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	9/15/2020	USD \$1,665,000	104.16		1,734,198.97	0.358%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$1,700,000	101.88		1,731,978.56	0.357%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$1,600,000	107.73		1,723,665.73	0.355%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,700,000	101.30		1,722,054.10	0.355%
JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$1,700,000	101.27		1,721,629.30	0.355%
AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$1,695,000	100.24		1,699,004.40	0.350%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,650,000	101.73		1,678,520.60	0.346%
ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,500,000	108.80		1,631,978.51	0.336%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$1,600,000	100.87		1,613,923.07	0.333%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$1,500,000	107.54		1,613,158.08	0.333%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$1,570,000	101.44		1,592,602.16	0.328%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	3/8/2021	USD \$1,500,000	103.63		1,554,415.28	0.320%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,525,000	101.64		1,550,054.39	0.320%
BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$1,500,000	103.09		1,546,289.25	0.319%
SIEMENS FINANCIERINGSMAT COMPANY GUAR REGS 05/22 2.9	2.900%	5/27/2022	USD \$1,500,000	102.98		1,544,644.92	0.318%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,500,000	102.91		1,543,641.80	0.318%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$1,500,000	102.44		1,536,567.00	0.317%
L BRANDS INC COMPANY GUAR 02/22 5.625	5.625%	2/15/2022	USD \$1,450,000	105.63		1,531,562.50	0.316%
EBAY INC SR UNSECURED 08/21 2.875	2.875%	8/1/2021	USD \$1,500,000	102.02		1,530,303.98	0.316%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,500,000	101.86		1,527,878.04	0.315%
AON PLC COMPANY GUAR 03/21 2.8	2.800%	3/15/2021	USD \$1,500,000	101.86		1,527,839.36	0.315%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$1,500,000	101.77		1,526,534.24	0.315%
DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$1,500,000	101.71		1,525,665.78	0.315%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	1/8/2021	USD \$1,496,000	101.98		1,525,605.63	0.315%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	2.850%	4/15/2021	USD \$1,500,000	101.70		1,525,455.18	0.315%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$1,500,000	101.31		1,519,654.56	0.313%
US BANCORP SR UNSECURED 01/21 2.35	2.350%	1/29/2021	USD \$1,500,000	101.28		1,519,136.55	0.313%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$1,500,000	101.22		1,518,369.05	0.313%

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Corporate Bond						478,974,495.80	98.75%
CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	2/18/2020	USD \$1,500,000	100.91		1,513,582.32	0.312%
MORGAN STANLEY SR UNSECURED 11/21 2.625	2.625%	11/17/2021	USD \$1,500,000	100.80		1,512,003.75	0.312%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	1/15/2021	USD \$1,500,000	100.50		1,507,542.42	0.311%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$1,457,000	102.62		1,495,196.04	0.308%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,470,000	101.42		1,490,872.28	0.307%
CARPENTER TECHNOLOGY SR UNSECURED 07/21 5.2	5.200%	7/15/2021	USD \$1,420,000	104.76		1,487,592.00	0.307%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$1,500,000	98.21		1,473,212.63	0.304%
BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$1,500,000	97.98		1,469,747.33	0.303%
OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	3.625%	5/1/2022	USD \$1,400,000	104.75		1,466,505.52	0.302%
HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,370,000	106.51		1,459,118.91	0.301%
HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	4/1/2021	USD \$1,444,000	100.42		1,450,081.05	0.299%
LENNAR CORP COMPANY GUAR 01/22 4.125	4.125%	1/15/2022	USD \$1,400,000	103.00		1,442,000.00	0.297%
HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$1,384,000	102.85		1,423,395.52	0.293%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$1,400,000	101.46		1,420,495.51	0.293%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$1,400,000	101.28		1,417,931.07	0.292%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$1,400,000	100.90		1,412,669.24	0.291%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$1,300,000	107.20		1,393,659.84	0.287%
CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	USD \$1,330,000	104.75		1,393,235.08	0.287%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,288,000	108.06		1,391,768.92	0.287%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	6/4/2020	USD \$1,375,000	101.09		1,389,969.63	0.287%
KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,300,000	106.24		1,381,081.94	0.285%
BARCLAYS PLC SR UNSECURED REGS 04/22 1.5	1.500%	4/1/2022	EUR €1,100,000	123.79		1,361,639.87	0.281%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	4.500%	4/15/2020	USD \$1,310,000	103.38		1,354,212.50	0.279%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$1,323,000	102.25		1,352,800.77	0.279%
CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €1,100,000	122.44		1,346,805.90	0.278%
UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	3.125%	1/15/2021	USD \$1,285,000	103.95		1,335,804.06	0.275%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$1,300,000	102.34		1,330,448.57	0.274%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	5.125%	9/1/2021	USD \$1,250,000	106.26		1,328,262.50	0.274%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$1,300,000	102.06		1,326,781.07	0.274%
ARCELORMITTAL SR UNSECURED 06/20 5.125	5.125%	6/1/2020	USD \$1,243,000	106.25		1,320,687.50	0.272%
MORGAN STANLEY SR UNSECURED 08/21 3.125	3.125%	8/5/2021	CAD \$1,600,000	82.14		1,314,299.90	0.271%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$1,300,000	101.08		1,314,097.08	0.271%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$1,257,000	104.46		1,313,120.76	0.271%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$1,294,000	101.07		1,307,866.63	0.270%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$1,185,000	110.30		1,307,031.79	0.269%
AT+T INC SR UNSECURED 03/21 5	5.000%	3/1/2021	USD \$1,200,000	108.55		1,302,632.90	0.269%
ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$1,250,000	101.52		1,268,941.73	0.262%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	5.750%	1/30/2022	USD \$1,200,000	105.50		1,266,000.00	0.261%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
RYDER SYSTEM INC SR UNSECURED 05/20 2.5	2.500%	5/11/2020	USD \$1,250,000	101.22		1,265,206.41	0.261%
ANIXTER INC COMPANY GUAR 10/21 5.125	5.125%	10/1/2021	USD \$1,175,000	106.53		1,251,727.50	0.258%
MACQUARIE GROUP LTD SR UNSECURED 144A 01/20 6	6.000%	1/14/2020	USD \$1,150,000	108.70		1,249,995.48	0.258%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,180,000	105.74		1,247,772.76	0.257%
RADIAN GROUP INC SR UNSECURED 03/21 7	7.000%	3/15/2021	USD \$1,100,000	112.75		1,240,250.00	0.256%
DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	1/20/2022	EUR €1,000,000	123.41		1,234,067.60	0.254%
AES CORP/VA SR UNSECURED 07/21 7.375	7.375%	7/1/2021	USD \$1,087,000	113.25		1,231,027.50	0.254%
ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,200,000	102.47		1,229,651.17	0.254%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	4/15/2020	USD \$1,125,000	109.19		1,228,360.58	0.253%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	5.750%	7/1/2022	USD \$1,100,000	111.25		1,223,750.00	0.252%
SUMITOMO MITSUI BANKING SR UNSECURED REGS 01/22 1	1.000%	1/19/2022	EUR €1,000,000	122.27		1,222,691.66	0.252%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	5.875%	2/15/2022	USD \$1,100,000	110.66		1,217,282.00	0.251%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$1,180,000	103.04		1,215,915.84	0.251%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$1,200,000	100.45		1,205,407.56	0.249%
KROGER CO SR UNSECURED 01/21 3.3	3.300%	1/15/2021	USD \$1,167,000	102.94		1,201,274.24	0.248%
QUALCOMM INC SR UNSECURED 05/22 3	3.000%	5/20/2022	USD \$1,145,000	103.22		1,181,843.34	0.244%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	6.750%	2/1/2021	USD \$1,083,000	109.00		1,180,470.00	0.243%
NOKIA OYJ SR UNSECURED 06/22 3.375	3.375%	6/12/2022	USD \$1,163,000	101.00		1,174,630.00	0.242%
NATIONWIDE BLDG SOCIETY SR UNSECURED REGS 06/22 1.125	1.125%	6/3/2022	EUR €950,000	123.49		1,173,179.62	0.242%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,100,000	106.51		1,171,653.70	0.242%
TIME WARNER CABLE LLC SR SECURED 02/20 5	5.000%	2/1/2020	USD \$1,100,000	106.19		1,168,134.51	0.241%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	7.875%	9/1/2021	USD \$1,000,000	116.75		1,167,500.00	0.241%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	4.500%	4/29/2022	USD \$1,100,000	105.33		1,158,575.00	0.239%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	5.625%	4/15/2020	USD \$1,100,000	105.25		1,157,750.00	0.239%
COCA COLA EUROPEAN PARTN COMPANY GUAR REGS 02/22 0.75	0.750%	2/24/2022	EUR €950,000	121.16		1,151,037.18	0.237%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	4.875%	7/1/2021	USD \$1,100,000	104.38		1,148,125.00	0.237%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	4.950%	4/1/2022	USD \$1,100,000	103.25		1,135,750.00	0.234%
T MOBILE USA INC COMPANY GUAR 04/22 4	4.000%	4/15/2022	USD \$1,100,000	102.88		1,131,625.00	0.233%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$1,000,000	113.06		1,130,600.34	0.233%
BNP PARIBAS COMPANY GUAR 01/21 5	5.000%	1/15/2021	USD \$1,031,000	109.28		1,126,664.82	0.232%
ERICSSON LM SR UNSECURED 05/22 4.125	4.125%	5/15/2022	USD \$1,100,000	101.59		1,117,505.73	0.230%
CITIGROUP INC SR UNSECURED 03/21 2.7	2.700%	3/30/2021	USD \$1,100,000	101.38		1,115,164.31	0.230%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$1,100,000	101.27		1,113,926.00	0.230%
ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$1,066,000	104.30		1,111,880.64	0.229%
INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$1,075,000	102.24		1,099,052.89	0.227%
MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15	7.150%	4/15/2020	USD \$1,000,000	109.75		1,097,500.00	0.226%
ARCONIC INC SR UNSECURED 02/22 5.87	5.870%	2/23/2022	USD \$1,000,000	109.25		1,092,500.00	0.225%
VF CORP SR UNSECURED 09/21 3.5	3.500%	9/1/2021	USD \$1,040,000	105.00		1,092,044.92	0.225%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$1,000,000	108.80		1,087,999.92	0.224%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	5.125%	10/1/2021	USD \$1,000,000	108.75		1,087,500.00	0.224%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	6.000%	12/1/2020	USD \$1,000,000	108.25		1,082,500.00	0.223%
GAP INC/THE SR UNSECURED 04/21 5.95	5.950%	4/12/2021	USD \$996,000	108.63		1,081,961.57	0.223%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	5.750%	1/24/2022	USD \$957,000	112.95		1,080,973.17	0.223%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$1,071,000	100.59		1,077,366.22	0.222%
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$1,000,000	107.49		1,074,931.57	0.222%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$1,000,000	107.44		1,074,449.83	0.222%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$1,000,000	107.25		1,072,543.08	0.221%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$1,000,000	107.19		1,071,932.21	0.221%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,000,000	107.04		1,070,429.44	0.221%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$1,000,000	107.04		1,070,383.28	0.221%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$1,050,000	101.69		1,067,731.65	0.220%
CATERPILLAR INC SR UNSECURED 05/21 3.9	3.900%	5/27/2021	USD \$1,000,000	106.57		1,065,663.39	0.220%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$1,000,000	106.53		1,065,305.21	0.220%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$985,000	107.88		1,062,593.19	0.219%
HEINEKEN NV SR UNSECURED 144A 04/22 3.4	3.400%	4/1/2022	USD \$1,011,000	104.81		1,059,636.25	0.218%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,000,000	105.94		1,059,381.36	0.218%
SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,000,000	105.90		1,058,968.45	0.218%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$1,000,000	105.80		1,058,043.52	0.218%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$1,000,000	105.51		1,055,130.55	0.218%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$1,000,000	105.45		1,054,492.54	0.217%
SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	9/15/2020	USD \$1,000,000	105.25		1,052,500.00	0.217%
LEIDOS HOLDINGS INC SR SECURED 12/20 4.45	4.450%	12/1/2020	USD \$1,000,000	105.00		1,050,000.00	0.216%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,000,000	105.00		1,049,977.25	0.216%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$1,000,000	104.82		1,048,207.26	0.216%
AMAZON.COM INC SR UNSECURED 12/21 3.3	3.300%	12/5/2021	USD \$1,000,000	104.79		1,047,910.94	0.216%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	3.450%	9/15/2021	USD \$1,000,000	104.62		1,046,234.47	0.216%
COMCAST CORP COMPANY GUAR 07/22 3.125	3.125%	7/15/2022	USD \$1,000,000	104.14		1,041,377.87	0.215%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	3/15/2022	USD \$1,000,000	104.13		1,041,321.16	0.215%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$1,000,000	103.96		1,039,602.14	0.214%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$1,000,000	103.84		1,038,420.00	0.214%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$1,000,000	103.59		1,035,868.58	0.214%
NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$1,000,000	103.58		1,035,771.68	0.214%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$1,000,000	103.04		1,030,443.29	0.212%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$974,000	105.76		1,030,057.69	0.212%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	4.500%	5/30/2020	USD \$1,000,000	103.00		1,030,000.00	0.212%
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	2.850%	5/8/2022	USD \$1,000,000	102.67		1,026,698.82	0.212%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$1,000,000	102.65		1,026,483.80	0.212%
HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/15/2019	USD \$925,000	110.96		1,026,420.62	0.212%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/1/2020	USD \$1,000,000	102.34		1,023,370.00	0.211%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	2.875%	7/27/2020	USD \$1,000,000	102.32		1,023,150.00	0.211%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	3.875%	10/15/2021	USD \$1,000,000	102.25		1,022,500.00	0.211%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$1,000,000	102.03		1,020,288.63	0.210%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000	102.02		1,020,179.79	0.210%
US BANCORP SR UNSECURED 01/22 2.625	2.625%	1/24/2022	USD \$1,000,000	101.94		1,019,360.91	0.210%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$985,000	103.49		1,019,356.05	0.210%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$1,000,000	101.88		1,018,750.00	0.210%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$1,000,000	101.87		1,018,701.91	0.210%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$1,000,000	101.84		1,018,408.21	0.210%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	9/14/2020	USD \$1,000,000	101.84		1,018,350.83	0.210%
BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6	2.600%	2/7/2022	USD \$1,000,000	101.83		1,018,345.89	0.210%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$1,000,000	101.78		1,017,841.52	0.210%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$1,000,000	101.78		1,017,805.82	0.210%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$1,000,000	101.76		1,017,613.42	0.210%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$1,000,000	101.74		1,017,442.14	0.210%
MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$1,000,000	101.69		1,016,872.44	0.210%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$1,000,000	101.66		1,016,643.99	0.210%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$1,000,000	101.65		1,016,540.67	0.210%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$1,000,000	101.64		1,016,395.13	0.210%
BPCE SA BANK GUARANT 12/21 2.75	2.750%	12/2/2021	USD \$1,000,000	101.60		1,015,991.00	0.209%
PNC BANK NA SR UNSECURED 12/21 2.55	2.550%	12/9/2021	USD \$1,000,000	101.36		1,013,561.40	0.209%
XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$989,000	102.47		1,013,460.59	0.209%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000	101.34		1,013,411.34	0.209%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000	101.32		1,013,241.50	0.209%
BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	6/8/2020	USD \$1,000,000	101.25		1,012,467.00	0.209%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$1,000,000	101.20		1,012,043.00	0.209%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	USD \$1,000,000	101.15		1,011,539.70	0.209%
COMERICA BANK SR UNSECURED 06/20 2.5	2.500%	6/2/2020	USD \$1,000,000	101.04		1,010,403.92	0.208%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 2.65	2.650%	7/13/2022	USD \$1,000,000	100.95		1,009,458.30	0.208%
HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$1,000,000	100.91		1,009,084.48	0.208%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$1,000,000	100.89		1,008,913.22	0.208%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	8/5/2021	USD \$1,000,000	100.77		1,007,732.00	0.208%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$1,000,000	100.76		1,007,638.00	0.208%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	4/16/2019	USD \$1,000,000	100.75		1,007,530.80	0.208%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	2/1/2020	USD \$995,000	101.23		1,007,277.23	0.208%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$1,000,000	100.68		1,006,820.62	0.208%
MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$1,000,000	100.68		1,006,766.68	0.208%
CITIZENS BANK NA/RI SR UNSECURED 05/22 2.65	2.650%	5/26/2022	USD \$1,000,000	100.63		1,006,265.58	0.207%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$1,000,000	100.48		1,004,791.41	0.207%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$1,000,000	100.37		1,003,669.58	0.207%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$994,000	100.89		1,002,880.87	0.207%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	2.375%	8/17/2022	USD \$1,000,000	100.05		1,000,540.48	0.206%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$1,000,000	99.92		999,248.12	0.206%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$1,000,000	99.73		997,342.71	0.206%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$993,000	100.15		994,512.56	0.205%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$1,000,000	99.45		994,502.54	0.205%
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$1,000,000	99.17		991,685.65	0.204%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$1,000,000	99.02		990,184.77	0.204%
EMC CORP SR UNSECURED 06/20 2.65	2.650%	6/1/2020	USD \$1,000,000	98.64		986,389.74	0.203%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000	98.55		985,462.38	0.203%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	9/15/2021	USD \$1,000,000	98.38		983,849.51	0.203%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$915,000	107.02		979,202.44	0.202%
AETNA INC SR UNSECURED 06/21 4.125	4.125%	6/1/2021	USD \$916,000	106.33		973,957.17	0.201%
ORANGE SA SR UNSECURED 09/21 4.125	4.125%	9/14/2021	USD \$900,000	107.55		967,970.53	0.200%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$880,000	109.01		959,297.50	0.198%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/21 4.7	4.700%	5/19/2021	USD \$900,000	106.50		958,500.00	0.198%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$900,000	104.30		938,693.61	0.194%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	2/1/2022	USD \$900,000	102.78		924,985.63	0.191%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$900,000	102.27		920,424.11	0.190%
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$885,000	103.56		916,492.26	0.189%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	4.450%	3/15/2021	USD \$850,000	107.60		914,641.00	0.189%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$900,000	101.39		912,515.23	0.188%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$900,000	100.77		906,943.83	0.187%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$898,000	100.69		904,173.81	0.186%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$885,000	101.69		899,944.92	0.186%
HP INC SR UNSECURED 09/21 4.375	4.375%	9/15/2021	USD \$800,000	106.97		855,799.90	0.176%
CVS HEALTH CORP SR UNSECURED 05/21 4.125	4.125%	5/15/2021	USD \$800,000	106.28		850,209.42	0.175%
PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	4.250%	5/15/2021	USD \$797,000	106.55		849,206.38	0.175%
ORIGIN ENERGY FINANCE COMPANY GUAR 144A 10/18 3.5	3.500%	10/9/2018	USD \$835,000	101.20		845,020.00	0.174%
CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	5.700%	10/15/2019	USD \$800,000	105.11		840,880.00	0.173%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$823,000	101.07		831,796.59	0.171%
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	4.000%	7/1/2022	USD \$800,000	103.52		828,180.42	0.171%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$750,000	110.16		826,210.90	0.170%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$800,000	102.01		816,059.70	0.168%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$800,000	101.90		815,218.49	0.168%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$800,000	101.82		814,562.19	0.168%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	3/30/2020	USD \$750,000	108.45		813,367.49	0.168%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$800,000	101.45		811,571.26	0.167%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$800,000	100.72		805,778.63	0.166%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$796,000	101.03		804,231.56	0.166%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$720,000	111.66		803,980.27	0.166%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$800,000	100.43		803,447.70	0.166%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$800,000	100.32		802,577.74	0.165%
BALL CORP COMPANY GUAR 03/22 5	5.000%	3/15/2022	USD \$750,000	107.00		802,500.00	0.165%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$800,000	100.27		802,170.04	0.165%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	2.230%	12/16/2021	CAD \$1,000,000	79.61		796,092.09	0.164%
CF INDUSTRIES INC COMPANY GUAR 05/18 6.875	6.875%	5/1/2018	USD \$750,000	103.00		772,500.00	0.159%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	3.000%	8/15/2022	USD \$800,000	96.36		770,844.46	0.159%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$750,000	102.55		769,121.39	0.159%
SKY PLC COMPANY GUAR 144A 09/19 2.625	2.625%	9/16/2019	USD \$750,000	101.00		757,466.89	0.156%
CIT GROUP INC SR UNSECURED 05/20 5.375	5.375%	5/15/2020	USD \$700,000	107.38		751,625.00	0.155%
CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$700,000	106.78		747,474.12	0.154%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000	106.39		744,763.95	0.154%
ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$700,000	106.35		744,438.41	0.153%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/1/2019	USD \$700,000	104.90		734,275.19	0.151%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	8/1/2020	USD \$700,000	102.69		718,798.18	0.148%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$700,000	102.37		716,619.06	0.148%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$700,000	101.98		713,858.81	0.147%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	5/15/2020	USD \$700,000	101.72		712,015.85	0.147%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$700,000	100.79		705,562.59	0.145%
WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	2.600%	8/15/2018	USD \$700,000	100.37		702,583.83	0.145%
CALATLANTIC GROUP INC COMPANY GUAR 05/20 6.625	6.625%	5/1/2020	USD \$600,000	110.25		661,500.00	0.136%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$657,000	100.67		661,389.89	0.136%
EXELON CORP SR UNSECURED 12/20 5.15	5.150%	12/1/2020	USD \$600,000	108.46		650,780.96	0.134%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$600,000	106.74		640,429.28	0.132%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	1/16/2020	USD \$625,000	101.16		632,277.11	0.130%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	4.750%	4/15/2021	USD \$600,000	105.25		631,500.00	0.130%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$600,000	101.08		606,480.61	0.125%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$598,000	101.05		604,290.77	0.125%
SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	4/1/2020	USD \$550,000	108.74		598,045.92	0.123%
CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	8.375%	1/15/2021	USD \$500,000	116.50		582,500.00	0.120%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$575,000	101.15		581,589.30	0.120%
CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/15/2021	USD \$565,000	102.69		580,214.06	0.120%
EVERSOURCE ENERGY SR UNSECURED 11/19 4.5	4.500%	11/15/2019	USD \$536,000	105.27		564,264.36	0.116%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	7.500%	9/15/2020	USD \$500,000	112.63		563,125.00	0.116%
REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$500,000	111.97		559,834.69	0.115%
CMS ENERGY CORP SR UNSECURED 03/22 5.05	5.050%	3/15/2022	USD \$500,000	110.89		554,438.58	0.114%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$550,000	100.74		554,070.62	0.114%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	3/4/2020	USD \$500,000	110.67		553,337.07	0.114%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$500,000	109.03		545,154.63	0.112%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	4.625%	5/10/2021	USD \$500,000	108.44		542,194.97	0.112%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	5.375%	3/15/2020	USD \$500,000	107.98		539,882.09	0.111%
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$500,000	107.29		536,439.16	0.111%
EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	5.200%	10/1/2019	USD \$500,000	106.58		532,878.87	0.110%
EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	6/15/2022	USD \$500,000	106.45		532,252.37	0.110%
DOVER CORP SR UNSECURED 03/21 4.3	4.300%	3/1/2021	USD \$497,000	106.93		531,451.98	0.110%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$500,000	105.54		527,697.80	0.109%
BALL CORP COMPANY GUAR 12/20 4.375	4.375%	12/15/2020	USD \$500,000	104.50		522,500.00	0.108%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/1/2021	USD \$500,000	104.24		521,210.57	0.107%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$500,000	104.22		521,116.56	0.107%
PULTEGROUP INC COMPANY GUAR 03/21 4.25	4.250%	3/1/2021	USD \$500,000	103.89		519,450.00	0.107%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000	103.50		517,476.64	0.107%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$500,000	103.15		515,753.15	0.106%
UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	2.875%	12/15/2021	USD \$500,000	103.05		515,265.76	0.106%
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	4.125%	2/13/2022	USD \$500,000	102.63		513,125.00	0.106%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$500,000	102.15		510,741.43	0.105%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$500,000	101.87		509,336.83	0.105%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$500,000	101.73		508,639.85	0.105%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$500,000	101.56		507,798.66	0.105%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$500,000	101.47		507,373.83	0.105%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$500,000	101.41		507,070.01	0.105%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$500,000	101.40		507,005.79	0.105%
AT+T INC SR UNSECURED 02/21 2.8	2.800%	2/17/2021	USD \$500,000	101.36		506,792.44	0.104%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$500,000	101.11		505,559.98	0.104%
GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$500,000	100.77		503,840.31	0.104%
APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$500,000	100.69		503,447.18	0.104%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$500,000	100.33		501,662.63	0.103%
STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$500,000	99.69		498,470.04	0.103%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000	99.67		498,337.71	0.103%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	3.125%	2/15/2022	USD \$476,000	103.65		493,397.27	0.102%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	4.850%	6/15/2021	USD \$436,000	109.11		475,737.94	0.098%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$400,000	111.70		446,808.03	0.092%
WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$441,000	101.12		445,921.58	0.092%
HP INC SR UNSECURED 12/21 4.65	4.650%	12/9/2021	USD \$400,000	108.26		433,048.90	0.089%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$400,000	107.34		429,353.06	0.089%
CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$400,000	106.75		427,000.94	0.088%
DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	5.625%	8/15/2019	USD \$398,000	106.39		423,444.96	0.087%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$400,000	103.88		415,530.86	0.086%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$400,000	101.84		407,370.49	0.084%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$400,000	101.68		406,726.10	0.084%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$400,000	99.27		397,071.42	0.082%
NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$365,000	108.09		394,541.34	0.081%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$375,000	102.16		383,108.12	0.079%
VIDEOTRON LTD COMPANY GUAR 07/22 5	5.000%	7/15/2022	USD \$350,000	107.00		374,500.00	0.077%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	USD \$370,000	100.52		371,931.90	0.077%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	USD \$365,000	100.00		365,000.66	0.075%
CMS ENERGY CORP SR UNSECURED 06/19 8.75	8.750%	6/15/2019	USD \$311,000	111.38		346,396.94	0.071%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	3/4/2020	USD \$300,000	110.67		332,002.20	0.068%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$301,000	109.27		328,899.28	0.068%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$300,000	109.57		328,718.75	0.068%
BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$309,000	103.71		320,454.10	0.066%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$300,000	105.09		315,275.70	0.065%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	2.450%	11/27/2020	USD \$301,000	101.65		305,978.54	0.063%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$300,000	101.48		304,446.84	0.063%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$300,000	100.74		302,225.31	0.062%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/21 4.5	4.500%	9/1/2021	USD \$270,000	107.49		290,226.21	0.060%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	USD \$280,000	100.00		280,000.00	0.058%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/22 4.375	4.375%	4/5/2022	USD \$250,000	104.50		261,245.00	0.054%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$250,000	101.99		254,966.86	0.053%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$250,000	101.98		254,950.07	0.053%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$250,000	101.91		254,777.03	0.053%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	2.875%	12/1/2019	USD \$250,000	101.84		254,590.67	0.052%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$250,000	101.77		254,422.06	0.052%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$250,000	101.71		254,266.90	0.052%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	USD \$250,000	101.12		252,794.48	0.052%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$250,000	100.42		251,046.02	0.052%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	3.800%	4/1/2021	USD \$234,000	104.22		243,881.54	0.050%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						478,974,495.80	98.75%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$225,000	108.15		243,326.36	0.050%
JB HUNT TRANSPRT SVCS COMPANY GUAR 03/19 2.4	2.400%	3/15/2019	USD \$225,000	100.62		226,388.16	0.047%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$200,000	111.50		223,001.95	0.046%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$200,000	107.63		215,262.76	0.044%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	4.700%	5/24/2022	USD \$200,000	107.50		214,994.00	0.044%
CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	7/22/2020	USD \$200,000	107.01		214,018.46	0.044%
ORANGE SA SR UNSECURED 07/19 5.375	5.375%	7/8/2019	USD \$200,000	106.26		212,515.17	0.044%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	2/1/2020	USD \$205,000	101.03		207,113.67	0.043%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	4.125%	4/15/2021	USD \$200,000	103.50		207,000.00	0.043%
PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	6.500%	5/1/2018	USD \$200,000	102.73		205,452.65	0.042%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	1/15/2020	USD \$200,000	101.49		202,982.16	0.042%
QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$200,000	101.21		202,414.34	0.042%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$200,000	100.77		201,534.25	0.042%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$200,000	99.91		199,829.19	0.041%
HSBC USA INC SR UNSECURED 08/20 2.75	2.750%	8/7/2020	USD \$185,000	102.15		188,971.47	0.039%
L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	2/15/2021	USD \$164,000	107.84		176,852.67	0.036%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$168,000	100.06		168,102.75	0.035%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$134,000	100.73		134,980.88	0.028%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$130,000	101.06		131,377.24	0.027%
TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$105,000	100.27		105,278.32	0.022%
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	2.000%	10/1/2017	USD \$81,000	100.00		81,000.00	0.017%
EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	2.875%	10/15/2018	USD \$75,000	101.00		75,753.71	0.016%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$34,000	106.58		36,237.67	0.007%
Currency Forward Contract						-371,000.59	-0.08%
CAD170907		9/7/2017	-5,620,045	1.25	4,500,752.78	-41,922.38	-0.009%
EUR171020		10/20/2017	-13,590,207	0.84	16,217,374.87	-329,078.21	-0.068%
Sovereign Bond						6,424,774.51	1.32%
BUONI POLIENALI DEL TES BONDS 04/22 1.2	1.200%	4/1/2022	EUR €2,820,000	121.63		3,429,838.79	0.707%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	2.000%	11/4/2021	USD \$2,000,000	99.34		1,986,743.10	0.410%
ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$1,000,000	100.82		1,008,192.62	0.208%
Total						485,028,269.72	100.0%