

DFA Intermediate-Term Extended Quality Portfolio

As of April 30, 2017 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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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	\$28,610,160	1.889%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$17,628,000	\$23,887,526	1.577%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$17,240,000	\$17,386,867	1.148%
COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	05/21/2025	\$13,000,000	\$13,287,235	0.877%
EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	03/15/2024	\$12,692,000	\$13,109,782	0.865%
FREDDIE MAC BONDS 09/29 6.75	6.750%	09/15/2029	\$8,814,000	\$12,423,800	0.820%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	01/10/2027	\$11,790,000	\$12,001,371	0.792%
MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	02/06/2027	\$11,500,000	\$11,815,318	0.780%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	05/18/2026	\$11,873,000	\$11,565,263	0.763%
CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	05/16/2026	\$10,500,000	\$10,469,224	0.691%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$10,000,000	\$9,883,230	0.652%
ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	03/15/2025	\$9,592,000	\$9,762,133	0.644%
UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$9,500,000	\$9,751,778	0.644%
SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	07/15/2026	\$9,695,000	\$9,618,002	0.635%
ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	05/14/2025	\$9,500,000	\$9,580,579	0.632%
MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	01/30/2026	\$9,000,000	\$9,302,535	0.614%
APPLE INC SR UNSECURED 05/24 3.45	3.450%	05/06/2024	\$8,814,000	\$9,229,536	0.609%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	07/17/2025	\$9,000,000	\$9,188,226	0.607%
UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/05/2025	\$9,000,000	\$9,123,210	0.602%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/08/2024	\$8,831,000	\$9,003,857	0.594%
UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	01/15/2025	\$8,761,000	\$8,962,827	0.592%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$9,000,000	\$8,852,598	0.584%
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	03/01/2026	\$8,686,000	\$8,773,485	0.579%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$8,534,000	\$8,689,370	0.574%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$8,617,000	\$8,597,094	0.568%
STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	\$8,276,000	\$8,477,768	0.560%
DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	01/18/2031	\$5,588,000	\$8,441,914	0.557%
LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	03/09/2025	\$8,425,000	\$8,432,852	0.557%
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	\$8,300,000	\$8,401,998	0.555%
BIOGEN INC SR UNSECURED 09/25 4.05	4.050%	09/15/2025	\$8,000,000	\$8,388,496	0.554%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$8,730,000	\$8,321,793	0.549%
WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	08/19/2026	\$8,595,000	\$8,230,657	0.543%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	07/15/2025	\$8,000,000	\$8,213,656	0.542%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	02/01/2026	\$8,000,000	\$8,180,904	0.540%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$8,000,000	\$8,174,512	0.540%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$7,797,000	\$8,172,901	0.540%
ORACLE CORP SR UNSECURED 05/30 3.25	3.250%	05/15/2030	\$7,966,000	\$8,037,829	0.531%
AT+T INC SR UNSECURED 05/25 3.4	3.400%	05/15/2025	\$8,182,000	\$7,967,598	0.526%
PFIZER INC SR UNSECURED 06/26 2.75	2.750%	06/03/2026	\$8,000,000	\$7,834,576	0.517%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	01/11/2027	\$7,709,000	\$7,824,951	0.517%
MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	\$7,118,000	\$7,580,734	0.500%
TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	09/15/2030	\$5,475,000	\$7,565,858	0.499%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$5,625,000	\$7,552,147	0.499%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$7,000,000	\$7,547,372	0.498%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$7,164,000	\$7,499,855	0.495%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$7,166,000	\$7,468,591	0.493%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	\$7,090,000	\$7,364,347	0.486%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$7,000,000	\$7,333,186	0.484%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$6,830,000	\$7,293,702	0.481%
GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	04/01/2024	\$6,998,000	\$7,247,100	0.478%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$5,114,000	\$7,239,281	0.478%
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	05/20/2025	\$7,026,000	\$7,164,679	0.473%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/01/2022	\$7,354,000	\$7,109,398	0.469%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$7,000,000	\$7,040,600	0.465%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	05/15/2024	\$6,738,000	\$6,998,713	0.462%

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MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	06/15/2026	\$7,000,000	\$6,923,490	0.457%
GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	\$4,960,000	\$6,908,893	0.456%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	05/10/2026	\$7,000,000	\$6,908,720	0.456%
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	01/16/2027	\$7,000,000	\$6,847,414	0.452%
JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	03/01/2026	\$7,000,000	\$6,792,569	0.448%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$6,741,000	\$6,669,383	0.440%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	03/03/2024	\$6,346,000	\$6,620,794	0.437%
ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	03/15/2025	\$6,870,000	\$6,581,817	0.434%
MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	02/06/2025	\$6,527,000	\$6,472,506	0.427%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$5,970,000	\$6,470,118	0.427%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$6,299,000	\$6,463,296	0.427%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	09/12/2026	\$6,700,000	\$6,413,159	0.423%
WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	06/15/2025	\$6,200,000	\$6,398,356	0.422%
EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	04/01/2025	\$6,478,000	\$6,391,227	0.422%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$6,017,000	\$6,334,095	0.418%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$5,993,000	\$6,234,505	0.412%
CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	04/27/2025	\$6,231,000	\$6,191,352	0.409%
PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	\$6,115,000	\$6,183,353	0.408%
HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	07/28/2025	\$5,980,000	\$6,148,713	0.406%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$6,064,000	\$6,140,642	0.405%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	02/15/2026	\$6,000,000	\$6,093,558	0.402%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$5,961,000	\$6,087,581	0.402%
GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	08/15/2026	\$6,500,000	\$6,087,562	0.402%
STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/01/2025	\$6,000,000	\$6,082,398	0.402%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$5,878,000	\$6,075,847	0.401%
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	\$5,850,000	\$6,063,934	0.400%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$5,987,000	\$6,036,799	0.399%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/01/2025	\$5,750,000	\$5,993,800	0.396%
BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	03/16/2025	\$6,080,000	\$5,977,594	0.395%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$5,850,000	\$5,952,579	0.393%
CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	04/15/2024	\$5,678,000	\$5,920,882	0.391%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	\$5,797,000	\$5,920,412	0.391%
HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	06/23/2024	\$5,760,000	\$5,913,982	0.390%
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	02/01/2025	\$5,741,000	\$5,758,469	0.380%
CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$5,750,000	\$5,737,355	0.379%
LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	04/01/2026	\$5,500,000	\$5,692,819	0.376%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$5,781,000	\$5,691,348	0.376%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$5,333,000	\$5,608,748	0.370%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	03/15/2026	\$5,000,000	\$5,599,560	0.370%
IBM CORP SR UNSECURED 02/24 3.625	3.625%	02/12/2024	\$5,288,000	\$5,562,769	0.367%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	08/01/2025	\$5,503,000	\$5,558,184	0.367%
TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	04/10/2024	\$5,288,000	\$5,553,092	0.367%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$4,363,000	\$5,549,133	0.366%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$5,360,000	\$5,524,482	0.365%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	08/12/2023	\$5,288,000	\$5,499,208	0.363%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$5,261,000	\$5,484,508	0.362%
KONINKLIJKE KPN NV SR UNSECURED 10/30 8.375	8.375%	10/01/2030	\$4,000,000	\$5,455,992	0.360%
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	09/15/2023	\$4,936,000	\$5,452,083	0.360%
ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	08/11/2026	\$5,613,000	\$5,399,952	0.356%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$5,400,000	\$5,365,224	0.354%
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$5,280,000	\$5,342,626	0.353%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$5,500,000	\$5,335,308	0.352%
CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	08/12/2024	\$5,243,000	\$5,313,292	0.351%
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	\$5,000,000	\$5,262,255	0.347%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,000,000	\$5,210,345	0.344%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	01/15/2026	\$5,000,000	\$5,199,310	0.343%
FANNIE MAE NOTES 01/30 7.125	7.125%	01/15/2030	\$3,526,000	\$5,146,482	0.340%
JM SMUCKER CO COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$5,000,000	\$5,120,515	0.338%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$4,942,000	\$5,104,359	0.337%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$4,820,000	\$5,012,587	0.331%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	01/11/2027	\$5,000,000	\$4,986,585	0.329%
PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	07/17/2025	\$4,721,000	\$4,951,597	0.327%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$5,000,000	\$4,836,580	0.319%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$4,583,000	\$4,810,582	0.318%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$3,596,000	\$4,728,200	0.312%
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	06/03/2024	\$4,583,000	\$4,720,861	0.312%
CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	03/10/2025	\$4,689,000	\$4,677,882	0.309%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$4,502,000	\$4,657,152	0.307%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$4,596,000	\$4,555,348	0.301%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/15/2022	\$4,567,000	\$4,554,477	0.301%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/15/2025	\$3,984,000	\$4,505,880	0.297%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$4,513,000	\$4,496,432	0.297%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MEAD JOHNSON NUTRITION C SR UNSECURED 11/25 4.125	4.125%	11/15/2025	\$4,200,000	\$4,439,017	0.293%
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	05/13/2024	\$4,287,000	\$4,427,570	0.292%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$4,358,000	\$4,426,843	0.292%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$4,550,000	\$4,417,112	0.292%
PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	02/23/2025	\$4,407,000	\$4,381,377	0.289%
INGERSOLL RAND LUX FINAN COMPANY GUAR 11/24 3.55	3.550%	11/01/2024	\$4,280,000	\$4,380,883	0.289%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$4,331,000	\$4,372,300	0.289%
CBS CORP COMPANY GUAR 01/27 2.9	2.900%	01/15/2027	\$4,600,000	\$4,351,273	0.287%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$4,288,000	\$4,344,288	0.287%
CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	03/19/2025	\$4,229,000	\$4,305,147	0.284%
HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	\$4,124,000	\$4,241,327	0.280%
HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	4.300%	03/08/2026	\$4,000,000	\$4,224,724	0.279%
HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/01/2024	\$4,074,000	\$4,219,018	0.279%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$4,106,000	\$4,212,870	0.278%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	4.900%	03/11/2026	\$4,000,000	\$4,198,856	0.277%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	3.850%	03/01/2026	\$4,000,000	\$4,152,860	0.274%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	03/09/2026	\$4,000,000	\$4,140,604	0.273%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$4,007,000	\$4,129,321	0.273%
DOMINION RESOURCES INC SR UNSECURED 10/25 3.9	3.900%	10/01/2025	\$4,000,000	\$4,118,168	0.272%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	03/15/2025	\$4,263,000	\$4,097,535	0.270%
CA INC SR UNSECURED 03/27 4.7	4.700%	03/15/2027	\$3,900,000	\$4,096,064	0.270%
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	04/01/2026	\$4,000,000	\$4,080,188	0.269%
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	\$4,000,000	\$4,068,072	0.269%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	04/06/2027	\$4,000,000	\$4,023,128	0.266%
ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	3.000%	11/10/2025	\$4,000,000	\$4,005,756	0.264%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$3,904,000	\$4,001,357	0.264%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$3,779,000	\$3,984,331	0.263%
PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	\$3,942,000	\$3,937,628	0.260%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$3,763,000	\$3,920,869	0.259%
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	09/08/2024	\$3,950,000	\$3,918,802	0.259%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/15/2024	\$3,829,000	\$3,781,623	0.250%
INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	01/12/2024	\$3,526,000	\$3,768,553	0.249%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$3,710,000	\$3,755,469	0.248%
JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/05/2023	\$3,526,000	\$3,754,079	0.248%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$4,000,000	\$3,737,476	0.247%
PFIZER INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$3,526,000	\$3,707,567	0.245%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KROGER CO COMPANY GUAR 04/31 7.5	7.500%	04/01/2031	\$2,725,000	\$3,680,992	0.243%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$3,596,000	\$3,679,736	0.243%
AMGEN INC SR UNSECURED 05/24 3.625	3.625%	05/22/2024	\$3,526,000	\$3,648,666	0.241%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$3,551,000	\$3,643,549	0.241%
ASSURANT INC SR UNSECURED 03/23 4	4.000%	03/15/2023	\$3,526,000	\$3,639,099	0.240%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$3,526,000	\$3,636,631	0.240%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/15/2024	\$3,173,000	\$3,633,354	0.240%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$3,526,000	\$3,618,987	0.239%
SPECTRA ENERGY CAPITAL COMPANY GUAR 03/23 3.3	3.300%	03/15/2023	\$3,623,000	\$3,605,830	0.238%
KOHL S CORPORATION SR UNSECURED 07/25 4.25	4.250%	07/17/2025	\$3,690,000	\$3,605,462	0.238%
WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	09/17/2025	\$3,526,000	\$3,600,218	0.238%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$3,491,000	\$3,532,193	0.233%
STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	01/17/2023	\$3,526,000	\$3,506,628	0.231%
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/01/2024	\$3,500,000	\$3,502,222	0.231%
ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/01/2024	\$3,335,000	\$3,489,417	0.230%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	05/06/2024	\$3,349,000	\$3,488,733	0.230%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$3,410,000	\$3,486,895	0.230%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$3,526,000	\$3,460,102	0.228%
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	\$3,356,000	\$3,452,830	0.228%
BOEING CO SR UNSECURED 03/25 2.5	2.500%	03/01/2025	\$3,526,000	\$3,449,249	0.228%
SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	07/19/2023	\$3,229,000	\$3,408,429	0.225%
LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	03/15/2026	\$3,205,000	\$3,392,229	0.224%
BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	08/15/2026	\$3,578,000	\$3,378,626	0.223%
ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	05/15/2025	\$3,349,000	\$3,376,786	0.223%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$3,330,000	\$3,346,863	0.221%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$3,210,000	\$3,337,751	0.220%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	03/01/2027	\$3,500,000	\$3,330,803	0.220%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$3,190,500	\$3,233,897	0.213%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/25 4.45	4.450%	12/03/2025	\$3,000,000	\$3,177,726	0.210%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/03/2026	\$3,173,000	\$3,144,868	0.208%
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	03/15/2025	\$3,023,000	\$3,114,376	0.206%
CSX CORP SR UNSECURED 08/24 3.4	3.400%	08/01/2024	\$3,000,000	\$3,086,649	0.204%
MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	01/27/2026	\$3,000,000	\$3,067,017	0.202%
WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	09/15/2025	\$3,000,000	\$3,059,682	0.202%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$2,108,000	\$3,053,553	0.202%
EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	06/01/2025	\$2,926,000	\$3,014,991	0.199%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$2,820,000	\$3,002,445	0.198%
PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	06/08/2026	\$3,000,000	\$2,988,717	0.197%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	04/01/2025	\$3,000,000	\$2,988,519	0.197%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	2.750%	05/10/2023	\$3,000,000	\$2,988,423	0.197%
GEORGIA POWER CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$3,000,000	\$2,977,608	0.197%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$2,861,000	\$2,937,036	0.194%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$2,820,000	\$2,898,294	0.191%
PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$2,000,000	\$2,871,084	0.190%
AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/05/2024	\$2,679,000	\$2,860,103	0.189%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$2,000,000	\$2,851,950	0.188%
CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	\$2,800,000	\$2,833,182	0.187%
AMGEN INC SR UNSECURED 08/26 2.6	2.600%	08/19/2026	\$3,000,000	\$2,806,656	0.185%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	05/17/2027	\$2,778,000	\$2,798,973	0.185%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$2,700,000	\$2,772,144	0.183%
CELGENE CORP SR UNSECURED 08/23 4	4.000%	08/15/2023	\$2,627,000	\$2,768,056	0.183%
GATX CORP SR UNSECURED 03/25 3.25	3.250%	03/30/2025	\$2,820,000	\$2,759,877	0.182%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	06/15/2025	\$2,115,000	\$2,746,058	0.181%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$2,763,000	\$2,745,460	0.181%
SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	03/15/2024	\$2,563,000	\$2,740,382	0.181%
PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	06/01/2023	\$2,676,000	\$2,730,906	0.180%
APPLE INC SR UNSECURED 02/25 2.5	2.500%	02/09/2025	\$2,763,000	\$2,704,678	0.179%
LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	07/15/2024	\$2,609,000	\$2,645,497	0.175%
WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	01/15/2030	\$1,885,000	\$2,599,284	0.172%
WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	04/22/2024	\$2,468,000	\$2,582,833	0.171%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$2,468,000	\$2,566,352	0.169%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	08/17/2026	\$2,080,000	\$2,563,749	0.169%
MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	\$2,468,000	\$2,543,118	0.168%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$2,468,000	\$2,541,292	0.168%
WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	05/01/2025	\$2,468,000	\$2,536,575	0.167%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/15/2023	\$2,468,000	\$2,531,728	0.167%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/11/2023	\$2,468,000	\$2,509,297	0.166%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$2,468,000	\$2,504,242	0.165%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$2,468,000	\$2,484,755	0.164%
JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	03/15/2024	\$2,327,000	\$2,449,642	0.162%
LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	03/01/2025	\$2,468,000	\$2,449,156	0.162%
SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/01/2023	\$2,316,000	\$2,443,850	0.161%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	06/15/2025	\$2,362,000	\$2,436,015	0.161%
ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	03/01/2026	\$2,200,000	\$2,405,196	0.159%
NORFOLK SOUTHERN CORP SR UNSECURED 05/29 5.64	5.640%	05/17/2029	\$2,048,000	\$2,391,324	0.158%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$2,357,000	\$2,374,715	0.157%
AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	\$2,203,000	\$2,323,832	0.153%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$2,142,000	\$2,301,508	0.152%
REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	09/15/2023	\$2,115,000	\$2,301,223	0.152%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$2,250,000	\$2,287,188	0.151%
XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	05/15/2024	\$2,276,000	\$2,252,857	0.149%
INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	04/15/2024	\$2,151,000	\$2,250,208	0.149%
VALSPAR CORP/THE SR UNSECURED 01/26 3.95	3.950%	01/15/2026	\$2,200,000	\$2,236,667	0.148%
PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	\$2,122,000	\$2,217,040	0.146%
PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	\$2,179,000	\$2,212,334	0.146%
BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	06/15/2023	\$2,195,000	\$2,204,954	0.146%
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	02/01/2026	\$2,115,000	\$2,186,114	0.144%
LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/01/2023	\$2,115,000	\$2,185,063	0.144%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/15/2023	\$2,292,000	\$2,149,006	0.142%
ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/01/2023	\$2,068,000	\$2,148,447	0.142%
JANUS CAPITAL GROUP INC SR UNSECURED 08/25 4.875	4.875%	08/01/2025	\$2,000,000	\$2,146,190	0.142%
DOVER CORP SR UNSECURED 11/25 3.15	3.150%	11/15/2025	\$2,100,000	\$2,133,201	0.141%
CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	04/01/2023	\$2,115,000	\$2,131,829	0.141%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$2,200,000	\$2,113,078	0.139%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$2,058,000	\$2,110,153	0.139%
US BANCORP SR UNSECURED 01/24 3.7	3.700%	01/30/2024	\$2,000,000	\$2,108,014	0.139%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$2,000,000	\$2,089,144	0.138%
FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	02/01/2025	\$2,062,000	\$2,080,696	0.137%
MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	02/22/2027	\$2,000,000	\$2,054,826	0.136%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	02/15/2025	\$2,000,000	\$2,047,940	0.135%
ELECTRICITE DE FRANCE SA SR UNSECURED REGS 10/25 3.625	3.625%	10/13/2025	\$2,000,000	\$2,042,578	0.135%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	05/22/2025	\$2,000,000	\$2,036,174	0.134%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$1,939,000	\$2,029,529	0.134%
KEY BANK NA SR UNSECURED 06/25 3.3	3.300%	06/01/2025	\$2,000,000	\$2,023,534	0.134%
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	01/17/2027	\$2,000,000	\$2,021,708	0.133%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$2,000,000	\$2,021,080	0.133%
MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	02/10/2025	\$2,000,000	\$1,995,752	0.132%
AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$2,000,000	\$1,977,928	0.131%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$1,939,000	\$1,971,697	0.130%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$1,851,000	\$1,924,199	0.127%
SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	\$2,000,000	\$1,910,214	0.126%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	08/15/2022	\$1,763,000	\$1,904,200	0.126%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/15/2022	\$1,763,000	\$1,880,262	0.124%
PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	\$1,763,000	\$1,861,424	0.123%
EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	06/15/2022	\$1,763,000	\$1,853,334	0.122%
GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	03/11/2024	\$1,763,000	\$1,852,105	0.122%
CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	\$1,763,000	\$1,831,192	0.121%
CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	05/15/2024	\$1,763,000	\$1,806,346	0.119%
PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	\$1,763,000	\$1,804,113	0.119%
DOMINION GAS HLDGS LLC SR UNSECURED 12/24 3.6	3.600%	12/15/2024	\$1,763,000	\$1,802,961	0.119%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/15/2022	\$1,763,000	\$1,798,818	0.119%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	09/08/2024	\$1,763,000	\$1,781,240	0.118%
ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$1,763,000	\$1,776,531	0.117%
HISTORIC TW INC COMPANY GUAR 05/29 6.625	6.625%	05/15/2029	\$1,427,000	\$1,774,234	0.117%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	03/01/2023	\$1,763,000	\$1,772,142	0.117%
WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	06/01/2025	\$1,763,000	\$1,760,942	0.116%
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/01/2022	\$1,741,000	\$1,735,836	0.115%
SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	05/01/2023	\$1,728,000	\$1,719,734	0.114%
MACYS RETAIL HLDGS INC COMPANY GUAR 06/24 3.625	3.625%	06/01/2024	\$1,763,000	\$1,678,945	0.111%
KLA TENCOR CORP SR UNSECURED 11/24 4.65	4.650%	11/01/2024	\$1,545,000	\$1,658,517	0.109%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$1,666,000	\$1,644,468	0.109%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$1,551,000	\$1,620,886	0.107%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$1,500,000	\$1,594,354	0.105%
ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	03/29/2027	\$1,550,000	\$1,584,320	0.105%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$1,260,000	\$1,568,266	0.104%
CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	\$1,493,000	\$1,567,941	0.104%
BAT INTL FINANCE PLC COMPANY GUAR REGS 06/25 3.95	3.950%	06/15/2025	\$1,500,000	\$1,554,904	0.103%
MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	3.500%	03/10/2025	\$1,500,000	\$1,535,308	0.101%
FEDEX CORP COMPANY GUAR 01/24 4	4.000%	01/15/2024	\$1,410,000	\$1,502,545	0.099%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	05/13/2026	\$1,500,000	\$1,459,951	0.096%
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$1,426,000	\$1,456,539	0.096%
HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$1,403,000	\$1,451,988	0.096%
CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	06/16/2024	\$1,410,000	\$1,447,778	0.096%
POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	04/01/2025	\$1,500,000	\$1,436,563	0.095%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	09/01/2026	\$1,500,000	\$1,422,675	0.094%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	09/09/2026	\$1,500,000	\$1,412,226	0.093%
L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	05/28/2024	\$1,361,000	\$1,411,957	0.093%
BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	02/24/2025	\$1,410,000	\$1,409,874	0.093%
INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	07/15/2027	\$1,058,000	\$1,402,705	0.093%
AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	08/01/2025	\$1,410,000	\$1,389,256	0.092%
ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	04/01/2025	\$1,410,000	\$1,381,209	0.091%
HARMAN INTL IND SR UNSECURED 05/25 4.15	4.150%	05/15/2025	\$1,297,000	\$1,342,064	0.089%
LOWE S COMPANIES INC SR UNSECURED 02/28 6.875	6.875%	02/15/2028	\$1,000,000	\$1,334,088	0.088%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/05/2027	\$1,058,000	\$1,329,023	0.088%
NUCOR CORP SR UNSECURED 08/23 4	4.000%	08/01/2023	\$1,234,000	\$1,307,020	0.086%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$1,234,000	\$1,258,509	0.083%
COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	08/15/2025	\$1,234,000	\$1,256,472	0.083%
AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	03/01/2024	\$1,166,000	\$1,235,130	0.082%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/25 3.4	3.400%	05/15/2025	\$1,177,000	\$1,189,861	0.079%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$1,146,000	\$1,185,197	0.078%
AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	\$1,099,000	\$1,140,791	0.075%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	08/01/2024	\$1,128,000	\$1,138,577	0.075%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$1,111,000	\$1,129,520	0.075%
CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	03/04/2024	\$1,058,000	\$1,121,532	0.074%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$1,000,000	\$1,103,221	0.073%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$1,087,000	\$1,100,737	0.073%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65	4.650%	02/15/2022	\$1,021,000	\$1,092,341	0.072%
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	07/01/2023	\$1,058,000	\$1,092,302	0.072%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$1,066,000	\$1,084,458	0.072%
INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$1,058,000	\$1,083,557	0.072%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	02/01/2022	\$1,070,000	\$1,080,828	0.071%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$1,058,000	\$1,080,251	0.071%
BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	03/03/2023	\$1,058,000	\$1,077,865	0.071%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$1,058,000	\$1,064,939	0.070%
MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	02/12/2025	\$1,058,000	\$1,054,528	0.070%
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$1,000,000	\$1,032,497	0.068%
SEMPRA ENERGY SR UNSECURED 11/25 3.75	3.750%	11/15/2025	\$1,000,000	\$1,026,219	0.068%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/24 3.75	3.750%	09/22/2024	\$1,000,000	\$1,007,404	0.067%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/25 3.875	3.875%	09/28/2025	\$1,000,000	\$995,796	0.066%
CR BARD INC SR UNSECURED 05/26 3	3.000%	05/15/2026	\$1,000,000	\$987,654	0.065%

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AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	09/15/2026	\$1,000,000	\$971,852	0.064%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	\$1,000,000	\$969,560	0.064%
MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	07/15/2024	\$897,000	\$898,544	0.059%
XEROX CORPORATION SR UNSECURED 05/21 4.5	4.500%	05/15/2021	\$840,000	\$883,913	0.058%
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	06/12/2024	\$846,000	\$875,801	0.058%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/01/2023	\$811,000	\$855,664	0.056%
APACHE CORP SR UNSECURED 01/23 2.625	2.625%	01/15/2023	\$871,000	\$846,520	0.056%
EXELON CORP SR UNSECURED 06/25 3.95	3.950%	06/15/2025	\$795,000	\$825,630	0.055%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$650,000	\$787,967	0.052%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	\$705,000	\$749,975	0.050%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$705,000	\$732,089	0.048%
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/01/2023	\$687,000	\$731,516	0.048%
UNUM GROUP SR UNSECURED 03/24 4	4.000%	03/15/2024	\$705,000	\$726,339	0.048%
MARKEL CORPORATION SR UNSECURED 03/23 3.625	3.625%	03/30/2023	\$705,000	\$725,795	0.048%
AUTODESK INC SR UNSECURED 12/22 3.6	3.600%	12/15/2022	\$705,000	\$721,700	0.048%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$705,000	\$721,187	0.048%
SYSCO CORPORATION COMPANY GUAR 10/25 3.75	3.750%	10/01/2025	\$700,000	\$720,744	0.048%
CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/01/2024	\$705,000	\$720,146	0.048%
DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$705,000	\$718,201	0.047%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	06/10/2024	\$705,000	\$703,495	0.046%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	08/01/2024	\$700,000	\$702,149	0.046%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$705,000	\$699,797	0.046%
AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$673,000	\$686,816	0.045%
SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	04/01/2029	\$525,000	\$669,935	0.044%
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	\$630,000	\$633,591	0.042%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	\$472,000	\$606,841	0.040%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	\$599,000	\$605,175	0.040%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$578,000	\$594,303	0.039%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$582,000	\$580,748	0.038%
NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/01/2026	\$600,000	\$569,185	0.038%
JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	3.625%	07/02/2024	\$541,000	\$558,421	0.037%
DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/01/2023	\$529,000	\$550,306	0.036%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$388,000	\$490,265	0.032%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$471,000	\$474,876	0.031%
KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	04/01/2031	\$300,000	\$395,347	0.026%
THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	09/29/2024	\$365,000	\$375,738	0.025%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
VIACOM INC SR UNSECURED 09/23 4.25	4.250%	09/01/2023	\$353,000	\$367,344	0.024%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$353,000	\$348,865	0.023%
NORDSTROM INC SR UNSECURED 03/28 6.95	6.950%	03/15/2028	\$282,000	\$347,312	0.023%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$300,000	\$293,669	0.019%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$282,000	\$288,967	0.019%
GRAND TOTAL				\$1,514,835,464	100.000%