

# DFA Investment Grade Portfolio

As of March 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
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$110,000,000	\$108,315,680	1.581%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$81,000,000	\$108,138,159	1.578%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$70,849,700	\$90,820,459	1.325%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$86,411,800	\$89,399,055	1.305%
US TREASURY N/B 08/22 1.625	1.625%	08/15/2022	\$90,000,000	\$88,150,770	1.286%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$88,000,000	\$84,944,024	1.240%
US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$77,200,000	\$74,615,575	1.089%
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$51,010,600	\$72,287,580	1.055%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$68,000,000	\$69,197,956	1.010%
US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	\$49,947,600	\$68,410,630	0.998%
US TREASURY N/B 05/23 1.75	1.750%	05/15/2023	\$69,000,000	\$67,490,625	0.985%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	\$66,000,000	\$65,814,408	0.960%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$51,740,900	\$64,461,865	0.941%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$45,883,600	\$63,538,049	0.927%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$45,172,500	\$61,988,685	0.905%
US TREASURY N/B 08/26 1.5	1.500%	08/15/2026	\$65,000,000	\$60,132,605	0.878%
US TREASURY N/B 02/26 6	6.000%	02/15/2026	\$44,667,400	\$57,727,388	0.842%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$55,925,000	\$57,668,014	0.842%
US TREASURY N/B 10/21 2	2.000%	10/31/2021	\$54,757,200	\$55,001,033	0.803%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 08/25 6.875	6.875%	08/15/2025	\$40,370,500	\$54,438,690	0.794%
US TREASURY N/B 08/26 6.75	6.750%	08/15/2026	\$39,317,200	\$53,804,683	0.785%
US TREASURY N/B 05/26 1.625	1.625%	05/15/2026	\$57,000,000	\$53,455,284	0.780%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$52,327,700	\$52,934,805	0.772%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$49,865,200	\$52,455,846	0.765%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$46,870,000	\$50,270,699	0.734%
US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	\$50,000,000	\$48,595,700	0.709%
US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	\$36,867,900	\$47,103,055	0.687%
US TREASURY N/B 05/21 8.125	8.125%	05/15/2021	\$37,017,100	\$46,254,013	0.675%
US TREASURY N/B 08/21 8.125	8.125%	08/15/2021	\$35,789,200	\$45,168,475	0.659%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$33,322,000	\$44,593,166	0.651%
US TREASURY N/B 02/26 1.625	1.625%	02/15/2026	\$45,000,000	\$42,303,510	0.617%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$39,500,000	\$42,286,606	0.617%
US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	\$29,750,000	\$40,020,711	0.584%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$37,695,000	\$37,978,692	0.554%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/15/2022	\$38,243,000	\$37,668,819	0.550%
US TREASURY N/B 08/22 7.25	7.250%	08/15/2022	\$28,959,300	\$36,651,614	0.535%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$34,000,000	\$34,317,424	0.501%
EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	03/15/2024	\$33,308,000	\$34,205,250	0.499%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$31,741,000	\$34,116,337	0.498%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$25,623,000	\$33,464,304	0.488%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$32,225,000	\$33,123,078	0.483%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$31,765,000	\$31,731,265	0.463%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$31,349,000	\$31,656,063	0.462%
APPLE INC SR UNSECURED 05/23 2.4	2.400%	05/03/2023	\$28,903,000	\$28,415,782	0.415%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$19,500,000	\$27,494,629	0.401%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	01/11/2027	\$27,291,000	\$27,371,617	0.399%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$18,131,000	\$25,981,469	0.379%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	01/15/2026	\$25,000,000	\$25,802,600	0.377%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$25,259,500	\$25,419,493	0.371%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$24,920,000	\$25,125,963	0.367%
FREDDIE MAC BONDS 09/29 6.75	6.750%	09/15/2029	\$17,421,000	\$24,339,819	0.355%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$25,000,000	\$24,243,175	0.354%
US TREASURY N/B 07/20 2	2.000%	07/31/2020	\$23,360,300	\$23,650,481	0.345%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	01/10/2027	\$23,100,000	\$23,348,440	0.341%
FANNIE MAE NOTES 01/22 2	2.000%	01/05/2022	\$23,000,000	\$23,010,258	0.336%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$22,461,800	\$22,665,348	0.331%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	03/03/2024	\$21,654,000	\$22,465,678	0.328%
COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/01/2023	\$21,789,000	\$22,460,689	0.328%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/30/2022	\$18,980,000	\$22,177,237	0.324%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$21,780,000	\$22,166,094	0.323%
FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	06/11/2021	\$20,965,000	\$21,213,980	0.310%
APPLE INC SR UNSECURED 05/24 3.45	3.450%	05/06/2024	\$19,686,000	\$20,344,555	0.297%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	02/19/2021	\$20,000,000	\$20,091,900	0.293%
NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/01/2026	\$21,411,000	\$20,019,691	0.292%
PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	\$19,500,000	\$19,305,624	0.282%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$19,465,000	\$19,142,348	0.279%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	08/08/2026	\$19,980,000	\$18,891,309	0.276%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	\$18,650,000	\$18,640,880	0.272%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$16,985,000	\$18,381,557	0.268%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$17,117,000	\$18,327,771	0.267%
CBS CORP COMPANY GUAR 01/27 2.9	2.900%	01/15/2027	\$19,595,000	\$18,248,333	0.266%
ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	07/15/2026	\$18,650,000	\$17,756,739	0.259%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$17,001,000	\$17,202,665	0.251%
RABOBANK NEDERLAND NY SR UNSECURED 05/25 3.375	3.375%	05/21/2025	\$17,022,000	\$17,197,820	0.251%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$16,720,000	\$16,880,277	0.246%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$16,329,000	\$16,880,136	0.246%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$17,000,000	\$16,847,765	0.246%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/15/2023	\$14,406,000	\$16,797,309	0.245%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/10/2023	\$14,735,000	\$16,765,571	0.245%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	03/15/2026	\$15,000,000	\$16,647,270	0.243%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$16,683,000	\$16,465,653	0.240%
CHEVRON CORP SR UNSECURED 06/23 3.191	3.191%	06/24/2023	\$15,950,000	\$16,329,913	0.238%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$16,120,000	\$16,188,961	0.236%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$16,454,000	\$16,041,745	0.234%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$16,740,000	\$15,987,503	0.233%
MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	01/27/2026	\$15,600,000	\$15,805,888	0.231%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$15,636,000	\$15,574,722	0.227%
UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$15,190,000	\$15,445,526	0.225%
FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	\$13,625,000	\$15,438,078	0.225%
CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	08/12/2024	\$15,031,000	\$15,048,150	0.220%
TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	04/01/2018	\$14,469,000	\$14,943,235	0.218%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$14,532,000	\$14,857,269	0.217%
FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	09/14/2018	\$14,660,000	\$14,821,025	0.216%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$14,725,000	\$14,774,431	0.216%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$11,915,000	\$14,766,211	0.215%
STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	\$14,110,000	\$14,315,427	0.209%
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	09/15/2023	\$13,026,000	\$14,296,243	0.209%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	\$13,178,000	\$13,986,523	0.204%
MERCK + CO INC SR UNSECURED 05/23 2.8	2.800%	05/18/2023	\$13,920,000	\$13,973,967	0.204%
BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	03/16/2025	\$14,330,000	\$13,951,530	0.204%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	02/08/2022	\$13,244,000	\$13,940,157	0.203%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	01/08/2021	\$13,661,000	\$13,762,733	0.201%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$14,000,000	\$13,629,770	0.199%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$13,364,000	\$13,454,394	0.196%
HP INC SR UNSECURED 09/21 4.375	4.375%	09/15/2021	\$12,625,000	\$13,350,041	0.195%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$12,978,000	\$13,312,689	0.194%
ACTAVIS FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	03/15/2022	\$13,031,000	\$13,278,315	0.194%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$12,896,000	\$13,089,749	0.191%
HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	06/23/2024	\$12,740,000	\$12,978,620	0.189%
WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	05/01/2025	\$12,588,000	\$12,908,528	0.188%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/11/2021	\$11,075,000	\$12,729,959	0.186%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	03/10/2021	\$12,600,000	\$12,705,197	0.185%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/08/2024	\$12,544,000	\$12,608,237	0.184%
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	05/13/2024	\$12,273,000	\$12,536,832	0.183%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$12,122,000	\$12,474,144	0.182%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$12,110,000	\$12,068,220	0.176%
ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	03/15/2025	\$12,615,000	\$12,051,487	0.176%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$11,785,000	\$12,009,374	0.175%
AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	01/15/2023	\$12,128,000	\$11,963,604	0.175%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$11,457,000	\$11,877,620	0.173%
FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	09/13/2019	\$11,070,000	\$11,867,582	0.173%
MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	02/06/2027	\$11,500,000	\$11,685,414	0.171%
MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	02/10/2025	\$11,745,000	\$11,593,419	0.169%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$11,150,000	\$11,524,428	0.168%
AT+T INC SR UNSECURED 05/25 3.4	3.400%	05/15/2025	\$11,870,000	\$11,485,649	0.168%
DUKE ENERGY CORP SR UNSECURED 08/22 3.05	3.050%	08/15/2022	\$11,375,000	\$11,462,382	0.167%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$11,350,000	\$11,378,681	0.166%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	\$11,300,000	\$11,323,063	0.165%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$10,914,000	\$11,320,710	0.165%
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	03/09/2018	\$11,185,000	\$11,210,356	0.164%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$11,136,000	\$11,163,361	0.163%
FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	06/09/2023	\$10,480,000	\$11,064,176	0.161%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	05/17/2027	\$11,111,000	\$11,048,822	0.161%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$10,647,000	\$11,042,269	0.161%
GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	04/01/2024	\$10,736,000	\$11,027,375	0.161%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	08/12/2023	\$10,682,000	\$11,002,118	0.161%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$10,945,000	\$10,968,312	0.160%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	09/12/2026	\$11,300,000	\$10,658,962	0.156%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$10,187,000	\$10,447,206	0.152%
DOMINION RESOURCES INC SR UNSECURED 10/25 3.9	3.900%	10/01/2025	\$10,130,000	\$10,313,393	0.151%
COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	09/01/2026	\$11,000,000	\$10,305,537	0.150%
IBM CORP SR UNSECURED 02/24 3.625	3.625%	02/12/2024	\$9,712,000	\$10,177,301	0.149%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	07/15/2025	\$10,000,000	\$10,140,900	0.148%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$8,011,000	\$10,128,355	0.148%
TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	04/10/2024	\$9,712,000	\$10,123,827	0.148%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$10,000,000	\$10,083,480	0.147%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	02/09/2018	\$10,000,000	\$10,006,850	0.146%
ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	05/14/2025	\$10,000,000	\$10,000,950	0.146%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	05/15/2024	\$9,712,000	\$9,990,209	0.146%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$10,000,000	\$9,982,040	0.146%
PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	08/26/2020	\$10,000,000	\$9,921,560	0.145%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$9,827,000	\$9,900,397	0.144%
MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	\$9,398,000	\$9,898,913	0.144%
UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	01/15/2025	\$9,626,000	\$9,797,843	0.143%
FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	09/10/2021	\$9,355,000	\$9,748,620	0.142%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$10,000,000	\$9,739,590	0.142%
APPLE INC SR UNSECURED 08/26 2.45	2.450%	08/04/2026	\$10,290,000	\$9,732,714	0.142%
JANUS CAPITAL GROUP INC SR UNSECURED 08/25 4.875	4.875%	08/01/2025	\$9,152,000	\$9,717,758	0.142%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$9,600,000	\$9,680,524	0.141%
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	01/16/2027	\$10,000,000	\$9,599,150	0.140%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$9,754,000	\$9,586,679	0.140%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$9,944,000	\$9,545,832	0.139%
VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	09/26/2022	\$9,769,000	\$9,532,990	0.139%

## Rates of Return

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	\$9,374,000	\$9,509,332	0.139%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	06/06/2022	\$9,255,000	\$9,466,097	0.138%
STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/01/2025	\$9,398,000	\$9,436,005	0.138%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/01/2022	\$9,831,000	\$9,407,824	0.137%
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	06/08/2018	\$9,375,000	\$9,382,781	0.137%
FANNIE MAE NOTES 01/30 7.125	7.125%	01/15/2030	\$6,474,000	\$9,336,537	0.136%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	\$9,253,000	\$9,304,613	0.136%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$9,254,000	\$9,238,601	0.135%
PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	06/01/2026	\$9,322,000	\$9,227,875	0.135%
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	03/15/2019	\$9,222,000	\$9,192,452	0.134%
WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	03/08/2022	\$8,870,000	\$9,187,253	0.134%
FEDEX CORP COMPANY GUAR 01/24 4	4.000%	01/15/2024	\$8,590,000	\$9,091,097	0.133%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/12/2020	\$8,535,000	\$9,001,983	0.131%
PUGET ENERGY INC SR SECURED 09/21 6	6.000%	09/01/2021	\$7,992,000	\$8,903,247	0.130%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$6,684,000	\$8,870,924	0.129%
CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	04/15/2024	\$8,591,000	\$8,868,094	0.129%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	3.219%	01/09/2022	\$8,750,000	\$8,802,561	0.128%
MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	03/15/2019	\$8,749,000	\$8,797,731	0.128%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$8,417,000	\$8,784,881	0.128%
UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	02/15/2023	\$8,773,000	\$8,749,707	0.128%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/03/2020	\$8,700,000	\$8,727,822	0.127%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	05/13/2026	\$9,037,000	\$8,721,446	0.127%
CELGENE CORP SR UNSECURED 08/23 4	4.000%	08/15/2023	\$8,333,000	\$8,709,101	0.127%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$8,900,000	\$8,698,842	0.127%
STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	01/17/2023	\$8,794,000	\$8,669,573	0.127%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	07/30/2018	\$8,600,000	\$8,658,712	0.126%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$8,600,000	\$8,658,213	0.126%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	06/15/2022	\$8,092,000	\$8,633,921	0.126%
WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	09/15/2022	\$8,562,000	\$8,616,197	0.126%
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	06/03/2024	\$8,417,000	\$8,588,151	0.125%
STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	08/18/2025	\$8,350,000	\$8,580,234	0.125%
CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	03/10/2025	\$8,611,000	\$8,511,766	0.124%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/11/2020	\$7,680,000	\$8,428,316	0.123%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$8,367,000	\$8,423,050	0.123%
AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	\$8,417,000	\$8,409,618	0.123%
TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	07/15/2025	\$8,500,000	\$8,403,652	0.123%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$8,380,000	\$8,392,368	0.122%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	05/15/2023	\$8,378,000	\$8,389,628	0.122%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$8,439,000	\$8,311,132	0.121%
FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	\$7,785,000	\$8,297,906	0.121%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	04/15/2022	\$8,237,000	\$8,278,349	0.121%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$7,891,000	\$8,260,409	0.121%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	03/15/2020	\$8,296,000	\$8,239,479	0.120%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$8,240,000	\$8,193,270	0.120%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$8,287,000	\$8,158,045	0.119%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	\$8,100,000	\$8,148,510	0.119%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$8,200,000	\$8,136,745	0.119%
HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/01/2024	\$7,916,000	\$8,104,123	0.118%
INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$7,942,000	\$8,090,658	0.118%
INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	01/12/2024	\$7,664,000	\$8,063,899	0.118%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	4.570%	04/27/2023	\$7,532,000	\$8,050,630	0.117%
PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	06/01/2025	\$8,000,000	\$8,041,416	0.117%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$7,996,000	\$8,013,559	0.117%
PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	02/23/2025	\$8,093,000	\$7,986,787	0.117%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$8,000,000	\$7,978,456	0.116%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	06/15/2022	\$7,784,000	\$7,929,132	0.116%
MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	02/06/2025	\$8,028,000	\$7,892,888	0.115%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/15/2022	\$7,879,000	\$7,800,824	0.114%
EBAY INC SR UNSECURED 03/22 3.8	3.800%	03/09/2022	\$7,500,000	\$7,798,222	0.114%
PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	01/15/2023	\$7,860,000	\$7,755,501	0.113%
ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/01/2024	\$7,451,000	\$7,745,470	0.113%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	04/01/2022	\$7,284,000	\$7,721,615	0.113%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$7,629,000	\$7,702,902	0.112%
ACTAVIS INC COMPANY GUAR 10/22 3.25	3.250%	10/01/2022	\$7,650,000	\$7,694,607	0.112%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$7,539,000	\$7,662,089	0.112%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$7,444,000	\$7,632,370	0.111%
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	\$7,571,000	\$7,622,066	0.111%
CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	04/27/2025	\$7,769,000	\$7,608,764	0.111%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$7,493,000	\$7,596,598	0.111%
DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$7,500,000	\$7,592,055	0.111%
DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	01/18/2031	\$5,000,000	\$7,548,415	0.110%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	04/15/2022	\$6,816,000	\$7,524,536	0.110%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PERRIGO FINANCE UNLIMITE COMPANY GUAR 12/21 3.5	3.500%	12/15/2021	\$7,392,000	\$7,508,327	0.110%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$7,075,000	\$7,478,437	0.109%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	2.000%	08/01/2022	\$7,643,000	\$7,403,621	0.108%
KROGER CO SR UNSECURED 08/23 3.85	3.850%	08/01/2023	\$7,111,000	\$7,364,059	0.107%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$7,260,000	\$7,359,948	0.107%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$6,743,000	\$7,322,587	0.107%
FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	\$6,349,000	\$7,317,832	0.107%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$7,120,000	\$7,232,695	0.106%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	08/09/2022	\$7,200,000	\$7,213,730	0.105%
ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	05/15/2022	\$7,172,000	\$7,207,917	0.105%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$6,867,000	\$7,170,631	0.105%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	03/08/2021	\$7,000,000	\$7,158,396	0.104%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$7,000,000	\$7,093,464	0.104%
WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	04/22/2024	\$6,782,000	\$7,041,886	0.103%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	09/03/2019	\$6,379,000	\$6,958,544	0.102%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/15/2024	\$7,031,000	\$6,903,977	0.101%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$6,532,000	\$6,902,893	0.101%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$7,471,000	\$6,898,908	0.101%
PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	01/15/2022	\$6,474,000	\$6,890,925	0.101%
PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	3.750%	02/15/2024	\$6,578,000	\$6,877,088	0.100%
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	02/01/2025	\$6,869,000	\$6,847,259	0.100%
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	04/11/2023	\$6,827,000	\$6,827,088	0.100%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/10/2022	\$5,840,000	\$6,825,354	0.100%
JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/05/2023	\$6,474,000	\$6,820,967	0.100%
NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	06/15/2022	\$6,559,000	\$6,819,536	0.100%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$6,812,000	\$6,809,752	0.099%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$6,667,000	\$6,795,539	0.099%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/13/2026	\$6,020,000	\$6,791,487	0.099%
COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	02/01/2023	\$7,007,000	\$6,790,588	0.099%
PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	07/17/2025	\$6,474,000	\$6,737,226	0.098%
PFIZER INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$6,474,000	\$6,723,857	0.098%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	03/01/2024	\$6,474,000	\$6,719,966	0.098%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$6,604,000	\$6,687,276	0.098%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/15/2024	\$5,827,000	\$6,659,433	0.097%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/01/2021	\$6,200,000	\$6,655,582	0.097%
AMGEN INC SR UNSECURED 05/24 3.625	3.625%	05/22/2024	\$6,474,000	\$6,634,127	0.097%



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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	04/01/2025	\$6,797,000	\$6,633,688	0.097%
WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	09/17/2025	\$6,474,000	\$6,603,965	0.096%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$6,474,000	\$6,589,904	0.096%
ASSURANT INC SR UNSECURED 03/23 4	4.000%	03/15/2023	\$6,474,000	\$6,541,413	0.095%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$5,970,000	\$6,492,500	0.095%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	01/23/2023	\$6,474,000	\$6,479,282	0.095%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	2.625%	01/10/2023	\$6,474,000	\$6,466,885	0.094%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/15/2022	\$6,351,000	\$6,466,740	0.094%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$6,000,000	\$6,457,962	0.094%
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	06/12/2024	\$6,267,000	\$6,433,282	0.094%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/05/2022	\$6,474,000	\$6,401,659	0.093%
AT+T INC SR UNSECURED 02/22 3	3.000%	02/15/2022	\$6,399,000	\$6,383,508	0.093%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$6,348,000	\$6,374,750	0.093%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/01/2020	\$6,000,000	\$6,352,350	0.093%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	05/06/2024	\$6,151,000	\$6,346,300	0.093%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/25 4.125	4.125%	11/15/2025	\$6,000,000	\$6,285,756	0.092%
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	\$6,164,000	\$6,267,247	0.091%
BOEING CO SR UNSECURED 03/25 2.5	2.500%	03/01/2025	\$6,474,000	\$6,234,843	0.091%
SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	07/19/2023	\$5,931,000	\$6,209,590	0.091%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	02/14/2018	\$6,205,000	\$6,195,524	0.090%
ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	05/15/2025	\$6,151,000	\$6,166,783	0.090%
PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	\$5,883,000	\$6,149,046	0.090%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	05/06/2022	\$6,000,000	\$6,146,700	0.090%
LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	04/01/2026	\$5,995,000	\$6,137,027	0.090%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$6,114,000	\$6,036,401	0.088%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/28/2021	\$5,387,000	\$5,973,342	0.087%
PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	\$5,916,000	\$5,946,236	0.087%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$5,772,000	\$5,936,282	0.087%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$5,706,000	\$5,878,612	0.086%
UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	2.875%	03/15/2023	\$5,827,000	\$5,843,723	0.085%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$5,950,000	\$5,841,234	0.085%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/15/2021	\$5,233,000	\$5,822,968	0.085%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	03/15/2027	\$5,800,000	\$5,776,104	0.084%
EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/02/2022	\$5,769,000	\$5,728,068	0.084%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$5,805,000	\$5,724,896	0.084%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/03/2026	\$5,827,000	\$5,721,397	0.083%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KOHL S CORPORATION SR UNSECURED 07/25 4.25	4.250%	07/17/2025	\$5,910,000	\$5,673,517	0.083%
MUFG AMERICAS HLDGS CORP SR UNSECURED 06/22 3.5	3.500%	06/18/2022	\$5,536,000	\$5,667,878	0.083%
ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	3.000%	03/12/2020	\$5,550,000	\$5,641,142	0.082%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	04/01/2025	\$5,700,000	\$5,635,698	0.082%
FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	03/18/2020	\$5,415,000	\$5,633,208	0.082%
SPECTRA ENERGY CAPITAL COMPANY GUAR 03/23 3.3	3.300%	03/15/2023	\$5,652,000	\$5,584,712	0.081%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$5,500,000	\$5,565,725	0.081%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$5,422,000	\$5,536,382	0.081%
AT+T INC SR UNSECURED 03/19 2.3	2.300%	03/11/2019	\$5,500,000	\$5,526,301	0.081%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$5,439,000	\$5,520,465	0.081%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	06/10/2020	\$5,500,000	\$5,517,825	0.081%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	05/08/2022	\$5,429,000	\$5,489,804	0.080%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	5.625%	07/01/2020	\$5,000,000	\$5,483,045	0.080%
EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	06/01/2025	\$5,374,000	\$5,480,776	0.080%
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$5,180,000	\$5,471,323	0.080%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	03/18/2023	\$5,450,000	\$5,465,848	0.080%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	\$5,400,000	\$5,461,900	0.080%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	03/15/2025	\$5,737,000	\$5,432,158	0.079%
AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	09/15/2026	\$5,650,000	\$5,427,813	0.079%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/24/2018	\$5,391,000	\$5,408,369	0.079%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	08/01/2022	\$5,408,000	\$5,388,363	0.079%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$5,253,000	\$5,384,934	0.079%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,244,000	\$5,355,382	0.078%
MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	3.500%	05/01/2022	\$5,180,000	\$5,351,893	0.078%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	02/15/2026	\$5,338,000	\$5,338,902	0.078%
BANK OF NY MELLON CORP SR UNSECURED 05/26 2.8	2.800%	05/04/2026	\$5,500,000	\$5,327,168	0.078%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/15/2023	\$5,674,000	\$5,307,726	0.077%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	03/30/2022	\$5,068,000	\$5,307,250	0.077%
AT+T INC SR UNSECURED 03/22 3.8	3.800%	03/15/2022	\$5,115,000	\$5,290,183	0.077%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$5,180,000	\$5,287,075	0.077%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/05/2020	\$5,200,000	\$5,251,391	0.077%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/09/2022	\$4,490,000	\$5,231,397	0.076%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/15/2023	\$5,132,000	\$5,213,757	0.076%
AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/05/2024	\$4,921,000	\$5,210,084	0.076%
UNUM GROUP SR UNSECURED 03/24 4	4.000%	03/15/2024	\$5,110,000	\$5,208,152	0.076%
NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	6.125%	03/01/2022	\$4,544,000	\$5,204,206	0.076%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	07/15/2020	\$4,972,000	\$5,203,342	0.076%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	03/19/2022	\$5,180,000	\$5,193,908	0.076%
WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	05/15/2024	\$5,000,000	\$5,166,330	0.075%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,000,000	\$5,159,070	0.075%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$5,144,000	\$5,150,105	0.075%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	03/04/2020	\$4,610,000	\$5,125,462	0.075%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	07/15/2022	\$5,180,000	\$5,118,917	0.075%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	\$5,100,000	\$5,117,610	0.075%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	03/09/2026	\$5,000,000	\$5,109,480	0.075%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/03/2018	\$5,013,000	\$5,085,628	0.074%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$5,044,000	\$5,075,156	0.074%
JM SMUCKER CO COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$5,000,000	\$5,074,815	0.074%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	05/22/2025	\$5,000,000	\$5,050,395	0.074%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$5,000,000	\$5,037,150	0.074%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	03/15/2019	\$5,016,000	\$5,030,897	0.073%
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	\$5,000,000	\$5,028,950	0.073%
GATX CORP SR UNSECURED 03/25 3.25	3.250%	03/30/2025	\$5,180,000	\$5,017,990	0.073%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	06/15/2025	\$3,885,000	\$5,016,638	0.073%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	02/23/2021	\$5,000,000	\$5,014,705	0.073%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	\$5,000,000	\$5,009,025	0.073%
MIZUHO BANK LTD COMPANY GUAR 144A 10/18 2.15	2.150%	10/20/2018	\$5,000,000	\$5,007,560	0.073%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	03/15/2021	\$5,000,000	\$5,003,265	0.073%
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	03/01/2026	\$5,000,000	\$4,998,910	0.073%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$4,823,000	\$4,997,988	0.073%
CATERPILLAR FINANCIAL SE SR UNSECURED 03/18 1.3	1.300%	03/01/2018	\$5,000,000	\$4,984,700	0.073%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	04/06/2027	\$5,000,000	\$4,976,775	0.073%
PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	06/01/2023	\$4,914,000	\$4,961,366	0.072%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	01/17/2023	\$5,029,000	\$4,959,665	0.072%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$4,532,000	\$4,945,282	0.072%
LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	3.550%	01/15/2026	\$4,856,000	\$4,929,247	0.072%
APPLE INC SR UNSECURED 02/26 3.25	3.250%	02/23/2026	\$4,850,000	\$4,898,936	0.071%
FANNIE MAE NOTES 05/21 1.25	1.250%	05/06/2021	\$5,000,000	\$4,883,365	0.071%
ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	08/15/2021	\$5,000,000	\$4,868,380	0.071%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$5,000,000	\$4,866,700	0.071%
LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	07/15/2024	\$4,791,000	\$4,843,490	0.071%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$4,714,000	\$4,832,618	0.071%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	09/09/2022	\$4,860,000	\$4,811,195	0.070%
CMS ENERGY CORP SR UNSECURED 05/26 3	3.000%	05/15/2026	\$5,000,000	\$4,795,830	0.070%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$4,721,000	\$4,795,785	0.070%
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	09/08/2024	\$4,875,000	\$4,793,953	0.070%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$4,751,000	\$4,779,021	0.070%
GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/15/2022	\$4,856,000	\$4,768,252	0.070%
EVERSOURCE ENERGY SR UNSECURED 05/23 2.8	2.800%	05/01/2023	\$4,798,000	\$4,749,381	0.069%
ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	08/11/2026	\$5,000,000	\$4,748,475	0.069%
ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	02/25/2024	\$4,547,000	\$4,745,217	0.069%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$4,661,000	\$4,739,826	0.069%
CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	01/25/2023	\$4,697,000	\$4,716,328	0.069%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	06/01/2022	\$4,540,000	\$4,708,343	0.069%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$4,625,000	\$4,683,608	0.068%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	08/17/2026	\$3,821,000	\$4,657,107	0.068%
MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	\$4,532,000	\$4,651,196	0.068%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/23/2021	\$4,403,000	\$4,648,687	0.068%
SOUTHERN CO SR UNSECURED 07/26 3.25	3.250%	07/01/2026	\$4,860,000	\$4,635,895	0.068%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	08/01/2025	\$4,597,000	\$4,616,017	0.067%
REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	05/01/2020	\$4,095,000	\$4,614,766	0.067%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	3.000%	02/11/2023	\$4,532,000	\$4,613,639	0.067%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/15/2024	\$3,855,000	\$4,607,966	0.067%
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	\$4,410,000	\$4,592,119	0.067%
ZOETIS INC SR UNSECURED 02/23 3.25	3.250%	02/01/2023	\$4,532,000	\$4,576,137	0.067%
FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	09/11/2020	\$4,405,000	\$4,573,579	0.067%
IBM CORP SR UNSECURED 08/23 3.375	3.375%	08/01/2023	\$4,409,000	\$4,572,997	0.067%
PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2.625%	02/13/2023	\$4,532,000	\$4,569,543	0.067%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$4,532,000	\$4,568,192	0.067%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$4,399,000	\$4,564,679	0.067%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/11/2023	\$4,532,000	\$4,559,527	0.067%
PEPSICO INC SR UNSECURED 03/23 2.75	2.750%	03/01/2023	\$4,532,000	\$4,545,799	0.066%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	07/22/2020	\$4,500,000	\$4,543,911	0.066%
CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	05/15/2024	\$4,485,000	\$4,539,425	0.066%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$4,532,000	\$4,538,906	0.066%
FANNIE MAE NOTES 06/20 1.5	1.500%	06/22/2020	\$4,549,000	\$4,533,183	0.066%
COMCAST CORP COMPANY GUAR 03/24 3.6	3.600%	03/01/2024	\$4,375,000	\$4,527,608	0.066%
NORFOLK SOUTHERN CORP SR UNSECURED 02/23 2.903	2.903%	02/15/2023	\$4,532,000	\$4,508,329	0.066%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BPCE SA SR UNSECURED 02/21 2.65	2.650%	02/03/2021	\$4,500,000	\$4,481,023	0.065%
JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	03/15/2024	\$4,273,000	\$4,480,090	0.065%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$4,600,000	\$4,478,518	0.065%
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	03/15/2025	\$4,383,000	\$4,476,309	0.065%
MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	09/26/2018	\$4,418,000	\$4,463,796	0.065%
APPLE INC SR UNSECURED 02/25 2.5	2.500%	02/09/2025	\$4,613,000	\$4,462,376	0.065%
PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	06/15/2025	\$4,338,000	\$4,437,652	0.065%
SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/01/2023	\$4,254,000	\$4,432,340	0.065%
PNC FINANCIAL SERVICES SR UNSECURED 03/22 3.3	3.300%	03/08/2022	\$4,304,000	\$4,431,824	0.065%
LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	03/01/2025	\$4,532,000	\$4,422,951	0.065%
CIGNA CORP SR UNSECURED 02/22 4	4.000%	02/15/2022	\$4,127,000	\$4,336,787	0.063%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$4,329,000	\$4,309,086	0.063%
COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	08/15/2025	\$4,266,000	\$4,303,911	0.063%
XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	05/15/2024	\$4,340,000	\$4,284,908	0.063%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$4,000,000	\$4,262,332	0.062%
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/01/2022	\$4,284,000	\$4,247,298	0.062%
AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	\$4,047,000	\$4,241,608	0.062%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$4,520,000	\$4,223,790	0.062%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$3,933,000	\$4,202,221	0.061%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	\$4,050,000	\$4,184,690	0.061%
REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	09/15/2023	\$3,885,000	\$4,181,650	0.061%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	4.700%	04/01/2021	\$3,885,000	\$4,173,663	0.061%
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	02/14/2019	\$4,140,000	\$4,162,513	0.061%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$4,011,000	\$4,155,271	0.061%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$4,021,000	\$4,135,767	0.060%
CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	03/19/2025	\$4,092,000	\$4,121,581	0.060%
INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	04/15/2024	\$3,949,000	\$4,073,879	0.059%
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	08/11/2020	\$3,800,000	\$4,048,740	0.059%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	05/05/2021	\$3,710,000	\$4,018,560	0.059%
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	04/01/2026	\$4,000,000	\$4,007,192	0.058%
BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	06/15/2023	\$4,030,000	\$4,005,122	0.058%
LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/01/2023	\$3,885,000	\$3,993,659	0.058%
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	02/01/2026	\$3,885,000	\$3,990,738	0.058%
COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/15/2022	\$2,991,000	\$3,987,750	0.058%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	\$3,765,000	\$3,980,075	0.058%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	02/15/2023	\$4,000,000	\$3,952,388	0.058%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	06/15/2022	\$3,885,000	\$3,919,456	0.057%
MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	06/15/2026	\$4,000,000	\$3,914,892	0.057%
CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	04/01/2023	\$3,885,000	\$3,878,811	0.057%
PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	\$3,885,000	\$3,871,219	0.056%
GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	05/15/2022	\$3,851,000	\$3,871,179	0.056%
PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	\$3,788,000	\$3,836,789	0.056%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$3,570,000	\$3,835,286	0.056%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$3,900,000	\$3,818,774	0.056%
FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	02/01/2025	\$3,788,000	\$3,790,200	0.055%
HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$3,685,000	\$3,789,429	0.055%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	05/15/2023	\$3,805,000	\$3,737,617	0.055%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	07/02/2019	\$3,703,000	\$3,721,059	0.054%
LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/15/2019	\$3,500,000	\$3,713,097	0.054%
EOG RESOURCES INC SR UNSECURED 03/23 2.625	2.625%	03/15/2023	\$3,800,000	\$3,704,232	0.054%
HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	07/28/2025	\$3,635,000	\$3,691,586	0.054%
FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	\$3,354,000	\$3,663,798	0.053%
CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	06/26/2022	\$3,561,000	\$3,566,562	0.052%
TJX COS INC SR UNSECURED 06/21 2.75	2.750%	06/15/2021	\$3,480,000	\$3,540,061	0.052%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	\$3,500,000	\$3,521,220	0.051%
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	03/15/2024	\$3,500,000	\$3,517,090	0.051%
BOEING CO SR UNSECURED 10/25 2.6	2.600%	10/30/2025	\$3,610,000	\$3,515,508	0.051%
WASTE MANAGEMENT INC COMPANY GUAR 03/25 3.125	3.125%	03/01/2025	\$3,500,000	\$3,509,492	0.051%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	03/10/2020	\$3,491,000	\$3,492,703	0.051%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	08/15/2022	\$3,237,000	\$3,472,517	0.051%
CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	05/16/2026	\$3,500,000	\$3,457,751	0.050%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/13/2021	\$3,237,000	\$3,455,348	0.050%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	01/11/2027	\$3,500,000	\$3,440,374	0.050%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/15/2022	\$3,237,000	\$3,401,277	0.050%
PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	\$3,237,000	\$3,400,530	0.050%
EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	01/29/2024	\$3,237,000	\$3,390,550	0.049%
EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	06/15/2022	\$3,237,000	\$3,387,727	0.049%
BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	01/31/2022	\$3,237,000	\$3,385,610	0.049%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/15/2021	\$3,144,000	\$3,381,029	0.049%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/11/2022	\$3,295,000	\$3,363,018	0.049%
GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	03/11/2024	\$3,237,000	\$3,351,855	0.049%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$3,295,000	\$3,347,525	0.049%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	\$3,237,000	\$3,341,205	0.049%
POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	04/01/2025	\$3,500,000	\$3,330,663	0.049%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	3.000%	05/15/2022	\$3,237,000	\$3,319,640	0.048%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	09/15/2020	\$3,100,000	\$3,305,489	0.048%
FEDERAL HOME LOAN BANK BONDS 06/18 4.75	4.750%	06/08/2018	\$3,170,000	\$3,302,512	0.048%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/15/2022	\$3,237,000	\$3,285,988	0.048%
DOMINION GAS HLDGS LLC SR UNSECURED 12/24 3.6	3.600%	12/15/2024	\$3,237,000	\$3,271,645	0.048%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$3,252,000	\$3,269,707	0.048%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	09/01/2020	\$3,000,000	\$3,267,219	0.048%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$3,237,000	\$3,261,714	0.048%
TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	08/01/2022	\$3,310,000	\$3,259,204	0.048%
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	08/15/2022	\$3,256,000	\$3,246,808	0.047%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	01/14/2022	\$3,330,000	\$3,242,614	0.047%
GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	08/15/2026	\$3,500,000	\$3,237,370	0.047%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	09/08/2024	\$3,237,000	\$3,231,542	0.047%
ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$3,237,000	\$3,229,473	0.047%
MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	03/15/2022	\$3,156,000	\$3,227,909	0.047%
WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	06/01/2025	\$3,237,000	\$3,205,652	0.047%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/11/2021	\$3,005,000	\$3,205,496	0.047%
CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	\$3,200,000	\$3,203,187	0.047%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	03/01/2023	\$3,237,000	\$3,185,208	0.046%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$3,237,000	\$3,182,278	0.046%
MICROSOFT CORP SR UNSECURED 11/25 3.125	3.125%	11/03/2025	\$3,145,000	\$3,174,899	0.046%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	02/16/2021	\$2,876,000	\$3,156,781	0.046%
WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	02/15/2030	\$2,180,000	\$3,151,261	0.046%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$3,050,000	\$3,142,659	0.046%
SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	05/01/2023	\$3,172,000	\$3,132,848	0.046%
JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	03/01/2026	\$3,250,000	\$3,119,129	0.046%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$3,000,000	\$3,113,613	0.045%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/16/2021	\$2,913,000	\$3,092,333	0.045%
MACYS RETAIL HLDGS INC COMPANY GUAR 06/24 3.625	3.625%	06/01/2024	\$3,237,000	\$3,087,353	0.045%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$3,000,000	\$3,072,675	0.045%
JUNIPER NETWORKS INC SR UNSECURED 06/20 3.3	3.300%	06/15/2020	\$3,000,000	\$3,068,547	0.045%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	\$3,011,000	\$3,038,135	0.044%
KLA TENCOR CORP SR UNSECURED 11/24 4.65	4.650%	11/01/2024	\$2,850,000	\$3,034,275	0.044%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$2,995,000	\$3,026,522	0.044%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$3,000,000	\$3,024,624	0.044%
ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/01/2023	\$2,932,000	\$3,012,917	0.044%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$3,059,000	\$2,999,224	0.044%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	07/20/2020	\$2,935,000	\$2,983,811	0.044%
CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	2.700%	03/13/2023	\$3,000,000	\$2,976,597	0.043%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$3,000,000	\$2,963,802	0.043%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	\$2,959,000	\$2,954,706	0.043%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	04/01/2019	\$2,928,000	\$2,949,400	0.043%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$2,849,000	\$2,948,854	0.043%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	08/14/2019	\$2,909,000	\$2,937,194	0.043%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	03/15/2018	\$2,946,000	\$2,935,715	0.043%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$2,902,000	\$2,926,513	0.043%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	09/03/2019	\$2,695,000	\$2,924,791	0.043%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$3,000,000	\$2,924,475	0.043%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/15/2021	\$2,719,000	\$2,910,224	0.042%
PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	03/05/2022	\$2,843,000	\$2,888,866	0.042%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$2,856,000	\$2,885,571	0.042%
ALTERA CORP COMPANY GUAR 11/18 2.5	2.500%	11/15/2018	\$2,832,000	\$2,873,429	0.042%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$2,866,000	\$2,866,842	0.042%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/10/2022	\$2,470,000	\$2,841,816	0.041%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$2,780,000	\$2,832,614	0.041%
CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	\$2,742,000	\$2,826,157	0.041%
ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/06/2022	\$2,833,000	\$2,822,010	0.041%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	04/01/2021	\$2,622,000	\$2,801,475	0.041%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$2,825,000	\$2,784,317	0.041%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	02/15/2021	\$2,590,000	\$2,773,623	0.040%
JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	03/15/2021	\$2,590,000	\$2,761,196	0.040%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	\$2,725,000	\$2,752,631	0.040%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$2,698,000	\$2,749,734	0.040%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	08/15/2021	\$2,590,000	\$2,749,209	0.040%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	08/02/2018	\$2,720,000	\$2,744,077	0.040%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	02/24/2020	\$2,732,000	\$2,742,900	0.040%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/12/2022	\$2,635,000	\$2,725,427	0.040%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	4.500%	01/15/2022	\$2,590,000	\$2,720,437	0.040%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	05/18/2026	\$2,800,000	\$2,702,588	0.039%
EBAY INC SR UNSECURED 07/22 2.6	2.600%	07/15/2022	\$2,719,000	\$2,680,653	0.039%



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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$2,800,000	\$2,666,540	0.039%
TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	03/29/2021	\$2,482,000	\$2,664,141	0.039%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	06/01/2021	\$2,495,000	\$2,661,995	0.039%
CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	06/16/2024	\$2,590,000	\$2,638,075	0.038%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	01/10/2019	\$2,611,000	\$2,630,493	0.038%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$2,566,000	\$2,607,438	0.038%
NUCOR CORP SR UNSECURED 08/23 4	4.000%	08/01/2023	\$2,466,000	\$2,606,520	0.038%
MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/07/2018	\$2,576,000	\$2,591,239	0.038%
OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	10/01/2021	\$2,335,000	\$2,589,930	0.038%
L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	05/28/2024	\$2,498,000	\$2,573,149	0.038%
BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	02/24/2025	\$2,590,000	\$2,561,735	0.037%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/15/2025	\$2,266,000	\$2,554,405	0.037%
AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	08/01/2025	\$2,590,000	\$2,544,472	0.037%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	\$2,260,000	\$2,538,590	0.037%
INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	07/15/2027	\$1,942,000	\$2,520,665	0.037%
ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	03/15/2025	\$2,500,000	\$2,517,870	0.037%
ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	04/01/2025	\$2,590,000	\$2,511,015	0.037%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/18 1	1.000%	02/12/2018	\$2,500,000	\$2,494,017	0.036%
MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	04/21/2021	\$2,500,000	\$2,486,260	0.036%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/27/2021	\$2,266,000	\$2,485,369	0.036%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	04/01/2020	\$2,310,000	\$2,477,719	0.036%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$2,456,000	\$2,456,029	0.036%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$2,456,000	\$2,452,674	0.036%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$2,456,000	\$2,449,884	0.036%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$2,269,000	\$2,442,526	0.036%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	01/15/2021	\$2,300,000	\$2,438,496	0.036%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	\$2,438,000	\$2,434,101	0.036%
NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	02/15/2023	\$2,362,000	\$2,433,738	0.036%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/05/2027	\$1,942,000	\$2,425,152	0.035%
EXELON CORP SR UNSECURED 06/25 3.95	3.950%	06/15/2025	\$2,350,000	\$2,415,179	0.035%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	\$2,400,000	\$2,414,527	0.035%
AUTODESK INC SR UNSECURED 12/22 3.6	3.600%	12/15/2022	\$2,355,000	\$2,397,974	0.035%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$2,392,000	\$2,381,135	0.035%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	03/01/2022	\$2,303,000	\$2,349,651	0.034%
STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	05/19/2021	\$2,384,000	\$2,342,208	0.034%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$2,323,000	\$2,334,577	0.034%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
XEROX CORPORATION SR UNSECURED 05/21 4.5	4.500%	05/15/2021	\$2,237,000	\$2,332,376	0.034%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$2,266,000	\$2,292,904	0.033%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	03/07/2021	\$2,120,000	\$2,268,957	0.033%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/23/2017	\$2,242,000	\$2,248,578	0.033%
AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	03/01/2024	\$2,140,000	\$2,247,438	0.033%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/07/2020	\$2,007,000	\$2,229,742	0.033%
HEINEKEN NV SR UNSECURED 144A 04/23 2.75	2.750%	04/01/2023	\$2,245,000	\$2,229,536	0.033%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/01/2020	\$2,145,000	\$2,223,792	0.032%
CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	2.500%	08/02/2022	\$2,252,000	\$2,216,934	0.032%
COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	\$2,250,000	\$2,209,576	0.032%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$2,193,000	\$2,208,791	0.032%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	02/01/2020	\$2,193,000	\$2,204,322	0.032%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	06/15/2019	\$2,187,000	\$2,203,778	0.032%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	05/10/2026	\$2,261,000	\$2,198,227	0.032%
CREDIT SUISSE NEW YORK SR UNSECURED 04/18 1.7	1.700%	04/27/2018	\$2,200,000	\$2,196,997	0.032%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$2,170,000	\$2,183,067	0.032%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$2,104,000	\$2,153,233	0.031%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$2,166,000	\$2,151,134	0.031%
JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	01/28/2019	\$2,126,000	\$2,146,968	0.031%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/24/2021	\$2,000,000	\$2,141,404	0.031%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$2,116,000	\$2,132,206	0.031%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$2,116,000	\$2,119,829	0.031%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$2,116,000	\$2,118,217	0.031%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	03/15/2022	\$2,056,000	\$2,108,489	0.031%
WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	06/01/2022	\$1,942,000	\$2,108,423	0.031%
AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	06/01/2022	\$1,942,000	\$2,101,244	0.031%
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/06/2023	\$1,797,000	\$2,087,373	0.030%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$2,000,000	\$2,075,170	0.030%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	08/01/2024	\$2,072,000	\$2,072,735	0.030%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	01/15/2020	\$1,878,000	\$2,057,349	0.030%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/03/2022	\$2,040,000	\$2,056,185	0.030%
SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	03/15/2024	\$1,937,000	\$2,050,812	0.030%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/02/2021	\$1,827,000	\$2,049,408	0.030%
KROGER CO SR UNSECURED 01/21 3.3	3.300%	01/15/2021	\$2,000,000	\$2,048,082	0.030%
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$2,000,000	\$2,045,232	0.030%
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$1,942,000	\$2,043,694	0.030%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	03/04/2024	\$1,942,000	\$2,041,614	0.030%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$2,000,000	\$2,038,846	0.030%
NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	08/23/2021	\$1,942,000	\$2,019,949	0.029%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$2,000,000	\$2,016,588	0.029%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	02/15/2025	\$2,000,000	\$2,011,230	0.029%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$2,000,000	\$2,006,936	0.029%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$2,000,000	\$2,004,000	0.029%
UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/05/2025	\$2,000,000	\$1,997,190	0.029%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	03/01/2021	\$1,852,000	\$1,994,444	0.029%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	02/01/2022	\$1,965,000	\$1,991,281	0.029%
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	07/01/2023	\$1,942,000	\$1,984,277	0.029%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	03/01/2021	\$1,878,000	\$1,981,087	0.029%
ANALOG DEVICES INC SR UNSECURED 12/26 3.5	3.500%	12/05/2026	\$2,000,000	\$1,980,532	0.029%
PFIZER INC SR UNSECURED 06/23 3	3.000%	06/15/2023	\$1,942,000	\$1,980,063	0.029%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$1,959,000	\$1,973,273	0.029%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$1,942,000	\$1,961,703	0.029%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$1,964,000	\$1,959,449	0.029%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$1,964,000	\$1,958,198	0.029%
BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	03/03/2023	\$1,942,000	\$1,955,937	0.029%
UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	3.100%	06/01/2022	\$1,900,000	\$1,955,244	0.029%
INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	\$1,942,000	\$1,949,041	0.028%
ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	\$1,942,000	\$1,931,691	0.028%
BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	08/15/2021	\$2,000,000	\$1,929,248	0.028%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	06/01/2023	\$1,942,000	\$1,916,274	0.028%
MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	02/12/2025	\$1,942,000	\$1,908,178	0.028%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	2.400%	12/15/2022	\$1,942,000	\$1,896,629	0.028%
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$1,900,000	\$1,896,135	0.028%
CATERPILLAR INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$1,844,000	\$1,893,369	0.028%
FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	\$1,795,000	\$1,878,077	0.027%
MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	01/15/2022	\$1,878,000	\$1,876,131	0.027%
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	08/15/2026	\$2,050,000	\$1,871,738	0.027%
MASTERCARD INC SR UNSECURED 04/24 3.375	3.375%	04/01/2024	\$1,808,000	\$1,869,448	0.027%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$1,849,000	\$1,859,641	0.027%
EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$1,742,000	\$1,838,383	0.027%
FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	05/07/2020	\$1,677,000	\$1,832,436	0.027%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	2.950%	04/01/2022	\$1,806,000	\$1,828,085	0.027%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	\$1,832,000	\$1,825,130	0.027%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	\$1,737,000	\$1,822,368	0.027%
INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	02/21/2024	\$1,750,000	\$1,813,812	0.026%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$1,745,000	\$1,796,320	0.026%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	09/01/2021	\$1,716,000	\$1,794,549	0.026%
BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	02/24/2022	\$1,759,000	\$1,789,145	0.026%
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	3.000%	03/15/2023	\$1,786,000	\$1,782,747	0.026%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$1,760,000	\$1,757,472	0.026%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	07/27/2018	\$1,742,000	\$1,754,033	0.026%
BIOGEN INC SR UNSECURED 09/22 3.625	3.625%	09/15/2022	\$1,693,000	\$1,745,929	0.025%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	\$1,750,000	\$1,740,858	0.025%
FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	03/12/2021	\$1,555,000	\$1,734,429	0.025%
FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	08/15/2019	\$1,585,000	\$1,718,625	0.025%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/22/2022	\$1,497,000	\$1,715,454	0.025%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	03/03/2020	\$1,700,000	\$1,689,138	0.025%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$1,677,000	\$1,686,810	0.025%
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	4.450%	03/15/2021	\$1,554,000	\$1,656,756	0.024%
MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	08/15/2021	\$1,303,000	\$1,632,123	0.024%
FEDERAL HOME LOAN BANK BONDS 05/17 4.875	4.875%	05/17/2017	\$1,620,000	\$1,628,237	0.024%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	03/14/2021	\$1,600,000	\$1,627,521	0.024%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	02/01/2021	\$1,534,000	\$1,618,409	0.024%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$1,600,000	\$1,609,128	0.023%
SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	09/15/2020	\$1,556,000	\$1,604,156	0.023%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	08/15/2019	\$1,587,000	\$1,602,309	0.023%
HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	04/15/2021	\$1,496,000	\$1,596,507	0.023%
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$1,574,000	\$1,594,537	0.023%
CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	01/14/2022	\$1,489,000	\$1,593,311	0.023%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	04/22/2019	\$1,587,000	\$1,592,909	0.023%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	\$1,545,000	\$1,569,568	0.023%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	03/15/2022	\$1,503,000	\$1,566,381	0.023%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	09/08/2019	\$1,557,000	\$1,561,619	0.023%
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/17 1.5	1.500%	05/08/2017	\$1,559,000	\$1,559,517	0.023%
CBS CORP COMPANY GUAR 07/30 7.875	7.875%	07/30/2030	\$1,150,000	\$1,559,431	0.023%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/01/2023	\$1,489,000	\$1,557,842	0.023%
DANAHER CORP SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$1,500,000	\$1,545,936	0.023%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$1,537,000	\$1,539,941	0.022%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	06/15/2020	\$1,392,000	\$1,539,547	0.022%
APACHE CORP SR UNSECURED 01/23 2.625	2.625%	01/15/2023	\$1,599,000	\$1,539,427	0.022%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	03/01/2021	\$1,500,000	\$1,530,462	0.022%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	02/02/2021	\$1,533,000	\$1,526,302	0.022%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	06/05/2019	\$1,512,000	\$1,516,945	0.022%
AFLAC INC SR UNSECURED 03/20 2.4	2.400%	03/16/2020	\$1,500,000	\$1,516,273	0.022%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/18/2018	\$1,499,000	\$1,513,095	0.022%
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	2.500%	10/15/2018	\$1,482,000	\$1,499,680	0.022%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$1,450,000	\$1,498,331	0.022%
FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	09/13/2019	\$1,495,000	\$1,489,958	0.022%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	\$1,473,000	\$1,483,176	0.022%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	03/01/2021	\$1,500,000	\$1,480,279	0.022%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$1,361,000	\$1,460,118	0.021%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$1,430,000	\$1,439,949	0.021%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$1,353,000	\$1,439,223	0.021%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	01/15/2019	\$1,417,000	\$1,425,652	0.021%
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	05/15/2022	\$1,424,000	\$1,418,181	0.021%
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/15/2022	\$1,424,000	\$1,418,081	0.021%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$1,406,000	\$1,413,981	0.021%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	03/01/2027	\$1,500,000	\$1,412,610	0.021%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	09/09/2026	\$1,500,000	\$1,394,464	0.020%
SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	03/14/2019	\$1,375,000	\$1,385,916	0.020%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$1,376,000	\$1,376,646	0.020%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$1,382,000	\$1,375,544	0.020%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	04/01/2018	\$1,372,000	\$1,369,105	0.020%
TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	10/01/2020	\$1,295,000	\$1,355,673	0.020%
STARBUCKS CORP SR UNSECURED 10/23 3.85	3.850%	10/01/2023	\$1,245,000	\$1,336,161	0.019%
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	04/15/2022	\$1,295,000	\$1,336,085	0.019%
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/01/2023	\$1,263,000	\$1,328,849	0.019%
ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	\$1,300,000	\$1,324,248	0.019%
MARKEL CORPORATION SR UNSECURED 03/23 3.625	3.625%	03/30/2023	\$1,295,000	\$1,321,739	0.019%
CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/01/2024	\$1,295,000	\$1,317,408	0.019%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	04/01/2023	\$1,295,000	\$1,306,954	0.019%
DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$1,295,000	\$1,301,280	0.019%
ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/08/2021	\$1,200,000	\$1,295,626	0.019%
AUTOZONE INC SR UNSECURED 07/23 3.125	3.125%	07/15/2023	\$1,285,000	\$1,277,030	0.019%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	06/01/2021	\$1,300,000	\$1,275,016	0.019%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	06/10/2024	\$1,295,000	\$1,271,205	0.019%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	\$1,253,000	\$1,266,251	0.018%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$1,200,000	\$1,263,078	0.018%
AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$1,237,000	\$1,252,760	0.018%
BOEING CO SR UNSECURED 08/21 8.75	8.750%	08/15/2021	\$988,000	\$1,246,023	0.018%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	05/23/2019	\$1,243,000	\$1,241,397	0.018%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/17 0.875	0.875%	09/12/2017	\$1,238,000	\$1,236,565	0.018%
CSX CORP SR UNSECURED 06/21 4.25	4.250%	06/01/2021	\$1,157,000	\$1,231,387	0.018%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$1,209,000	\$1,228,282	0.018%
TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	01/15/2022	\$1,165,000	\$1,215,583	0.018%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	01/15/2021	\$1,200,000	\$1,212,744	0.018%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$1,203,000	\$1,210,737	0.018%
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	\$1,156,000	\$1,189,851	0.017%
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/01/2024	\$1,200,000	\$1,189,809	0.017%
PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	08/14/2018	\$1,185,000	\$1,187,994	0.017%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$1,189,000	\$1,181,097	0.017%
RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	09/03/2019	\$1,166,000	\$1,171,999	0.017%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	03/01/2019	\$1,161,000	\$1,168,279	0.017%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$1,164,000	\$1,167,269	0.017%
ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	08/15/2020	\$1,100,000	\$1,166,378	0.017%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	03/17/2022	\$1,138,000	\$1,155,758	0.017%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$1,146,000	\$1,155,600	0.017%
DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/01/2025	\$1,117,000	\$1,153,693	0.017%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$1,203,000	\$1,151,954	0.017%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$1,132,000	\$1,150,512	0.017%
RABOBANK NEDERLAND NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$1,128,000	\$1,135,302	0.017%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	\$868,000	\$1,106,914	0.016%
ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	06/29/2022	\$1,101,000	\$1,104,114	0.016%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	04/15/2021	\$1,036,000	\$1,103,158	0.016%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	\$1,101,000	\$1,102,978	0.016%
STAPLES INC SR UNSECURED 01/23 4.375	4.375%	01/12/2023	\$1,079,000	\$1,096,543	0.016%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$1,073,000	\$1,079,587	0.016%
NORDIC INVESTMENT BANK SR UNSECURED 01/18 0.75	0.750%	01/17/2018	\$1,080,000	\$1,075,858	0.016%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$1,062,000	\$1,074,022	0.016%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	02/10/2021	\$1,000,000	\$1,072,417	0.016%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$1,058,000	\$1,070,173	0.016%
FANNIE MAE NOTES 02/19 1.875	1.875%	02/19/2019	\$1,058,000	\$1,068,535	0.016%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	04/08/2019	\$1,058,000	\$1,068,395	0.016%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$1,058,000	\$1,068,275	0.016%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$1,058,000	\$1,067,037	0.016%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	07/17/2025	\$1,046,000	\$1,064,942	0.016%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$1,058,000	\$1,063,871	0.016%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$1,058,000	\$1,059,763	0.015%
REINSURANCE GRP OF AMER SR UNSECURED 06/21 5	5.000%	06/01/2021	\$971,000	\$1,056,495	0.015%
INTL BK RECON + DEVELOP SR UNSECURED 04/17 0.875	0.875%	04/17/2017	\$1,046,000	\$1,046,013	0.015%
PROCTER + GAMBLE CO/THE SR UNSECURED 11/26 2.45	2.450%	11/03/2026	\$1,090,000	\$1,042,568	0.015%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	03/01/2021	\$1,021,000	\$1,032,192	0.015%
SANOFI SR UNSECURED 04/18 1.25	1.250%	04/10/2018	\$1,022,000	\$1,020,680	0.015%
NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	3.250%	08/01/2023	\$1,000,000	\$1,019,894	0.015%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	06/26/2019	\$1,006,000	\$1,018,734	0.015%
JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	3.625%	07/02/2024	\$994,000	\$1,014,808	0.015%
QUALCOMM INC SR UNSECURED 05/22 3	3.000%	05/20/2022	\$1,000,000	\$1,011,863	0.015%
NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	\$971,000	\$1,010,178	0.015%
DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5	1.500%	05/11/2017	\$1,010,000	\$1,010,040	0.015%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,000,000	\$1,008,896	0.015%
XILINX INC SR UNSECURED 03/21 3	3.000%	03/15/2021	\$989,000	\$1,004,952	0.015%
DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/01/2023	\$971,000	\$1,003,774	0.015%
PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/15/2021	\$911,000	\$995,811	0.015%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/15/2018	\$982,000	\$987,892	0.014%
AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	2.750%	02/03/2023	\$987,000	\$987,324	0.014%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$967,000	\$984,972	0.014%
BB+T CORPORATION SR UNSECURED 05/21 2.05	2.050%	05/10/2021	\$1,000,000	\$984,495	0.014%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	\$982,000	\$984,225	0.014%
BRITISH COLUMBIA PROV OF SR UNSECURED 04/17 1.2	1.200%	04/25/2017	\$982,000	\$982,186	0.014%
NISOURCE FINANCE CORP COMPANY GUAR 09/20 5.45	5.450%	09/15/2020	\$895,000	\$979,932	0.014%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$982,000	\$979,643	0.014%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$982,000	\$977,644	0.014%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/06/2018	\$973,000	\$977,009	0.014%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	\$942,000	\$964,241	0.014%
PEPSICO INC SR UNSECURED 06/18 5	5.000%	06/01/2018	\$920,000	\$958,743	0.014%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$949,000	\$955,655	0.014%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	04/21/2026	\$1,000,000	\$953,470	0.014%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	\$842,000	\$949,599	0.014%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$932,000	\$942,489	0.014%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	06/01/2021	\$838,000	\$893,822	0.013%
MARSH + MCLENNAN COS INC SR UNSECURED 04/17 2.3	2.300%	04/01/2017	\$892,000	\$892,000	0.013%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$893,000	\$891,067	0.013%
AON CORP COMPANY GUAR 09/20 5	5.000%	09/30/2020	\$819,000	\$885,642	0.013%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$712,000	\$884,946	0.013%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/11/2018	\$877,000	\$881,936	0.013%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	05/23/2019	\$879,000	\$876,332	0.013%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$622,000	\$868,580	0.013%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	07/08/2019	\$798,000	\$865,446	0.013%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$862,000	\$862,006	0.013%
CBS CORP COMPANY GUAR 07/17 1.95	1.950%	07/01/2017	\$853,000	\$853,585	0.012%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	\$846,000	\$853,059	0.012%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	03/19/2020	\$793,000	\$852,562	0.012%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$836,000	\$847,400	0.012%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$846,000	\$842,366	0.012%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	07/18/2019	\$835,000	\$840,901	0.012%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$788,000	\$838,161	0.012%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	09/12/2018	\$814,000	\$818,932	0.012%
US BANCORP SR UNSECURED 01/21 2.35	2.350%	01/29/2021	\$815,000	\$817,606	0.012%
MCDONALD S CORP SR UNSECURED 05/20 2.2	2.200%	05/26/2020	\$811,000	\$812,081	0.012%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	02/28/2018	\$800,000	\$800,056	0.012%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$796,000	\$798,525	0.012%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	08/15/2022	\$809,000	\$794,887	0.012%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$772,000	\$792,994	0.012%
BOEING CAPITAL CORP SR UNSECURED 08/18 2.9	2.900%	08/15/2018	\$750,000	\$763,772	0.011%
O REILLY AUTOMOTIVE INC COMPANY GUAR 09/22 3.8	3.800%	09/01/2022	\$730,000	\$757,702	0.011%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	09/06/2018	\$749,000	\$757,161	0.011%
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$741,000	\$746,164	0.011%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	02/01/2018	\$698,000	\$719,693	0.011%
FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	09/09/2024	\$600,000	\$717,373	0.010%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	\$647,000	\$696,782	0.010%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	05/22/2020	\$699,000	\$696,043	0.010%
APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	4.300%	06/15/2021	\$647,000	\$695,458	0.010%



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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	\$647,000	\$689,371	0.010%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/01/2017	\$687,000	\$687,649	0.010%
THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	09/29/2024	\$670,000	\$685,085	0.010%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	03/15/2019	\$593,000	\$674,197	0.010%
FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	02/13/2023	\$583,000	\$665,918	0.010%
VIACOM INC SR UNSECURED 09/23 4.25	4.250%	09/01/2023	\$647,000	\$663,693	0.010%
TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	2.250%	05/01/2023	\$665,000	\$645,498	0.009%
UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	04/15/2023	\$647,000	\$644,417	0.009%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	03/27/2020	\$635,000	\$632,778	0.009%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$647,000	\$631,330	0.009%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$626,000	\$630,542	0.009%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/15/2018	\$589,000	\$616,680	0.009%
FREDDIE MAC NOTES 07/17 1	1.000%	07/28/2017	\$589,000	\$589,210	0.009%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/01/2019	\$553,000	\$589,113	0.009%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$550,000	\$587,907	0.009%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$578,000	\$584,045	0.009%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	08/01/2019	\$582,000	\$583,883	0.009%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	03/15/2018	\$578,000	\$577,012	0.008%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$529,000	\$574,650	0.008%
BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2.400%	02/01/2020	\$570,000	\$574,201	0.008%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$472,000	\$565,541	0.008%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	09/06/2019	\$558,000	\$561,549	0.008%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	03/05/2020	\$558,000	\$559,936	0.008%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	06/15/2020	\$550,000	\$555,688	0.008%
CR BARD INC SR UNSECURED 01/21 4.4	4.400%	01/15/2021	\$518,000	\$555,018	0.008%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	03/15/2019	\$547,000	\$551,646	0.008%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	05/20/2020	\$543,000	\$544,188	0.008%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$529,000	\$534,059	0.008%
FREDDIE MAC NOTES 05/19 1.75	1.750%	05/30/2019	\$529,000	\$533,077	0.008%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	09/10/2019	\$529,000	\$532,676	0.008%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$529,000	\$532,360	0.008%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$529,000	\$532,232	0.008%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	\$529,000	\$532,228	0.008%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	06/14/2019	\$529,000	\$532,176	0.008%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$529,000	\$532,115	0.008%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$529,000	\$530,868	0.008%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	05/15/2018	\$504,000	\$530,866	0.008%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	06/05/2019	\$529,000	\$530,072	0.008%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	09/27/2019	\$529,000	\$527,021	0.008%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	03/06/2019	\$528,000	\$527,005	0.008%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$518,000	\$526,142	0.008%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	\$508,000	\$510,348	0.007%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$503,000	\$507,566	0.007%
ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/15/2017	\$501,000	\$500,872	0.007%
KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	05/22/2019	\$497,000	\$499,133	0.007%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	02/01/2019	\$497,000	\$498,779	0.007%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$500,000	\$495,619	0.007%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	09/21/2017	\$491,000	\$495,558	0.007%
FREDDIE MAC NOTES 05/17 1.25	1.250%	05/12/2017	\$491,000	\$491,232	0.007%
JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	07/31/2018	\$491,000	\$491,173	0.007%
KFW GOVT GUARANT 09/17 0.875	0.875%	09/05/2017	\$491,000	\$490,544	0.007%
CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	\$470,000	\$486,271	0.007%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$476,000	\$482,629	0.007%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	07/25/2019	\$477,000	\$480,380	0.007%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	07/15/2019	\$476,000	\$478,046	0.007%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/15/2019	\$444,000	\$474,086	0.007%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/01/2019	\$455,000	\$459,955	0.007%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	01/15/2020	\$444,000	\$449,958	0.007%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$442,000	\$445,302	0.006%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	\$407,000	\$440,599	0.006%
GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1	1.000%	11/15/2017	\$439,000	\$438,210	0.006%
DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	09/15/2018	\$434,000	\$434,098	0.006%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$423,000	\$428,337	0.006%
RAYTHEON COMPANY SR UNSECURED 03/18 6.75	6.750%	03/15/2018	\$402,000	\$422,044	0.006%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	\$421,000	\$421,686	0.006%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/15/2019	\$391,000	\$419,585	0.006%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	\$393,000	\$404,769	0.006%
RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	08/21/2022	\$399,000	\$401,861	0.006%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$397,000	\$401,010	0.006%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	08/13/2019	\$370,000	\$396,712	0.006%
EUROPEAN INVESTMENT BANK SR UNSECURED 06/17 1.625	1.625%	06/15/2017	\$393,000	\$393,408	0.006%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	09/26/2017	\$392,000	\$391,570	0.006%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$388,000	\$384,142	0.006%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$339,000	\$365,997	0.005%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	08/15/2019	\$353,000	\$356,852	0.005%
APPLE INC SR UNSECURED 05/20 2	2.000%	05/06/2020	\$352,000	\$353,970	0.005%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	09/14/2017	\$346,000	\$347,025	0.005%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$343,000	\$345,038	0.005%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$317,000	\$344,380	0.005%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	02/15/2019	\$336,000	\$339,887	0.005%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$334,000	\$334,832	0.005%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$324,000	\$332,465	0.005%
VERIZON COMMUNICATIONS SR UNSECURED 144A 03/22 2.946	2.946%	03/15/2022	\$324,000	\$322,582	0.005%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	\$317,000	\$318,442	0.005%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	1.950%	03/01/2019	\$314,000	\$316,177	0.005%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	06/15/2017	\$310,000	\$310,232	0.005%
EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	08/15/2022	\$300,000	\$309,279	0.005%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/15/2017	\$295,000	\$294,948	0.004%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	06/15/2018	\$295,000	\$293,503	0.004%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$264,000	\$288,891	0.004%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$269,000	\$272,700	0.004%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$264,000	\$264,136	0.004%
UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8	1.800%	06/01/2017	\$262,000	\$262,255	0.004%
ABB FINANCE USA INC COMPANY GUAR 05/17 1.625	1.625%	05/08/2017	\$260,000	\$260,096	0.004%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	05/13/2019	\$235,000	\$259,751	0.004%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/01/2017	\$236,000	\$242,310	0.004%
ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	03/01/2019	\$212,000	\$238,862	0.003%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	12/01/2019	\$212,000	\$231,063	0.003%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	01/17/2018	\$231,000	\$230,441	0.003%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$212,000	\$228,682	0.003%
NORDEA BANK AB 05/18 1.625	1.625%	05/15/2018	\$227,000	\$226,908	0.003%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$201,000	\$220,446	0.003%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	01/16/2018	\$213,000	\$215,874	0.003%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/01/2017	\$208,000	\$213,369	0.003%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	01/12/2018	\$194,000	\$193,972	0.003%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$184,000	\$189,755	0.003%
BAKER HUGHES INC SR UNSECURED 08/21 3.2	3.200%	08/15/2021	\$185,000	\$189,494	0.003%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	03/15/2019	\$185,000	\$185,706	0.003%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/01/2018	\$185,000	\$185,572	0.003%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$176,000	\$179,120	0.003%
GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	2.050%	04/01/2019	\$177,000	\$177,743	0.003%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	6.000%	01/15/2020	\$159,000	\$175,850	0.003%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$159,000	\$174,538	0.003%
JPMORGAN CHASE + CO SR UNSECURED 08/17 2	2.000%	08/15/2017	\$172,000	\$172,393	0.003%
UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6	6.000%	06/15/2017	\$169,000	\$170,604	0.002%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/01/2017	\$169,000	\$170,565	0.002%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$158,000	\$169,166	0.002%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	07/15/2017	\$168,000	\$167,925	0.002%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$162,000	\$162,566	0.002%
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	06/15/2017	\$161,000	\$162,404	0.002%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/15/2020	\$152,000	\$162,243	0.002%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	05/15/2018	\$157,000	\$156,930	0.002%
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	\$153,000	\$154,710	0.002%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$148,000	\$148,979	0.002%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	05/05/2021	\$150,000	\$148,554	0.002%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$131,000	\$141,721	0.002%
UNILEVER CAPITAL CORP COMPANY GUAR 03/19 2.2	2.200%	03/06/2019	\$138,000	\$139,233	0.002%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	08/20/2020	\$138,000	\$138,322	0.002%
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	05/11/2022	\$133,000	\$135,391	0.002%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$132,000	\$133,189	0.002%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$117,000	\$128,942	0.002%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	02/12/2020	\$122,000	\$122,319	0.002%
AMERICAN EXPRESS CO SR UNSECURED 03/18 7	7.000%	03/19/2018	\$110,000	\$115,504	0.002%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	01/15/2019	\$111,000	\$112,370	0.002%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/10/2019	\$106,000	\$111,710	0.002%
MOLSON COORS BREWING CO COMPANY GUAR 05/17 2	2.000%	05/01/2017	\$97,000	\$97,069	0.001%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$88,000	\$93,899	0.001%
FREDDIE MAC NOTES 09/17 1	1.000%	09/29/2017	\$90,000	\$90,018	0.001%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$88,000	\$87,447	0.001%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$69,000	\$73,761	0.001%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/01/2017	\$54,000	\$55,282	0.001%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	01/30/2019	\$54,000	\$54,689	0.001%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$53,000	\$53,523	0.001%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$32,000	\$32,276	0.000%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6	1.600%	05/15/2017	\$30,000	\$30,006	0.000%
<b>GRAND TOTAL</b>				<b>\$6,852,527,950</b>	<b>100.000%</b>