

DFA Short-Term Extended Quality 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						4,724,282,221.46	87.52%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$99,970,000	101.22		101,194,235.62	1.875%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$97,577,000	99.75		97,335,320.31	1.803%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$57,736,000	101.07		58,351,619.34	1.081%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$53,652,000	100.49		53,912,909.68	0.999%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$48,000,000	98.31		47,188,105.92	0.874%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$45,395,000	101.26		45,967,753.25	0.852%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$40,243,000	99.79		40,160,092.98	0.744%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$38,525,000	100.88		38,863,212.52	0.720%
BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$37,679,000	101.25		38,150,677.40	0.707%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$37,151,000	101.65		37,764,099.24	0.700%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$35,154,000	101.08		35,533,257.17	0.658%
INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	2.125%	11/9/2020	USD \$35,000,000	101.42		35,496,265.00	0.658%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$35,000,000	100.32		35,110,610.15	0.650%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$34,077,000	100.87		34,374,985.30	0.637%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$33,993,000	100.86		34,284,639.88	0.635%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$32,954,000	99.45		32,772,836.70	0.607%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$32,626,000	99.73		32,539,303.26	0.603%
APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$32,000,000	100.98		32,313,464.64	0.599%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$31,297,000	100.78		31,541,483.71	0.584%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	USD \$31,067,000	100.19		31,124,826.56	0.577%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$30,000,000	99.86		29,957,160.00	0.555%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$29,000,000	103.27		29,947,153.34	0.555%

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Corporate Bond						4,724,282,221.46	87.52%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$29,557,000	100.33		29,655,284.41	0.549%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$29,052,000	101.74		29,558,729.05	0.548%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$27,847,000	100.49		27,982,338.09	0.518%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$27,500,000	100.90		27,746,566.93	0.514%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$27,483,000	100.96		27,745,915.02	0.514%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$27,855,000	99.13		27,611,404.96	0.512%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$26,661,000	101.08		26,949,216.87	0.499%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$26,424,000	101.20		26,742,224.23	0.495%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$25,400,000	101.23		25,713,167.52	0.476%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$25,500,000	100.67		25,670,383.86	0.476%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$24,891,000	101.28		25,209,801.69	0.467%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$25,011,000	100.00		25,012,205.78	0.463%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$24,500,000	101.78		24,936,242.59	0.462%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$24,591,000	100.92		24,817,168.84	0.460%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$24,526,000	100.76		24,712,193.54	0.458%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$24,000,000	102.52		24,604,467.12	0.456%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$23,256,000	100.82		23,447,079.67	0.434%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$23,063,000	100.91		23,273,196.87	0.431%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$22,338,000	100.68		22,489,735.78	0.417%
KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$22,500,000	99.87		22,469,816.93	0.416%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$21,640,000	100.56		21,761,136.18	0.403%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	USD \$21,614,000	100.45		21,712,035.92	0.402%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$21,047,000	100.06		21,059,872.35	0.390%
CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$20,960,000	99.52		20,860,335.83	0.386%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$20,754,000	100.00		20,753,958.49	0.384%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$20,978,000	98.60		20,684,350.38	0.383%
COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$20,425,000	100.99		20,627,699.13	0.382%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$20,235,000	101.26		20,490,438.95	0.380%
MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$20,000,000	101.70		20,339,708.20	0.377%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$20,000,000	101.68		20,335,537.20	0.377%
KFW GOVT GUARANT 03/22 2.125	2.125%	3/7/2022	USD \$20,000,000	101.20		20,239,482.00	0.375%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$19,992,000	100.76		20,143,757.47	0.373%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$20,051,000	100.32		20,115,607.73	0.373%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$19,864,000	101.15		20,091,634.69	0.372%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$19,752,000	101.32		20,011,805.56	0.371%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	4/19/2021	USD \$20,000,000	99.25		19,849,200.00	0.368%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$19,465,000	101.76		19,808,255.35	0.367%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$19,046,000	102.34		19,492,095.03	0.361%

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Corporate Bond						4,724,282,221.46	87.52%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$19,000,000	101.77		19,336,414.00	0.358%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$18,999,000	101.15		19,217,691.22	0.356%
CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$19,050,000	100.67		19,178,453.77	0.355%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$17,836,000	106.74		19,038,664.71	0.353%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$18,342,000	100.79		18,487,755.80	0.342%
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$18,605,000	99.17		18,450,311.52	0.342%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$18,309,000	100.42		18,386,318.91	0.341%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$18,138,000	100.37		18,204,558.84	0.337%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$17,685,000	102.15		18,064,590.13	0.335%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$17,884,000	100.66		18,001,211.74	0.333%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$17,884,000	100.40		17,956,305.01	0.333%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$17,540,000	100.95		17,707,450.17	0.328%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$17,072,000	101.68		17,359,069.78	0.322%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$17,154,000	101.17		17,354,831.83	0.322%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$17,155,000	101.05		17,335,869.63	0.321%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$17,157,000	100.85		17,302,652.46	0.321%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$17,000,000	101.64		17,278,717.21	0.320%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$16,759,000	101.14		16,950,661.96	0.314%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$16,673,000	100.46		16,750,226.00	0.310%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$16,440,000	101.24		16,643,061.13	0.308%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$16,605,000	99.91		16,590,818.67	0.307%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$16,190,000	101.65		16,457,793.45	0.305%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$16,249,000	101.27		16,454,712.34	0.305%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €13,519,000	119.61		16,170,147.84	0.300%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$15,935,000	101.45		16,165,484.96	0.299%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$15,822,000	101.86		16,116,057.57	0.299%
WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$15,512,000	102.42		15,887,298.88	0.294%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$15,626,000	100.91		15,767,569.53	0.292%
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	1/8/2021	USD \$15,000,000	102.08		15,312,480.00	0.284%
PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$15,000,000	101.02		15,152,672.55	0.281%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$15,005,000	100.97		15,150,928.43	0.281%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$14,765,000	102.27		15,100,068.79	0.280%
CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$14,750,000	101.23		14,931,859.09	0.277%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$14,000,000	105.39		14,754,819.80	0.273%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$14,626,000	100.54		14,704,834.14	0.272%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$14,337,000	102.55		14,702,524.40	0.272%
GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$14,123,000	102.05		14,412,640.84	0.267%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$14,176,000	101.27		14,355,799.74	0.266%

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Corporate Bond						4,724,282,221.46	87.52%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$14,144,000	100.82		14,259,407.97	0.264%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$14,110,000	100.77		14,217,956.17	0.263%
SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$13,262,000	106.98		14,187,529.78	0.263%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	9/14/2020	USD \$13,925,000	101.84		14,180,535.31	0.263%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$13,652,000	102.06		13,933,242.39	0.258%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$13,135,000	105.00		13,791,451.18	0.255%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$13,567,000	100.44		13,626,189.29	0.252%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	8/15/2019	USD \$13,413,000	100.71		13,508,264.76	0.250%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	USD \$13,486,000	99.89		13,470,528.05	0.250%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$13,227,000	100.95		13,352,483.09	0.247%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	USD \$13,057,000	101.09		13,199,642.76	0.245%
ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$12,750,000	101.56		12,949,082.07	0.240%
ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	USD \$12,400,000	103.95		12,890,117.07	0.239%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$13,012,000	98.10		12,765,075.57	0.236%
AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$11,283,000	112.99		12,748,743.05	0.236%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$11,879,000	104.55		12,419,447.70	0.230%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$12,191,000	101.71		12,399,271.53	0.230%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$11,960,000	101.56		12,146,543.83	0.225%
AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$11,600,000	104.56		12,128,703.76	0.225%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$11,883,000	100.74		11,971,144.53	0.222%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$11,108,000	107.49		11,940,239.91	0.221%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$11,705,000	101.95		11,933,130.45	0.221%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	2/16/2021	USD \$11,000,000	108.33		11,915,893.00	0.221%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$11,533,000	102.16		11,782,362.49	0.218%
APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$11,657,000	100.69		11,737,367.55	0.217%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$11,471,000	102.22		11,725,914.18	0.217%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$11,500,000	101.62		11,686,650.98	0.216%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$11,682,000	99.77		11,655,063.99	0.216%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$11,572,000	100.52		11,632,173.36	0.215%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	9/27/2017	USD \$11,622,000	100.00		11,622,534.61	0.215%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$11,259,000	102.37		11,526,305.77	0.214%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$11,000,000	101.46		11,161,036.15	0.207%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	1/15/2020	USD \$10,864,000	101.49		11,025,991.04	0.204%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$10,180,000	107.63		10,956,874.59	0.203%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$11,000,000	98.41		10,824,874.50	0.201%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$10,725,000	100.68		10,797,658.01	0.200%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$10,500,000	102.67		10,780,378.04	0.200%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$10,000,000	107.21		10,721,052.40	0.199%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$10,000,000	107.15		10,715,088.10	0.198%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$10,692,000	100.13		10,705,974.12	0.198%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$10,625,000	100.57		10,685,506.93	0.198%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	3/17/2022	USD \$10,246,000	103.15		10,568,503.71	0.196%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$10,000,000	103.76		10,375,795.60	0.192%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/3/2020	USD \$10,000,000	103.70		10,369,746.10	0.192%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$10,000,000	103.62		10,361,902.60	0.192%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$10,282,000	100.74		10,358,172.04	0.192%
KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$10,000,000	103.13		10,312,732.10	0.191%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$10,030,000	101.84		10,214,634.35	0.189%
SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	3/9/2022	USD \$10,000,000	101.94		10,194,119.20	0.189%
DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$10,000,000	101.71		10,171,105.20	0.188%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	9/15/2020	USD \$10,000,000	101.66		10,166,059.80	0.188%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	6/15/2019	USD \$10,061,000	100.77		10,138,637.32	0.188%
MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$10,000,000	101.38		10,138,186.70	0.188%
AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$10,000,000	101.24		10,123,990.80	0.188%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$10,000,000	100.84		10,083,823.30	0.187%
NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	3/9/2021	USD \$10,000,000	100.25		10,024,820.00	0.186%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$10,000,000	100.16		10,016,038.40	0.186%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	USD \$10,004,000	100.00		10,004,000.00	0.185%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$9,876,000	100.45		9,920,425.21	0.184%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$10,000,000	99.02		9,901,847.70	0.183%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$9,810,000	100.73		9,881,809.20	0.183%
APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$10,000,000	98.62		9,861,683.10	0.183%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$9,683,000	101.77		9,854,275.32	0.183%
WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$9,789,000	100.46		9,834,128.86	0.182%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$9,750,000	100.53		9,801,881.21	0.182%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$9,568,000	101.69		9,729,577.59	0.180%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	6/14/2019	USD \$9,471,000	100.71		9,537,805.50	0.177%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$9,378,000	100.90		9,462,865.84	0.175%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	5/15/2020	USD \$9,273,000	101.72		9,432,175.68	0.175%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$8,793,000	106.74		9,385,491.07	0.174%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$9,258,000	101.07		9,356,953.58	0.173%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$9,000,000	103.57		9,321,399.00	0.173%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$9,089,000	100.47		9,132,117.40	0.169%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$9,066,000	100.69		9,128,865.00	0.169%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$8,942,000	101.99		9,119,654.74	0.169%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$9,017,000	100.75		9,084,796.93	0.168%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$8,942,000	101.11		9,041,434.68	0.167%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$8,942,000	100.88		9,020,542.86	0.167%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$9,000,000	99.82		8,983,844.28	0.166%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$8,650,000	102.96		8,905,769.08	0.165%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$8,008,000	109.78		8,791,344.48	0.163%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	4/1/2019	USD \$8,704,000	100.90		8,782,580.32	0.163%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$8,500,000	102.44		8,707,707.96	0.161%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$8,670,000	100.18		8,685,723.57	0.161%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	USD \$8,000,000	107.93		8,634,412.08	0.160%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$8,492,000	100.92		8,569,996.81	0.159%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$8,215,000	103.73		8,521,778.41	0.158%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	USD \$8,455,000	100.73		8,516,634.16	0.158%
TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	1/15/2021	USD \$7,900,000	107.70		8,508,290.05	0.158%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$8,413,000	100.62		8,465,497.29	0.157%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$8,295,000	101.21		8,395,266.89	0.156%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$8,235,000	101.03		8,319,576.83	0.154%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	USD \$8,303,000	100.02		8,304,979.60	0.154%
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$7,638,000	107.49		8,210,327.33	0.152%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$8,143,000	100.62		8,193,843.43	0.152%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	9/15/2017	USD \$8,178,000	100.11		8,186,785.87	0.152%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$8,079,000	100.95		8,155,499.08	0.151%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$8,000,000	101.65		8,131,959.20	0.151%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$7,657,000	106.18		8,130,427.87	0.151%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$8,000,000	101.08		8,086,751.28	0.150%
VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$7,858,000	102.51		8,055,538.18	0.149%
JERSEY CENTRAL PWR + LT SR UNSECURED 02/19 7.35	7.350%	2/1/2019	USD \$7,492,000	107.01		8,016,933.95	0.149%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$8,000,000	99.79		7,982,838.88	0.148%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$7,881,000	101.17		7,973,327.81	0.148%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	USD \$7,117,000	111.31		7,921,870.57	0.147%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$7,000,000	113.06		7,914,202.38	0.147%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$7,785,000	100.42		7,817,533.67	0.145%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	2/1/2020	USD \$7,623,000	101.23		7,717,059.59	0.143%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$7,500,000	101.73		7,629,597.75	0.141%
WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$7,632,000	99.93		7,626,776.96	0.141%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	USD \$7,530,000	101.09		7,611,875.50	0.141%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$7,500,000	101.36		7,602,054.75	0.141%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$7,500,000	101.09		7,581,502.88	0.140%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$6,957,000	108.22		7,528,824.91	0.139%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$7,000,000	107.50		7,525,283.85	0.139%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$7,428,000	100.87		7,492,483.36	0.139%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$7,431,000	100.18		7,444,174.27	0.138%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	9/11/2018	USD \$7,409,000	100.40		7,438,797.07	0.138%
PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €6,200,000	119.62		7,416,266.32	0.137%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	USD \$7,283,000	100.52		7,321,027.16	0.136%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/6/2018	USD \$7,227,000	100.43		7,258,064.46	0.134%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$6,741,000	107.23		7,228,403.76	0.134%
TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$7,000,000	102.88		7,201,614.56	0.133%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$7,064,000	101.84		7,194,162.82	0.133%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$7,154,000	100.42		7,183,932.91	0.133%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$7,146,000	100.27		7,165,180.29	0.133%
RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	3/2/2020	USD \$7,000,000	101.49		7,103,950.00	0.132%
INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	1.875%	6/16/2020	USD \$7,000,000	100.71		7,049,392.00	0.131%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$6,662,000	105.76		7,045,425.41	0.131%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$6,750,000	102.54		6,921,339.64	0.128%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	2/15/2020	USD \$6,873,000	100.39		6,900,013.02	0.128%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$6,750,000	102.03		6,886,948.25	0.128%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$6,831,000	100.69		6,878,270.52	0.127%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$6,729,000	100.83		6,784,678.17	0.126%
ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$6,536,000	103.24		6,747,846.53	0.125%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	USD \$6,415,000	104.66		6,713,682.40	0.124%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	8/1/2020	USD \$6,528,000	102.69		6,703,306.44	0.124%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$6,500,000	101.41		6,591,910.07	0.122%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$6,145,000	106.44		6,540,721.53	0.121%
THOMSON REUTERS CORP SR UNSECURED 09/21 3.95	3.950%	9/30/2021	USD \$6,115,000	105.19		6,432,328.32	0.119%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	3/17/2019	USD \$6,336,000	101.08		6,404,518.26	0.119%
KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$6,259,000	100.67		6,301,088.08	0.117%
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$6,065,000	103.56		6,280,819.87	0.116%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$6,121,000	102.04		6,245,643.88	0.116%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$6,000,000	102.95		6,176,918.46	0.114%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$6,103,000	100.76		6,149,087.05	0.114%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$5,900,000	103.90		6,129,825.59	0.114%
INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	6/24/2021	USD \$6,000,000	101.98		6,119,052.00	0.113%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$6,000,000	101.77		6,106,136.94	0.113%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,988,000	101.94		6,104,144.45	0.113%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$6,000,000	101.40		6,084,069.48	0.113%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$6,000,000	101.19		6,071,418.66	0.112%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$6,000,000	101.08		6,064,806.12	0.112%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,928,000	102.06		6,050,396.78	0.112%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$6,000,000	100.12		6,007,260.00	0.111%
ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	3/16/2021	USD \$6,000,000	99.79		5,987,163.90	0.111%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$5,942,000	100.50		5,971,864.49	0.111%
EUROPEAN INVESTMENT BANK SR UNSECURED 06/20 1.375	1.375%	6/15/2020	USD \$6,000,000	99.39		5,963,636.58	0.110%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$5,911,000	100.64		5,948,933.13	0.110%
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$5,678,000	104.39		5,927,019.76	0.110%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$5,836,000	100.50		5,865,137.81	0.109%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	5/15/2020	USD \$5,859,000	99.85		5,850,472.46	0.108%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	USD \$5,755,000	99.95		5,752,002.68	0.107%
PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$5,327,000	107.77		5,740,944.60	0.106%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$5,333,000	107.11		5,712,374.53	0.106%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,616,000	100.79		5,660,184.27	0.105%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	3/15/2019	USD \$5,009,000	111.06		5,562,753.57	0.103%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$5,500,000	100.90		5,549,248.32	0.103%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$5,500,000	100.77		5,542,434.54	0.103%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	3/30/2020	USD \$5,100,000	108.45		5,530,898.90	0.102%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,400,000	102.17		5,517,279.52	0.102%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$5,464,000	100.77		5,505,915.66	0.102%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$5,339,000	101.87		5,438,698.67	0.101%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$5,500,000	98.66		5,426,527.37	0.101%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$5,370,000	100.76		5,410,972.46	0.100%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$5,399,000	99.90		5,393,610.39	0.100%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	3/27/2020	USD \$5,365,000	100.41		5,387,254.45	0.100%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$4,994,000	107.77		5,381,809.27	0.100%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$5,303,000	100.37		5,322,568.07	0.099%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$5,000,000	106.40		5,319,955.10	0.099%
INTEL CORP SR UNSECURED 10/21 3.3	3.300%	10/1/2021	USD \$5,000,000	105.13		5,256,267.90	0.097%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,896,000	106.42		5,210,221.95	0.097%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$5,056,000	103.04		5,209,890.23	0.097%
APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/1/2020	USD \$5,090,000	102.27		5,205,396.61	0.096%
AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/1/2020	USD \$4,990,000	104.07		5,193,236.51	0.096%
AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$5,000,000	103.66		5,182,773.75	0.096%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$5,000,000	103.60		5,179,821.95	0.096%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/20 2.9	2.900%	10/15/2020	USD \$5,000,000	103.53		5,176,497.70	0.096%
SUNCOR ENERGY INC SR UNSECURED 05/18 6.05	6.050%	5/15/2018	USD \$4,982,000	103.06		5,134,292.47	0.095%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$5,000,000	101.91		5,095,540.50	0.094%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$5,000,000	101.88		5,094,054.60	0.094%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	4/16/2019	USD \$5,052,000	100.75		5,090,045.60	0.094%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000	101.72		5,085,811.00	0.094%
ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$5,000,000	101.52		5,075,766.90	0.094%
JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$5,000,000	101.49		5,074,573.30	0.094%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$5,000,000	101.39		5,069,530.00	0.094%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 06/19 2.5	2.500%	6/15/2019	USD \$5,000,000	100.98		5,049,041.90	0.094%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$5,000,000	100.98		5,048,897.30	0.094%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$5,000,000	100.95		5,047,501.15	0.094%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$5,000,000	100.72		5,036,116.45	0.093%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$5,000,000	100.71		5,035,461.70	0.093%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$4,969,000	100.32		4,984,724.85	0.092%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$4,672,000	106.55		4,978,122.15	0.092%
CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$4,935,000	100.87		4,977,966.48	0.092%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$4,650,000	107.04		4,977,496.90	0.092%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$4,900,000	101.47		4,972,263.53	0.092%
USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	6/1/2021	USD \$5,000,000	99.12		4,956,107.15	0.092%
COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$5,000,000	99.10		4,954,783.40	0.092%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,918,000	100.53		4,944,145.12	0.092%
INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	1.375%	5/24/2021	USD \$5,000,000	98.83		4,941,525.00	0.092%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$5,000,000	98.67		4,933,598.05	0.091%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	7/21/2021	USD \$5,000,000	98.19		4,909,355.00	0.091%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	USD \$4,867,000	100.67		4,899,750.97	0.091%
PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	7/21/2020	USD \$4,800,000	101.85		4,888,916.11	0.091%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$4,887,000	99.98		4,886,225.75	0.091%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	3/16/2021	USD \$4,525,000	107.09		4,845,957.66	0.090%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$4,759,000	101.76		4,842,878.66	0.090%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	9/15/2020	USD \$4,591,000	104.16		4,781,806.28	0.089%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$4,553,000	104.26		4,746,837.46	0.088%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$4,650,000	101.98		4,741,923.53	0.088%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$4,471,000	105.16		4,701,671.05	0.087%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$4,632,000	101.20		4,687,361.25	0.087%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$4,634,000	100.93		4,676,904.21	0.087%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	5.650%	8/15/2020	USD \$4,210,000	109.82		4,623,322.69	0.086%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$4,570,000	100.69		4,601,733.81	0.085%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$4,500,000	101.74		4,578,496.25	0.085%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	USD \$4,507,000	101.46		4,572,892.34	0.085%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$4,500,000	100.90		4,540,464.68	0.084%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	6/1/2020	USD \$4,460,000	101.62		4,532,454.35	0.084%
IBM CORP SR UNSECURED 05/19 1.875	1.875%	5/15/2019	USD \$4,511,000	100.44		4,530,927.16	0.084%
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	USD \$4,467,000	101.32		4,526,042.13	0.084%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$4,471,000	100.99		4,515,289.23	0.084%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$4,471,000	100.74		4,504,101.63	0.083%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$4,471,000	100.64		4,499,435.56	0.083%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$4,471,000	100.40		4,488,779.42	0.083%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$4,450,000	100.31		4,463,990.62	0.083%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$4,264,000	103.31		4,404,950.83	0.082%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	2/1/2020	USD \$4,340,000	101.03		4,384,747.96	0.081%
WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	4/15/2021	USD \$4,000,000	108.55		4,342,118.80	0.080%
COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €3,000,000	144.70		4,340,978.41	0.080%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,247,000	101.44		4,308,141.00	0.080%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$4,255,000	101.19		4,305,634.50	0.080%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$4,303,000	99.78		4,293,477.46	0.080%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$4,195,000	101.73		4,267,367.40	0.079%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$3,933,000	108.15		4,253,344.78	0.079%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	USD \$4,223,000	100.59		4,247,933.01	0.079%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$4,000,000	105.89		4,235,722.00	0.078%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000	100.76		4,232,079.60	0.078%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	2/1/2019	USD \$4,199,000	100.33		4,212,881.68	0.078%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	USD \$4,151,000	100.06		4,153,383.01	0.077%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$4,000,000	103.59		4,143,474.32	0.077%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$4,070,000	100.91		4,107,217.87	0.076%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$4,024,000	101.76		4,094,876.40	0.076%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$4,000,000	102.18		4,087,335.92	0.076%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$4,024,000	101.05		4,066,445.15	0.075%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$4,000,000	101.13		4,045,094.76	0.075%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$4,000,000	101.13		4,045,016.04	0.075%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$4,011,000	100.30		4,023,162.88	0.075%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$5,000,000	79.21		3,960,400.40	0.073%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$5,000,000	79.20		3,959,879.88	0.073%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$3,751,000	105.52		3,957,982.96	0.073%
TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$5,000,000	79.14		3,957,037.04	0.073%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,845,000	101.31		3,895,393.76	0.072%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$3,756,000	101.28		3,804,045.51	0.070%
PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	USD \$3,363,000	112.34		3,777,968.34	0.070%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$3,720,000	101.31		3,768,743.31	0.070%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$3,733,000	100.89		3,766,352.41	0.070%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$3,715,000	100.76		3,743,406.82	0.069%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	2/1/2018	USD \$3,645,000	101.52		3,700,487.51	0.069%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$3,365,000	108.86		3,663,139.00	0.068%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	4/1/2018	USD \$3,593,000	99.87		3,588,221.31	0.066%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$3,500,000	101.77		3,561,971.00	0.066%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$3,215,000	109.57		3,522,769.31	0.065%
COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,500,000	138.90		3,472,541.66	0.064%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$3,395,000	102.04		3,464,206.29	0.064%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$3,432,000	100.84		3,460,753.16	0.064%
GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/3/2021	EUR €2,463,000	139.87		3,445,029.83	0.064%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$3,297,000	101.05		3,331,683.38	0.062%
21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9	6.900%	3/1/2019	USD \$3,075,000	107.15		3,294,896.20	0.061%
E.I. DU PONT DE NEMOURS SR UNSECURED 04/21 4.25	4.250%	4/1/2021	USD \$3,035,000	106.94		3,245,710.10	0.060%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$3,000,000	105.45		3,163,477.62	0.059%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	USD \$3,000,000	104.03		3,120,945.27	0.058%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000	103.96		3,118,806.42	0.058%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$2,850,000	107.77		3,071,517.73	0.057%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	3/1/2021	USD \$3,000,000	102.29		3,068,663.94	0.057%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$3,000,000	101.87		3,056,105.73	0.057%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$2,825,000	107.88		3,047,538.84	0.056%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$2,850,000	105.80		3,015,424.03	0.056%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$3,000,000	100.43		3,012,928.86	0.056%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,967,000	101.19		3,002,168.47	0.056%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	2/15/2019	USD \$2,743,000	108.54		2,977,166.73	0.055%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$3,000,000	98.92		2,967,574.59	0.055%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$2,750,000	106.54		2,929,759.17	0.054%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$2,902,000	100.35		2,912,184.74	0.054%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,835,000	101.24		2,870,288.69	0.053%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$2,780,000	103.04		2,864,632.35	0.053%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$2,824,000	101.06		2,853,917.94	0.053%
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	2.500%	10/15/2018	USD \$2,796,000	100.86		2,820,017.64	0.052%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$2,778,000	101.02		2,806,310.21	0.052%
CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	7.250%	5/15/2019	USD \$2,576,000	108.62		2,797,967.22	0.052%
STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$2,692,000	103.76		2,793,343.97	0.052%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/1/2019	USD \$2,630,000	105.94		2,786,185.00	0.052%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,500,000	109.21		2,730,267.15	0.051%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$2,696,000	100.59		2,711,980.81	0.050%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$2,683,000	101.01		2,710,014.99	0.050%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	USD \$2,490,000	104.10		2,592,024.04	0.048%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$2,490,000	101.66		2,531,443.54	0.047%
CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$2,500,000	100.98		2,524,570.55	0.047%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	9/15/2020	USD \$2,350,000	107.27		2,520,847.09	0.047%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,500,000	99.83		2,495,650.00	0.046%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	9/15/2017	USD \$2,490,000	99.99		2,489,869.87	0.046%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$2,535,000	98.21		2,489,729.34	0.046%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$2,490,000	99.65		2,481,345.58	0.046%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000	98.82		2,470,603.85	0.046%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	5/15/2019	USD \$2,309,000	106.21		2,452,286.66	0.045%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,236,000	107.25		2,398,206.33	0.044%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$2,193,000	107.17		2,350,149.39	0.044%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$2,254,000	101.23		2,281,620.81	0.042%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,236,000	100.27		2,242,065.26	0.042%
UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	2/15/2021	USD \$2,040,000	108.37		2,210,748.22	0.041%
GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €1,750,000	122.04		2,135,683.40	0.040%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$2,000,000	104.46		2,089,293.18	0.039%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$2,057,000	100.08		2,058,627.00	0.038%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$2,000,000	101.78		2,035,683.04	0.038%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$2,000,000	101.48		2,029,536.16	0.038%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$1,992,000	100.98		2,011,595.76	0.037%
ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	3/1/2019	USD \$1,788,000	109.92		1,965,306.50	0.036%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$1,942,000	101.04		1,962,202.41	0.036%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	1/17/2018	USD \$1,955,000	99.96		1,954,283.73	0.036%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$1,930,000	101.24		1,954,017.21	0.036%
NORDEA BANK AB 05/18 1.625	1.625%	5/15/2018	USD \$1,923,000	100.05		1,923,869.79	0.036%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$1,788,000	107.34		1,919,208.18	0.036%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$1,700,000	109.27		1,857,570.67	0.034%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	6/10/2019	USD \$1,732,000	106.05		1,836,792.32	0.034%
APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$1,820,000	100.90		1,836,350.68	0.034%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$1,830,000	100.15		1,832,787.49	0.034%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$1,690,000	107.44		1,815,820.21	0.034%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	USD \$1,797,000	100.67		1,809,078.89	0.034%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$1,788,000	100.51		1,797,129.35	0.033%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$1,770,000	101.03		1,788,303.84	0.033%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	USD \$1,779,000	99.99		1,778,773.89	0.033%
EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$1,755,000	100.95		1,771,612.79	0.033%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	USD \$1,754,000	100.65		1,765,351.87	0.033%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	1/14/2020	USD \$1,700,000	101.80		1,730,550.73	0.032%
EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$1,636,000	105.35		1,723,447.19	0.032%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$1,574,000	108.14		1,702,181.73	0.032%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	USD \$1,672,000	100.65		1,682,820.50	0.031%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$1,650,000	100.50		1,658,293.54	0.031%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$1,600,000	101.90		1,630,436.98	0.030%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	7/25/2019	USD \$1,580,000	100.71		1,591,222.91	0.029%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,557,000	101.98		1,587,829.04	0.029%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	3/15/2019	USD \$1,565,000	100.49		1,572,624.16	0.029%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$1,560,000	100.45		1,566,978.71	0.029%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,484,000	104.77		1,554,826.53	0.029%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,500,000	101.42		1,521,298.25	0.028%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$1,484,000	101.71		1,509,328.30	0.028%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$1,500,000	100.24		1,503,558.80	0.028%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	4/15/2020	USD \$1,341,000	109.19		1,464,205.81	0.027%
EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$1,399,000	102.20		1,429,737.93	0.026%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	4/1/2019	USD \$1,348,000	104.96		1,414,908.10	0.026%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$1,270,000	109.01		1,384,440.70	0.026%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$1,289,000	106.34		1,370,770.24	0.025%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$1,314,000	101.87		1,338,597.27	0.025%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$1,315,000	100.99		1,328,003.90	0.025%
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$1,198,000	107.88		1,292,373.85	0.024%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,218,000	105.94		1,290,326.50	0.024%
BPCE SA COMPANY GUAR 12/18 2.5	2.500%	12/10/2018	USD \$1,250,000	100.94		1,261,705.38	0.023%
PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	6/1/2020	USD \$1,200,000	101.02		1,212,249.70	0.022%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	2/15/2019	USD \$1,189,000	101.02		1,201,072.04	0.022%
ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €1,000,000	119.64		1,196,412.46	0.022%
SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,000,000	119.51		1,195,055.34	0.022%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,000,000	110.16		1,101,602.17	0.020%
TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	5.877%	7/15/2019	USD \$1,000,000	107.14		1,071,395.63	0.020%
COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$1,020,000	104.09		1,061,710.59	0.020%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$1,000,000	106.15		1,061,528.19	0.020%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,000,000	105.74		1,057,434.54	0.020%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,000,000	105.54		1,055,395.60	0.020%
EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$1,035,000	101.33		1,048,791.29	0.019%
BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$1,041,000	100.69		1,048,165.63	0.019%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	USD \$1,025,000	101.12		1,036,457.38	0.019%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						4,724,282,221.46	87.52%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$1,000,000	102.06		1,020,597.82	0.019%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000	102.02		1,020,179.79	0.019%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000	101.64		1,016,429.11	0.019%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000	101.32		1,013,241.50	0.019%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$1,000,000	101.10		1,010,958.56	0.019%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	USD \$894,000	107.23		958,638.96	0.018%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$950,000	100.90		958,510.09	0.018%
UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4	1.400%	10/15/2017	USD \$956,000	100.00		955,978.53	0.018%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$939,000	100.92		947,632.17	0.018%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$900,000	104.22		938,009.81	0.017%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	3/10/2019	USD \$894,000	104.60		935,123.34	0.017%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$889,000	100.54		893,794.80	0.017%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$828,000	102.25		846,650.82	0.016%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	9/29/2017	USD \$800,000	100.00		800,027.45	0.015%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$700,000	107.00		749,019.06	0.014%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$706,000	106.05		748,714.42	0.014%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$747,000	99.92		746,438.35	0.014%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$620,000	111.61		692,005.65	0.013%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	9/15/2019	USD \$586,000	106.22		622,429.65	0.012%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$550,000	106.53		585,917.87	0.011%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$542,000	106.50		577,253.41	0.011%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$502,000	100.68		505,423.95	0.009%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$480,000	100.89		484,278.35	0.009%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/1/2017	USD \$457,000	100.65		459,948.98	0.009%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$452,000	100.83		455,771.58	0.008%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$447,000	101.07		451,790.10	0.008%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$360,000	100.84		363,023.98	0.007%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$273,000	100.88		275,413.13	0.005%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$200,000	104.63		209,261.52	0.004%
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	USD \$2,000	100.08		2,001.60	0.000%
Currency Forward Contract						-3,189,068.33	-0.06%
CAD170926		9/26/2017	-84,271,644	1.25	67,501,962.66	-325,799.97	-0.006%
EUR170922		9/22/2017	-33,170,625	0.84	39,523,642.73	-1,278,005.74	-0.024%
SEK171010		10/10/2017	-690,226,784	7.93	87,039,913.24	-1,585,262.62	-0.029%
Sovereign Bond						676,943,658.24	12.54%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr432,000,000	14.72		63,589,617.09	1.178%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$59,530,000	102.04		60,741,739.10	1.125%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$53,000,000	104.87		55,582,560.15	1.030%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Sovereign Bond						676,943,658.24	12.54%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$40,718,000	101.67		41,397,226.32	0.767%
ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$28,000,000	106.68		29,870,359.68	0.553%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	3/22/2021	USD \$25,435,000	100.48		25,557,316.92	0.473%
AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$25,000,000	99.58		24,894,725.00	0.461%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	3/15/2018	USD \$24,908,000	99.80		24,858,931.24	0.461%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$23,450,000	99.87		23,419,397.75	0.434%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr183,000,000	12.42		22,736,864.74	0.421%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$17,884,000	100.31		17,939,333.10	0.332%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	4/17/2020	USD \$17,000,000	100.72		17,122,400.00	0.317%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$19,000,000	84.34		16,023,751.75	0.297%
CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$20,000,000	79.68		15,936,416.42	0.295%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$20,000,000	78.06		15,612,092.09	0.289%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	USD \$15,606,000	99.95		15,598,665.18	0.289%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$15,000,000	100.28		15,041,807.10	0.279%
PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$15,000,000	99.74		14,961,645.00	0.277%
KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	2/10/2021	USD \$15,000,000	99.46		14,918,340.00	0.276%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$12,800,000	98.33		12,586,368.77	0.233%
PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	8/25/2021	USD \$10,000,000	103.03		10,302,830.40	0.191%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$10,000,000	101.74		10,173,600.00	0.188%
KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$10,000,000	101.39		10,139,400.00	0.188%
MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$10,000,000	100.26		10,026,025.10	0.186%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$10,000,000	100.23		10,023,094.20	0.186%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$10,000,000	99.64		9,964,000.00	0.185%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$9,471,000	100.83		9,550,073.38	0.177%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	USD \$8,303,000	100.49		8,343,502.03	0.155%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	3/15/2018	USD \$8,303,000	99.89		8,293,866.70	0.154%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$10,000,000	78.42		7,841,681.68	0.145%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	9/21/2021	USD \$7,500,000	97.86		7,339,702.50	0.136%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	9/12/2018	USD \$6,886,000	100.50		6,920,443.77	0.128%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	5/29/2018	USD \$6,605,000	99.85		6,594,857.89	0.122%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	4/17/2018	USD \$5,755,000	99.84		5,745,987.67	0.106%
ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$5,000,000	100.82		5,040,963.10	0.093%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$5,000,000	99.40		4,970,120.00	0.092%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/3/2018	USD \$4,890,000	100.14		4,896,762.87	0.091%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	3/6/2019	USD \$4,472,000	100.10		4,476,333.37	0.083%
MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$3,800,000	100.67		3,825,478.89	0.071%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	9/26/2017	USD \$3,322,000	99.98		3,321,388.75	0.062%
FREDDIE MAC NOTES 09/17 1	1.000%	9/29/2017	USD \$764,000	100.00		763,988.54	0.014%

Total	5,398,036,811.37	100.0%
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