

# DFA Short-Term Extended Quality Portfolio

As of January 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>4,694,229,651.32</b>		<b>81.349%</b>
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$99,970,000		98,582,725.31	1.708%	1.708%
2	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$97,577,000		94,997,715.93	1.646%	3.355%
3	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$57,736,000		57,022,383.04	0.988%	4.343%
4	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$53,652,000		53,451,287.87	0.926%	5.269%
5	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €40,228,000		49,495,505.93	0.858%	6.127%
6	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$48,000,000		46,046,268.48	0.798%	6.925%
7	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$45,395,000		44,947,426.64	0.779%	7.704%
8	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$42,800,000		41,891,356.00	0.726%	8.430%
9	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$41,400,000		40,919,553.00	0.709%	9.139%
10	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$40,243,000		39,429,521.96	0.683%	9.822%
11	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$38,525,000		38,385,297.56	0.665%	10.487%
12	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$37,679,000		37,327,613.94	0.647%	11.134%
13	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$37,151,000		37,130,491.90	0.643%	11.778%
14	CPIIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$36,750,000		36,145,275.08	0.626%	12.404%
15	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$35,154,000		35,074,903.50	0.608%	13.012%
16	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €27,300,000		34,923,473.61	0.605%	13.617%
17	INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	2.125%	11/9/2020	USD \$35,000,000		34,748,490.00	0.602%	14.219%
18	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$34,077,000		34,085,900.23	0.591%	14.810%
19	EFSS GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €27,387,000		33,720,306.44	0.584%	15.394%
20	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$33,993,000		33,614,061.33	0.583%	15.977%
21	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$32,954,000		31,941,142.66	0.554%	16.530%

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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>	<b>81.349%</b>	
22	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$32,626,000		31,864,835.42	0.552%	17.083%
23	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$31,297,000		31,194,573.68	0.541%	17.623%
24	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$30,000,000		29,532,900.00	0.512%	18.135%
25	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$29,000,000		29,212,025.38	0.506%	18.641%
26	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$29,052,000		28,979,996.94	0.502%	19.143%
27	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$28,367,000		28,128,872.08	0.487%	19.631%
28	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$27,483,000		27,438,820.25	0.476%	20.106%
29	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$27,847,000		27,363,953.13	0.474%	20.580%
30	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$27,000,000		26,973,551.34	0.467%	21.048%
31	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$27,855,000		26,944,602.22	0.467%	21.515%
32	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$26,661,000		26,727,870.59	0.463%	21.978%
33	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$26,424,000		26,419,111.56	0.458%	22.436%
34	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$25,500,000		25,094,476.05	0.435%	22.871%
35	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$25,400,000		24,982,040.46	0.433%	23.304%
36	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$24,891,000		24,803,317.72	0.430%	23.734%
37	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$24,526,000		24,524,358.97	0.425%	24.159%
38	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$24,591,000		24,510,403.49	0.425%	24.583%
39	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$24,511,000		24,449,231.79	0.424%	25.007%
40	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$24,500,000		24,363,325.53	0.422%	25.429%
41	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$24,000,000		23,916,643.44	0.414%	25.844%
42	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$23,256,000		23,167,469.99	0.401%	26.245%
43	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$22,338,000		22,150,362.14	0.384%	26.629%
44	KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$22,500,000		22,101,750.00	0.383%	27.012%
45	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	3/15/2019	USD \$21,614,000		21,549,738.98	0.373%	27.385%
46	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$21,640,000		21,468,706.63	0.372%	27.757%
47	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$21,047,000		20,782,670.31	0.360%	28.118%
48	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$20,754,000		20,745,698.40	0.360%	28.477%
49	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$20,620,000		20,464,000.42	0.355%	28.832%
50	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$20,960,000		20,349,717.53	0.353%	29.184%
51	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$20,235,000		20,338,551.60	0.352%	29.537%
52	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$20,978,000		20,259,072.82	0.351%	29.888%
53	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$19,992,000		20,035,150.93	0.347%	30.235%
54	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$20,425,000		20,013,565.34	0.347%	30.582%
55	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$20,000,000		19,937,097.20	0.346%	30.927%
56	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$19,752,000		19,810,746.00	0.343%	31.271%
57	MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$20,000,000		19,798,168.40	0.343%	31.614%
58	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$19,864,000		19,793,975.03	0.343%	31.957%
59	KFW GOVT GUARANT 03/22 2.125	2.125%	3/7/2022	USD \$20,000,000		19,623,400.00	0.340%	32.297%

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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
60	APACHE CORP SR UNSECURED 04/22 3.25	3.250%	4/15/2022	USD \$19,465,000		19,529,273.82	0.338%	32.635%
61	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	4/19/2021	USD \$20,000,000		19,405,360.00	0.336%	32.972%
62	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$19,046,000		19,142,739.78	0.332%	33.303%
63	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €15,000,000		18,875,590.51	0.327%	33.631%
64	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$18,999,000		18,844,868.90	0.327%	33.957%
65	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$19,000,000		18,779,505.00	0.325%	34.283%
66	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$17,836,000		18,452,353.66	0.320%	34.602%
67	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$18,342,000		18,259,405.24	0.316%	34.919%
68	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €14,800,000		18,238,464.95	0.316%	35.235%
69	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$18,198,000		18,037,666.70	0.313%	35.547%
70	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$18,605,000		18,024,101.29	0.312%	35.860%
71	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$17,685,000		17,829,730.50	0.309%	36.169%
72	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$17,884,000		17,821,316.58	0.309%	36.478%
73	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$18,138,000		17,797,986.32	0.308%	36.786%
74	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$17,884,000		17,775,819.68	0.308%	37.094%
75	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7	2.700%	9/5/2022	AUD \$21,360,000		17,169,439.75	0.298%	37.392%
76	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$17,072,000		17,129,612.88	0.297%	37.688%
77	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$17,155,000		17,021,746.31	0.295%	37.983%
78	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$17,000,000		16,972,779.94	0.294%	38.278%
79	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €13,519,000		16,640,062.93	0.288%	38.566%
80	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$16,605,000		16,579,630.22	0.287%	38.853%
81	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$16,440,000		16,466,819.56	0.285%	39.139%
82	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$16,673,000		16,421,618.34	0.285%	39.423%
83	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$20,000,000		16,224,521.62	0.281%	39.704%
84	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$16,190,000		16,214,446.90	0.281%	39.985%
85	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$16,249,000		16,121,069.02	0.279%	40.265%
86	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €13,000,000		16,080,250.05	0.279%	40.543%
87	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$16,185,000		16,079,796.85	0.279%	40.822%
88	LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	1/11/2022	USD \$16,162,000		16,070,631.53	0.278%	41.100%
89	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$15,935,000		15,851,644.17	0.275%	41.375%
90	DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	9/17/2020	USD \$15,822,000		15,824,818.21	0.274%	41.649%
91	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$19,300,000		15,728,653.27	0.273%	41.922%
92	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$15,759,000		15,717,149.61	0.272%	42.194%
93	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$15,626,000		15,585,399.75	0.270%	42.464%
94	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$15,512,000		15,445,195.87	0.268%	42.732%
95	SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	1/8/2021	USD \$15,000,000		15,016,500.00	0.260%	42.992%
96	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$15,005,000		15,006,423.37	0.260%	43.252%
97	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$15,000,000		14,788,197.30	0.256%	43.509%

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98	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$14,765,000		14,786,533.13	0.256%	43.765%
99	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$14,337,000		14,429,054.29	0.250%	44.015%
100	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$14,000,000		14,312,159.96	0.248%	44.263%
101	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$14,123,000		14,175,600.55	0.246%	44.509%
102	WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$14,176,000		14,145,912.29	0.245%	44.754%
103	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$14,110,000		14,063,306.91	0.244%	44.997%
104	AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	9/14/2020	USD \$13,925,000		13,940,072.56	0.242%	45.239%
105	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €11,200,000		13,898,403.99	0.241%	45.480%
106	BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	1/24/2022	USD \$12,571,000		13,873,270.49	0.240%	45.720%
107	ENBRIDGE INC SR UNSECURED 07/22 2.9	2.900%	7/15/2022	USD \$13,939,000		13,715,036.93	0.238%	45.958%
108	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$13,135,000		13,634,999.41	0.236%	46.194%
109	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$13,567,000		13,398,904.73	0.232%	46.426%
110	CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	USD \$13,057,000		13,095,533.95	0.227%	46.653%
111	BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$13,175,000		13,086,121.45	0.227%	46.880%
112	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$12,750,000		12,678,625.63	0.220%	47.100%
113	ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	USD \$12,400,000		12,634,638.01	0.219%	47.319%
114	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$13,012,000		12,568,158.08	0.218%	47.537%
115	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$11,283,000		12,401,299.43	0.215%	47.752%
116	ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	3/1/2021	USD \$11,879,000		12,195,945.62	0.211%	47.963%
117	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €9,750,000		12,096,224.45	0.210%	48.173%
118	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$12,191,000		12,074,326.89	0.209%	48.382%
119	MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	USD \$11,960,000		11,927,747.83	0.207%	48.588%
120	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$15,000,000		11,904,756.10	0.206%	48.795%
121	AT+T INC SR UNSECURED 03/22 3.8	3.800%	3/15/2022	USD \$11,600,000		11,888,511.26	0.206%	49.001%
122	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$11,845,000		11,813,461.03	0.205%	49.206%
123	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$11,108,000		11,678,600.08	0.202%	49.408%
124	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$11,682,000		11,658,523.85	0.202%	49.610%
125	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	8/4/2020	USD \$11,533,000		11,577,805.24	0.201%	49.811%
126	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$11,572,000		11,577,702.22	0.201%	50.011%
127	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	2/16/2021	USD \$11,000,000		11,568,953.00	0.200%	50.212%
128	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$11,500,000		11,476,960.10	0.199%	50.411%
129	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$11,657,000		11,424,659.32	0.198%	50.609%
130	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$11,500,000		11,386,808.26	0.197%	50.806%
131	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$11,259,000		11,296,036.26	0.196%	51.002%
132	AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/5/2019	USD \$11,018,000		11,077,374.24	0.192%	51.194%
133	JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	USD \$11,000,000		10,963,070.47	0.190%	51.384%
134	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$10,180,000		10,731,568.69	0.186%	51.570%
135	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$10,692,000		10,684,466.31	0.185%	51.755%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
136	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$10,625,000		10,596,080.98	0.184%	51.938%
137	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$10,500,000		10,585,116.26	0.183%	52.122%
138	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$10,526,000		10,520,559.32	0.182%	52.304%
139	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$10,000,000		10,432,307.00	0.181%	52.485%
140	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$10,246,000		10,420,215.09	0.181%	52.665%
141	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$10,282,000		10,302,186.55	0.179%	52.844%
142	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$10,000,000		10,163,753.90	0.176%	53.020%
143	SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/3/2020	USD \$10,000,000		10,160,011.30	0.176%	53.196%
144	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$10,138,000		10,144,229.50	0.176%	53.372%
145	KROGER CO SR UNSECURED 04/22 3.4	3.400%	4/15/2022	USD \$10,000,000		10,107,824.50	0.175%	53.547%
146	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €8,200,000		10,093,092.39	0.175%	53.722%
147	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$10,000,000		10,069,806.80	0.175%	53.897%
148	GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	9/15/2020	USD \$10,000,000		10,000,583.70	0.173%	54.070%
149	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$10,000,000		9,989,066.60	0.173%	54.243%
150	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$10,030,000		9,929,532.50	0.172%	54.415%
151	DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	4/19/2022	USD \$10,000,000		9,929,207.40	0.172%	54.587%
152	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €8,000,000		9,926,954.66	0.172%	54.759%
153	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$10,000,000		9,924,919.10	0.172%	54.931%
154	SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	3/9/2022	USD \$10,000,000		9,881,589.60	0.171%	55.102%
155	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$10,000,000		9,875,862.30	0.171%	55.274%
156	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$10,000,000		9,863,711.10	0.171%	55.445%
157	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	1/23/2023	USD \$10,000,000		9,856,960.00	0.171%	55.615%
158	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$9,876,000		9,836,755.34	0.170%	55.786%
159	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$10,000,000		9,834,198.00	0.170%	55.956%
160	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$9,827,000		9,809,448.88	0.170%	56.126%
161	NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	3/9/2021	USD \$10,000,000		9,788,460.00	0.170%	56.296%
162	GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	7/6/2021	USD \$9,759,000		9,764,269.47	0.169%	56.465%
163	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$9,300,000		9,745,699.34	0.169%	56.634%
164	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$10,000,000		9,698,216.00	0.168%	56.802%
165	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$9,683,000		9,694,780.63	0.168%	56.970%
166	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$9,750,000		9,663,452.27	0.167%	57.137%
167	APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$10,000,000		9,630,817.40	0.167%	57.304%
168	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$9,568,000		9,626,869.61	0.167%	57.471%
169	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €7,800,000		9,621,722.15	0.167%	57.638%
170	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6	2.600%	9/20/2022	AUD \$12,000,000		9,610,352.27	0.167%	57.804%
171	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$9,789,000		9,601,020.85	0.166%	57.971%
172	NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	6/14/2019	USD \$9,471,000		9,426,959.85	0.163%	58.134%
173	FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$9,444,000		9,421,635.00	0.163%	58.297%

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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
174	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$9,378,000		9,359,153.88	0.162%	58.460%
175	BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	5/15/2020	USD \$9,273,000		9,280,379.36	0.161%	58.621%
176	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$9,258,000		9,274,340.37	0.161%	58.781%
177	AT+T INC SR UNSECURED 02/21 4.6	4.600%	2/15/2021	USD \$8,793,000		9,197,754.36	0.159%	58.941%
178	EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	9/15/2020	USD \$9,000,000		9,106,578.00	0.158%	59.098%
179	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$9,089,000		9,075,320.78	0.157%	59.256%
180	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$9,066,000		9,067,743.85	0.157%	59.413%
181	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$9,017,000		8,986,427.23	0.156%	59.569%
182	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$8,942,000		8,969,997.58	0.155%	59.724%
183	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$8,942,000		8,922,933.78	0.155%	59.879%
184	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$9,000,000		8,790,821.82	0.152%	60.031%
185	NETAPP INC SR UNSECURED 06/21 3.375	3.375%	6/15/2021	USD \$8,650,000		8,747,131.63	0.152%	60.183%
186	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$8,008,000		8,563,725.49	0.148%	60.331%
187	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$8,500,000		8,520,671.49	0.148%	60.479%
188	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$8,670,000		8,494,236.21	0.147%	60.626%
189	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$8,492,000		8,463,979.54	0.147%	60.773%
190	ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$8,485,000		8,454,279.72	0.147%	60.919%
191	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	4/24/2019	USD \$8,428,000		8,423,406.74	0.146%	61.065%
192	GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	USD \$8,000,000		8,415,770.24	0.146%	61.211%
193	TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	1/15/2021	USD \$7,900,000		8,308,587.37	0.144%	61.355%
194	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$8,361,000		8,235,585.00	0.143%	61.498%
195	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$8,295,000		8,200,398.01	0.142%	61.640%
196	QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	5/20/2020	USD \$8,235,000		8,163,631.37	0.141%	61.781%
197	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$8,143,000		8,063,437.68	0.140%	61.921%
198	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$7,638,000		8,060,740.69	0.140%	62.061%
199	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$10,000,000		8,007,967.48	0.139%	62.199%
200	WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	7/22/2020	USD \$8,000,000		7,991,040.00	0.138%	62.338%
201	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$7,657,000		7,957,302.26	0.138%	62.476%
202	CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/3/2020	USD \$8,000,000		7,939,256.72	0.138%	62.613%
203	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$10,000,000		7,932,195.12	0.137%	62.751%
204	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$10,000,000		7,918,699.19	0.137%	62.888%
205	VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$7,858,000		7,878,378.15	0.137%	63.024%
206	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$7,881,000		7,852,514.99	0.136%	63.161%
207	JERSEY CENTRAL PWR + LT SR UNSECURED 02/19 7.35	7.350%	2/1/2019	USD \$7,492,000		7,827,924.95	0.136%	63.296%
208	EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	USD \$8,000,000		7,819,007.20	0.135%	63.432%
209	LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	2/1/2020	USD \$7,623,000		7,611,466.93	0.132%	63.564%
210	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$7,500,000		7,489,556.03	0.130%	63.693%
211	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$7,500,000		7,487,233.35	0.130%	63.823%



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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>	<b>81.349%</b>	
212	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$7,632,000		7,464,351.82	0.129%	63.953%
213	ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	9/11/2018	USD \$7,409,000		7,403,658.56	0.128%	64.081%
214	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$7,431,000		7,395,979.93	0.128%	64.209%
215	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$7,428,000		7,382,566.27	0.128%	64.337%
216	BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	6/7/2022	USD \$7,350,000		7,373,930.87	0.128%	64.465%
217	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$7,500,000		7,368,554.78	0.128%	64.592%
218	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	USD \$7,000,000		7,348,015.43	0.127%	64.720%
219	AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	3/15/2020	USD \$6,957,000		7,342,524.66	0.127%	64.847%
220	ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	USD \$7,283,000		7,242,927.84	0.126%	64.973%
221	MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/6/2018	USD \$7,227,000		7,203,544.99	0.125%	65.097%
222	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$7,146,000		7,144,574.59	0.124%	65.221%
223	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$7,064,000		7,099,528.67	0.123%	65.344%
224	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$7,000,000		7,021,720.72	0.122%	65.466%
225	RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	3/2/2020	USD \$7,000,000		6,996,990.00	0.121%	65.587%
226	INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	1.875%	6/16/2020	USD \$7,000,000		6,932,471.00	0.120%	65.707%
227	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$6,662,000		6,898,982.13	0.120%	65.827%
228	PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	2/15/2020	USD \$6,873,000		6,861,242.22	0.119%	65.946%
229	PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	USD \$6,831,000		6,842,860.80	0.119%	66.064%
230	LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	7/6/2021	USD \$6,750,000		6,763,680.50	0.117%	66.182%
231	BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/8/2021	USD \$6,750,000		6,718,829.58	0.116%	66.298%
232	ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$6,536,000		6,566,309.78	0.114%	66.412%
233	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	USD \$6,415,000		6,550,772.58	0.114%	66.525%
234	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$6,500,000		6,539,575.58	0.113%	66.639%
235	WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$6,482,000		6,437,492.51	0.112%	66.750%
236	THOMSON REUTERS CORP SR UNSECURED 09/21 3.95	3.950%	9/30/2021	USD \$6,115,000		6,287,691.39	0.109%	66.859%
237	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$6,259,000		6,241,305.68	0.108%	66.967%
238	MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	USD \$6,065,000		6,188,976.30	0.107%	67.075%
239	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$6,103,000		6,093,369.59	0.106%	67.180%
240	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$6,121,000		6,092,086.35	0.106%	67.286%
241	UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$6,079,000		6,056,800.89	0.105%	67.391%
242	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$6,000,000		6,015,540.18	0.104%	67.495%
243	PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	8/15/2019	USD \$6,000,000		5,993,379.96	0.104%	67.599%
244	GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	USD \$6,000,000		5,989,865.34	0.104%	67.703%
245	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$6,000,000		5,984,485.02	0.104%	67.806%
246	DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	5/15/2022	USD \$6,000,000		5,981,624.46	0.104%	67.910%
247	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$6,000,000		5,970,619.32	0.103%	68.013%
248	INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	6/24/2021	USD \$6,000,000		5,949,270.00	0.103%	68.116%
249	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$5,988,000		5,944,221.55	0.103%	68.220%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
250	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$5,942,000		5,938,203.06	0.103%	68.322%
251	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$5,900,000		5,934,202.65	0.103%	68.425%
252	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$5,928,000		5,903,673.98	0.102%	68.528%
253	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$6,000,000		5,886,180.00	0.102%	68.630%
254	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$5,865,000		5,874,813.44	0.102%	68.731%
255	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$5,911,000		5,867,435.93	0.102%	68.833%
256	EUROPEAN INVESTMENT BANK SR UNSECURED 06/20 1.375	1.375%	6/15/2020	USD \$6,000,000		5,865,660.00	0.102%	68.935%
257	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	3/16/2021	USD \$6,000,000		5,850,920.94	0.101%	69.036%
258	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$5,836,000		5,804,777.40	0.101%	69.137%
259	PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	1/15/2022	USD \$5,327,000		5,586,905.66	0.097%	69.234%
260	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,616,000		5,579,823.64	0.097%	69.330%
261	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$5,464,000		5,477,019.78	0.095%	69.425%
262	HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$5,500,000		5,476,095.41	0.095%	69.520%
263	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$5,500,000		5,464,110.36	0.095%	69.615%
264	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$5,400,000		5,418,679.25	0.094%	69.709%
265	HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	3/30/2020	USD \$5,100,000		5,402,814.29	0.094%	69.802%
266	VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	3/15/2019	USD \$5,009,000		5,388,461.70	0.093%	69.896%
267	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$5,370,000		5,347,287.26	0.093%	69.988%
268	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$5,339,000		5,339,408.86	0.093%	70.081%
269	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$5,500,000		5,323,541.74	0.092%	70.173%
270	FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	3/27/2020	USD \$5,365,000		5,320,953.40	0.092%	70.265%
271	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$5,303,000		5,307,135.97	0.092%	70.357%
272	JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	8/15/2021	USD \$4,994,000		5,246,742.49	0.091%	70.448%
273	AMGEN INC SR UNSECURED 06/21 4.1	4.100%	6/15/2021	USD \$5,000,000		5,199,386.35	0.090%	70.538%
274	INTEL CORP SR UNSECURED 10/21 3.3	3.300%	10/1/2021	USD \$5,000,000		5,117,416.45	0.089%	70.627%
275	AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/1/2020	USD \$4,990,000		5,101,309.09	0.088%	70.715%
276	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$4,896,000		5,089,534.72	0.088%	70.804%
277	PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/21 3.5	3.500%	3/15/2021	USD \$5,056,000		5,088,594.97	0.088%	70.892%
278	MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$5,000,000		5,083,005.50	0.088%	70.980%
279	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	USD \$5,055,000		5,062,201.71	0.088%	71.068%
280	BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/20 2.9	2.900%	10/15/2020	USD \$5,000,000		5,055,426.15	0.088%	71.155%
281	AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$5,000,000		5,036,290.10	0.087%	71.242%
282	MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	7/15/2020	USD \$4,928,000		5,034,729.59	0.087%	71.330%
283	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$5,000,000		5,003,290.35	0.087%	71.416%
284	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 06/19 2.5	2.500%	6/15/2019	USD \$5,000,000		4,997,163.05	0.087%	71.503%
285	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$5,000,000		4,995,730.00	0.087%	71.590%
286	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$5,000,000		4,992,726.85	0.087%	71.676%
287	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$5,000,000		4,982,102.95	0.086%	71.762%



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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
288	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$5,000,000		4,963,599.90	0.086%	71.848%
289	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000		4,954,390.25	0.086%	71.934%
290	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$5,000,000		4,945,944.80	0.086%	72.020%
291	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$5,000,000		4,941,167.10	0.086%	72.106%
292	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$5,000,000		4,938,771.85	0.086%	72.191%
293	SWEDBANK AB SR UNSECURED REGS 09/22 0.3	0.300%	9/6/2022	EUR €4,000,000		4,938,358.30	0.086%	72.277%
294	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$5,000,000		4,928,972.75	0.085%	72.362%
295	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$4,900,000		4,899,572.38	0.085%	72.447%
296	MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$4,887,000		4,877,226.00	0.085%	72.532%
297	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	6/1/2021	USD \$5,000,000		4,861,120.75	0.084%	72.616%
298	PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/1/2019	USD \$4,672,000		4,858,988.02	0.084%	72.700%
299	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$4,650,000		4,856,305.25	0.084%	72.784%
300	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$6,000,000		4,855,216.30	0.084%	72.868%
301	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$5,000,000		4,849,039.05	0.084%	72.952%
302	CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	5/9/2022	USD \$4,935,000		4,848,119.37	0.084%	73.036%
303	DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/2/2021	USD \$5,000,000		4,846,485.70	0.084%	73.120%
304	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875	1.875%	4/14/2022	USD \$5,000,000		4,837,920.00	0.084%	73.204%
305	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	1.375%	5/24/2021	USD \$5,000,000		4,823,350.00	0.084%	73.288%
306	PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	7/21/2020	USD \$4,800,000		4,797,477.02	0.083%	73.371%
307	L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	7/21/2021	USD \$5,000,000		4,796,270.00	0.083%	73.454%
308	VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	3/16/2021	USD \$4,525,000		4,744,786.40	0.082%	73.536%
309	COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	9/15/2020	USD \$4,591,000		4,689,131.16	0.081%	73.618%
310	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$4,473,000		4,677,184.44	0.081%	73.699%
311	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$4,634,000		4,650,975.78	0.081%	73.779%
312	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$4,553,000		4,619,360.02	0.080%	73.859%
313	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$4,632,000		4,616,901.35	0.080%	73.939%
314	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$4,471,000		4,612,482.69	0.080%	74.019%
315	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$4,650,000		4,610,820.82	0.080%	74.099%
316	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$4,570,000		4,553,247.16	0.079%	74.178%
317	21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	5.650%	8/15/2020	USD \$4,210,000		4,509,984.73	0.078%	74.256%
318	SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/5/2020	USD \$4,500,000		4,491,269.06	0.078%	74.334%
319	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$4,500,000		4,469,614.88	0.077%	74.411%
320	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$4,471,000		4,466,981.69	0.077%	74.489%
321	FISERV INC SR UNSECURED 06/20 2.7	2.700%	6/1/2020	USD \$4,460,000		4,464,901.63	0.077%	74.566%
322	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$4,471,000		4,458,803.60	0.077%	74.644%
323	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$4,471,000		4,454,829.64	0.077%	74.721%
324	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €3,000,000		4,435,915.55	0.077%	74.798%
325	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$4,450,000		4,406,126.25	0.076%	74.874%

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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
326	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €3,496,000		4,351,308.90	0.075%	74.949%
327	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$4,264,000		4,321,055.86	0.075%	75.024%
328	FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	2/1/2020	USD \$4,340,000		4,319,461.73	0.075%	75.099%
329	INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$4,303,000		4,299,841.60	0.075%	75.174%
330	BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$4,255,000		4,268,573.45	0.074%	75.248%
331	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$4,247,000		4,235,247.83	0.073%	75.321%
332	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$4,184,000		4,166,562.01	0.072%	75.393%
333	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$4,000,000		4,147,421.72	0.072%	75.465%
334	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$3,933,000		4,146,329.54	0.072%	75.537%
335	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000		4,143,602.40	0.072%	75.609%
336	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$4,144,000		4,140,662.13	0.072%	75.680%
337	WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	9/15/2022	USD \$4,127,000		4,092,883.33	0.071%	75.751%
338	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €3,000,000		4,092,573.67	0.071%	75.822%
339	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$4,083,000		4,072,237.54	0.071%	75.893%
340	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$5,000,000		4,065,231.91	0.070%	75.963%
341	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	USD \$4,000,000		4,043,083.96	0.070%	76.033%
342	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$5,000,000		4,029,522.89	0.070%	76.103%
343	BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	6/23/2020	USD \$4,024,000		4,029,244.52	0.070%	76.173%
344	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$4,024,000		4,024,466.78	0.070%	76.243%
345	XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	3/15/2021	USD \$4,070,000		4,022,989.14	0.070%	76.313%
346	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$4,011,000		4,014,805.76	0.070%	76.382%
347	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$4,000,000		4,003,393.92	0.069%	76.451%
348	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$4,000,000		3,961,301.40	0.069%	76.520%
349	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	7/8/2019	USD \$3,774,000		3,960,795.79	0.069%	76.589%
350	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$4,000,000		3,960,678.04	0.069%	76.657%
351	AT+T INC SR UNSECURED 02/19 5.8	5.800%	2/15/2019	USD \$3,751,000		3,882,543.22	0.067%	76.725%
352	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$3,845,000		3,851,949.80	0.067%	76.791%
353	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$3,645,000		3,796,360.41	0.066%	76.857%
354	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$3,756,000		3,765,614.87	0.065%	76.922%
355	XILINX INC SR UNSECURED 03/19 2.125	2.125%	3/15/2019	USD \$3,769,000		3,752,101.39	0.065%	76.988%
356	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$3,720,000		3,702,696.94	0.064%	77.052%
357	PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	USD \$3,363,000		3,694,591.09	0.064%	77.116%
358	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$3,715,000		3,687,231.12	0.064%	77.180%
359	AT+T INC SR UNSECURED 02/18 5.5	5.500%	2/1/2018	USD \$3,645,000		3,645,000.00	0.063%	77.243%
360	COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	4/1/2018	USD \$3,593,000		3,588,797.41	0.062%	77.305%
361	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €2,500,000		3,560,534.86	0.062%	77.367%
362	GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/3/2021	EUR €2,463,000		3,510,276.12	0.061%	77.427%
363	LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	2/15/2020	USD \$3,215,000		3,436,321.60	0.060%	77.487%

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<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
364	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$3,432,000		3,413,310.01	0.059%	77.546%
365	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €2,750,000		3,406,617.15	0.059%	77.605%
366	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$3,395,000		3,391,649.78	0.059%	77.664%
367	CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	USD \$3,383,000		3,381,503.46	0.059%	77.723%
368	VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	USD \$3,297,000		3,286,210.93	0.057%	77.780%
369	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$3,143,000		3,177,698.72	0.055%	77.835%
370	E.I. DU PONT DE NEMOURS SR UNSECURED 04/21 4.25	4.250%	4/1/2021	USD \$3,035,000		3,173,953.62	0.055%	77.890%
371	ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	5/27/2020	USD \$3,000,000		3,095,480.55	0.054%	77.943%
372	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$3,000,000		3,043,974.51	0.053%	77.996%
373	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$2,865,000		3,035,966.04	0.053%	78.049%
374	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	3/1/2021	USD \$3,000,000		3,001,921.38	0.052%	78.101%
375	AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	9/28/2020	USD \$3,000,000		3,000,305.91	0.052%	78.153%
376	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	3/1/2022	USD \$2,967,000		2,997,722.96	0.052%	78.205%
377	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$3,000,000		2,990,159.79	0.052%	78.256%
378	ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	5/1/2020	USD \$2,825,000		2,989,956.92	0.052%	78.308%
379	BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	5/24/2021	USD \$2,850,000		2,985,233.44	0.052%	78.360%
380	CORNING INC SR UNSECURED 08/20 4.25	4.250%	8/15/2020	USD \$2,850,000		2,953,808.83	0.051%	78.411%
381	MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	7/15/2021	USD \$3,000,000		2,913,904.35	0.050%	78.462%
382	RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$2,902,000		2,901,993.47	0.050%	78.512%
383	MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	3/1/2019	USD \$2,835,000		2,847,484.49	0.049%	78.561%
384	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$2,824,000		2,809,357.81	0.049%	78.610%
385	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$2,780,000		2,807,417.06	0.049%	78.659%
386	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £2,000,000		2,801,550.48	0.049%	78.707%
387	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$2,778,000		2,771,849.23	0.048%	78.755%
388	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €2,200,000		2,733,998.72	0.047%	78.803%
389	STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$2,692,000		2,729,074.76	0.047%	78.850%
390	CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	7.250%	5/15/2019	USD \$2,576,000		2,724,934.69	0.047%	78.897%
391	AETNA INC SR UNSECURED 03/19 2.2	2.200%	3/15/2019	USD \$2,696,000		2,688,981.83	0.047%	78.944%
392	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$2,683,000		2,675,459.62	0.046%	78.990%
393	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$2,675,000		2,662,262.80	0.046%	79.036%
394	LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	6/1/2021	USD \$2,500,000		2,645,848.43	0.046%	79.082%
395	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €2,080,000		2,627,889.53	0.046%	79.128%
396	APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/1/2020	USD \$2,590,000		2,598,202.32	0.045%	79.173%
397	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$3,200,000		2,596,467.53	0.045%	79.218%
398	LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	USD \$2,490,000		2,549,784.90	0.044%	79.262%
399	ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	9/15/2020	USD \$2,490,000		2,495,957.18	0.043%	79.305%
400	INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	6/15/2018	USD \$2,490,000		2,482,131.05	0.043%	79.348%
401	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$2,500,000		2,480,778.68	0.043%	79.391%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
402	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	9/19/2021	USD \$2,535,000		2,454,336.30	0.043%	79.434%
403	FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	8/15/2021	USD \$2,500,000		2,439,450.33	0.042%	79.476%
404	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$2,500,000		2,419,752.35	0.042%	79.518%
405	BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	5/15/2019	USD \$2,309,000		2,398,393.35	0.042%	79.559%
406	INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	3/15/2019	USD \$2,236,000		2,346,000.31	0.041%	79.600%
407	BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	USD \$2,193,000		2,298,347.49	0.040%	79.640%
408	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,236,000		2,226,168.84	0.039%	79.678%
409	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €1,750,000		2,199,049.59	0.038%	79.717%
410	UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	2/15/2021	USD \$2,040,000		2,151,308.97	0.037%	79.754%
411	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$2,057,000		2,048,342.75	0.035%	79.789%
412	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$2,000,000		2,024,641.32	0.035%	79.824%
413	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$2,000,000		1,997,728.24	0.035%	79.859%
414	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$2,000,000		1,992,979.68	0.035%	79.894%
415	CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$1,942,000		1,944,757.41	0.034%	79.927%
416	NORDEA BANK AB 05/18 1.625	1.625%	5/15/2018	USD \$1,923,000		1,921,731.94	0.033%	79.961%
417	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$1,930,000		1,914,224.06	0.033%	79.994%
418	ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	3/1/2019	USD \$1,788,000		1,905,430.58	0.033%	80.027%
419	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$1,788,000		1,876,567.08	0.033%	80.059%
420	PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	6/21/2020	USD \$1,700,000		1,806,860.83	0.031%	80.091%
421	VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	6/10/2019	USD \$1,732,000		1,797,803.46	0.031%	80.122%
422	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$1,830,000		1,795,542.18	0.031%	80.153%
423	AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	7/15/2020	USD \$1,690,000		1,781,617.65	0.031%	80.184%
424	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$1,788,000		1,779,453.36	0.031%	80.215%
425	TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	USD \$1,779,000		1,777,189.99	0.031%	80.245%
426	APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$1,782,000		1,766,609.40	0.031%	80.276%
427	EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$1,755,000		1,754,486.00	0.030%	80.306%
428	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$1,770,000		1,747,273.84	0.030%	80.337%
429	EBAY INC SR UNSECURED 03/22 3.8	3.800%	3/9/2022	USD \$1,636,000		1,680,720.19	0.029%	80.366%
430	CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	USD \$1,672,000		1,672,250.62	0.029%	80.395%
431	DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	2/13/2019	USD \$1,650,000		1,648,878.26	0.029%	80.423%
432	LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	8/17/2020	USD \$1,600,000		1,598,647.68	0.028%	80.451%
433	MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	4/16/2019	USD \$1,575,000		1,574,441.76	0.027%	80.478%
434	EXELON CORP SR UNSECURED 04/21 2.45	2.450%	4/15/2021	USD \$1,560,000		1,536,889.29	0.027%	80.505%
435	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$1,484,000		1,513,714.52	0.026%	80.531%
436	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$1,500,000		1,498,113.02	0.026%	80.557%
437	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$1,484,000		1,492,904.15	0.026%	80.583%
438	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$1,500,000		1,488,212.28	0.026%	80.609%
439	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$1,399,000		1,403,610.52	0.024%	80.633%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
440	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	4/1/2019	USD \$1,348,000		1,389,178.89	0.024%	80.657%
441	LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	6/24/2021	USD \$1,270,000		1,346,311.38	0.023%	80.681%
442	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$1,289,000		1,341,927.60	0.023%	80.704%
443	MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$1,314,000		1,317,273.88	0.023%	80.727%
444	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$1,315,000		1,305,194.33	0.023%	80.749%
445	DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	9/18/2022	USD \$1,250,000		1,300,863.70	0.023%	80.772%
446	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$1,250,000		1,299,238.11	0.023%	80.794%
447	GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$1,198,000		1,264,423.28	0.022%	80.816%
448	KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	3/15/2022	USD \$1,218,000		1,252,399.80	0.022%	80.838%
449	UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	2/15/2019	USD \$1,189,000		1,188,770.06	0.021%	80.859%
450	CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	8/15/2020	USD \$1,000,000		1,071,214.00	0.019%	80.877%
451	TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	5.877%	7/15/2019	USD \$1,000,000		1,046,362.19	0.018%	80.895%
452	COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$1,020,000		1,039,729.53	0.018%	80.913%
453	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$1,000,000		1,038,041.89	0.018%	80.931%
454	INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/1/2020	USD \$1,000,000		1,036,446.16	0.018%	80.949%
455	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	1/14/2020	USD \$1,025,000		1,027,238.49	0.018%	80.967%
456	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$1,000,000		1,023,492.25	0.018%	80.985%
457	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$1,035,000		1,021,884.77	0.018%	81.002%
458	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$1,000,000		1,001,080.70	0.017%	81.020%
459	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		999,409.35	0.017%	81.037%
460	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$1,000,000		998,727.97	0.017%	81.054%
461	MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	3/6/2020	USD \$1,000,000		995,620.70	0.017%	81.072%
462	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		992,124.70	0.017%	81.089%
463	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$950,000		952,506.14	0.017%	81.105%
464	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €750,000		947,426.89	0.016%	81.122%
465	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$939,000		941,537.37	0.016%	81.138%
466	JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	USD \$894,000		936,389.00	0.016%	81.154%
467	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$900,000		916,239.92	0.016%	81.170%
468	BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	USD \$889,000		890,832.94	0.015%	81.186%
469	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$828,000		833,838.88	0.014%	81.200%
470	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	1/15/2020	USD \$747,000		736,797.06	0.013%	81.213%
471	HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$700,000		731,116.70	0.013%	81.226%
472	PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	8/23/2021	USD \$706,000		726,138.47	0.013%	81.238%
473	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	USD \$679,000		679,217.28	0.012%	81.250%
474	PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	4/7/2021	USD \$620,000		673,163.57	0.012%	81.262%
475	DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	9/15/2019	USD \$586,000		609,055.60	0.011%	81.272%
476	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$550,000		573,124.39	0.010%	81.282%
477	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	2/1/2021	USD \$542,000		563,280.34	0.010%	81.292%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>4,694,229,651.32</b>		<b>81.349%</b>
478	MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	7/25/2019	USD \$530,000		528,836.95	0.009%	81.301%
479	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$502,000		497,420.66	0.009%	81.310%
480	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$480,000		476,521.42	0.008%	81.318%
481	AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	1/30/2019	USD \$452,000		453,292.04	0.008%	81.326%
482	ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$447,000		446,505.02	0.008%	81.333%
483	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €325,000		401,787.15	0.007%	81.340%
484	APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$200,000		205,660.59	0.004%	81.344%
485	PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	6/1/2020	USD \$200,000		198,745.41	0.003%	81.347%
486	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$74,000		78,091.03	0.001%	81.349%
487	COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	USD \$2,000		1,979.35	0.000%	81.349%
<b>Currency Forward Contract</b>						<b>-21,281,825.02</b>		<b>-0.369%</b>
488	AUD180424		4/24/2018	-119,766,864	96,492,754.80	182,171.55	0.003%	81.352%
489	GBP180419		4/19/2018	-2,000,341	2,848,720.27	-43,003.98	-0.001%	81.351%
490	CAD180420		4/20/2018	-122,460,140	99,652,891.86	-1,278,904.53	-0.022%	81.329%
491	EUR180417		4/17/2018	-122,473,051	152,812,908.69	-2,296,774.55	-0.040%	81.289%
492	EUR180404		4/4/2018	-95,974,630	119,646,100.15	-2,505,467.11	-0.043%	81.246%
493	SEK180328		3/28/2018	-653,240,954	83,209,352.95	-2,792,848.90	-0.048%	81.197%
494	SEK180409		4/9/2018	-621,508,763	79,234,504.97	-2,835,298.99	-0.049%	81.148%
495	SEK180406		4/6/2018	-620,000,000	79,026,064.84	-2,837,376.92	-0.049%	81.099%
496	SEK180329		3/29/2018	-669,394,756	85,273,278.43	-2,878,149.21	-0.050%	81.049%
497	EUR180326		3/26/2018	-119,368,888	148,716,147.34	-3,996,172.38	-0.069%	80.980%
<b>Sovereign Bond</b>						<b>1,097,550,021.49</b>		<b>19.020%</b>
498	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr1,085,000,000		158,318,655.06	2.744%	83.724%
499	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr903,000,000		113,223,541.80	1.962%	85.686%
500	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €50,800,000		69,434,561.02	1.203%	86.889%
501	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$59,530,000		59,006,177.08	1.023%	87.911%
502	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$53,000,000		54,238,026.47	0.940%	88.851%
503	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr360,000,000		46,873,234.43	0.812%	89.664%
504	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$40,718,000		40,126,087.32	0.695%	90.359%
505	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €26,900,000		33,252,807.83	0.576%	90.935%
506	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$30,000,000		29,509,530.00	0.511%	91.447%
507	ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$28,000,000		29,128,010.24	0.505%	91.951%
508	BUONI POLIENNALI DEL TES BONDS 09/22 1.45	1.450%	9/15/2022	EUR €21,500,000		27,528,819.47	0.477%	92.429%
509	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	3/22/2021	USD \$25,435,000		24,963,714.89	0.433%	92.861%
510	KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	3/15/2018	USD \$24,908,000		24,889,518.26	0.431%	93.292%
511	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$25,000,000		24,590,425.00	0.426%	93.719%
512	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$25,000,000		23,962,890.50	0.415%	94.134%
513	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$23,450,000		23,101,720.60	0.400%	94.534%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>1,097,550,021.49</b>		<b>19.020%</b>
514	WESTERN AUST TREAS CORP LOCAL GOVT G 10/22 2.75	2.750%	10/20/2022	AUD \$27,000,000		21,829,936.75	0.378%	94.913%
515	MANITOBA (PROVINCE OF) UNSECURED 09/22 2.1	2.100%	9/6/2022	USD \$20,000,000		19,319,991.60	0.335%	95.247%
516	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$17,884,000		17,770,150.46	0.308%	95.555%
517	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	4/17/2020	USD \$17,000,000		16,831,700.00	0.292%	95.847%
518	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$19,000,000		15,914,276.42	0.276%	96.123%
519	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$20,000,000		15,889,105.69	0.275%	96.398%
520	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$20,000,000		15,732,682.93	0.273%	96.671%
521	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$20,000,000		15,610,569.11	0.271%	96.941%
522	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$15,000,000		14,768,379.15	0.256%	97.197%
523	PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$15,000,000		14,682,345.00	0.254%	97.452%
524	KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	2/10/2021	USD \$15,000,000		14,596,770.00	0.253%	97.705%
525	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$12,800,000		12,264,707.07	0.213%	97.917%
526	PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	8/25/2021	USD \$10,000,000		10,011,467.50	0.173%	98.091%
527	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$10,000,000		9,901,341.40	0.172%	98.262%
528	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	3/15/2022	USD \$10,000,000		9,872,900.00	0.171%	98.433%
529	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$10,000,000		9,817,440.00	0.170%	98.603%
530	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$10,000,000		9,723,395.10	0.169%	98.772%
531	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$9,471,000		9,421,788.68	0.163%	98.935%
532	KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	3/15/2018	USD \$8,303,000		8,298,018.20	0.144%	99.079%
533	TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	USD \$8,303,000		8,297,686.08	0.144%	99.223%
534	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	9/21/2021	USD \$7,500,000		7,171,267.50	0.124%	99.347%
535	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	9/12/2018	USD \$6,886,000		6,890,820.20	0.119%	99.467%
536	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	4/17/2018	USD \$5,755,000		5,747,679.64	0.100%	99.566%
537	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €4,000,000		4,949,393.19	0.086%	99.652%
538	ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	5/18/2022	USD \$5,000,000		4,888,467.50	0.085%	99.737%
539	FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$5,000,000		4,858,640.00	0.084%	99.821%
540	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	3/6/2019	USD \$4,472,000		4,452,180.10	0.077%	99.898%
541	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$3,800,000		3,740,112.00	0.065%	99.963%
542	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €1,750,000		2,149,090.25	0.037%	100.000%
<b>Total</b>						<b>5,770,497,847.79</b>		<b>100.00%</b>