

# DFA Targeted Credit Portfolio

**As of October 31, 2017 (Updated Monthly)**

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,776,000		5,856,779.61	1.155%	1.155%
2	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$3,500,000		3,495,951.52	0.689%	1.844%
3	PRICELINE GROUP INC/THE SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €2,900,000		3,439,274.07	0.678%	2.522%
4	BNP PARIBAS SR UNSECURED REGS 06/22 0.5	0.500%	6/1/2022	EUR €2,800,000		3,312,537.51	0.653%	3.175%
5	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$3,000,000		3,082,974.99	0.608%	3.783%
6	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$3,000,000		3,000,756.87	0.592%	4.375%
7	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$2,900,000		2,995,725.58	0.591%	4.965%
8	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	2.550%	6/9/2022	USD \$3,000,000		2,973,076.92	0.586%	5.552%
9	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$3,000,000		2,943,494.97	0.580%	6.132%
10	CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$2,800,000		2,892,636.10	0.570%	6.702%
11	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$2,800,000		2,856,617.34	0.563%	7.266%
12	ANHEUSER BUSCH INBEV SA/ COMPANY GUAR REGS 03/22 0.875	0.875%	3/17/2022	EUR €2,372,000		2,855,396.40	0.563%	7.829%
13	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$2,750,000		2,761,247.78	0.544%	8.373%
14	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$2,700,000		2,756,834.22	0.544%	8.916%
15	DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$2,770,000		2,722,439.85	0.537%	9.453%
16	HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	2.268%	7/15/2022	CAD \$3,500,000		2,699,376.02	0.532%	9.985%
17	BP CAPITAL MARKETS PLC COMPANY GUAR REGS 03/22 1.373	1.373%	3/3/2022	EUR €2,146,000		2,637,659.18	0.520%	10.506%
18	KOHL S CORPORATION SR UNSECURED 11/21 4	4.000%	11/1/2021	USD \$2,500,000		2,591,832.95	0.511%	11.017%
19	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,400,000		2,585,358.36	0.510%	11.526%
20	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	1/6/2022	USD \$2,500,000		2,531,173.25	0.499%	12.025%
21	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$2,500,000		2,506,488.75	0.494%	12.520%

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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
22	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$2,475,000		2,481,256.13	0.489%	13.009%
23	BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 03/22 0.875	0.875%	3/11/2022	EUR €2,068,000		2,462,123.97	0.485%	13.494%
24	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,400,000		2,456,160.82	0.484%	13.978%
25	JPMORGAN CHASE + CO SR UNSECURED REGS 08/22 2.75	2.750%	8/24/2022	EUR €1,868,000		2,425,414.62	0.478%	14.457%
26	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$2,359,000		2,395,435.20	0.472%	14.929%
27	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	2.300%	7/11/2022	CAD \$3,000,000		2,325,284.86	0.458%	15.387%
28	EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	3/19/2022	USD \$2,288,000		2,322,544.45	0.458%	15.845%
29	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,335,000		2,316,857.84	0.457%	16.302%
30	MANUF + TRADERS TRUST CO SR UNSECURED 05/22 2.5	2.500%	5/18/2022	USD \$2,300,000		2,302,462.36	0.454%	16.756%
31	DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	4.375%	6/15/2021	USD \$2,176,000		2,301,861.23	0.454%	17.210%
32	WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	2.094%	4/25/2022	CAD \$3,000,000		2,285,078.68	0.451%	17.661%
33	VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 09/22 2.375	2.375%	9/6/2022	EUR €1,800,000		2,284,499.58	0.450%	18.111%
34	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$2,260,000		2,280,318.60	0.450%	18.561%
35	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	2.375%	8/17/2022	USD \$2,291,000		2,272,652.09	0.448%	19.009%
36	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$2,250,000		2,267,874.50	0.447%	19.456%
37	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$2,000,000		2,216,551.66	0.437%	19.893%
38	BEST BUY CO INC SR UNSECURED 03/21 5.5	5.500%	3/15/2021	USD \$2,000,000		2,175,307.72	0.429%	20.322%
39	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$2,100,000		2,163,128.73	0.426%	20.748%
40	GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/1/2021	USD \$2,005,000		2,162,570.76	0.426%	21.175%
41	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$2,104,000		2,157,017.33	0.425%	21.600%
42	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$2,000,000		2,133,627.92	0.421%	22.021%
43	MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/9/2020	USD \$2,070,000		2,110,799.49	0.416%	22.437%
44	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$2,000,000		2,105,755.72	0.415%	22.852%
45	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,086,000		2,105,414.46	0.415%	23.267%
46	LOWE S COMPANIES INC SR UNSECURED 04/21 3.75	3.750%	4/15/2021	USD \$2,000,000		2,099,046.42	0.414%	23.681%
47	BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	3.561%	11/1/2021	USD \$2,000,000		2,095,959.62	0.413%	24.094%
48	VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3.450%	3/15/2021	USD \$2,000,000		2,077,558.18	0.410%	24.504%
49	SOCIETE GENERALE SR UNSECURED REGS 07/22 4.25	4.250%	7/13/2022	EUR €1,500,000		2,075,723.37	0.409%	24.913%
50	ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	4.000%	6/6/2022	CAD \$2,500,000		2,062,243.24	0.407%	25.320%
51	MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$2,000,000		2,059,461.60	0.406%	25.726%
52	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/21 3.3	3.300%	2/25/2021	USD \$2,000,000		2,051,202.88	0.404%	26.130%
53	NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$2,000,000		2,050,604.90	0.404%	26.534%
54	CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	7/15/2021	USD \$1,900,000		2,047,699.64	0.404%	26.938%
55	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$1,962,000		2,038,043.96	0.402%	27.340%
56	ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	5/15/2022	USD \$2,000,000		2,037,051.42	0.402%	27.742%
57	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$2,000,000		2,026,448.42	0.400%	28.141%
58	MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$2,000,000		2,019,865.92	0.398%	28.539%
59	ROCKWELL COLLINS INC SR UNSECURED 03/22 2.8	2.800%	3/15/2022	USD \$2,000,000		2,019,037.86	0.398%	28.938%

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60	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$2,000,000		2,014,888.88	0.397%	29.335%
61	WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	2.500%	3/4/2021	USD \$2,000,000		2,007,929.80	0.396%	29.731%
62	XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$2,000,000		2,006,757.00	0.396%	30.126%
63	CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	2.550%	6/16/2022	USD \$2,000,000		2,000,598.68	0.394%	30.521%
64	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	2.450%	7/27/2021	USD \$2,000,000		1,997,928.12	0.394%	30.915%
65	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$1,900,000		1,993,120.79	0.393%	31.308%
66	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,000,000		1,984,784.32	0.391%	31.699%
67	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$1,968,000		1,980,481.21	0.390%	32.090%
68	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$2,000,000		1,977,828.74	0.390%	32.479%
69	WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	4.000%	11/15/2021	USD \$1,848,000		1,932,154.76	0.381%	32.860%
70	NATIONWIDE BLDG SOCIETY SR UNSECURED REGS 06/22 1.125	1.125%	6/3/2022	EUR €1,600,000		1,930,940.27	0.381%	33.241%
71	CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €1,600,000		1,926,593.98	0.380%	33.621%
72	CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	3/15/2021	USD \$1,800,000		1,911,497.78	0.377%	33.998%
73	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$1,677,000		1,883,538.57	0.371%	34.369%
74	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$1,830,000		1,870,491.17	0.369%	34.738%
75	CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	2.000%	5/15/2021	USD \$1,860,000		1,846,666.76	0.364%	35.102%
76	DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	1/20/2022	EUR €1,500,000		1,814,191.36	0.358%	35.460%
77	TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	6/1/2021	USD \$1,700,000		1,801,844.42	0.355%	35.815%
78	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$1,750,000		1,790,576.25	0.353%	36.168%
79	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$1,676,000		1,767,781.06	0.349%	36.517%
80	DUKE ENERGY CORP SR UNSECURED 08/22 2.4	2.400%	8/15/2022	USD \$1,775,000		1,761,709.58	0.347%	36.864%
81	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$1,700,000		1,761,141.28	0.347%	37.211%
82	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 06/22 0.5	0.500%	6/23/2022	EUR €1,500,000		1,757,195.28	0.346%	37.558%
83	MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$1,900,000		1,752,750.00	0.346%	37.903%
84	MGM RESORTS INTL COMPANY GUAR 03/22 7.75	7.750%	3/15/2022	USD \$1,500,000		1,742,325.00	0.344%	38.247%
85	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$1,700,000		1,738,226.20	0.343%	38.590%
86	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,595,000		1,730,927.94	0.341%	38.931%
87	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	9/15/2020	USD \$1,665,000		1,725,649.29	0.340%	39.271%
88	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$1,700,000		1,720,762.24	0.339%	39.610%
89	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$1,700,000		1,716,150.00	0.338%	39.949%
90	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,613,000		1,715,502.63	0.338%	40.287%
91	THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$1,600,000		1,708,562.45	0.337%	40.624%
92	AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$1,695,000		1,692,138.01	0.334%	40.957%
93	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	USD \$1,650,000		1,667,552.55	0.329%	41.286%
94	ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/8/2021	USD \$1,500,000		1,614,792.78	0.318%	41.605%
95	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$1,500,000		1,606,519.40	0.317%	41.921%
96	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$1,600,000		1,606,364.53	0.317%	42.238%
97	CITIGROUP INC SR UNSECURED 11/21 3.39	3.390%	11/18/2021	CAD \$2,000,000		1,603,069.53	0.316%	42.554%

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98	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$1,570,000		1,586,093.49	0.313%	42.867%
99	METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$1,441,000		1,553,358.92	0.306%	43.173%
100	L BRANDS INC COMPANY GUAR 02/22 5.625	5.625%	2/15/2022	USD \$1,450,000		1,550,775.00	0.306%	43.479%
101	HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	3/8/2021	USD \$1,500,000		1,547,789.00	0.305%	43.784%
102	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,525,000		1,540,421.14	0.304%	44.088%
103	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	3/18/2021	USD \$1,500,000		1,539,830.87	0.304%	44.391%
104	DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	2.230%	12/16/2021	CAD \$2,000,000		1,537,152.16	0.303%	44.695%
105	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$1,500,000		1,534,784.51	0.303%	44.997%
106	SIEMENS FINANCIERINGSMAT COMPANY GUAR REGS 05/22 2.9	2.900%	5/27/2022	USD \$1,500,000		1,527,357.09	0.301%	45.298%
107	ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	2.850%	4/15/2021	USD \$1,500,000		1,525,286.15	0.301%	45.599%
108	EBAY INC SR UNSECURED 08/21 2.875	2.875%	8/1/2021	USD \$1,500,000		1,522,460.15	0.300%	45.899%
109	GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7	2.700%	10/9/2022	USD \$1,500,000		1,520,265.50	0.300%	46.199%
110	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$1,500,000		1,516,590.35	0.299%	46.498%
111	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$1,500,000		1,516,013.10	0.299%	46.797%
112	JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	1/8/2021	USD \$1,496,000		1,515,357.43	0.299%	47.096%
113	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$1,500,000		1,514,987.78	0.299%	47.394%
114	AON PLC COMPANY GUAR 03/21 2.8	2.800%	3/15/2021	USD \$1,500,000		1,513,322.88	0.298%	47.693%
115	US BANCORP SR UNSECURED 01/21 2.35	2.350%	1/29/2021	USD \$1,500,000		1,506,318.42	0.297%	47.990%
116	MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	1/15/2021	USD \$1,500,000		1,504,171.74	0.297%	48.286%
117	MORGAN STANLEY SR UNSECURED 11/21 2.625	2.625%	11/17/2021	USD \$1,500,000		1,501,928.66	0.296%	48.582%
118	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$1,500,000		1,493,292.15	0.294%	48.877%
119	SUNTRUST BANK SR UNSECURED 08/22 2.45	2.450%	8/1/2022	USD \$1,500,000		1,493,225.66	0.294%	49.171%
120	AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$1,500,000		1,489,086.44	0.294%	49.465%
121	CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	USD \$1,457,000		1,488,588.30	0.293%	49.758%
122	ASTRAZENECA PLC SR UNSECURED 06/22 2.375	2.375%	6/12/2022	USD \$1,500,000		1,488,511.56	0.293%	50.052%
123	CARPENTER TECHNOLOGY SR UNSECURED 07/21 5.2	5.200%	7/15/2021	USD \$1,420,000		1,478,468.50	0.292%	50.343%
124	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,470,000		1,475,317.93	0.291%	50.634%
125	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$1,500,000		1,464,576.03	0.289%	50.923%
126	BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	8/15/2021	USD \$1,500,000		1,462,626.27	0.288%	51.211%
127	OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	3.625%	5/1/2022	USD \$1,400,000		1,459,740.18	0.288%	51.499%
128	HP INC SR UNSECURED 06/21 4.3	4.300%	6/1/2021	USD \$1,370,000		1,450,536.35	0.286%	51.785%
129	LENNAR CORP COMPANY GUAR 01/22 4.125	4.125%	1/15/2022	USD \$1,400,000		1,443,750.00	0.285%	52.070%
130	HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	4/1/2021	USD \$1,444,000		1,440,894.52	0.284%	52.354%
131	JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$1,400,000		1,412,569.02	0.279%	52.632%
132	HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$1,384,000		1,407,487.31	0.278%	52.910%
133	GAP INC/THE SR UNSECURED 04/21 5.95	5.950%	4/12/2021	USD \$1,296,000		1,399,859.15	0.276%	53.186%
134	CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	USD \$1,330,000		1,384,426.09	0.273%	53.459%
135	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$1,300,000		1,383,925.97	0.273%	53.732%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
136	ING BANK NV SR UNSECURED REGS 02/22 4.5	4.500%	2/21/2022	EUR €1,000,000		1,380,986.16	0.272%	54.004%
137	WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	3/1/2021	USD \$1,288,000		1,378,958.04	0.272%	54.276%
138	KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	USD \$1,300,000		1,367,659.53	0.270%	54.546%
139	SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	4.500%	4/15/2020	USD \$1,310,000		1,352,968.00	0.267%	54.812%
140	BARCLAYS PLC SR UNSECURED REGS 04/22 1.5	1.500%	4/1/2022	EUR €1,100,000		1,334,475.24	0.263%	55.075%
141	KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	5.125%	9/1/2021	USD \$1,250,000		1,328,125.00	0.262%	55.337%
142	UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	3.125%	1/15/2021	USD \$1,285,000		1,328,026.62	0.262%	55.599%
143	ARCELORMITTAL SR UNSECURED 06/20 5.125	5.125%	6/1/2020	USD \$1,243,000		1,320,687.50	0.260%	55.860%
144	ARCONIC INC SR UNSECURED 02/22 5.87	5.870%	2/23/2022	USD \$1,200,000		1,311,000.00	0.258%	56.118%
145	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$1,300,000		1,308,957.00	0.258%	56.376%
146	ERICSSON LM SR UNSECURED 05/22 4.125	4.125%	5/15/2022	USD \$1,300,000		1,308,597.78	0.258%	56.634%
147	AT+T INC SR UNSECURED 03/21 5	5.000%	3/1/2021	USD \$1,200,000		1,300,776.00	0.256%	56.891%
148	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$1,257,000		1,299,206.25	0.256%	57.147%
149	TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	2/16/2021	USD \$1,185,000		1,295,381.57	0.255%	57.402%
150	NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	5.750%	1/30/2022	USD \$1,200,000		1,290,000.00	0.254%	57.656%
151	MORGAN STANLEY SR UNSECURED 08/21 3.125	3.125%	8/5/2021	CAD \$1,600,000		1,270,574.37	0.251%	57.907%
152	RYDER SYSTEM INC SR UNSECURED 05/20 2.5	2.500%	5/11/2020	USD \$1,250,000		1,258,587.54	0.248%	58.155%
153	ANIXTER INC COMPANY GUAR 10/21 5.125	5.125%	10/1/2021	USD \$1,175,000		1,251,375.00	0.247%	58.402%
154	INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,180,000		1,242,899.55	0.245%	58.647%
155	VIDEOTRON LTD COMPANY GUAR 07/22 5	5.000%	7/15/2022	USD \$1,150,000		1,242,000.00	0.245%	58.892%
156	MACQUARIE GROUP LTD SR UNSECURED 144A 01/20 6	6.000%	1/14/2020	USD \$1,150,000		1,238,193.55	0.244%	59.136%
157	AES CORP/VA SR UNSECURED 07/21 7.375	7.375%	7/1/2021	USD \$1,087,000		1,236,462.50	0.244%	59.380%
158	ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	USD \$1,200,000		1,223,788.13	0.241%	59.621%
159	TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	5.875%	2/15/2022	USD \$1,100,000		1,219,625.00	0.240%	59.861%
160	CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	5.750%	7/1/2022	USD \$1,100,000		1,218,250.00	0.240%	60.102%
161	PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$1,180,000		1,206,008.49	0.238%	60.339%
162	UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	3/15/2021	USD \$1,200,000		1,199,804.95	0.237%	60.576%
163	SUMITOMO MITSUI BANKING SR UNSECURED REGS 01/22 1	1.000%	1/19/2022	EUR €1,000,000		1,197,394.23	0.236%	60.812%
164	KROGER CO SR UNSECURED 01/21 3.3	3.300%	1/15/2021	USD \$1,167,000		1,196,352.70	0.236%	61.048%
165	ING GROEP NV SR UNSECURED REGS 03/22 0.75	0.750%	3/9/2022	EUR €1,000,000		1,184,413.15	0.234%	61.282%
166	INTESA SANPAOLO SPA SR UNSECURED REGS 06/22 0.875	0.875%	6/27/2022	EUR €1,000,000		1,182,089.27	0.233%	61.515%
167	NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	6.750%	2/1/2021	USD \$1,083,000		1,175,055.00	0.232%	61.746%
168	WILLIAMS COS INC SR UNSECURED 09/21 7.875	7.875%	9/1/2021	USD \$1,000,000		1,175,000.00	0.232%	61.978%
169	ANGLO AMERICAN CAPITAL COMPANY GUAR REGS 03/22 3.5	3.500%	3/28/2022	EUR €900,000		1,174,115.88	0.231%	62.209%
170	BANK OF NOVA SCOTIA SR UNSECURED REGS 04/22 0.375	0.375%	4/6/2022	EUR €1,000,000		1,170,638.80	0.231%	62.440%
171	QUALCOMM INC SR UNSECURED 05/22 3	3.000%	5/20/2022	USD \$1,145,000		1,166,896.80	0.230%	62.670%
172	ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	5.625%	4/15/2020	USD \$1,100,000		1,166,000.00	0.230%	62.900%
173	GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	4.750%	4/15/2021	USD \$1,100,000		1,161,380.00	0.229%	63.129%

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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
174	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,100,000		1,160,068.23	0.229%	63.358%
175	NOKIA OYJ SR UNSECURED 06/22 3.375	3.375%	6/12/2022	USD \$1,163,000		1,158,638.75	0.228%	63.586%
176	TIME WARNER CABLE LLC SR SECURED 02/20 5	5.000%	2/1/2020	USD \$1,100,000		1,157,506.39	0.228%	63.815%
177	MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15	7.150%	4/15/2020	USD \$1,050,000		1,152,375.00	0.227%	64.042%
178	TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	4.875%	7/1/2021	USD \$1,100,000		1,152,250.00	0.227%	64.269%
179	ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	4.500%	4/29/2022	USD \$1,100,000		1,149,500.00	0.227%	64.496%
180	DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	4.950%	4/1/2022	USD \$1,100,000		1,141,250.00	0.225%	64.721%
181	T MOBILE USA INC COMPANY GUAR 04/22 4	4.000%	4/15/2022	USD \$1,100,000		1,137,812.50	0.224%	64.945%
182	COCA COLA EUROPEAN PARTN COMPANY GUAR REGS 02/22 0.75	0.750%	2/24/2022	EUR €950,000		1,130,407.93	0.223%	65.168%
183	VOLKSWAGEN LEASING GMBH COMPANY GUAR REGS 04/22 2.125	2.125%	4/4/2022	EUR €900,000		1,127,729.94	0.222%	65.390%
184	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$1,000,000		1,121,953.79	0.221%	65.611%
185	BNP PARIBAS COMPANY GUAR 01/21 5	5.000%	1/15/2021	USD \$1,031,000		1,116,775.97	0.220%	65.832%
186	CITIGROUP INC SR UNSECURED 03/21 2.7	2.700%	3/30/2021	USD \$1,100,000		1,109,483.09	0.219%	66.050%
187	ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	2/1/2022	USD \$1,066,000		1,108,853.20	0.219%	66.269%
188	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$1,100,000		1,105,485.94	0.218%	66.487%
189	INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$1,075,000		1,095,945.99	0.216%	66.703%
190	UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	6.000%	12/1/2020	USD \$1,000,000		1,085,000.00	0.214%	66.917%
191	VF CORP SR UNSECURED 09/21 3.5	3.500%	9/1/2021	USD \$1,040,000		1,080,504.61	0.213%	67.130%
192	TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	6/15/2022	USD \$1,000,000		1,078,394.84	0.213%	67.343%
193	WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	5.125%	10/1/2021	USD \$1,000,000		1,075,000.00	0.212%	67.555%
194	GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	5.750%	1/24/2022	USD \$957,000		1,071,189.20	0.211%	67.766%
195	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$1,000,000		1,070,365.04	0.211%	67.977%
196	WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	4/1/2020	USD \$1,000,000		1,069,464.15	0.211%	68.188%
197	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	6/1/2021	USD \$1,000,000		1,068,361.70	0.211%	68.398%
198	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$1,000,000		1,065,731.93	0.210%	68.608%
199	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,000,000		1,063,317.56	0.210%	68.818%
200	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$985,000		1,062,050.68	0.209%	69.027%
201	CATERPILLAR INC SR UNSECURED 05/21 3.9	3.900%	5/27/2021	USD \$1,000,000		1,058,512.56	0.209%	69.236%
202	CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$1,000,000		1,052,943.96	0.208%	69.444%
203	LEIDOS HOLDINGS INC SR SECURED 12/20 4.45	4.450%	12/1/2020	USD \$1,000,000		1,052,500.00	0.208%	69.651%
204	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,000,000		1,051,651.77	0.207%	69.859%
205	HEINEKEN NV SR UNSECURED 144A 04/22 3.4	3.400%	4/1/2022	USD \$1,011,000		1,051,648.48	0.207%	70.066%
206	TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/1/2020	USD \$1,000,000		1,049,118.28	0.207%	70.273%
207	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$1,000,000		1,047,757.18	0.207%	70.479%
208	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$1,000,000		1,046,496.71	0.206%	70.686%
209	BERKLEY (WR) CORPORATION SR UNSECURED 03/22 4.625	4.625%	3/15/2022	USD \$975,000		1,046,389.28	0.206%	70.892%
210	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$1,000,000		1,044,907.53	0.206%	71.098%
211	BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	3.450%	9/15/2021	USD \$1,000,000		1,041,969.77	0.205%	71.304%

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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
212	PULTEGROUP INC COMPANY GUAR 03/21 4.25	4.250%	3/1/2021	USD \$1,000,000		1,041,250.00	0.205%	71.509%
213	AMAZON.COM INC SR UNSECURED 12/21 3.3	3.300%	12/5/2021	USD \$1,000,000		1,040,928.64	0.205%	71.714%
214	SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,000,000		1,040,203.37	0.205%	71.919%
215	REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	6/1/2022	USD \$1,000,000		1,039,827.31	0.205%	72.124%
216	COMCAST CORP COMPANY GUAR 07/22 3.125	3.125%	7/15/2022	USD \$1,000,000		1,035,770.56	0.204%	72.328%
217	SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	9/15/2020	USD \$1,000,000		1,035,000.00	0.204%	72.532%
218	NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	3/15/2022	USD \$1,000,000		1,032,684.19	0.204%	72.736%
219	CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	3.875%	10/15/2021	USD \$1,000,000		1,032,500.00	0.204%	72.940%
220	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$1,000,000		1,030,696.27	0.203%	73.143%
221	NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	USD \$1,000,000		1,030,277.57	0.203%	73.346%
222	CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	4.500%	5/30/2020	USD \$1,000,000		1,030,000.00	0.203%	73.549%
223	CBS CORP COMPANY GUAR 03/22 3.375	3.375%	3/1/2022	USD \$1,000,000		1,028,528.57	0.203%	73.752%
224	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$1,000,000		1,026,633.67	0.202%	73.954%
225	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$974,000		1,023,526.22	0.202%	74.156%
226	GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	2.850%	5/8/2022	USD \$1,000,000		1,022,332.94	0.202%	74.358%
227	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$1,000,000		1,019,771.47	0.201%	74.559%
228	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$986,000		1,019,609.14	0.201%	74.760%
229	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	2.875%	7/27/2020	USD \$1,000,000		1,018,056.63	0.201%	74.961%
230	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$1,000,000		1,017,987.10	0.201%	75.161%
231	HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/15/2019	USD \$925,000		1,017,322.70	0.201%	75.362%
232	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$1,000,000		1,014,309.82	0.200%	75.562%
233	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$960,000		1,013,541.61	0.200%	75.762%
234	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$1,000,000		1,013,385.27	0.200%	75.961%
235	US BANCORP SR UNSECURED 01/22 2.625	2.625%	1/24/2022	USD \$1,000,000		1,012,278.73	0.200%	76.161%
236	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$1,000,000		1,012,130.00	0.200%	76.361%
237	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$1,000,000		1,011,980.45	0.200%	76.560%
238	BPCE SA BANK GUARANT 12/21 2.75	2.750%	12/2/2021	USD \$1,000,000		1,011,746.00	0.199%	76.760%
239	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$985,000		1,011,423.02	0.199%	76.959%
240	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000		1,011,331.55	0.199%	77.158%
241	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$1,000,000		1,010,761.01	0.199%	77.358%
242	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000		1,009,577.76	0.199%	77.557%
243	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$1,000,000		1,009,530.00	0.199%	77.756%
244	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		1,009,513.91	0.199%	77.955%
245	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$1,000,000		1,009,403.88	0.199%	78.154%
246	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$1,000,000		1,009,290.27	0.199%	78.353%
247	BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6	2.600%	2/7/2022	USD \$1,000,000		1,006,673.06	0.198%	78.551%
248	PNC BANK NA SR UNSECURED 12/21 2.55	2.550%	12/9/2021	USD \$1,000,000		1,006,228.00	0.198%	78.750%
249	COMERICA BANK SR UNSECURED 06/20 2.5	2.500%	6/2/2020	USD \$1,000,000		1,006,121.75	0.198%	78.948%

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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
250	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$989,000		1,006,121.23	0.198%	79.146%
251	SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	8/5/2021	USD \$1,000,000		1,004,924.00	0.198%	79.345%
252	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$1,000,000		1,004,319.13	0.198%	79.543%
253	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$1,000,000		1,002,472.13	0.198%	79.740%
254	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$975,000		1,002,042.78	0.198%	79.938%
255	MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	4/21/2021	USD \$1,000,000		1,001,745.93	0.198%	80.135%
256	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$1,000,000		1,001,347.00	0.197%	80.333%
257	AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	5/5/2021	USD \$1,000,000		1,000,691.90	0.197%	80.530%
258	CITIZENS BANK NA/RI SR UNSECURED 05/22 2.65	2.650%	5/26/2022	USD \$1,000,000		999,193.25	0.197%	80.727%
259	PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5	2.500%	8/22/2022	USD \$1,000,000		999,139.07	0.197%	80.924%
260	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 07/22 2.65	2.650%	7/13/2022	USD \$1,000,000		998,997.78	0.197%	81.121%
261	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	2.600%	9/28/2022	USD \$1,000,000		996,428.37	0.196%	81.318%
262	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$1,000,000		995,293.07	0.196%	81.514%
263	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$1,000,000		995,102.59	0.196%	81.710%
264	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$1,000,000		992,204.97	0.196%	81.906%
265	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$993,000		990,862.50	0.195%	82.101%
266	EMC CORP SR UNSECURED 06/20 2.65	2.650%	6/1/2020	USD \$1,000,000		987,833.36	0.195%	82.296%
267	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$1,000,000		984,048.77	0.194%	82.490%
268	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$1,000,000		982,831.56	0.194%	82.684%
269	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$1,000,000		982,470.75	0.194%	82.877%
270	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	9/15/2021	USD \$1,000,000		980,722.27	0.193%	83.071%
271	CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	8/9/2021	USD \$1,000,000		980,199.98	0.193%	83.264%
272	GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	6/1/2021	USD \$915,000		972,091.40	0.192%	83.456%
273	AETNA INC SR UNSECURED 06/21 4.125	4.125%	6/1/2021	USD \$916,000		963,172.01	0.190%	83.645%
274	ORANGE SA SR UNSECURED 09/21 4.125	4.125%	9/14/2021	USD \$900,000		962,205.35	0.190%	83.835%
275	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$950,000		957,281.05	0.189%	84.024%
276	EDGEWELL PERSONAL CARE COMPANY GUAR 05/21 4.7	4.700%	5/19/2021	USD \$900,000		949,500.00	0.187%	84.211%
277	BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	2/24/2022	USD \$929,000		949,062.09	0.187%	84.398%
278	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$880,000		948,301.61	0.187%	84.585%
279	RYDER SYSTEM INC SR UNSECURED 11/21 3.45	3.450%	11/15/2021	USD \$900,000		930,657.29	0.183%	84.769%
280	LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	2/1/2022	USD \$900,000		921,956.65	0.182%	84.950%
281	MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$885,000		917,089.75	0.181%	85.131%
282	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$900,000		914,656.19	0.180%	85.312%
283	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$900,000		907,960.94	0.179%	85.491%
284	DOMINION ENERGY INC SR UNSECURED 03/21 4.45	4.450%	3/15/2021	USD \$850,000		907,772.58	0.179%	85.670%
285	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$900,000		902,528.80	0.178%	85.848%
286	SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	USD \$898,000		893,817.32	0.176%	86.024%
287	RADIAN GROUP INC SR UNSECURED 03/21 7	7.000%	3/15/2021	USD \$776,000		880,760.00	0.174%	86.197%



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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
288	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$861,000		862,447.75	0.170%	86.367%
289	HP INC SR UNSECURED 09/21 4.375	4.375%	9/15/2021	USD \$800,000		849,058.03	0.167%	86.535%
290	CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	5.700%	10/15/2019	USD \$800,000		846,320.00	0.167%	86.702%
291	ORIGIN ENERGY FINANCE COMPANY GUAR 144A 10/18 3.5	3.500%	10/9/2018	USD \$835,000		843,216.40	0.166%	86.868%
292	PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	4.250%	5/15/2021	USD \$797,000		842,893.40	0.166%	87.034%
293	CVS HEALTH CORP SR UNSECURED 05/21 4.125	4.125%	5/15/2021	USD \$800,000		839,463.51	0.166%	87.200%
294	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$823,000		832,049.73	0.164%	87.364%
295	AMERICAN EXPRESS CREDIT SR UNSECURED 11/21 0.625	0.625%	11/22/2021	EUR €700,000		830,177.76	0.164%	87.527%
296	WESTERN GAS PARTNERS SR UNSECURED 07/22 4	4.000%	7/1/2022	USD \$800,000		825,600.30	0.163%	87.690%
297	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$750,000		821,096.69	0.162%	87.852%
298	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$800,000		819,824.90	0.162%	88.014%
299	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$800,000		817,995.74	0.161%	88.175%
300	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$800,000		811,316.51	0.160%	88.335%
301	BALL CORP COMPANY GUAR 03/22 5	5.000%	3/15/2022	USD \$750,000		810,000.00	0.160%	88.495%
302	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$800,000		808,273.02	0.159%	88.654%
303	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$800,000		804,932.42	0.159%	88.813%
304	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$800,000		800,509.22	0.158%	88.971%
305	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$796,000		798,046.32	0.157%	89.128%
306	CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	8/15/2021	USD \$720,000		796,816.34	0.157%	89.285%
307	CENOVUS ENERGY INC SR UNSECURED 08/22 3	3.000%	8/15/2022	USD \$800,000		791,630.68	0.156%	89.441%
308	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$800,000		785,888.00	0.155%	89.596%
309	FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	2.766%	6/22/2022	CAD \$1,000,000		772,281.22	0.152%	89.748%
310	CF INDUSTRIES INC COMPANY GUAR 05/18 6.875	6.875%	5/1/2018	USD \$750,000		767,812.50	0.151%	89.900%
311	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$750,000		765,506.23	0.151%	90.051%
312	PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	8/11/2020	USD \$715,000		757,175.26	0.149%	90.200%
313	SKY PLC COMPANY GUAR 144A 09/19 2.625	2.625%	9/16/2019	USD \$750,000		754,643.25	0.149%	90.349%
314	CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$700,000		742,270.62	0.146%	90.495%
315	UNILEVER NV COMPANY GUAR REGS 02/22 0.5	0.500%	2/3/2022	EUR €625,000		741,438.36	0.146%	90.641%
316	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$700,000		739,752.27	0.146%	90.787%
317	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$700,000		738,910.04	0.146%	90.933%
318	BMW FINANCE NV COMPANY GUAR REGS 09/22 1.25	1.250%	9/5/2022	EUR €600,000		735,735.25	0.145%	91.078%
319	AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	8/1/2020	USD \$700,000		716,685.05	0.141%	91.219%
320	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$700,000		713,193.88	0.141%	91.360%
321	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$700,000		709,683.00	0.140%	91.500%
322	WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	2.600%	8/15/2018	USD \$700,000		702,904.38	0.139%	91.638%
323	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$700,000		702,669.86	0.139%	91.777%
324	CALATLANTIC GROUP INC COMPANY GUAR 05/20 6.625	6.625%	5/1/2020	USD \$600,000		660,000.00	0.130%	91.907%
325	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$657,000		656,619.48	0.129%	92.036%

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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
326	EXELON CORP SR UNSECURED 12/20 5.15	5.150%	12/1/2020	USD \$600,000		644,986.79	0.127%	92.164%
327	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$600,000		641,225.43	0.126%	92.290%
328	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$600,000		607,383.67	0.120%	92.410%
329	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$598,000		601,258.29	0.119%	92.528%
330	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	2.600%	6/15/2022	USD \$600,000		598,715.30	0.118%	92.646%
331	SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	4/1/2020	USD \$550,000		589,701.54	0.116%	92.763%
332	CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	8.375%	1/15/2021	USD \$500,000		581,875.00	0.115%	92.877%
333	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$575,000		580,322.71	0.114%	92.992%
334	CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/15/2021	USD \$565,000		575,005.06	0.113%	93.105%
335	ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	4.125%	2/13/2022	USD \$550,000		572,000.00	0.113%	93.218%
336	ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	7.500%	9/15/2020	USD \$500,000		563,125.00	0.111%	93.329%
337	EVERSOURCE ENERGY SR UNSECURED 11/19 4.5	4.500%	11/15/2019	USD \$536,000		560,107.50	0.110%	93.439%
338	REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	5/1/2020	USD \$500,000		555,417.68	0.110%	93.549%
339	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	6/15/2020	USD \$550,000		554,468.61	0.109%	93.658%
340	CMS ENERGY CORP SR UNSECURED 03/22 5.05	5.050%	3/15/2022	USD \$500,000		548,710.21	0.108%	93.766%
341	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	4.950%	5/1/2022	USD \$497,000		542,732.23	0.107%	93.873%
342	JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	4.625%	5/10/2021	USD \$500,000		537,627.10	0.106%	93.979%
343	GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	5.375%	3/15/2020	USD \$500,000		535,189.59	0.106%	94.085%
344	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$500,000		531,515.98	0.105%	94.190%
345	EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	6/15/2022	USD \$500,000		531,393.18	0.105%	94.295%
346	TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	4.750%	1/15/2022	USD \$500,000		527,500.00	0.104%	94.399%
347	ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	5.500%	10/15/2019	USD \$500,000		526,250.00	0.104%	94.502%
348	BALL CORP COMPANY GUAR 12/20 4.375	4.375%	12/15/2020	USD \$500,000		525,000.00	0.104%	94.606%
349	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$500,000		523,300.16	0.103%	94.709%
350	VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/1/2021	USD \$500,000		519,378.17	0.102%	94.811%
351	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$500,000		516,279.24	0.102%	94.913%
352	AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	3/1/2021	USD \$500,000		514,680.30	0.101%	95.015%
353	UNITEDHEALTH GROUP INC SR UNSECURED 12/21 2.875	2.875%	12/15/2021	USD \$500,000		511,331.79	0.101%	95.116%
354	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$500,000		509,500.69	0.100%	95.216%
355	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$500,000		508,863.91	0.100%	95.316%
356	AT+T INC SR UNSECURED 02/21 2.8	2.800%	2/17/2021	USD \$500,000		507,114.81	0.100%	95.416%
357	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$500,000		506,742.65	0.100%	95.516%
358	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$500,000		506,247.25	0.100%	95.616%
359	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$500,000		505,838.01	0.100%	95.716%
360	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$500,000		504,671.57	0.100%	95.815%
361	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$500,000		504,576.69	0.099%	95.915%
362	HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	4/1/2020	USD \$500,000		502,352.11	0.099%	96.014%
363	GATX CORP SR UNSECURED 07/19 2.5	2.500%	7/30/2019	USD \$500,000		502,048.71	0.099%	96.113%

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<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
364	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$500,000		500,111.77	0.099%	96.211%
365	STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	5/19/2021	USD \$500,000		496,183.11	0.098%	96.309%
366	CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	6/1/2021	USD \$500,000		492,565.31	0.097%	96.406%
367	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	3.125%	2/15/2022	USD \$476,000		490,753.90	0.097%	96.503%
368	WHIRLPOOL CORP SR UNSECURED 06/21 4.85	4.850%	6/15/2021	USD \$436,000		469,549.79	0.093%	96.596%
369	SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	6.500%	12/1/2020	USD \$412,000		454,745.00	0.090%	96.685%
370	HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	4/15/2022	USD \$400,000		442,047.34	0.087%	96.772%
371	HP INC SR UNSECURED 12/21 4.65	4.650%	12/9/2021	USD \$400,000		431,256.56	0.085%	96.858%
372	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$400,000		426,702.44	0.084%	96.942%
373	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$400,000		426,389.56	0.084%	97.026%
374	DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	5.625%	8/15/2019	USD \$398,000		422,004.04	0.083%	97.109%
375	CIGNA CORP SR UNSECURED 02/22 4	4.000%	2/15/2022	USD \$400,000		421,823.32	0.083%	97.192%
376	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$400,000		394,918.76	0.078%	97.270%
377	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$375,000		382,736.30	0.075%	97.345%
378	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$300,000		326,267.39	0.064%	97.410%
379	BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	8/15/2021	USD \$309,000		318,253.30	0.063%	97.472%
380	AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$300,000		315,847.07	0.062%	97.535%
381	BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	2.450%	11/27/2020	USD \$301,000		303,955.70	0.060%	97.595%
382	BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$300,000		302,405.78	0.060%	97.654%
383	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/21 4.5	4.500%	9/1/2021	USD \$270,000		288,265.94	0.057%	97.711%
384	CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/22 4.375	4.375%	4/5/2022	USD \$250,000		265,312.50	0.052%	97.763%
385	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$250,000		253,754.34	0.050%	97.813%
386	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$250,000		253,648.48	0.050%	97.864%
387	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$250,000		253,486.18	0.050%	97.913%
388	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	3.800%	4/1/2021	USD \$234,000		242,166.87	0.048%	97.961%
389	JB HUNT TRANSPRT SVCS COMPANY GUAR 03/19 2.4	2.400%	3/15/2019	USD \$225,000		226,098.38	0.045%	98.006%
390	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$200,000		220,940.05	0.044%	98.049%
391	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$200,000		213,756.86	0.042%	98.092%
392	EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	4.700%	5/24/2022	USD \$200,000		212,500.00	0.042%	98.133%
393	CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	7/22/2020	USD \$200,000		212,484.68	0.042%	98.175%
394	ORANGE SA SR UNSECURED 07/19 5.375	5.375%	7/8/2019	USD \$200,000		211,125.04	0.042%	98.217%
395	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	4.125%	4/15/2021	USD \$200,000		208,830.00	0.041%	98.258%
396	PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	6.500%	5/1/2018	USD \$200,000		204,263.32	0.040%	98.298%
397	QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	4/1/2019	USD \$200,000		201,644.87	0.040%	98.338%
398	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$200,000		201,082.60	0.040%	98.378%
399	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$200,000		199,548.78	0.039%	98.417%
400	L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	2/15/2021	USD \$164,000		175,712.23	0.035%	98.452%
401	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$168,000		167,062.38	0.033%	98.485%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>499,975,705.58</b>		<b>98.578%</b>
402	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$150,000		152,298.08	0.030%	98.515%
403	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$130,000		131,045.04	0.026%	98.541%
404	TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	6/1/2019	USD \$105,000		105,075.13	0.021%	98.561%
405	CIT GROUP INC SR UNSECURED 05/20 5.375	5.375%	5/15/2020	USD \$46,000		49,335.00	0.010%	98.571%
406	EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	1/15/2021	USD \$34,000		35,861.91	0.007%	98.578%
<b>Currency Forward Contract</b>						<b>855,155.40</b>		<b>0.169%</b>
407	CAD171114		11/14/2017	-18,875,446	14,632,612.00	454,705.66	0.090%	98.668%
408	EUR180117		1/17/2018	-39,304,599	45,990,875.28	400,449.74	0.079%	98.747%
<b>Sovereign Bond</b>						<b>6,356,575.40</b>		<b>1.253%</b>
409	BUONI POLIENNALI DEL TES BONDS 04/22 1.2	1.200%	4/1/2022	EUR €2,820,000		3,385,353.37	0.667%	99.414%
410	JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	2.000%	11/4/2021	USD \$2,000,000		1,973,446.08	0.389%	99.803%
411	ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$1,000,000		997,775.95	0.197%	100.000%
<b>Total</b>						<b>507,187,436.38</b>		<b>100.00%</b>