

# DFA Intermediate-Term Extended Quality Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	03/15/2032	\$26,373,000	\$36,925,553	2.137%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$23,000,000	\$31,398,593	1.817%
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$18,000,000	\$26,025,468	1.506%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$17,628,000	\$24,259,089	1.404%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$19,682,000	\$20,149,307	1.166%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	05/18/2026	\$18,373,000	\$18,192,760	1.053%
MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	02/06/2027	\$15,500,000	\$16,173,085	0.936%
BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	03/15/2027	\$15,000,000	\$15,444,056	0.894%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	01/10/2027	\$14,790,000	\$15,397,349	0.891%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	05/17/2027	\$14,278,000	\$14,603,755	0.845%
JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	03/01/2026	\$14,500,000	\$14,335,037	0.830%
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	03/01/2026	\$13,686,000	\$14,084,878	0.815%
CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	05/16/2026	\$13,500,000	\$13,647,613	0.790%
COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	05/21/2025	\$13,000,000	\$13,507,797	0.782%
EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	03/15/2024	\$12,692,000	\$13,285,839	0.769%
FREDDIE MAC BONDS 09/29 6.75	6.750%	09/15/2029	\$8,814,000	\$12,639,901	0.731%
ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	07/17/2027	\$12,000,000	\$12,238,833	0.708%
PFIZER INC SR UNSECURED 06/26 2.75	2.750%	06/03/2026	\$11,540,000	\$11,523,639	0.667%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$7,625,000	\$10,406,182	0.602%

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WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	08/19/2026	\$10,595,000	\$10,377,257	0.601%
UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$9,500,000	\$10,077,415	0.583%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$10,000,000	\$10,058,774	0.582%
ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	03/15/2025	\$9,592,000	\$10,030,093	0.580%
ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	05/14/2025	\$9,500,000	\$9,819,849	0.568%
SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	07/15/2026	\$9,695,000	\$9,809,177	0.568%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	08/08/2026	\$10,000,000	\$9,734,483	0.563%
MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	01/30/2026	\$9,000,000	\$9,474,303	0.548%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	07/17/2025	\$9,000,000	\$9,416,829	0.545%
UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/05/2025	\$9,000,000	\$9,352,588	0.541%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$9,730,000	\$9,339,985	0.540%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/08/2024	\$8,831,000	\$9,117,614	0.528%
CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	06/15/2027	\$9,000,000	\$9,108,558	0.527%
UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	01/15/2025	\$8,761,000	\$9,103,876	0.527%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$9,000,000	\$9,024,730	0.522%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$8,534,000	\$8,939,777	0.517%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	05/10/2026	\$8,750,000	\$8,798,769	0.509%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$8,617,000	\$8,780,310	0.508%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	05/03/2027	\$8,500,000	\$8,686,873	0.503%
PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	\$8,497,000	\$8,652,558	0.501%
STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	\$8,276,000	\$8,644,988	0.500%
LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	03/09/2025	\$8,425,000	\$8,590,063	0.497%
BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	09/15/2025	\$8,000,000	\$8,549,710	0.495%
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	\$8,300,000	\$8,492,282	0.491%
DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	01/18/2031	\$5,588,000	\$8,419,646	0.487%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	02/01/2026	\$8,000,000	\$8,334,495	0.482%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$8,000,000	\$8,286,535	0.480%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	07/15/2025	\$8,000,000	\$8,265,759	0.478%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$7,797,000	\$8,256,737	0.478%
AT+T INC SR UNSECURED 05/25 3.4	3.400%	05/15/2025	\$8,182,000	\$8,127,503	0.470%
ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	05/15/2030	\$7,966,000	\$8,109,986	0.469%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	01/11/2027	\$7,709,000	\$7,985,384	0.462%
TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	09/15/2030	\$5,475,000	\$7,804,774	0.452%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$7,164,000	\$7,657,914	0.443%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$7,000,000	\$7,628,379	0.441%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$7,166,000	\$7,553,778	0.437%

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AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	\$7,090,000	\$7,508,426	0.434%
HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	\$7,042,000	\$7,475,297	0.433%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$6,830,000	\$7,434,520	0.430%
GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	04/01/2024	\$6,998,000	\$7,433,121	0.430%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	09/12/2026	\$7,600,000	\$7,429,457	0.430%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$7,000,000	\$7,406,983	0.429%
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	05/20/2025	\$7,026,000	\$7,284,106	0.422%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$5,114,000	\$7,218,413	0.418%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$7,000,000	\$7,196,226	0.416%
MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	06/15/2026	\$7,000,000	\$7,131,236	0.413%
PROCTER + GAMBLE CO/THE SR UNSECURED 08/27 2.85	2.850%	08/11/2027	\$7,000,000	\$7,103,025	0.411%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	05/15/2024	\$6,738,000	\$7,091,153	0.410%
GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	\$4,960,000	\$7,023,291	0.406%
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	01/16/2027	\$7,000,000	\$6,975,683	0.404%
ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	03/29/2027	\$6,550,000	\$6,872,589	0.398%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$6,741,000	\$6,793,804	0.393%
ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	03/15/2025	\$6,870,000	\$6,785,769	0.393%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	03/03/2024	\$6,346,000	\$6,729,461	0.389%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$5,970,000	\$6,627,749	0.384%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$6,299,000	\$6,606,043	0.382%
MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	02/06/2025	\$6,527,000	\$6,564,446	0.380%
EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	04/01/2025	\$6,478,000	\$6,498,008	0.376%
WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	06/15/2025	\$6,200,000	\$6,475,181	0.375%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$6,017,000	\$6,469,967	0.374%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$5,993,000	\$6,367,601	0.368%
CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	04/27/2025	\$6,231,000	\$6,338,683	0.367%
PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	\$6,115,000	\$6,304,939	0.365%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$6,064,000	\$6,251,151	0.362%
HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	07/28/2025	\$5,980,000	\$6,226,850	0.360%
STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/01/2025	\$6,000,000	\$6,214,292	0.360%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	02/15/2026	\$6,000,000	\$6,197,836	0.359%
GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	08/15/2026	\$6,500,000	\$6,192,053	0.358%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$5,878,000	\$6,186,430	0.358%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$5,961,000	\$6,139,171	0.355%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/01/2025	\$5,750,000	\$6,136,112	0.355%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$5,850,000	\$6,128,432	0.355%

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BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	03/16/2025	\$6,080,000	\$6,119,307	0.354%
CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	04/15/2024	\$5,678,000	\$6,062,078	0.351%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$5,987,000	\$6,058,383	0.351%
APPLE INC SR UNSECURED 06/27 3	3.000%	06/20/2027	\$6,000,000	\$6,039,130	0.349%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	\$5,797,000	\$6,028,593	0.349%
HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	06/23/2024	\$5,760,000	\$5,989,084	0.347%
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	\$5,850,000	\$5,982,987	0.346%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/01/2022	\$6,068,000	\$5,936,229	0.344%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$5,781,000	\$5,912,254	0.342%
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	02/01/2025	\$5,741,000	\$5,893,340	0.341%
CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$5,750,000	\$5,866,523	0.339%
LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	04/01/2026	\$5,500,000	\$5,770,204	0.334%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$5,360,000	\$5,702,479	0.330%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$5,333,000	\$5,679,054	0.329%
TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	04/10/2024	\$5,288,000	\$5,653,818	0.327%
KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/01/2030	\$4,000,000	\$5,631,383	0.326%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	03/15/2026	\$5,000,000	\$5,617,246	0.325%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	08/01/2025	\$5,503,000	\$5,606,650	0.324%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$5,261,000	\$5,591,668	0.324%
IBM CORP SR UNSECURED 02/24 3.625	3.625%	02/12/2024	\$5,288,000	\$5,567,662	0.322%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$4,363,000	\$5,564,257	0.322%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$5,400,000	\$5,487,427	0.318%
ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	08/11/2026	\$5,613,000	\$5,449,023	0.315%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$5,500,000	\$5,437,086	0.315%
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$5,280,000	\$5,422,303	0.314%
BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	08/15/2026	\$5,578,000	\$5,405,194	0.313%
CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	08/12/2024	\$5,243,000	\$5,402,250	0.313%
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	\$5,000,000	\$5,359,321	0.310%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,000,000	\$5,258,526	0.304%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	01/15/2026	\$5,000,000	\$5,246,270	0.304%
FANNIE MAE NOTES 01/30 7.125	7.125%	01/15/2030	\$3,526,000	\$5,233,000	0.303%
JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	03/15/2025	\$5,000,000	\$5,186,723	0.300%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$4,942,000	\$5,175,365	0.299%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	01/14/2026	\$5,000,000	\$5,156,287	0.298%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$4,820,000	\$5,102,570	0.295%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	01/11/2027	\$5,000,000	\$5,092,712	0.295%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
APPLE INC SR UNSECURED 05/24 3.45	3.450%	05/06/2024	\$4,814,000	\$5,073,431	0.294%
PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	07/17/2025	\$4,721,000	\$5,011,715	0.290%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$5,000,000	\$4,946,143	0.286%
VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376	3.376%	02/15/2025	\$4,916,000	\$4,918,971	0.285%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$4,583,000	\$4,837,854	0.280%
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	06/03/2024	\$4,583,000	\$4,782,546	0.277%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$4,502,000	\$4,772,553	0.276%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$3,596,000	\$4,761,931	0.276%
CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	03/10/2025	\$4,689,000	\$4,749,504	0.275%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$4,596,000	\$4,718,964	0.273%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$4,513,000	\$4,612,969	0.267%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	\$4,200,000	\$4,586,747	0.265%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/15/2025	\$3,984,000	\$4,579,064	0.265%
APPLE INC SR UNSECURED 05/27 3.2	3.200%	05/11/2027	\$4,405,000	\$4,504,572	0.261%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$4,331,000	\$4,499,058	0.260%
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	05/13/2024	\$4,287,000	\$4,497,790	0.260%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$4,550,000	\$4,496,815	0.260%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$4,358,000	\$4,487,671	0.260%
INGERSOLL RAND LUX FINAN COMPANY GUAR 11/24 3.55	3.550%	11/01/2024	\$4,280,000	\$4,466,721	0.258%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$4,288,000	\$4,461,870	0.258%
PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	02/23/2025	\$4,407,000	\$4,460,437	0.258%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	03/15/2027	\$4,412,000	\$4,411,846	0.255%
WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	7.950%	02/15/2031	\$3,112,000	\$4,411,516	0.255%
CBS CORP COMPANY GUAR 01/27 2.9	2.900%	01/15/2027	\$4,600,000	\$4,408,191	0.255%
CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	03/19/2025	\$4,229,000	\$4,347,358	0.252%
HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	03/08/2026	\$4,000,000	\$4,316,994	0.250%
HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/01/2024	\$4,074,000	\$4,309,176	0.249%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$4,106,000	\$4,279,212	0.248%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	03/11/2026	\$4,000,000	\$4,277,983	0.248%
HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	\$4,124,000	\$4,260,492	0.247%
DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/01/2025	\$4,000,000	\$4,239,707	0.245%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	03/01/2026	\$4,000,000	\$4,225,091	0.244%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	03/09/2026	\$4,000,000	\$4,215,638	0.244%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	03/15/2025	\$4,263,000	\$4,192,441	0.243%
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	\$4,000,000	\$4,183,028	0.242%
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	04/01/2026	\$4,000,000	\$4,179,863	0.242%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CA INC SR UNSECURED 03/27 4.7	4.700%	03/15/2027	\$3,900,000	\$4,146,407	0.240%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$4,007,000	\$4,139,430	0.240%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	04/06/2027	\$4,000,000	\$4,100,411	0.237%
ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	3.000%	11/10/2025	\$4,000,000	\$4,066,991	0.235%
COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	03/01/2026	\$4,000,000	\$4,043,666	0.234%
COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	05/25/2027	\$4,000,000	\$4,040,933	0.234%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$3,779,000	\$4,028,612	0.233%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$3,763,000	\$4,021,766	0.233%
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	09/08/2024	\$3,950,000	\$3,965,675	0.229%
INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	01/12/2024	\$3,526,000	\$3,916,384	0.227%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$3,904,000	\$3,874,183	0.224%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$4,000,000	\$3,790,918	0.219%
PFIZER INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$3,526,000	\$3,732,842	0.216%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$3,596,000	\$3,717,649	0.215%
ASSURANT INC SR UNSECURED 03/23 4	4.000%	03/15/2023	\$3,526,000	\$3,699,995	0.214%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$3,551,000	\$3,698,547	0.214%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$3,526,000	\$3,696,986	0.214%
AMGEN INC SR UNSECURED 05/24 3.625	3.625%	05/22/2024	\$3,526,000	\$3,685,794	0.213%
KROGER CO COMPANY GUAR 04/31 7.5	7.500%	04/01/2031	\$2,725,000	\$3,674,077	0.213%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$3,526,000	\$3,670,103	0.212%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/15/2024	\$3,173,000	\$3,651,990	0.211%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$3,491,000	\$3,634,426	0.210%
WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	09/17/2025	\$3,526,000	\$3,631,971	0.210%
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/01/2024	\$3,500,000	\$3,564,413	0.206%
ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/01/2024	\$3,335,000	\$3,552,848	0.206%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$3,526,000	\$3,533,785	0.204%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	05/06/2024	\$3,349,000	\$3,529,123	0.204%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$3,410,000	\$3,520,291	0.204%
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	\$3,356,000	\$3,497,360	0.202%
BOEING CO SR UNSECURED 03/25 2.5	2.500%	03/01/2025	\$3,526,000	\$3,493,803	0.202%
NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/01/2026	\$3,600,000	\$3,490,469	0.202%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	03/01/2027	\$3,500,000	\$3,479,073	0.201%
LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	03/15/2026	\$3,205,000	\$3,455,745	0.200%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$3,330,000	\$3,417,500	0.198%
ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	05/15/2025	\$3,349,000	\$3,411,696	0.197%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$3,210,000	\$3,371,578	0.195%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$3,190,500	\$3,270,653	0.189%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/03/2025	\$3,000,000	\$3,263,828	0.189%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/03/2026	\$3,173,000	\$3,222,870	0.187%
JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	01/15/2027	\$3,000,000	\$3,201,990	0.185%
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	03/15/2025	\$3,023,000	\$3,136,826	0.182%
MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	01/27/2026	\$3,000,000	\$3,135,996	0.181%
AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$3,133,000	\$3,128,196	0.181%
DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	01/13/2026	\$3,000,000	\$3,116,049	0.180%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$2,108,000	\$3,114,903	0.180%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/26 4.375	4.375%	03/15/2026	\$3,000,000	\$3,113,630	0.180%
CSX CORP SR UNSECURED 08/24 3.4	3.400%	08/01/2024	\$3,000,000	\$3,104,320	0.180%
WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	09/15/2025	\$3,000,000	\$3,100,860	0.179%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	04/01/2025	\$3,000,000	\$3,048,278	0.176%
GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$3,000,000	\$3,046,044	0.176%
PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	06/08/2026	\$3,000,000	\$3,044,119	0.176%
EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	06/01/2025	\$2,926,000	\$3,032,266	0.175%
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$2,820,000	\$3,025,849	0.175%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$2,861,000	\$2,992,380	0.173%
MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	06/15/2027	\$2,950,000	\$2,979,834	0.172%
ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	07/15/2026	\$3,000,000	\$2,948,679	0.171%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$2,820,000	\$2,946,403	0.171%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$2,000,000	\$2,897,894	0.168%
CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	\$2,800,000	\$2,897,654	0.168%
AMGEN INC SR UNSECURED 08/26 2.6	2.600%	08/19/2026	\$3,000,000	\$2,885,269	0.167%
PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$2,000,000	\$2,881,565	0.167%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$2,700,000	\$2,838,898	0.164%
CELGENE CORP SR UNSECURED 08/23 4	4.000%	08/15/2023	\$2,627,000	\$2,833,929	0.164%
GATX CORP SR UNSECURED 03/25 3.25	3.250%	03/30/2025	\$2,820,000	\$2,825,021	0.163%
SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	03/15/2024	\$2,563,000	\$2,806,885	0.162%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$2,763,000	\$2,799,851	0.162%
PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	06/01/2023	\$2,676,000	\$2,777,318	0.161%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	06/15/2025	\$2,115,000	\$2,754,284	0.159%
APPLE INC SR UNSECURED 02/25 2.5	2.500%	02/09/2025	\$2,763,000	\$2,729,199	0.158%
LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	07/15/2024	\$2,609,000	\$2,708,561	0.157%
WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	01/15/2030	\$1,885,000	\$2,697,869	0.156%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$2,468,000	\$2,617,186	0.151%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	04/22/2024	\$2,468,000	\$2,612,972	0.151%
3M COMPANY SR UNSECURED 02/28 6.375	6.375%	02/15/2028	\$2,000,000	\$2,600,784	0.151%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$2,468,000	\$2,592,949	0.150%
WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	05/01/2025	\$2,468,000	\$2,588,266	0.150%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	08/17/2026	\$2,080,000	\$2,587,976	0.150%
MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	\$2,468,000	\$2,579,493	0.149%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$2,468,000	\$2,551,259	0.148%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$2,468,000	\$2,529,191	0.146%
ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	01/12/2028	\$2,500,000	\$2,523,357	0.146%
JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	03/15/2024	\$2,327,000	\$2,493,563	0.144%
LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	03/01/2025	\$2,468,000	\$2,490,399	0.144%
SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/01/2023	\$2,316,000	\$2,475,299	0.143%
PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	06/15/2025	\$2,362,000	\$2,472,375	0.143%
ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	03/01/2026	\$2,200,000	\$2,456,101	0.142%
NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	05/17/2029	\$2,048,000	\$2,421,785	0.140%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$2,357,000	\$2,413,413	0.140%
AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	\$2,203,000	\$2,371,814	0.137%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$2,142,000	\$2,332,253	0.135%
SHERWIN WILLIAMS CO SR UNSECURED 01/26 3.95	3.950%	01/15/2026	\$2,200,000	\$2,319,179	0.134%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$2,250,000	\$2,316,613	0.134%
REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	09/15/2023	\$2,115,000	\$2,306,763	0.133%
XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	05/15/2024	\$2,276,000	\$2,289,953	0.133%
INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	04/15/2024	\$2,151,000	\$2,281,579	0.132%
PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	\$2,122,000	\$2,267,982	0.131%
BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/01/2026	\$2,275,000	\$2,262,242	0.131%
BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	06/15/2023	\$2,195,000	\$2,260,946	0.131%
LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/01/2023	\$2,115,000	\$2,241,941	0.130%
PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	\$2,179,000	\$2,236,462	0.129%
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	02/01/2026	\$2,115,000	\$2,224,019	0.129%
JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	08/01/2025	\$2,000,000	\$2,186,692	0.127%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$2,200,000	\$2,182,530	0.126%
ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/01/2023	\$2,068,000	\$2,181,841	0.126%
CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	04/01/2023	\$2,115,000	\$2,159,071	0.125%
DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	\$2,100,000	\$2,156,343	0.125%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$2,058,000	\$2,153,379	0.125%
US BANCORP SR UNSECURED 01/24 3.7	3.700%	01/30/2024	\$2,000,000	\$2,124,618	0.123%



## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	02/01/2025	\$2,062,000	\$2,121,012	0.123%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$2,000,000	\$2,119,614	0.123%
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	03/01/2026	\$2,000,000	\$2,099,595	0.121%
MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	02/22/2027	\$2,000,000	\$2,095,211	0.121%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	02/15/2025	\$2,000,000	\$2,084,648	0.121%
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	\$2,000,000	\$2,079,901	0.120%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$2,000,000	\$2,077,694	0.120%
KEY BANK NA SR UNSECURED 06/25 3.3	3.300%	06/01/2025	\$2,000,000	\$2,067,125	0.120%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	05/22/2025	\$2,000,000	\$2,063,188	0.119%
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	01/17/2027	\$2,000,000	\$2,057,211	0.119%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$1,939,000	\$2,031,817	0.118%
STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	04/12/2026	\$1,962,000	\$2,026,706	0.117%
MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	02/10/2025	\$2,000,000	\$2,016,477	0.117%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$1,939,000	\$2,012,860	0.116%
LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	03/02/2027	\$2,000,000	\$2,005,678	0.116%
SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	\$2,000,000	\$1,969,919	0.114%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$1,851,000	\$1,956,416	0.113%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	08/15/2022	\$1,763,000	\$1,923,304	0.111%
DXC TECHNOLOGY CO SR UNSECURED 09/22 4.45	4.450%	09/18/2022	\$1,763,000	\$1,876,607	0.109%
AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	06/15/2027	\$1,875,000	\$1,874,912	0.108%
CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	05/15/2024	\$1,763,000	\$1,841,392	0.107%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/15/2022	\$1,763,000	\$1,838,338	0.106%
CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	\$1,763,000	\$1,827,324	0.106%
PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	\$1,763,000	\$1,823,419	0.106%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	09/08/2024	\$1,763,000	\$1,813,834	0.105%
DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	\$1,763,000	\$1,813,120	0.105%
WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	06/01/2025	\$1,763,000	\$1,804,346	0.104%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	03/01/2023	\$1,763,000	\$1,789,568	0.104%
HISTORIC TW INC COMPANY GUAR 05/29 6.625	6.625%	05/15/2029	\$1,427,000	\$1,785,432	0.103%
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/01/2022	\$1,741,000	\$1,745,850	0.101%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$1,666,000	\$1,664,269	0.096%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$1,551,000	\$1,659,567	0.096%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$1,500,000	\$1,591,637	0.092%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$1,260,000	\$1,590,447	0.092%
BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	06/15/2025	\$1,500,000	\$1,572,216	0.091%
MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	03/10/2025	\$1,500,000	\$1,564,181	0.091%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	\$1,493,000	\$1,560,589	0.090%
FEDEX CORP COMPANY GUAR 01/24 4	4.000%	01/15/2024	\$1,410,000	\$1,524,467	0.088%
POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	04/01/2025	\$1,500,000	\$1,490,425	0.086%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	05/13/2026	\$1,500,000	\$1,488,371	0.086%
CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	06/16/2024	\$1,410,000	\$1,478,555	0.086%
HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$1,403,000	\$1,469,314	0.085%
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$1,426,000	\$1,462,480	0.085%
COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	09/01/2026	\$1,500,000	\$1,444,545	0.084%
AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	08/01/2025	\$1,410,000	\$1,442,265	0.083%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	09/09/2026	\$1,500,000	\$1,436,884	0.083%
L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	05/28/2024	\$1,361,000	\$1,433,844	0.083%
BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	02/24/2025	\$1,410,000	\$1,431,369	0.083%
INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	07/15/2027	\$1,058,000	\$1,418,703	0.082%
ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	04/01/2025	\$1,410,000	\$1,404,968	0.081%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/05/2027	\$1,058,000	\$1,338,086	0.077%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$1,234,000	\$1,285,689	0.074%
COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	08/15/2025	\$1,234,000	\$1,271,212	0.074%
AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	03/01/2024	\$1,166,000	\$1,245,784	0.072%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/25 3.4	3.400%	05/15/2025	\$1,177,000	\$1,221,211	0.071%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$1,146,000	\$1,205,715	0.070%
AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	\$1,099,000	\$1,162,605	0.067%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	08/01/2024	\$1,128,000	\$1,155,164	0.067%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$1,111,000	\$1,140,248	0.066%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	02/25/2026	\$1,100,000	\$1,135,204	0.066%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$1,087,000	\$1,123,666	0.065%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	02/01/2022	\$1,070,000	\$1,112,967	0.064%
INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$1,058,000	\$1,105,958	0.064%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$1,066,000	\$1,099,339	0.064%
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	07/01/2023	\$1,058,000	\$1,098,718	0.064%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$1,058,000	\$1,094,255	0.063%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$1,058,000	\$1,079,885	0.062%
MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	02/12/2025	\$1,058,000	\$1,069,636	0.062%
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$1,000,000	\$1,054,009	0.061%
SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	\$1,000,000	\$1,042,002	0.060%
AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	04/10/2027	\$1,000,000	\$1,022,828	0.059%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	09/22/2024	\$1,000,000	\$1,014,698	0.059%

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AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	09/28/2025	\$1,000,000	\$1,013,680	0.059%
CR BARD INC SR UNSECURED 05/26 3	3.000%	05/15/2026	\$1,000,000	\$1,005,707	0.058%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	\$1,000,000	\$1,001,131	0.058%
EBAY INC SR UNSECURED 06/27 3.6	3.600%	06/05/2027	\$1,000,000	\$996,648	0.058%
AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	09/15/2026	\$1,000,000	\$986,978	0.057%
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/01/2026	\$1,000,000	\$971,854	0.056%
ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	01/28/2027	\$1,000,000	\$957,788	0.055%
MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	07/15/2024	\$897,000	\$921,223	0.053%
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	06/12/2024	\$846,000	\$886,641	0.051%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/01/2023	\$811,000	\$868,107	0.050%
EXELON CORP SR UNSECURED 06/25 3.95	3.950%	06/15/2025	\$795,000	\$839,291	0.049%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$650,000	\$804,838	0.047%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$705,000	\$747,168	0.043%
UNUM GROUP SR UNSECURED 03/24 4	4.000%	03/15/2024	\$705,000	\$744,648	0.043%
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/01/2023	\$687,000	\$737,110	0.043%
DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$705,000	\$736,055	0.043%
CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/01/2024	\$705,000	\$733,910	0.042%
SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/01/2025	\$700,000	\$733,710	0.042%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$705,000	\$729,601	0.042%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	06/10/2024	\$705,000	\$716,905	0.041%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	08/01/2024	\$700,000	\$710,118	0.041%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$705,000	\$710,116	0.041%
AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$673,000	\$696,129	0.040%
SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	04/01/2029	\$525,000	\$682,631	0.040%
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	\$630,000	\$650,895	0.038%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	\$599,000	\$610,821	0.035%
ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	06/15/2027	\$600,000	\$609,152	0.035%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	\$472,000	\$606,944	0.035%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$582,000	\$605,205	0.035%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$578,000	\$597,618	0.035%
JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	07/02/2024	\$541,000	\$566,870	0.033%
DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/01/2023	\$529,000	\$559,148	0.032%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$388,000	\$490,953	0.028%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$471,000	\$482,664	0.028%
KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	04/01/2031	\$300,000	\$414,499	0.024%
THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	09/29/2024	\$365,000	\$385,314	0.022%

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VIACOM INC SR UNSECURED 09/23 4.25	4.250%	09/01/2023	\$353,000	\$365,779	0.021%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$353,000	\$354,664	0.021%
NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	03/15/2028	\$282,000	\$322,945	0.019%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$278,000	\$315,252	0.018%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$300,000	\$302,623	0.018%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$282,000	\$292,468	0.017%
<b>GRAND TOTAL</b>				<b>\$1,728,074,916</b>	<b>100.000%</b>