

# DFA Short-Term Extended Quality Portfolio

As of March 31, 2018 (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>4,721,372,324.25</b>		<b>81.039%</b>
1	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$97,577,000		94,186,855.94	1.617%	1.617%
2	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$74,970,000		73,306,503.41	1.258%	2.875%
3	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €47,387,000		58,246,913.20	1.000%	3.875%
4	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$57,736,000		56,682,168.46	0.973%	4.848%
5	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$53,652,000		53,413,677.82	0.917%	5.764%
6	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €40,228,000		49,448,190.22	0.849%	6.613%
7	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$48,000,000		45,908,570.40	0.788%	7.401%
8	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$45,395,000		44,744,372.98	0.768%	8.169%
9	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	4/19/2021	USD \$46,168,000		44,697,780.04	0.767%	8.936%
10	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$42,800,000		41,529,595.42	0.713%	9.649%
11	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$41,400,000		40,746,583.80	0.699%	10.349%
12	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$40,243,000		39,102,359.25	0.671%	11.020%
13	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €31,000,000		38,916,469.69	0.668%	11.688%
14	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$37,525,000		37,240,035.53	0.639%	12.327%
15	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$37,679,000		37,057,401.62	0.636%	12.963%
16	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$37,151,000		36,871,596.99	0.633%	13.596%
17	CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$36,750,000		36,001,644.68	0.618%	14.214%
18	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$35,154,000		34,929,422.54	0.600%	14.813%
19	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €27,300,000		34,894,450.18	0.599%	15.412%
20	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	2.125%	11/9/2020	USD \$35,000,000		34,700,890.00	0.596%	16.008%
21	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$33,993,000		33,422,434.63	0.574%	16.581%

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<b>Corporate Bond</b>						<b>4,721,372,324.25</b>	<b>81.039%</b>	
22	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$32,954,000		31,644,783.06	0.543%	17.125%
23	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$32,626,000		31,552,699.54	0.542%	17.666%
24	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$31,297,000		31,081,223.46	0.533%	18.200%
25	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$30,000,000		29,493,840.00	0.506%	18.706%
26	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$29,000,000		28,969,642.22	0.497%	19.203%
27	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$29,052,000		28,688,491.21	0.492%	19.696%
28	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$28,367,000		27,890,025.06	0.479%	20.174%
29	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$27,483,000		27,297,333.65	0.469%	20.643%
30	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$27,847,000		27,220,042.34	0.467%	21.110%
31	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$27,000,000		26,935,688.70	0.462%	21.572%
32	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$27,855,000		26,694,988.00	0.458%	22.031%
33	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$26,661,000		26,625,862.67	0.457%	22.488%
34	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$26,424,000		26,211,048.98	0.450%	22.938%
35	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$25,500,000		24,921,043.67	0.428%	23.365%
36	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$25,400,000		24,882,769.39	0.427%	23.792%
37	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$24,891,000		24,565,911.84	0.422%	24.214%
38	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$24,511,000		24,378,154.30	0.418%	24.632%
39	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$24,500,000		24,111,714.69	0.414%	25.046%
40	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$24,000,000		23,661,848.16	0.406%	25.452%
41	INTESA SANPAOLO SPA SR UNSECURED REGS 06/22 0.875	0.875%	6/27/2022	EUR €18,581,000		23,020,511.71	0.395%	25.848%
42	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$23,256,000		22,884,719.82	0.393%	26.240%
43	KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$22,500,000		22,054,826.70	0.379%	26.619%
44	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$22,338,000		22,013,830.05	0.378%	26.997%
45	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	USD \$21,614,000		21,486,968.04	0.369%	27.366%
46	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$21,640,000		21,455,289.18	0.368%	27.734%
47	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$21,047,000		20,660,252.96	0.355%	28.088%
48	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$20,620,000		20,342,708.01	0.349%	28.438%
49	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$20,235,000		20,249,135.77	0.348%	28.785%
50	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$20,960,000		20,210,461.18	0.347%	29.132%
51	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$20,978,000		20,139,917.78	0.346%	29.478%
52	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$20,425,000		19,826,498.48	0.340%	29.818%
53	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$20,000,000		19,745,581.00	0.339%	30.157%
54	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$19,864,000		19,721,834.74	0.339%	30.496%
55	MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$20,000,000		19,656,980.40	0.337%	30.833%
56	KFW GOVT GUARANT 03/22 2.125	2.125%	3/7/2022	USD \$20,000,000		19,532,064.20	0.335%	31.168%
57	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$19,526,000		19,430,670.75	0.334%	31.502%
58	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$19,465,000		19,252,314.51	0.330%	31.832%
59	MASTERCARD INC SR UNSECURED 12/22 1.1	1.100%	12/1/2022	EUR €15,162,000		19,188,989.11	0.329%	32.162%

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60	BIOPEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$19,046,000		18,927,125.91	0.325%	32.486%
61	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$18,999,000		18,730,929.24	0.322%	32.808%
62	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$19,000,000		18,700,123.00	0.321%	33.129%
63	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$17,836,000		18,210,366.05	0.313%	33.441%
64	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €14,800,000		18,206,831.21	0.313%	33.754%
65	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$18,342,000		18,126,316.06	0.311%	34.065%
66	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$18,152,000		18,090,320.77	0.311%	34.376%
67	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$18,198,000		17,936,335.51	0.308%	34.683%
68	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$18,605,000		17,856,506.15	0.306%	34.990%
69	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$17,884,000		17,810,693.48	0.306%	35.296%
70	SOUTHERN POWER CO SR UNSECURED 06/22 1	1.000%	6/20/2022	EUR €14,310,000		17,799,976.35	0.306%	35.601%
71	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$17,685,000		17,727,992.41	0.304%	35.905%
72	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$17,802,000		17,699,796.76	0.304%	36.209%
73	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$18,138,000		17,665,400.63	0.303%	36.512%
74	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$17,577,000		17,528,534.23	0.301%	36.813%
75	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$17,072,000		17,039,338.53	0.292%	37.106%
76	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$17,155,000		16,893,382.48	0.290%	37.396%
77	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$17,000,000		16,768,329.95	0.288%	37.684%
78	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$16,605,000		16,568,477.30	0.284%	37.968%
79	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €13,519,000		16,552,557.99	0.284%	38.252%
80	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$16,440,000		16,425,431.69	0.282%	38.534%
81	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7	2.700%	9/5/2022	AUD \$21,360,000		16,402,277.85	0.282%	38.816%
82	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$16,673,000		16,348,175.45	0.281%	39.096%
83	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$16,084,000		16,081,200.90	0.276%	39.372%
84	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$16,190,000		16,052,847.55	0.276%	39.648%
85	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$16,249,000		15,984,141.14	0.274%	39.922%
86	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €13,000,000		15,951,585.50	0.274%	40.196%
87	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$16,162,000		15,904,740.23	0.273%	40.469%
88	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$15,822,000		15,680,786.43	0.269%	40.738%
89	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$15,935,000		15,673,241.17	0.269%	41.007%
90	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$15,626,000		15,510,134.46	0.266%	41.273%
91	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$20,000,000		15,494,251.53	0.266%	41.539%
92	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$15,585,000		15,375,990.66	0.264%	41.803%
93	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$15,512,000		15,293,614.15	0.263%	42.066%
94	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$19,300,000		14,964,967.64	0.257%	42.322%
95	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$15,005,000		14,948,476.77	0.257%	42.579%
96	SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	1/8/2021	USD \$15,000,000		14,876,700.00	0.255%	42.834%
97	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$15,000,000		14,761,678.05	0.253%	43.088%

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98	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €12,020,000		14,703,350.66	0.252%	43.340%
99	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$14,765,000		14,663,632.81	0.252%	43.592%
100	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$14,337,000		14,349,723.66	0.246%	43.838%
101	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$14,000,000		14,145,760.44	0.243%	44.081%
102	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$14,259,000		14,102,012.40	0.242%	44.323%
103	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$14,123,000		14,070,446.48	0.242%	44.564%
104	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$14,176,000		14,008,794.51	0.240%	44.805%
105	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$14,110,000		13,994,344.00	0.240%	45.045%
106	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €11,200,000		13,796,347.29	0.237%	45.282%
107	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	9/14/2020	USD \$13,925,000		13,765,763.59	0.236%	45.518%
108	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$12,571,000		13,724,264.67	0.236%	45.754%
109	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$13,135,000		13,573,850.86	0.233%	45.987%
110	ENBRIDGE INC SR UNSECURED 07/22 2.9	2.900%	7/15/2022	USD \$13,939,000		13,518,848.29	0.232%	46.219%
111	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$13,567,000		13,330,962.01	0.229%	46.448%
112	BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$13,175,000		12,986,439.40	0.223%	46.671%
113	CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €10,220,000		12,843,047.53	0.220%	46.891%
114	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$12,750,000		12,560,850.18	0.216%	47.107%
115	DEUTSCHE BANK AG SR UNSECURED REGS 01/23 2.375	2.375%	1/11/2023	EUR €9,700,000		12,498,902.07	0.215%	47.321%
116	ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	USD \$12,400,000		12,485,158.49	0.214%	47.535%
117	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$13,012,000		12,414,426.76	0.213%	47.748%
118	MITSUBISHI UFJ FIN GRP SR UNSECURED REGS 01/23 0.68	0.680%	1/26/2023	EUR €10,060,000		12,363,172.84	0.212%	47.961%
119	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$11,283,000		12,169,406.25	0.209%	48.170%
120	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$11,879,000		12,066,598.75	0.207%	48.377%
121	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$12,191,000		11,999,354.31	0.206%	48.583%
122	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €9,750,000		11,959,670.17	0.205%	48.788%
123	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$11,960,000		11,833,699.89	0.203%	48.991%
124	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$11,845,000		11,771,325.05	0.202%	49.193%
125	AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$11,600,000		11,760,078.96	0.202%	49.395%
126	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$11,682,000		11,667,465.49	0.200%	49.595%
127	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$11,883,000		11,650,760.19	0.200%	49.795%
128	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$11,572,000		11,541,739.91	0.198%	49.993%
129	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$11,108,000		11,536,529.64	0.198%	50.191%
130	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	2/16/2021	USD \$11,000,000		11,503,580.00	0.197%	50.389%
131	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$11,533,000		11,470,641.41	0.197%	50.586%
132	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$11,500,000		11,427,301.83	0.196%	50.782%
133	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$15,000,000		11,354,290.37	0.195%	50.977%
134	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$11,657,000		11,348,575.36	0.195%	51.171%
135	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$11,500,000		11,301,857.30	0.194%	51.365%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,721,372,324.25</b>		<b>81.039%</b>
136	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$11,259,000		11,206,384.22	0.192%	51.558%
137	AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$11,018,000		11,016,207.15	0.189%	51.747%
138	JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$11,000,000		10,861,931.41	0.186%	51.933%
139	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$10,692,000		10,687,330.91	0.183%	52.117%
140	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$10,180,000		10,572,825.33	0.181%	52.298%
141	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$10,625,000		10,557,338.41	0.181%	52.479%
142	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$10,526,000		10,500,633.60	0.180%	52.660%
143	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$10,500,000		10,478,967.56	0.180%	52.840%
144	UBS GROUP FUNDING SWITZE COMPANY GUAR REGS 11/22 1.75	1.750%	11/16/2022	EUR €8,052,000		10,366,668.50	0.178%	53.017%
145	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$10,000,000		10,299,011.80	0.177%	53.194%
146	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$10,282,000		10,287,168.66	0.177%	53.371%
147	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$10,246,000		10,251,719.52	0.176%	53.547%
148	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$10,000,000		10,091,100.10	0.173%	53.720%
149	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$10,138,000		10,077,512.84	0.173%	53.893%
150	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/3/2020	USD \$10,000,000		10,049,931.90	0.172%	54.065%
151	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €8,200,000		10,040,015.95	0.172%	54.238%
152	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$10,000,000		9,947,090.20	0.171%	54.409%
153	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$10,000,000		9,944,566.60	0.171%	54.579%
154	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$10,000,000		9,942,724.10	0.171%	54.750%
155	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	9/15/2020	USD \$10,000,000		9,896,827.10	0.170%	54.920%
156	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €8,000,000		9,890,305.41	0.170%	55.090%
157	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$10,000,000		9,868,692.60	0.169%	55.259%
158	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$10,030,000		9,863,443.63	0.169%	55.428%
159	SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	3/9/2022	USD \$10,000,000		9,841,809.50	0.169%	55.597%
160	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	1/23/2023	USD \$10,000,000		9,841,740.00	0.169%	55.766%
161	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$10,000,000		9,841,071.60	0.169%	55.935%
162	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$10,000,000		9,817,674.90	0.169%	56.103%
163	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$9,876,000		9,814,375.54	0.168%	56.272%
164	BOOKING HOLDINGS INC SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €7,866,000		9,790,003.17	0.168%	56.440%
165	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$9,827,000		9,763,711.07	0.168%	56.608%
166	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$10,000,000		9,753,043.20	0.167%	56.775%
167	NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	3/9/2021	USD \$10,000,000		9,731,220.00	0.167%	56.942%
168	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$9,759,000		9,672,676.67	0.166%	57.108%
169	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$10,000,000		9,646,873.00	0.166%	57.274%
170	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$9,300,000		9,627,460.25	0.165%	57.439%
171	FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$10,000,000		9,612,313.90	0.165%	57.604%
172	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$9,683,000		9,599,734.14	0.165%	57.769%
173	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$9,750,000		9,595,892.77	0.165%	57.933%

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<b>Corporate Bond</b>						<b>4,721,372,324.25</b>	<b>81.039%</b>	
174	APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$10,000,000		9,581,353.50	0.164%	58.098%
175	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €7,800,000		9,548,877.03	0.164%	58.262%
176	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$9,568,000		9,543,515.11	0.164%	58.425%
177	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$9,789,000		9,513,482.53	0.163%	58.589%
178	NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	6/14/2019	USD \$9,471,000		9,419,060.09	0.162%	58.750%
179	FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$9,444,000		9,405,442.79	0.161%	58.912%
180	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$9,378,000		9,306,467.80	0.160%	59.072%
181	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$9,320,000		9,237,720.06	0.159%	59.230%
182	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$9,258,000		9,222,599.35	0.158%	59.388%
183	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	5/15/2020	USD \$9,273,000		9,211,578.34	0.158%	59.547%
184	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6	2.600%	9/20/2022	AUD \$12,000,000		9,199,076.19	0.158%	59.704%
185	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$8,793,000		9,107,272.37	0.156%	59.861%
186	EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$9,000,000		9,067,590.00	0.156%	60.016%
187	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$9,089,000		9,045,490.87	0.155%	60.172%
188	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$9,017,000		8,932,536.50	0.153%	60.325%
189	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$8,942,000		8,903,178.49	0.153%	60.478%
190	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$8,942,000		8,885,918.19	0.153%	60.630%
191	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$9,000,000		8,755,106.76	0.150%	60.781%
192	NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$8,650,000		8,644,186.77	0.148%	60.929%
193	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$8,670,000		8,470,011.71	0.145%	61.074%
194	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$8,008,000		8,450,430.47	0.145%	61.219%
195	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$8,500,000		8,445,855.34	0.145%	61.364%
196	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$8,492,000		8,410,859.70	0.144%	61.509%
197	ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$8,485,000		8,402,807.25	0.144%	61.653%
198	GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	USD \$8,000,000		8,321,449.28	0.143%	61.796%
199	TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	1/15/2021	USD \$7,900,000		8,211,006.41	0.141%	61.937%
200	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$8,295,000		8,186,968.24	0.141%	62.077%
201	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$8,235,000		8,097,179.62	0.139%	62.216%
202	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$8,143,000		8,026,250.96	0.138%	62.354%
203	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$7,638,000		7,946,133.49	0.136%	62.490%
204	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$8,000,000		7,922,574.56	0.136%	62.626%
205	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$8,000,000		7,877,918.56	0.135%	62.762%
206	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$7,657,000		7,854,314.69	0.135%	62.896%
207	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$7,883,000		7,847,225.05	0.135%	63.031%
208	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$7,884,000		7,830,325.73	0.134%	63.166%
209	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$8,000,000		7,802,691.20	0.134%	63.299%
210	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$7,881,000		7,788,412.91	0.134%	63.433%
211	VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$7,858,000		7,786,280.82	0.134%	63.567%

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<b>Corporate Bond</b>						<b>4,721,372,324.25</b>	<b>81.039%</b>	
212	JERSEY CENTRAL PWR + LT SR UNSECURED 02/19 7.35	7.350%	2/1/2019	USD \$7,492,000		7,755,776.46	0.133%	63.700%
213	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$10,000,000		7,647,378.43	0.131%	63.831%
214	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$10,000,000		7,574,184.03	0.130%	63.961%
215	LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	2/1/2020	USD \$7,623,000		7,562,063.26	0.130%	64.091%
216	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$10,000,000		7,558,970.78	0.130%	64.221%
217	DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	1/20/2022	EUR €6,000,000		7,496,856.82	0.129%	64.349%
218	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$7,500,000		7,440,458.40	0.128%	64.477%
219	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$7,500,000		7,430,291.85	0.128%	64.605%
220	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$7,632,000		7,411,548.15	0.127%	64.732%
221	ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	9/11/2018	USD \$7,409,000		7,396,340.69	0.127%	64.859%
222	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$7,500,000		7,337,096.93	0.126%	64.985%
223	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$7,428,000		7,302,274.93	0.125%	65.110%
224	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$7,350,000		7,277,381.93	0.125%	65.235%
225	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$7,000,000		7,267,570.17	0.125%	65.360%
226	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$6,957,000		7,249,951.97	0.124%	65.484%
227	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	USD \$7,283,000		7,209,225.25	0.124%	65.608%
228	MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/6/2018	USD \$7,227,000		7,193,660.40	0.123%	65.731%
229	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$7,064,000		7,043,585.32	0.121%	65.852%
230	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$7,000,000		6,957,278.09	0.119%	65.972%
231	RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	3/2/2020	USD \$7,000,000		6,945,771.07	0.119%	66.091%
232	INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	1.875%	6/16/2020	USD \$7,000,000		6,924,806.00	0.119%	66.210%
233	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$6,662,000		6,845,165.96	0.117%	66.327%
234	BNP PARIBAS SR UNSECURED REGS 10/22 2.875	2.875%	10/24/2022	EUR €5,000,000		6,817,288.06	0.117%	66.444%
235	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$6,831,000		6,817,087.58	0.117%	66.561%
236	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	2/15/2020	USD \$6,873,000		6,806,762.56	0.117%	66.678%
237	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$6,750,000		6,708,209.00	0.115%	66.793%
238	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$6,566,000		6,542,176.19	0.112%	66.906%
239	ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$6,536,000		6,516,576.64	0.112%	67.017%
240	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	USD \$6,415,000		6,494,669.94	0.111%	67.129%
241	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$6,500,000		6,468,366.45	0.111%	67.240%
242	AMERICAN HONDA FINANCE SR UNSECURED 11/22 1.375	1.375%	11/10/2022	EUR €5,000,000		6,418,640.82	0.110%	67.350%
243	WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$6,482,000		6,370,441.09	0.109%	67.459%
244	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$6,310,000		6,268,003.54	0.108%	67.567%
245	FEDEX CORP COMPANY GUAR 01/23 1	1.000%	1/11/2023	EUR €5,000,000		6,256,707.49	0.107%	67.674%
246	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$6,259,000		6,235,296.17	0.107%	67.781%
247	THOMSON REUTERS CORP SR UNSECURED 09/21 3.95	3.950%	9/30/2021	USD \$6,115,000		6,192,078.05	0.106%	67.888%
248	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$6,103,000		6,079,571.80	0.104%	67.992%
249	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$6,121,000		6,054,791.65	0.104%	68.096%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,721,372,324.25</b>	<b>81.039%</b>	
250	UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$6,079,000		5,993,072.48	0.103%	68.199%
251	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	8/15/2019	USD \$6,000,000		5,961,070.20	0.102%	68.301%
252	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$6,000,000		5,946,390.66	0.102%	68.403%
253	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	5/15/2022	USD \$6,000,000		5,940,683.52	0.102%	68.505%
254	INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	6/24/2021	USD \$6,000,000		5,930,520.00	0.102%	68.607%
255	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$6,000,000		5,926,365.90	0.102%	68.709%
256	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$5,942,000		5,918,125.04	0.102%	68.810%
257	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,988,000		5,914,227.00	0.102%	68.912%
258	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$6,000,000		5,907,506.40	0.101%	69.013%
259	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$6,000,000		5,877,159.30	0.101%	69.114%
260	EUROPEAN INVESTMENT BANK SR UNSECURED 06/20 1.375	1.375%	6/15/2020	USD \$6,000,000		5,854,990.92	0.100%	69.215%
261	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$5,865,000		5,849,842.08	0.100%	69.315%
262	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	3/16/2021	USD \$6,000,000		5,833,207.14	0.100%	69.415%
263	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$5,911,000		5,828,704.52	0.100%	69.515%
264	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,928,000		5,817,198.86	0.100%	69.615%
265	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,616,000		5,566,920.15	0.096%	69.711%
266	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$5,327,000		5,528,836.78	0.095%	69.805%
267	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$5,500,000		5,469,637.25	0.094%	69.899%
268	HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$5,500,000		5,427,366.84	0.093%	69.992%
269	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$5,500,000		5,415,141.05	0.093%	70.085%
270	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,400,000		5,357,938.81	0.092%	70.177%
271	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$5,370,000		5,315,863.15	0.091%	70.269%
272	VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	3/15/2019	USD \$5,009,000		5,310,526.57	0.091%	70.360%
273	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$5,339,000		5,293,145.84	0.091%	70.451%
274	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$5,500,000		5,281,898.60	0.091%	70.541%
275	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	3/27/2020	USD \$5,365,000		5,279,261.02	0.091%	70.632%
276	VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 01/23 0.875	0.875%	1/16/2023	EUR €4,200,000		5,215,040.52	0.090%	70.721%
277	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$4,994,000		5,171,619.70	0.089%	70.810%
278	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$5,000,000		5,154,494.00	0.088%	70.899%
279	INTEL CORP SR UNSECURED 10/21 3.3	3.300%	10/1/2021	USD \$5,000,000		5,077,645.95	0.087%	70.986%
280	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$5,056,000		5,056,901.23	0.087%	71.073%
281	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,896,000		5,047,682.39	0.087%	71.159%
282	MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$5,000,000		5,046,981.90	0.087%	71.246%
283	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	USD \$5,055,000		5,039,414.63	0.086%	71.332%
284	AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/1/2020	USD \$4,990,000		5,039,163.43	0.086%	71.419%
285	MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$4,928,000		5,003,369.13	0.086%	71.505%
286	AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$5,000,000		5,000,235.75	0.086%	71.591%
287	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$5,000,000		4,965,475.00	0.085%	71.676%



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<b>Corporate Bond</b>						<b>4,721,372,324.25</b>		<b>81.039%</b>
288	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$5,000,000		4,960,000.35	0.085%	71.761%
289	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$5,000,000		4,951,009.95	0.085%	71.846%
290	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$5,000,000		4,928,842.80	0.085%	71.931%
291	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$5,000,000		4,911,441.35	0.084%	72.015%
292	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$5,000,000		4,900,379.45	0.084%	72.099%
293	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$5,000,000		4,900,027.90	0.084%	72.183%
294	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000		4,899,501.50	0.084%	72.267%
295	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$5,000,000		4,892,199.50	0.084%	72.351%
296	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	6/1/2021	USD \$5,000,000		4,843,403.20	0.083%	72.434%
297	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875	1.875%	4/14/2022	USD \$5,000,000		4,820,600.00	0.083%	72.517%
298	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$4,900,000		4,820,165.82	0.083%	72.600%
299	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	1.375%	5/24/2021	USD \$5,000,000		4,814,550.00	0.083%	72.682%
300	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	3/30/2020	USD \$4,600,000		4,808,840.00	0.083%	72.765%
301	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$4,672,000		4,808,354.52	0.083%	72.847%
302	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$5,000,000		4,807,365.75	0.083%	72.930%
303	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$4,650,000		4,796,833.19	0.082%	73.012%
304	DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$5,000,000		4,790,381.55	0.082%	73.095%
305	L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	7/21/2021	USD \$5,000,000		4,786,750.00	0.082%	73.177%
306	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$4,935,000		4,785,973.17	0.082%	73.259%
307	PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	7/21/2020	USD \$4,800,000		4,760,412.38	0.082%	73.341%
308	VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	3/16/2021	USD \$4,525,000		4,676,629.90	0.080%	73.421%
309	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	9/15/2020	USD \$4,591,000		4,644,168.60	0.080%	73.501%
310	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$4,473,000		4,633,616.62	0.080%	73.580%
311	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$4,634,000		4,632,492.79	0.080%	73.660%
312	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$6,000,000		4,624,902.17	0.079%	73.739%
313	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$4,553,000		4,589,259.91	0.079%	73.818%
314	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$4,632,000		4,581,179.83	0.079%	73.896%
315	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$4,471,000		4,575,893.68	0.079%	73.975%
316	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$4,650,000		4,575,587.45	0.079%	74.053%
317	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$4,570,000		4,527,480.40	0.078%	74.131%
318	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$4,471,000		4,455,112.21	0.076%	74.208%
319	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	5.650%	8/15/2020	USD \$4,210,000		4,453,661.24	0.076%	74.284%
320	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$4,500,000		4,452,056.10	0.076%	74.360%
321	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$4,471,000		4,445,317.82	0.076%	74.437%
322	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$4,500,000		4,441,128.75	0.076%	74.513%
323	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$4,471,000		4,440,012.30	0.076%	74.589%
324	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$4,450,000		4,393,668.52	0.075%	74.665%
325	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €3,000,000		4,364,145.43	0.075%	74.740%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,721,372,324.25</b>		<b>81.039%</b>
326	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €3,496,000		4,313,701.06	0.074%	74.814%
327	FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	2/1/2020	USD \$4,340,000		4,293,970.05	0.074%	74.887%
328	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$4,264,000		4,284,542.46	0.074%	74.961%
329	BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$4,255,000		4,252,544.14	0.073%	75.034%
330	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,247,000		4,209,121.09	0.072%	75.106%
331	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,184,000		4,148,412.36	0.071%	75.177%
332	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$3,933,000		4,114,052.82	0.071%	75.248%
333	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000		4,100,329.80	0.070%	75.318%
334	MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$4,065,000		4,092,080.34	0.070%	75.388%
335	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$4,000,000		4,086,721.76	0.070%	75.459%
336	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$4,083,000		4,058,298.50	0.070%	75.528%
337	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €3,000,000		4,042,403.76	0.069%	75.598%
338	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$4,127,000		4,040,197.84	0.069%	75.667%
339	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$4,011,000		4,007,385.33	0.069%	75.736%
340	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$4,024,000		3,995,193.03	0.069%	75.804%
341	XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$4,070,000		3,991,073.95	0.069%	75.873%
342	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$4,000,000		3,981,629.28	0.068%	75.941%
343	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$4,000,000		3,967,650.16	0.068%	76.009%
344	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$4,000,000		3,939,155.32	0.068%	76.077%
345	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$4,000,000		3,935,938.68	0.068%	76.145%
346	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$3,774,000		3,922,410.59	0.067%	76.212%
347	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$5,000,000		3,876,324.02	0.067%	76.278%
348	AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$3,751,000		3,845,930.08	0.066%	76.344%
349	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$5,000,000		3,836,320.15	0.066%	76.410%
350	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,845,000		3,824,253.15	0.066%	76.476%
351	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$3,645,000		3,757,002.72	0.064%	76.540%
352	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$3,756,000		3,733,255.80	0.064%	76.604%
353	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$3,720,000		3,655,283.09	0.063%	76.667%
354	PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	USD \$3,363,000		3,626,992.20	0.062%	76.729%
355	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,500,000		3,509,473.23	0.060%	76.790%
356	GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/3/2021	EUR €2,463,000		3,466,649.07	0.060%	76.849%
357	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$3,464,000		3,459,468.98	0.059%	76.909%
358	WELLS FARGO + COMPANY SR UNSECURED REGS 09/22 1.5	1.500%	9/12/2022	EUR €2,700,000		3,440,787.32	0.059%	76.968%
359	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$3,215,000		3,398,527.37	0.058%	77.026%
360	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$3,432,000		3,397,176.18	0.058%	77.084%
361	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €2,750,000		3,374,894.95	0.058%	77.142%
362	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$3,395,000		3,373,947.84	0.058%	77.200%
363	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €2,700,000		3,369,482.63	0.058%	77.258%

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364	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$3,297,000		3,266,772.81	0.056%	77.314%
365	BPCE SA SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €2,500,000		3,169,902.95	0.054%	77.368%
366	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$3,215,000		3,169,588.90	0.054%	77.423%
367	E.I. DU PONT DE NEMOURS SR UNSECURED 04/21 4.25	4.250%	4/1/2021	USD \$3,035,000		3,135,493.74	0.054%	77.477%
368	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$3,143,000		3,132,942.40	0.054%	77.530%
369	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$3,000,000		3,069,740.58	0.053%	77.583%
370	BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/20 2.9	2.900%	10/15/2020	USD \$3,000,000		3,018,249.06	0.052%	77.635%
371	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,012,700.83	0.052%	77.687%
372	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$3,000,000		2,974,072.32	0.051%	77.738%
373	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$3,000,000		2,966,206.86	0.051%	77.789%
374	BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$2,850,000		2,960,632.13	0.051%	77.839%
375	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,967,000		2,958,885.82	0.051%	77.890%
376	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$2,825,000		2,955,230.01	0.051%	77.941%
377	CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$2,850,000		2,925,223.16	0.050%	77.991%
378	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$3,000,000		2,878,059.81	0.049%	78.040%
379	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,835,000		2,838,002.95	0.049%	78.089%
380	KELLOGG CO SR UNSECURED 11/22 0.8	0.800%	11/17/2022	EUR €2,250,000		2,787,094.06	0.048%	78.137%
381	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$2,824,000		2,784,539.15	0.048%	78.185%
382	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$2,780,000		2,776,187.04	0.048%	78.232%
383	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £2,000,000		2,754,031.52	0.047%	78.280%
384	CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	7.250%	5/15/2019	USD \$2,576,000		2,700,309.05	0.046%	78.326%
385	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €2,200,000		2,696,735.25	0.046%	78.372%
386	STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$2,692,000		2,696,632.31	0.046%	78.419%
387	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$2,696,000		2,683,390.43	0.046%	78.465%
388	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$2,683,000		2,658,353.67	0.046%	78.510%
389	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,500,000		2,628,118.00	0.045%	78.555%
390	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €2,080,000		2,603,908.74	0.045%	78.600%
391	BMW US CAPITAL LLC COMPANY GUAR REGS 04/22 0.625	0.625%	4/20/2022	EUR €2,000,000		2,490,922.36	0.043%	78.643%
392	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$2,490,000		2,484,472.20	0.043%	78.686%
393	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$2,490,000		2,477,309.29	0.043%	78.728%
394	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$3,200,000		2,474,850.44	0.042%	78.771%
395	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$2,535,000		2,429,893.20	0.042%	78.812%
396	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$2,315,000		2,425,618.27	0.042%	78.854%
397	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,500,000		2,415,506.15	0.041%	78.895%
398	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,397,931.43	0.041%	78.937%
399	BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	5/15/2019	USD \$2,309,000		2,377,759.18	0.041%	78.977%
400	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,236,000		2,320,073.73	0.040%	79.017%
401	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$2,193,000		2,277,283.24	0.039%	79.056%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,721,372,324.25</b>	<b>81.039%</b>	
402	BARCLAYS PLC SR UNSECURED REGS 04/22 1.5	1.500%	4/1/2022	EUR €1,764,000		2,227,745.35	0.038%	79.094%
403	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,236,000		2,218,027.57	0.038%	79.133%
404	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €1,750,000		2,183,193.96	0.037%	79.170%
405	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$2,178,000		2,161,898.37	0.037%	79.207%
406	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$2,175,000		2,150,947.65	0.037%	79.244%
407	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$2,144,000		2,138,492.92	0.037%	79.281%
408	UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	2/15/2021	USD \$2,040,000		2,133,653.97	0.037%	79.317%
409	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$2,057,000		2,039,714.19	0.035%	79.352%
410	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$2,000,000		2,011,631.00	0.035%	79.387%
411	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$2,000,000		1,992,496.64	0.034%	79.421%
412	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$2,000,000		1,992,103.06	0.034%	79.455%
413	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$2,000,000		1,973,885.12	0.034%	79.489%
414	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 06/22 0.5	0.500%	6/23/2022	EUR €1,600,000		1,965,101.00	0.034%	79.523%
415	CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$1,942,000		1,939,936.04	0.033%	79.556%
416	NORDEA BANK AB 05/18 1.625	1.625%	5/15/2018	USD \$1,923,000		1,921,096.23	0.033%	79.589%
417	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$1,930,000		1,895,236.55	0.033%	79.622%
418	ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	3/1/2019	USD \$1,788,000		1,883,856.31	0.032%	79.654%
419	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$1,788,000		1,855,391.74	0.032%	79.686%
420	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$1,700,000		1,787,142.58	0.031%	79.717%
421	VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	6/10/2019	USD \$1,732,000		1,785,934.77	0.031%	79.747%
422	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$1,830,000		1,784,017.55	0.031%	79.778%
423	XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$1,795,000		1,782,485.04	0.031%	79.808%
424	TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	USD \$1,779,000		1,777,728.41	0.031%	79.839%
425	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$1,788,000		1,772,476.46	0.030%	79.869%
426	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$1,690,000		1,762,599.21	0.030%	79.900%
427	APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$1,782,000		1,759,335.63	0.030%	79.930%
428	EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$1,755,000		1,735,706.37	0.030%	79.960%
429	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$1,770,000		1,734,212.05	0.030%	79.989%
430	mitsubishi UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	3/1/2021	USD \$1,725,000		1,715,125.57	0.029%	80.019%
431	CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	USD \$1,672,000		1,666,028.03	0.029%	80.047%
432	EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$1,636,000		1,662,012.84	0.029%	80.076%
433	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$1,650,000		1,643,377.36	0.028%	80.104%
434	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$1,600,000		1,583,237.98	0.027%	80.131%
435	APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/1/2020	USD \$1,590,000		1,580,368.02	0.027%	80.158%
436	MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	4/16/2019	USD \$1,575,000		1,567,844.21	0.027%	80.185%
437	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/23 0.75	0.750%	1/25/2023	EUR €1,200,000		1,510,883.94	0.026%	80.211%
438	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,484,000		1,500,462.43	0.026%	80.237%
439	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$1,500,000		1,496,397.14	0.026%	80.263%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,721,372,324.25</b>		<b>81.039%</b>
440	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$1,484,000		1,484,626.16	0.025%	80.288%
441	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$1,500,000		1,482,878.48	0.025%	80.314%
442	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,500,000		1,474,942.29	0.025%	80.339%
443	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$1,399,000		1,386,271.42	0.024%	80.363%
444	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$1,270,000		1,329,844.76	0.023%	80.386%
445	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$1,289,000		1,328,901.99	0.023%	80.408%
446	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$1,315,000		1,294,727.92	0.022%	80.431%
447	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$1,250,000		1,293,594.45	0.022%	80.453%
448	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$1,250,000		1,287,740.01	0.022%	80.475%
449	GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$1,198,000		1,248,459.75	0.021%	80.496%
450	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,218,000		1,247,306.16	0.021%	80.518%
451	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$1,212,000		1,192,290.37	0.020%	80.538%
452	UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	2/15/2019	USD \$1,189,000		1,184,825.00	0.020%	80.559%
453	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,000,000		1,061,247.70	0.018%	80.577%
454	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	5.877%	7/15/2019	USD \$1,000,000		1,037,075.10	0.018%	80.595%
455	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$1,000,000		1,030,358.25	0.018%	80.612%
456	COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$1,020,000		1,027,969.39	0.018%	80.630%
457	INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,000,000		1,025,275.23	0.018%	80.648%
458	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	1/14/2020	USD \$1,025,000		1,018,836.80	0.017%	80.665%
459	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$1,035,000		1,014,691.91	0.017%	80.682%
460	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,000,000		1,013,381.53	0.017%	80.700%
461	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000		991,316.42	0.017%	80.717%
462	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$1,000,000		990,174.64	0.017%	80.734%
463	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$1,000,000		989,564.71	0.017%	80.751%
464	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		989,240.35	0.017%	80.768%
465	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		983,490.54	0.017%	80.785%
466	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$950,000		950,380.00	0.016%	80.801%
467	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €750,000		942,408.80	0.016%	80.817%
468	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$939,000		937,312.17	0.016%	80.833%
469	JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	USD \$894,000		927,521.46	0.016%	80.849%
470	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$900,000		905,943.23	0.016%	80.865%
471	BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$889,000		886,778.79	0.015%	80.880%
472	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$828,000		827,459.68	0.014%	80.894%
473	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$747,000		731,316.58	0.013%	80.907%
474	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$706,000		723,011.65	0.012%	80.919%
475	HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$700,000		722,358.40	0.012%	80.932%
476	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$620,000		664,924.42	0.011%	80.943%
477	CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	USD \$633,000		632,026.74	0.011%	80.954%

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<b>Corporate Bond</b>						<b>4,721,372,324.25</b>		<b>81.039%</b>
478	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	9/15/2019	USD \$586,000		602,232.53	0.010%	80.964%
479	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$550,000		566,519.02	0.010%	80.974%
480	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$542,000		557,645.07	0.010%	80.983%
481	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	7/25/2019	USD \$530,000		526,071.47	0.009%	80.992%
482	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$502,000		491,579.76	0.008%	81.001%
483	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$452,000		450,882.02	0.008%	81.009%
484	ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$447,000		444,715.79	0.008%	81.016%
485	EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$447,000		436,794.39	0.007%	81.024%
486	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €325,000		398,823.23	0.007%	81.031%
487	APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$200,000		203,791.00	0.003%	81.034%
488	PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	6/1/2020	USD \$200,000		196,971.95	0.003%	81.038%
489	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$74,000		77,315.18	0.001%	81.039%
490	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	USD \$2,000		1,971.39	0.000%	81.039%
<b>Currency Forward Contract</b>						<b>15,031,055.86</b>		<b>0.258%</b>
491	AUD180424		4/24/2018	-119,766,864	91,986,544.80	4,688,381.55	0.080%	81.119%
492	CAD180420		4/20/2018	-122,460,140	95,085,676.51	3,288,310.82	0.056%	81.176%
493	SEK180409		4/9/2018	-621,508,763	74,459,894.68	1,939,311.30	0.033%	81.209%
494	SEK180406		4/6/2018	-620,000,000	74,263,618.05	1,925,069.87	0.033%	81.242%
495	SEK180502		5/2/2018	-647,175,880	77,663,851.52	1,400,893.02	0.024%	81.266%
496	SEK180503		5/3/2018	-669,921,752	80,399,283.57	982,019.03	0.017%	81.283%
497	EUR180413		4/13/2018	-108,375,823	133,435,125.42	701,353.62	0.012%	81.295%
498	EUR180427		4/27/2018	-118,914,651	146,557,688.47	203,717.69	0.003%	81.299%
499	EUR180416		4/16/2018	-78,237,231	96,348,401.08	118,565.10	0.002%	81.301%
500	EUR180628		6/28/2018	-117,406,143	145,379,620.06	104,671.66	0.002%	81.302%
501	GBP180419		4/19/2018	-1,978,963	2,778,247.22	-2,181.77	0.000%	81.302%
502	EUR180417		4/17/2018	-122,473,051	150,835,190.17	-319,056.03	-0.005%	81.297%
<b>Sovereign Bond</b>						<b>1,089,655,998.06</b>		<b>18.703%</b>
503	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr1,085,000,000		149,908,230.14	2.573%	83.870%
504	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr903,000,000		107,798,504.40	1.850%	85.720%
505	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €50,800,000		69,227,330.26	1.188%	86.908%
506	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$59,530,000		58,787,338.25	1.009%	87.917%
507	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$53,000,000		54,011,692.62	0.927%	88.845%
508	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr360,000,000		44,444,120.82	0.763%	89.607%
509	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$40,718,000		39,952,293.12	0.686%	90.293%
510	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €26,900,000		33,277,070.57	0.571%	90.864%
511	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$30,000,000		29,404,560.00	0.505%	91.369%
512	ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$28,000,000		29,000,134.52	0.498%	91.867%
513	BUONI POLIENNALI DEL TES BONDS 09/22 1.45	1.450%	9/15/2022	EUR €21,500,000		27,550,685.30	0.473%	92.340%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>1,089,655,998.06</b>		<b>18.703%</b>
514	BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$26,337,000		26,240,979.78	0.450%	92.790%
515	BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 01/23 5.4	5.400%	1/31/2023	EUR €17,000,000		26,216,837.23	0.450%	93.240%
516	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	3/22/2021	USD \$25,435,000		24,910,148.78	0.428%	93.668%
517	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$25,000,000		24,573,300.00	0.422%	94.089%
518	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$25,000,000		23,954,754.75	0.411%	94.501%
519	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$23,450,000		23,071,212.15	0.396%	94.897%
520	WESTERN AUST TREAS CORP LOCAL GOVT G 10/22 2.75	2.750%	10/20/2022	AUD \$27,000,000		20,842,792.51	0.358%	95.254%
521	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	2.100%	9/6/2022	USD \$20,000,000		19,298,070.80	0.331%	95.586%
522	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$17,884,000		17,757,524.35	0.305%	95.890%
523	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	4/17/2020	USD \$17,000,000		16,808,308.00	0.289%	96.179%
524	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$20,000,000		15,235,145.73	0.262%	96.440%
525	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$19,000,000		15,215,189.97	0.261%	96.702%
526	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$20,000,000		15,067,799.90	0.259%	96.960%
527	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$20,000,000		14,960,841.39	0.257%	97.217%
528	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$15,000,000		14,759,295.75	0.253%	97.470%
529	PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$15,000,000		14,653,095.00	0.252%	97.722%
530	KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	2/10/2021	USD \$15,000,000		14,577,675.00	0.250%	97.972%
531	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$12,800,000		12,228,088.32	0.210%	98.182%
532	PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	8/25/2021	USD \$10,000,000		9,976,603.50	0.171%	98.353%
533	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$10,000,000		9,887,466.80	0.170%	98.523%
534	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$10,000,000		9,840,120.00	0.169%	98.692%
535	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$10,000,000		9,806,000.00	0.168%	98.860%
536	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$10,000,000		9,690,543.50	0.166%	99.026%
537	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$9,471,000		9,408,112.56	0.161%	99.188%
538	TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	USD \$8,303,000		8,289,167.20	0.142%	99.330%
539	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	9/21/2021	USD \$7,500,000		7,159,425.00	0.123%	99.453%
540	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	9/12/2018	USD \$6,886,000		6,884,209.64	0.118%	99.571%
541	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,944,301.23	0.085%	99.656%
542	ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$5,000,000		4,858,324.65	0.083%	99.739%
543	FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$5,000,000		4,853,335.00	0.083%	99.823%
544	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	3/6/2019	USD \$4,472,000		4,451,545.07	0.076%	99.899%
545	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$3,800,000		3,731,779.85	0.064%	99.963%
546	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €1,750,000		2,142,044.65	0.037%	100.000%
<b>Total</b>						<b>5,826,059,378.17</b>		<b>100.00%</b>