

DFA Intermediate-Term Extended Quality Portfolio

As of June 30, 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
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$20,000,000	\$28,517,960	1.777%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$17,628,000	\$23,923,364	1.491%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	05/18/2026	\$18,373,000	\$17,895,632	1.115%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$17,240,000	\$17,435,656	1.087%
GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	03/15/2032	\$11,873,000	\$16,276,102	1.014%
MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	02/06/2027	\$15,500,000	\$15,937,146	0.993%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	01/10/2027	\$14,790,000	\$15,076,201	0.940%
JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	03/01/2026	\$14,500,000	\$14,140,646	0.881%
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	03/01/2026	\$13,686,000	\$13,804,507	0.860%
COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	05/21/2025	\$13,000,000	\$13,384,085	0.834%
EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	03/15/2024	\$12,692,000	\$13,032,120	0.812%
FREDDIE MAC BONDS 09/29 6.75	6.750%	09/15/2029	\$8,814,000	\$12,424,135	0.774%
CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	05/16/2026	\$10,500,000	\$10,422,447	0.650%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$7,625,000	\$10,299,384	0.642%
UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$9,500,000	\$9,959,154	0.621%
ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	03/15/2025	\$9,592,000	\$9,922,329	0.618%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$10,000,000	\$9,905,270	0.617%
ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	05/14/2025	\$9,500,000	\$9,691,463	0.604%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	08/08/2026	\$10,000,000	\$9,624,800	0.600%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	07/15/2026	\$9,695,000	\$9,619,049	0.599%
MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	01/30/2026	\$9,000,000	\$9,321,471	0.581%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	07/17/2025	\$9,000,000	\$9,263,439	0.577%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$9,730,000	\$9,225,343	0.575%
APPLE INC SR UNSECURED 05/24 3.45	3.450%	05/06/2024	\$8,814,000	\$9,179,754	0.572%
UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/05/2025	\$9,000,000	\$9,123,642	0.569%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/08/2024	\$8,831,000	\$9,042,882	0.564%
UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	01/15/2025	\$8,761,000	\$9,030,987	0.563%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$9,000,000	\$8,981,883	0.560%
CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	06/15/2027	\$9,000,000	\$8,961,570	0.559%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$8,534,000	\$8,705,217	0.543%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$8,617,000	\$8,649,710	0.539%
STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	\$8,276,000	\$8,511,452	0.530%
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	\$8,300,000	\$8,478,358	0.528%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	05/03/2027	\$8,500,000	\$8,474,474	0.528%
BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	09/15/2025	\$8,000,000	\$8,447,080	0.526%
LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	03/09/2025	\$8,425,000	\$8,426,390	0.525%
DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	01/18/2031	\$5,588,000	\$8,397,830	0.523%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	07/15/2025	\$8,000,000	\$8,250,632	0.514%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	02/01/2026	\$8,000,000	\$8,242,944	0.514%
WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	08/19/2026	\$8,595,000	\$8,242,587	0.514%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$8,000,000	\$8,191,384	0.511%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$7,797,000	\$8,131,397	0.507%
AT+T INC SR UNSECURED 05/25 3.4	3.400%	05/15/2025	\$8,182,000	\$8,044,370	0.501%
ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	05/15/2030	\$7,966,000	\$8,005,758	0.499%
PFIZER INC SR UNSECURED 06/26 2.75	2.750%	06/03/2026	\$8,000,000	\$7,875,272	0.491%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	01/11/2027	\$7,709,000	\$7,815,723	0.487%
TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	09/15/2030	\$5,475,000	\$7,681,479	0.479%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$7,164,000	\$7,586,453	0.473%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$7,000,000	\$7,561,477	0.471%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$7,166,000	\$7,530,477	0.469%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	\$7,090,000	\$7,405,994	0.462%
HP ENTERPRISE CO SR UNSECURED 10/25 4.9	4.900%	10/15/2025	\$7,042,000	\$7,383,466	0.460%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$6,830,000	\$7,328,111	0.457%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$7,000,000	\$7,321,790	0.456%
GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	04/01/2024	\$6,998,000	\$7,273,231	0.453%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	05/20/2025	\$7,026,000	\$7,222,313	0.450%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$5,114,000	\$7,195,648	0.448%
MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	06/15/2026	\$7,000,000	\$7,093,366	0.442%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$7,000,000	\$7,041,650	0.439%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	05/15/2024	\$6,738,000	\$7,015,342	0.437%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	05/10/2026	\$7,000,000	\$6,908,041	0.431%
GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	\$4,960,000	\$6,876,702	0.429%
ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	03/29/2027	\$6,550,000	\$6,811,698	0.425%
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	01/16/2027	\$7,000,000	\$6,811,098	0.424%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$6,741,000	\$6,722,185	0.419%
ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	03/15/2025	\$6,870,000	\$6,705,697	0.418%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	03/03/2024	\$6,346,000	\$6,643,640	0.414%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$6,299,000	\$6,507,421	0.406%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$5,970,000	\$6,499,222	0.405%
MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	02/06/2025	\$6,527,000	\$6,468,550	0.403%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	09/12/2026	\$6,700,000	\$6,406,372	0.399%
WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	06/15/2025	\$6,200,000	\$6,393,929	0.398%
EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	04/01/2025	\$6,478,000	\$6,371,294	0.397%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$6,017,000	\$6,348,073	0.396%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$5,993,000	\$6,280,364	0.391%
CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	04/27/2025	\$6,231,000	\$6,233,423	0.388%
PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	\$6,115,000	\$6,209,599	0.387%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$5,961,000	\$6,177,062	0.385%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$6,064,000	\$6,150,794	0.383%
HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	07/28/2025	\$5,980,000	\$6,139,277	0.383%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	02/15/2026	\$6,000,000	\$6,111,600	0.381%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$5,878,000	\$6,110,463	0.381%
STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/01/2025	\$6,000,000	\$6,106,692	0.381%
GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	08/15/2026	\$6,500,000	\$6,097,195	0.380%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$5,987,000	\$6,096,627	0.380%
BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	03/15/2027	\$6,000,000	\$6,073,680	0.379%
BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	03/16/2025	\$6,080,000	\$6,049,776	0.377%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$5,850,000	\$6,047,267	0.377%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/01/2025	\$5,750,000	\$6,025,425	0.376%
CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	04/15/2024	\$5,678,000	\$5,986,173	0.373%
PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	\$5,942,000	\$5,959,225	0.371%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	06/23/2024	\$5,760,000	\$5,932,506	0.370%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	\$5,797,000	\$5,930,331	0.370%
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	\$5,850,000	\$5,916,976	0.369%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/01/2022	\$6,068,000	\$5,866,390	0.366%
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	02/01/2025	\$5,741,000	\$5,784,763	0.361%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$5,781,000	\$5,780,335	0.360%
CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$5,750,000	\$5,772,931	0.360%
LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	04/01/2026	\$5,500,000	\$5,716,436	0.356%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$5,333,000	\$5,617,510	0.350%
TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	04/10/2024	\$5,288,000	\$5,586,185	0.348%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	08/01/2025	\$5,503,000	\$5,572,035	0.347%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	03/15/2026	\$5,000,000	\$5,569,110	0.347%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$5,360,000	\$5,545,906	0.346%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$4,363,000	\$5,522,694	0.344%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$5,261,000	\$5,519,520	0.344%
IBM CORP SR UNSECURED 02/24 3.625	3.625%	02/12/2024	\$5,288,000	\$5,518,889	0.344%
KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/01/2030	\$4,000,000	\$5,493,112	0.342%
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	09/15/2023	\$4,936,000	\$5,482,104	0.342%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$5,400,000	\$5,382,331	0.335%
ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	08/11/2026	\$5,613,000	\$5,373,706	0.335%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$5,500,000	\$5,350,455	0.333%
CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	08/12/2024	\$5,243,000	\$5,330,086	0.332%
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$5,280,000	\$5,328,264	0.332%
BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	08/15/2026	\$5,578,000	\$5,308,643	0.331%
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	\$5,000,000	\$5,247,055	0.327%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,000,000	\$5,196,795	0.324%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	01/15/2026	\$5,000,000	\$5,187,785	0.323%
FANNIE MAE NOTES 01/30 7.125	7.125%	01/15/2030	\$3,526,000	\$5,147,572	0.321%
JM SMUCKER CO COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$5,000,000	\$5,139,215	0.320%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$4,942,000	\$5,098,355	0.318%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	01/11/2027	\$5,000,000	\$5,031,065	0.314%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$4,820,000	\$5,027,081	0.313%
PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	07/17/2025	\$4,721,000	\$4,944,454	0.308%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$5,000,000	\$4,883,765	0.304%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$4,583,000	\$4,821,128	0.300%
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	06/03/2024	\$4,583,000	\$4,728,721	0.295%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$3,596,000	\$4,712,360	0.294%
CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	03/10/2025	\$4,689,000	\$4,689,867	0.292%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$4,502,000	\$4,679,973	0.292%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$4,596,000	\$4,634,955	0.289%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$4,513,000	\$4,560,490	0.284%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/15/2025	\$3,984,000	\$4,536,254	0.283%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	\$4,200,000	\$4,529,015	0.282%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$4,358,000	\$4,429,802	0.276%
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	05/13/2024	\$4,287,000	\$4,421,800	0.276%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$4,550,000	\$4,419,901	0.275%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$4,331,000	\$4,416,312	0.275%
PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	02/23/2025	\$4,407,000	\$4,396,815	0.274%
INGERSOLL RAND LUX FINAN COMPANY GUAR 11/24 3.55	3.550%	11/01/2024	\$4,280,000	\$4,383,704	0.273%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$4,288,000	\$4,365,089	0.272%
CBS CORP COMPANY GUAR 01/27 2.9	2.900%	01/15/2027	\$4,600,000	\$4,357,299	0.272%
WESTROCK MWV LLC COMPANY GUAR 02/31 7.95	7.950%	02/15/2031	\$3,112,000	\$4,340,225	0.270%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	03/15/2027	\$4,412,000	\$4,317,821	0.269%
CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	03/19/2025	\$4,229,000	\$4,271,641	0.266%
HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	03/08/2026	\$4,000,000	\$4,256,888	0.265%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	03/11/2026	\$4,000,000	\$4,240,312	0.264%
HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/01/2024	\$4,074,000	\$4,234,263	0.264%
HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	\$4,124,000	\$4,226,765	0.263%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$4,106,000	\$4,217,317	0.263%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	03/01/2026	\$4,000,000	\$4,175,764	0.260%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	03/09/2026	\$4,000,000	\$4,153,896	0.259%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	03/15/2025	\$4,263,000	\$4,149,945	0.259%
DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/01/2025	\$4,000,000	\$4,141,124	0.258%
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	\$4,000,000	\$4,120,352	0.257%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$4,007,000	\$4,100,298	0.256%
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	04/01/2026	\$4,000,000	\$4,092,492	0.255%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	04/06/2027	\$4,000,000	\$4,035,596	0.252%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$3,904,000	\$4,024,118	0.251%
COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	03/01/2026	\$4,000,000	\$4,021,080	0.251%
ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	3.000%	11/10/2025	\$4,000,000	\$4,012,596	0.250%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$3,779,000	\$3,991,840	0.249%
APPLE INC SR UNSECURED 06/27 3	3.000%	06/20/2027	\$4,000,000	\$3,980,360	0.248%

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	\$3,980,028	0.248%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$3,763,000	\$3,973,287	0.248%
COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	05/25/2027	\$4,000,000	\$3,969,184	0.247%
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	09/08/2024	\$3,950,000	\$3,940,705	0.246%
INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	01/12/2024	\$3,526,000	\$3,895,419	0.243%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/15/2022	\$3,833,000	\$3,801,389	0.237%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/15/2024	\$3,829,000	\$3,779,854	0.236%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$4,000,000	\$3,742,932	0.233%
PFIZER INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$3,526,000	\$3,684,553	0.230%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$3,596,000	\$3,683,217	0.230%
AMGEN INC SR UNSECURED 05/24 3.625	3.625%	05/22/2024	\$3,526,000	\$3,677,226	0.229%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$3,551,000	\$3,668,310	0.229%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$3,526,000	\$3,648,782	0.227%
SPECTRA ENERGY CAPITAL COMPANY GUAR 03/23 3.3	3.300%	03/15/2023	\$3,623,000	\$3,636,104	0.227%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/15/2024	\$3,173,000	\$3,635,778	0.227%
ASSURANT INC SR UNSECURED 03/23 4	4.000%	03/15/2023	\$3,526,000	\$3,634,896	0.227%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$3,526,000	\$3,628,765	0.226%
KROGER CO COMPANY GUAR 04/31 7.5	7.500%	04/01/2031	\$2,725,000	\$3,613,905	0.225%
WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	09/17/2025	\$3,526,000	\$3,605,014	0.225%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$3,491,000	\$3,588,748	0.224%
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/01/2024	\$3,500,000	\$3,536,263	0.220%
ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/01/2024	\$3,335,000	\$3,508,239	0.219%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	05/06/2024	\$3,349,000	\$3,495,033	0.218%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$3,410,000	\$3,482,813	0.217%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$3,526,000	\$3,471,583	0.216%
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	\$3,356,000	\$3,458,287	0.216%
BOEING CO SR UNSECURED 03/25 2.5	2.500%	03/01/2025	\$3,526,000	\$3,424,683	0.213%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$3,330,000	\$3,414,245	0.213%
LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	03/15/2026	\$3,205,000	\$3,391,896	0.211%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	03/01/2027	\$3,500,000	\$3,378,301	0.211%
ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	05/15/2025	\$3,349,000	\$3,368,290	0.210%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$3,210,000	\$3,337,883	0.208%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$3,190,500	\$3,239,764	0.202%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/03/2025	\$3,000,000	\$3,193,038	0.199%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/03/2026	\$3,173,000	\$3,178,152	0.198%
JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	01/15/2027	\$3,000,000	\$3,133,878	0.195%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	03/15/2025	\$3,023,000	\$3,111,189	0.194%
CSX CORP SR UNSECURED 08/24 3.4	3.400%	08/01/2024	\$3,000,000	\$3,100,050	0.193%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/26 4.375	4.375%	03/15/2026	\$3,000,000	\$3,094,320	0.193%
MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	01/27/2026	\$3,000,000	\$3,088,734	0.192%
AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$3,133,000	\$3,078,394	0.192%
WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	09/15/2025	\$3,000,000	\$3,055,494	0.190%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$2,108,000	\$3,054,228	0.190%
DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	01/13/2026	\$3,000,000	\$3,042,870	0.190%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	04/01/2025	\$3,000,000	\$3,030,528	0.189%
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$2,820,000	\$3,023,327	0.188%
PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	06/08/2026	\$3,000,000	\$3,000,438	0.187%
GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$3,000,000	\$2,992,785	0.187%
EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	06/01/2025	\$2,926,000	\$2,991,855	0.186%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$2,861,000	\$2,933,863	0.183%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$2,820,000	\$2,920,335	0.182%
MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	06/15/2027	\$2,950,000	\$2,918,786	0.182%
CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	\$2,800,000	\$2,864,856	0.179%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$2,000,000	\$2,861,762	0.178%
PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$2,000,000	\$2,854,710	0.178%
AMGEN INC SR UNSECURED 08/26 2.6	2.600%	08/19/2026	\$3,000,000	\$2,839,422	0.177%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	05/17/2027	\$2,778,000	\$2,811,769	0.175%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$2,700,000	\$2,805,613	0.175%
CELGENE CORP SR UNSECURED 08/23 4	4.000%	08/15/2023	\$2,627,000	\$2,785,796	0.174%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$2,763,000	\$2,769,352	0.173%
SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	03/15/2024	\$2,563,000	\$2,762,427	0.172%
GATX CORP SR UNSECURED 03/25 3.25	3.250%	03/30/2025	\$2,820,000	\$2,759,113	0.172%
PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	06/01/2023	\$2,676,000	\$2,749,774	0.171%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	06/15/2025	\$2,115,000	\$2,729,096	0.170%
APPLE INC SR UNSECURED 02/25 2.5	2.500%	02/09/2025	\$2,763,000	\$2,702,556	0.168%
WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	01/15/2030	\$1,885,000	\$2,654,044	0.165%
LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	07/15/2024	\$2,609,000	\$2,647,154	0.165%
MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	\$2,468,000	\$2,583,988	0.161%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$2,468,000	\$2,580,261	0.161%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$2,468,000	\$2,578,596	0.161%
WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	04/22/2024	\$2,468,000	\$2,577,176	0.161%
3M COMPANY SR UNSECURED 02/28 6.375	6.375%	02/15/2028	\$2,000,000	\$2,573,262	0.160%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	08/17/2026	\$2,080,000	\$2,559,633	0.160%
WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	05/01/2025	\$2,468,000	\$2,554,187	0.159%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$2,468,000	\$2,513,662	0.157%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$2,468,000	\$2,501,073	0.156%
ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	01/12/2028	\$2,500,000	\$2,488,832	0.155%
JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	03/15/2024	\$2,327,000	\$2,471,897	0.154%
LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	03/01/2025	\$2,468,000	\$2,455,877	0.153%
SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/01/2023	\$2,316,000	\$2,442,307	0.152%
PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	06/15/2025	\$2,362,000	\$2,442,303	0.152%
ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	03/01/2026	\$2,200,000	\$2,413,906	0.150%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$2,357,000	\$2,383,459	0.149%
NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	05/17/2029	\$2,048,000	\$2,362,392	0.147%
AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	\$2,203,000	\$2,326,015	0.145%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$2,142,000	\$2,297,997	0.143%
REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	09/15/2023	\$2,115,000	\$2,294,320	0.143%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$2,250,000	\$2,284,569	0.142%
XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	05/15/2024	\$2,276,000	\$2,276,327	0.142%
SHERWIN WILLIAMS CO SR UNSECURED 144A 01/26 3.95	3.950%	01/15/2026	\$2,200,000	\$2,270,415	0.141%
INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	04/15/2024	\$2,151,000	\$2,265,233	0.141%
BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/01/2026	\$2,275,000	\$2,252,088	0.140%
PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	\$2,122,000	\$2,236,116	0.139%
BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	06/15/2023	\$2,195,000	\$2,226,355	0.139%
PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	\$2,179,000	\$2,218,516	0.138%
LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/01/2023	\$2,115,000	\$2,200,532	0.137%
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	02/01/2026	\$2,115,000	\$2,191,209	0.137%
ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/01/2023	\$2,068,000	\$2,170,988	0.135%
JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	08/01/2025	\$2,000,000	\$2,149,696	0.134%
DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	\$2,100,000	\$2,140,521	0.133%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$2,200,000	\$2,123,134	0.132%
CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	04/01/2023	\$2,115,000	\$2,120,454	0.132%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$2,058,000	\$2,118,474	0.132%
US BANCORP SR UNSECURED 01/24 3.7	3.700%	01/30/2024	\$2,000,000	\$2,114,144	0.132%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/15/2023	\$2,292,000	\$2,101,168	0.131%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$2,000,000	\$2,088,790	0.130%
FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	02/01/2025	\$2,062,000	\$2,087,065	0.130%
MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	02/22/2027	\$2,000,000	\$2,064,438	0.129%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	03/01/2026	\$2,000,000	\$2,059,980	0.128%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	02/15/2025	\$2,000,000	\$2,059,778	0.128%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	05/22/2025	\$2,000,000	\$2,048,162	0.128%
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	\$2,000,000	\$2,046,000	0.128%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$1,939,000	\$2,040,008	0.127%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$2,000,000	\$2,037,342	0.127%
KEY BANK NA SR UNSECURED 06/25 3.3	3.300%	06/01/2025	\$2,000,000	\$2,030,266	0.127%
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	01/17/2027	\$2,000,000	\$2,024,822	0.126%
STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	04/12/2026	\$1,962,000	\$1,994,914	0.124%
MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	02/10/2025	\$2,000,000	\$1,991,906	0.124%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$1,939,000	\$1,981,485	0.123%
LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	03/02/2027	\$2,000,000	\$1,971,692	0.123%
SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	\$2,000,000	\$1,939,974	0.121%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$1,851,000	\$1,926,159	0.120%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	08/15/2022	\$1,763,000	\$1,904,434	0.119%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/15/2022	\$1,763,000	\$1,866,024	0.116%
AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	06/15/2027	\$1,875,000	\$1,839,401	0.115%
CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	05/15/2024	\$1,763,000	\$1,825,745	0.114%
CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	\$1,763,000	\$1,823,819	0.114%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/15/2022	\$1,763,000	\$1,821,237	0.114%
PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	\$1,763,000	\$1,804,862	0.112%
DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	\$1,763,000	\$1,803,247	0.112%
HISTORIC TW INC COMPANY GUAR 05/29 6.625	6.625%	05/15/2029	\$1,427,000	\$1,792,142	0.112%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	09/08/2024	\$1,763,000	\$1,784,210	0.111%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	03/01/2023	\$1,763,000	\$1,770,570	0.110%
WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	06/01/2025	\$1,763,000	\$1,767,751	0.110%
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/01/2022	\$1,741,000	\$1,734,272	0.108%
KLA TENCOR CORP SR UNSECURED 11/24 4.65	4.650%	11/01/2024	\$1,545,000	\$1,668,677	0.104%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$1,666,000	\$1,651,264	0.103%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$1,551,000	\$1,640,750	0.102%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$1,500,000	\$1,591,744	0.099%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$1,260,000	\$1,566,574	0.098%
CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	\$1,493,000	\$1,557,872	0.097%
BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	06/15/2025	\$1,500,000	\$1,556,904	0.097%
MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	03/10/2025	\$1,500,000	\$1,539,663	0.096%
FEDEX CORP COMPANY GUAR 01/24 4	4.000%	01/15/2024	\$1,410,000	\$1,503,409	0.094%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$1,426,000	\$1,465,430	0.091%
CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	06/16/2024	\$1,410,000	\$1,460,869	0.091%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	05/13/2026	\$1,500,000	\$1,459,956	0.091%
HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$1,403,000	\$1,457,005	0.091%
POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	04/01/2025	\$1,500,000	\$1,449,361	0.090%
COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	09/01/2026	\$1,500,000	\$1,424,328	0.089%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	09/09/2026	\$1,500,000	\$1,416,772	0.088%
BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	02/24/2025	\$1,410,000	\$1,407,641	0.088%
AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	08/01/2025	\$1,410,000	\$1,406,916	0.088%
L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	05/28/2024	\$1,361,000	\$1,399,519	0.087%
INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	07/15/2027	\$1,058,000	\$1,394,894	0.087%
ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	04/01/2025	\$1,410,000	\$1,378,872	0.086%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/05/2027	\$1,058,000	\$1,322,107	0.082%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$1,234,000	\$1,266,894	0.079%
COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	08/15/2025	\$1,234,000	\$1,266,087	0.079%
AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	03/01/2024	\$1,166,000	\$1,237,206	0.077%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/25 3.4	3.400%	05/15/2025	\$1,177,000	\$1,201,348	0.075%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$1,146,000	\$1,192,076	0.074%
AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	\$1,099,000	\$1,150,976	0.072%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	08/01/2024	\$1,128,000	\$1,142,109	0.071%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$1,111,000	\$1,129,179	0.070%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	02/25/2026	\$1,100,000	\$1,120,183	0.070%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$1,000,000	\$1,116,783	0.070%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$1,087,000	\$1,107,943	0.069%
INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$1,058,000	\$1,090,311	0.068%
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	07/01/2023	\$1,058,000	\$1,086,411	0.068%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$1,066,000	\$1,084,357	0.068%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$1,058,000	\$1,081,469	0.067%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	02/01/2022	\$1,070,000	\$1,076,211	0.067%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$1,058,000	\$1,072,306	0.067%
MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	02/12/2025	\$1,058,000	\$1,050,965	0.065%
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$1,000,000	\$1,040,596	0.065%
SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	\$1,000,000	\$1,030,324	0.064%
AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	04/10/2027	\$1,000,000	\$1,008,555	0.063%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	09/22/2024	\$1,000,000	\$1,008,393	0.063%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	09/28/2025	\$1,000,000	\$1,007,330	0.063%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CR BARD INC SR UNSECURED 05/26 3	3.000%	05/15/2026	\$1,000,000	\$1,003,336	0.063%
EBAY INC SR UNSECURED 06/27 3.6	3.600%	06/05/2027	\$1,000,000	\$985,795	0.061%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	\$1,000,000	\$982,774	0.061%
AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	09/15/2026	\$1,000,000	\$971,045	0.061%
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/01/2026	\$1,000,000	\$958,767	0.060%
ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	01/28/2027	\$1,000,000	\$948,490	0.059%
MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	07/15/2024	\$897,000	\$910,100	0.057%
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	06/12/2024	\$846,000	\$875,604	0.055%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/01/2023	\$811,000	\$858,219	0.053%
EXELON CORP SR UNSECURED 06/25 3.95	3.950%	06/15/2025	\$795,000	\$822,770	0.051%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$650,000	\$786,575	0.049%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	\$705,000	\$753,138	0.047%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$705,000	\$737,487	0.046%
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/01/2023	\$687,000	\$728,603	0.045%
UNUM GROUP SR UNSECURED 03/24 4	4.000%	03/15/2024	\$705,000	\$728,222	0.045%
SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/01/2025	\$700,000	\$725,736	0.045%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$705,000	\$723,024	0.045%
DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$705,000	\$722,343	0.045%
CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/01/2024	\$705,000	\$718,571	0.045%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	06/10/2024	\$705,000	\$704,749	0.044%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$705,000	\$700,937	0.044%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	08/01/2024	\$700,000	\$694,658	0.043%
AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$673,000	\$691,339	0.043%
SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	04/01/2029	\$525,000	\$674,260	0.042%
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	\$630,000	\$640,376	0.040%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	\$472,000	\$604,097	0.038%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	\$599,000	\$603,061	0.038%
ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	06/15/2027	\$600,000	\$597,198	0.037%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$578,000	\$594,099	0.037%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$582,000	\$591,153	0.037%
NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/01/2026	\$600,000	\$569,256	0.035%
JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	3.625%	07/02/2024	\$541,000	\$560,041	0.035%
DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/01/2023	\$529,000	\$550,564	0.034%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$388,000	\$486,969	0.030%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$471,000	\$475,249	0.030%
KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	04/01/2031	\$300,000	\$406,572	0.025%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	09/29/2024	\$365,000	\$376,063	0.023%
VIACOM INC SR UNSECURED 09/23 4.25	4.250%	09/01/2023	\$353,000	\$368,456	0.023%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$353,000	\$347,966	0.022%
NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	03/15/2028	\$282,000	\$306,038	0.019%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$300,000	\$295,636	0.018%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$282,000	\$289,420	0.018%
GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	03/11/2024	-	-	-
CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	03/04/2024	-	-	-
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	08/12/2023	-	-	-
GRAND TOTAL				\$1,604,558,987	100.000%