

DFA Investment Grade Portfolio

As of May 31, 2017 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$111,000,000	\$150,530,763	2.049%
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$110,000,000	\$110,034,320	1.497%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$70,849,700	\$92,165,469	1.254%
US TREASURY N/B 08/22 1.625	1.625%	08/15/2022	\$90,000,000	\$89,198,460	1.214%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$88,000,000	\$86,061,272	1.171%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$59,000,000	\$84,717,451	1.153%
US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$77,200,000	\$75,568,532	1.028%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$71,661,800	\$75,068,530	1.022%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$68,000,000	\$70,125,000	0.954%
US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	\$49,947,600	\$68,925,740	0.938%
US TREASURY N/B 05/23 1.75	1.750%	05/15/2023	\$69,000,000	\$68,363,889	0.930%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$51,740,900	\$64,882,260	0.883%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$45,172,500	\$62,666,273	0.853%
US TREASURY N/B 08/26 1.5	1.500%	08/15/2026	\$65,000,000	\$61,232,015	0.833%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$55,925,000	\$58,574,279	0.797%
US TREASURY N/B 02/26 6	6.000%	02/15/2026	\$44,667,400	\$58,357,243	0.794%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$38,131,000	\$55,601,709	0.757%
US TREASURY N/B 10/21 2	2.000%	10/31/2021	\$54,757,200	\$55,424,580	0.754%
US TREASURY N/B 08/25 6.875	6.875%	08/15/2025	\$40,370,500	\$54,962,215	0.748%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 05/26 1.625	1.625%	05/15/2026	\$57,000,000	\$54,397,152	0.740%
US TREASURY N/B 08/26 6.75	6.750%	08/15/2026	\$39,317,200	\$54,365,229	0.740%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$52,327,700	\$53,133,075	0.723%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$49,865,200	\$52,697,393	0.717%
FANNIE MAE NOTES 09/24 2.625	2.625%	09/06/2024	\$49,500,000	\$51,098,404	0.695%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$46,870,000	\$50,176,912	0.683%
US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	\$50,000,000	\$49,029,300	0.667%
US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	\$36,867,900	\$47,787,139	0.650%
US TREASURY N/B 05/21 8.125	8.125%	05/15/2021	\$37,017,100	\$46,171,613	0.628%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$33,322,000	\$45,484,330	0.619%
US TREASURY N/B 08/21 8.125	8.125%	08/15/2021	\$35,789,200	\$45,108,385	0.614%
US TREASURY N/B 02/26 1.625	1.625%	02/15/2026	\$45,000,000	\$43,041,780	0.586%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$39,500,000	\$42,394,599	0.577%
US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	\$29,750,000	\$40,502,988	0.551%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/15/2022	\$38,243,000	\$38,162,460	0.519%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$37,695,000	\$38,090,118	0.518%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	\$37,000,000	\$37,448,033	0.510%
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$26,010,600	\$37,389,223	0.509%
US TREASURY N/B 08/22 7.25	7.250%	08/15/2022	\$28,959,300	\$36,750,017	0.500%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$25,883,600	\$36,353,309	0.495%
PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	\$35,600,000	\$35,771,841	0.487%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$34,000,000	\$34,883,626	0.475%
EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	03/15/2024	\$33,308,000	\$34,595,787	0.471%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$31,741,000	\$34,185,977	0.465%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$25,623,000	\$33,762,863	0.459%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$32,225,000	\$33,211,020	0.452%
FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	09/13/2024	\$31,000,000	\$32,347,849	0.440%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$31,765,000	\$32,280,514	0.439%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$31,349,000	\$32,239,405	0.439%
FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	\$31,000,000	\$32,086,116	0.437%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	01/10/2027	\$30,350,000	\$31,094,121	0.423%
APPLE INC SR UNSECURED 05/23 2.4	2.400%	05/03/2023	\$28,903,000	\$28,754,525	0.391%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	01/11/2027	\$27,291,000	\$27,878,766	0.379%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$26,459,500	\$27,005,782	0.368%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	01/15/2026	\$25,000,000	\$25,996,600	0.354%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$24,920,000	\$25,089,281	0.341%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FREDDIE MAC BONDS 09/29 6.75	6.750%	09/15/2029	\$17,421,000	\$24,737,837	0.337%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$25,000,000	\$24,451,175	0.333%
ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	07/15/2026	\$25,050,000	\$24,296,320	0.331%
FANNIE MAE NOTES 04/26 2.125	2.125%	04/24/2026	\$24,500,000	\$23,931,649	0.326%
US TREASURY N/B 07/20 2	2.000%	07/31/2020	\$23,360,300	\$23,727,126	0.323%
FANNIE MAE NOTES 01/22 2	2.000%	01/05/2022	\$23,000,000	\$23,171,465	0.315%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	03/03/2024	\$21,654,000	\$22,737,717	0.309%
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$22,461,800	\$22,737,316	0.309%
COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/01/2023	\$21,789,000	\$22,722,026	0.309%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/30/2022	\$18,980,000	\$22,298,766	0.303%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$21,780,000	\$22,272,511	0.303%
CBS CORP COMPANY GUAR 01/27 2.9	2.900%	01/15/2027	\$23,330,000	\$22,016,870	0.300%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$21,855,000	\$21,363,306	0.291%
FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	06/11/2021	\$20,965,000	\$21,345,137	0.290%
APPLE INC SR UNSECURED 05/24 3.45	3.450%	05/06/2024	\$19,686,000	\$20,626,538	0.281%
GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	03/15/2032	\$14,932,000	\$20,601,590	0.280%
NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/01/2026	\$21,411,000	\$20,424,830	0.278%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	02/19/2021	\$20,000,000	\$20,185,860	0.275%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$19,936,000	\$20,119,670	0.274%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$19,465,000	\$19,530,149	0.266%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	08/08/2026	\$19,980,000	\$19,246,933	0.262%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	\$18,650,000	\$18,707,236	0.255%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$16,985,000	\$18,290,110	0.249%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$17,117,000	\$18,280,973	0.249%
COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	05/21/2025	\$17,022,000	\$17,559,520	0.239%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$16,929,000	\$17,511,662	0.238%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$17,001,000	\$17,468,204	0.238%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$17,000,000	\$17,428,247	0.237%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$16,329,000	\$17,218,391	0.234%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$17,000,000	\$16,998,793	0.231%
COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	05/25/2027	\$17,000,000	\$16,974,721	0.231%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/10/2023	\$14,735,000	\$16,918,329	0.230%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/15/2023	\$14,406,000	\$16,904,735	0.230%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$16,720,000	\$16,869,961	0.230%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	03/15/2026	\$15,000,000	\$16,815,945	0.229%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$16,683,000	\$16,788,603	0.228%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CHEVRON CORP SR UNSECURED 06/23 3.191	3.191%	06/24/2023	\$15,950,000	\$16,488,376	0.224%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$16,454,000	\$16,309,336	0.222%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$16,120,000	\$16,191,862	0.220%
MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	01/27/2026	\$15,600,000	\$16,077,500	0.219%
UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$15,190,000	\$15,892,431	0.216%
FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	03/08/2024	\$14,750,000	\$15,727,423	0.214%
FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	\$13,625,000	\$15,493,736	0.211%
CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	08/12/2024	\$15,031,000	\$15,350,168	0.209%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$14,532,000	\$15,064,699	0.205%
PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	06/08/2026	\$15,000,000	\$15,059,790	0.205%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$14,725,000	\$15,055,296	0.205%
MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	06/15/2026	\$15,000,000	\$15,040,890	0.205%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$11,915,000	\$14,958,376	0.204%
TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	04/01/2018	\$14,469,000	\$14,858,708	0.202%
FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	09/14/2018	\$14,660,000	\$14,796,015	0.201%
STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	\$14,110,000	\$14,608,943	0.199%
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	09/15/2023	\$13,026,000	\$14,568,395	0.198%
MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	02/06/2027	\$14,000,000	\$14,466,130	0.197%
BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	03/16/2025	\$14,330,000	\$14,295,235	0.195%
MERCK + CO INC SR UNSECURED 05/23 2.8	2.800%	05/18/2023	\$13,920,000	\$14,229,887	0.194%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	02/08/2022	\$13,244,000	\$14,127,560	0.192%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	\$13,178,000	\$14,043,741	0.191%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$13,900,000	\$13,973,419	0.190%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	01/08/2021	\$13,661,000	\$13,952,020	0.190%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$14,000,000	\$13,851,250	0.188%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	05/18/2026	\$14,050,000	\$13,750,201	0.187%
DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	01/18/2031	\$9,000,000	\$13,673,826	0.186%
HP INC SR UNSECURED 09/21 4.375	4.375%	09/15/2021	\$12,625,000	\$13,515,100	0.184%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	03/15/2022	\$13,031,000	\$13,509,628	0.184%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$12,978,000	\$13,428,699	0.183%
ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	01/28/2027	\$14,000,000	\$13,387,052	0.182%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	07/17/2025	\$12,796,000	\$13,177,461	0.179%
HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	06/23/2024	\$12,740,000	\$13,167,427	0.179%
WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	05/01/2025	\$12,588,000	\$13,097,524	0.178%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$12,170,000	\$13,092,181	0.178%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/08/2024	\$12,544,000	\$12,816,229	0.174%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	03/10/2021	\$12,600,000	\$12,812,083	0.174%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	03/15/2027	\$12,800,000	\$12,772,928	0.174%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/11/2021	\$11,075,000	\$12,747,845	0.173%
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	05/13/2024	\$12,273,000	\$12,715,110	0.173%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$12,122,000	\$12,653,537	0.172%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$11,867,000	\$12,549,969	0.171%
ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	03/15/2025	\$12,615,000	\$12,324,135	0.168%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$10,970,000	\$12,227,381	0.166%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$12,110,000	\$12,144,004	0.165%
WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	09/15/2025	\$11,750,000	\$12,092,876	0.165%
AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	01/15/2023	\$12,128,000	\$12,078,954	0.164%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$11,785,000	\$12,075,370	0.164%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$11,457,000	\$12,029,506	0.164%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	07/15/2025	\$11,650,000	\$12,002,237	0.163%
FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	09/13/2019	\$11,070,000	\$11,823,590	0.161%
MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	02/10/2025	\$11,745,000	\$11,759,140	0.160%
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	05/20/2025	\$11,374,000	\$11,718,131	0.159%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$11,150,000	\$11,669,199	0.159%
AT+T INC SR UNSECURED 05/25 3.4	3.400%	05/15/2025	\$11,870,000	\$11,661,384	0.159%
DUKE ENERGY CORP SR UNSECURED 08/22 3.05	3.050%	08/15/2022	\$11,375,000	\$11,629,015	0.158%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$10,914,000	\$11,548,911	0.157%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$11,350,000	\$11,380,474	0.155%
MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	\$11,300,000	\$11,373,043	0.155%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$11,136,000	\$11,347,294	0.154%
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	\$11,000,000	\$11,329,384	0.154%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	05/03/2027	\$11,300,000	\$11,326,442	0.154%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	05/17/2027	\$11,111,000	\$11,319,764	0.154%
LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	04/01/2026	\$10,795,000	\$11,280,170	0.154%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$10,647,000	\$11,232,606	0.153%
FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	06/09/2023	\$10,480,000	\$11,199,137	0.152%
GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	04/01/2024	\$10,736,000	\$11,197,766	0.152%
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	03/09/2018	\$11,185,000	\$11,194,540	0.152%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	08/12/2023	\$10,682,000	\$11,163,832	0.152%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$10,945,000	\$10,980,866	0.149%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	09/12/2026	\$11,300,000	\$10,882,272	0.148%
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	01/16/2027	\$11,000,000	\$10,799,514	0.147%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$10,187,000	\$10,768,433	0.147%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	03/01/2027	\$11,094,000	\$10,696,235	0.146%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	09/09/2026	\$11,240,000	\$10,607,064	0.144%
CA INC SR UNSECURED 03/27 4.7	4.700%	03/15/2027	\$9,857,000	\$10,505,363	0.143%
DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/01/2025	\$10,130,000	\$10,498,519	0.143%
COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	09/01/2026	\$11,000,000	\$10,474,585	0.143%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$10,364,000	\$10,465,422	0.142%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$9,970,000	\$10,398,789	0.142%
TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	04/10/2024	\$9,712,000	\$10,315,095	0.140%
ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	05/14/2025	\$10,000,000	\$10,224,460	0.139%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$8,011,000	\$10,222,981	0.139%
FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/08/2023	\$10,000,000	\$10,218,250	0.139%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$10,000,000	\$10,214,630	0.139%
IBM CORP SR UNSECURED 02/24 3.625	3.625%	02/12/2024	\$9,712,000	\$10,197,726	0.139%
BANK OF AMERICA CORP SR UNSECURED 08/25 3.875	3.875%	08/01/2025	\$9,850,000	\$10,193,715	0.139%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	05/15/2024	\$9,712,000	\$10,160,179	0.138%
MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	\$9,398,000	\$10,027,684	0.136%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	02/09/2018	\$10,000,000	\$10,015,010	0.136%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$9,827,000	\$10,007,148	0.136%
PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	08/26/2020	\$10,000,000	\$9,979,170	0.136%
UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	01/15/2025	\$9,626,000	\$9,967,299	0.136%
EBAY INC SR UNSECURED 06/27 3.6	3.600%	06/05/2027	\$10,000,000	\$9,951,860	0.135%
APPLE INC SR UNSECURED 08/26 2.45	2.450%	08/04/2026	\$10,290,000	\$9,891,118	0.135%
JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	08/01/2025	\$9,152,000	\$9,878,000	0.134%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$10,000,000	\$9,862,300	0.134%
FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	09/10/2021	\$9,355,000	\$9,834,817	0.134%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$9,600,000	\$9,813,110	0.134%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$9,754,000	\$9,738,325	0.133%
VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	09/26/2022	\$9,769,000	\$9,700,626	0.132%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$9,944,000	\$9,689,831	0.132%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	06/06/2022	\$9,255,000	\$9,602,312	0.131%
STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/01/2025	\$9,398,000	\$9,584,663	0.130%
FANNIE MAE NOTES 01/30 7.125	7.125%	01/15/2030	\$6,474,000	\$9,508,558	0.129%
PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	06/01/2026	\$9,322,000	\$9,482,049	0.129%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$9,254,000	\$9,462,409	0.129%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$8,891,000	\$9,424,762	0.128%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	06/08/2018	\$9,375,000	\$9,377,943	0.128%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	\$9,253,000	\$9,330,429	0.127%
WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	03/08/2022	\$8,870,000	\$9,272,635	0.126%
FEDEX CORP COMPANY GUAR 01/24 4	4.000%	01/15/2024	\$8,590,000	\$9,234,834	0.126%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$6,684,000	\$9,138,939	0.124%
SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	\$9,273,000	\$9,037,141	0.123%
CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	04/15/2024	\$8,591,000	\$9,029,871	0.123%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/12/2020	\$8,535,000	\$8,989,044	0.122%
PUGET ENERGY INC SR SECURED 09/21 6	6.000%	09/01/2021	\$7,992,000	\$8,955,331	0.122%
CELGENE CORP SR UNSECURED 08/23 4	4.000%	08/15/2023	\$8,333,000	\$8,901,510	0.121%
UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	02/15/2023	\$8,773,000	\$8,877,512	0.121%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	05/13/2026	\$9,037,000	\$8,837,616	0.120%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	3.219%	01/09/2022	\$8,750,000	\$8,814,645	0.120%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$8,417,000	\$8,808,946	0.120%
MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	03/15/2019	\$8,749,000	\$8,800,785	0.120%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/03/2020	\$8,700,000	\$8,762,718	0.119%
STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	01/17/2023	\$8,794,000	\$8,755,913	0.119%
WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	09/15/2022	\$8,562,000	\$8,747,829	0.119%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	06/15/2022	\$8,092,000	\$8,740,266	0.119%
STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	08/18/2025	\$8,350,000	\$8,739,661	0.119%
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	06/03/2024	\$8,417,000	\$8,705,172	0.118%
CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	03/10/2025	\$8,611,000	\$8,680,981	0.118%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	07/30/2018	\$8,600,000	\$8,657,233	0.118%
KROGER CO COMPANY GUAR 04/31 7.5	7.500%	04/01/2031	\$6,250,000	\$8,515,606	0.116%
TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	07/15/2025	\$8,500,000	\$8,495,223	0.116%
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/01/2026	\$8,800,000	\$8,485,329	0.115%
AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	\$8,417,000	\$8,480,312	0.115%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$8,439,000	\$8,467,971	0.115%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$8,240,000	\$8,457,379	0.115%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/11/2020	\$7,680,000	\$8,414,976	0.115%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	04/15/2022	\$8,237,000	\$8,413,494	0.114%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$8,287,000	\$8,325,459	0.113%
INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	01/12/2024	\$7,664,000	\$8,311,140	0.113%
FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	\$7,785,000	\$8,290,900	0.113%
INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$7,942,000	\$8,248,370	0.112%
HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/01/2024	\$7,916,000	\$8,234,753	0.112%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$8,200,000	\$8,213,882	0.112%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	4.570%	04/27/2023	\$7,532,000	\$8,196,299	0.112%
PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	06/01/2025	\$8,000,000	\$8,163,184	0.111%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$7,996,000	\$8,110,406	0.110%
PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	02/23/2025	\$8,093,000	\$8,092,109	0.110%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	06/15/2022	\$7,784,000	\$8,057,086	0.110%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$8,000,000	\$8,051,064	0.110%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/01/2022	\$8,117,000	\$8,005,074	0.109%
MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	02/06/2025	\$8,028,000	\$8,002,976	0.109%
EBAY INC SR UNSECURED 03/22 3.8	3.800%	03/09/2022	\$7,500,000	\$7,885,792	0.107%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$7,629,000	\$7,879,551	0.107%
PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	01/15/2023	\$7,860,000	\$7,875,075	0.107%
ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/01/2024	\$7,451,000	\$7,861,550	0.107%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/15/2022	\$7,879,000	\$7,833,829	0.107%
ACTAVIS INC COMPANY GUAR 10/22 3.25	3.250%	10/01/2022	\$7,650,000	\$7,826,424	0.107%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$7,539,000	\$7,794,459	0.106%
CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	04/27/2025	\$7,769,000	\$7,765,698	0.106%
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	\$7,571,000	\$7,754,377	0.106%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$7,493,000	\$7,729,336	0.105%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$7,444,000	\$7,716,696	0.105%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$7,680,000	\$7,715,220	0.105%
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	03/15/2019	\$7,722,000	\$7,706,486	0.105%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	05/22/2025	\$7,500,000	\$7,682,145	0.105%
BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	03/15/2027	\$7,500,000	\$7,671,345	0.104%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$7,500,000	\$7,631,745	0.104%
AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	04/10/2027	\$7,500,000	\$7,607,722	0.104%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	04/15/2022	\$6,816,000	\$7,604,263	0.103%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$7,075,000	\$7,529,837	0.102%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	2.000%	08/01/2022	\$7,643,000	\$7,518,625	0.102%
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$7,376,000	\$7,516,291	0.102%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$6,743,000	\$7,357,233	0.100%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$7,260,000	\$7,348,811	0.100%
FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	\$6,349,000	\$7,346,789	0.100%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	08/09/2022	\$7,200,000	\$7,329,679	0.100%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	03/15/2020	\$7,296,000	\$7,300,341	0.099%
KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	04/01/2031	\$5,320,000	\$7,271,221	0.099%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$7,120,000	\$7,234,802	0.098%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	03/08/2021	\$7,000,000	\$7,220,577	0.098%
WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	04/22/2024	\$6,782,000	\$7,133,036	0.097%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$6,532,000	\$7,056,075	0.096%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$6,950,000	\$7,023,593	0.096%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$7,471,000	\$7,017,084	0.095%
GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	08/15/2026	\$7,425,000	\$6,998,938	0.095%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/15/2024	\$7,031,000	\$6,984,918	0.095%
PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	01/15/2022	\$6,474,000	\$6,977,075	0.095%
PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	3.750%	02/15/2024	\$6,578,000	\$6,966,911	0.095%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$6,812,000	\$6,941,598	0.094%
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	04/11/2023	\$6,827,000	\$6,938,757	0.094%
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	02/01/2025	\$6,869,000	\$6,923,897	0.094%
NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	06/15/2022	\$6,559,000	\$6,922,539	0.094%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	09/03/2019	\$6,379,000	\$6,919,747	0.094%
COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	02/01/2023	\$7,007,000	\$6,881,854	0.094%
JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/05/2023	\$6,474,000	\$6,877,524	0.094%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/10/2022	\$5,840,000	\$6,870,631	0.093%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/13/2026	\$6,020,000	\$6,869,385	0.093%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$6,667,000	\$6,845,062	0.093%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	03/01/2024	\$6,474,000	\$6,839,094	0.093%
PFIZER INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$6,474,000	\$6,825,518	0.093%
PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	07/17/2025	\$6,474,000	\$6,792,320	0.092%
AMGEN INC SR UNSECURED 05/24 3.625	3.625%	05/22/2024	\$6,474,000	\$6,790,060	0.092%
EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	04/01/2025	\$6,797,000	\$6,769,315	0.092%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$6,604,000	\$6,769,185	0.092%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/15/2024	\$5,827,000	\$6,726,910	0.092%
ASSURANT INC SR UNSECURED 03/23 4	4.000%	03/15/2023	\$6,474,000	\$6,721,274	0.091%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/15/2024	\$5,555,000	\$6,707,556	0.091%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$6,474,000	\$6,699,515	0.091%
WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	09/17/2025	\$6,474,000	\$6,658,075	0.091%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	01/23/2023	\$6,474,000	\$6,580,018	0.090%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/15/2022	\$6,351,000	\$6,572,529	0.089%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$6,000,000	\$6,570,720	0.089%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	2.625%	01/10/2023	\$6,474,000	\$6,545,790	0.089%
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	06/12/2024	\$6,267,000	\$6,509,081	0.089%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	\$6,110,000	\$6,470,001	0.088%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/05/2022	\$6,474,000	\$6,457,445	0.088%
AT+T INC SR UNSECURED 02/22 3	3.000%	02/15/2022	\$6,399,000	\$6,455,112	0.088%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	05/06/2024	\$6,151,000	\$6,449,606	0.088%
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	\$6,164,000	\$6,393,461	0.087%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/25 4.125	4.125%	11/15/2025	\$6,000,000	\$6,385,386	0.087%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$6,348,000	\$6,378,165	0.087%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/01/2020	\$6,000,000	\$6,366,912	0.087%
BOEING CO SR UNSECURED 03/25 2.5	2.500%	03/01/2025	\$6,474,000	\$6,343,018	0.086%
SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	07/19/2023	\$5,931,000	\$6,314,628	0.086%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$6,114,000	\$6,237,777	0.085%
PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	\$5,883,000	\$6,234,844	0.085%
ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	05/15/2025	\$6,151,000	\$6,225,070	0.085%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	05/06/2022	\$6,000,000	\$6,216,882	0.085%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	02/14/2018	\$6,205,000	\$6,197,969	0.084%
PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	\$5,916,000	\$6,066,562	0.083%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$5,772,000	\$6,057,506	0.082%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$5,706,000	\$5,977,394	0.081%
UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	2.875%	03/15/2023	\$5,827,000	\$5,940,236	0.081%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$5,950,000	\$5,908,010	0.080%
EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/02/2022	\$5,769,000	\$5,844,389	0.080%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$5,625,000	\$5,814,140	0.079%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/03/2026	\$5,827,000	\$5,805,480	0.079%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$5,805,000	\$5,793,587	0.079%
FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	\$5,294,000	\$5,762,217	0.078%
MUFG AMERICAS HLDGS CORP SR UNSECURED 06/22 3.5	3.500%	06/18/2022	\$5,536,000	\$5,728,730	0.078%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	04/01/2025	\$5,700,000	\$5,728,083	0.078%
SPECTRA ENERGY CAPITAL COMPANY GUAR 03/23 3.3	3.300%	03/15/2023	\$5,652,000	\$5,657,606	0.077%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$5,439,000	\$5,653,459	0.077%
FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	03/18/2020	\$5,415,000	\$5,629,455	0.077%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$5,422,000	\$5,618,834	0.076%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$5,500,000	\$5,608,438	0.076%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	05/08/2022	\$5,429,000	\$5,574,904	0.076%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	03/18/2023	\$5,450,000	\$5,548,574	0.076%
EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	06/01/2025	\$5,374,000	\$5,547,392	0.075%
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	03/15/2025	\$5,737,000	\$5,544,076	0.075%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$5,180,000	\$5,531,421	0.075%
AT+T INC SR UNSECURED 03/19 2.3	2.300%	03/11/2019	\$5,500,000	\$5,529,755	0.075%
AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	09/15/2026	\$5,650,000	\$5,508,382	0.075%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	02/15/2026	\$5,338,000	\$5,478,789	0.075%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	\$5,400,000	\$5,470,389	0.074%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,244,000	\$5,454,069	0.074%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$5,253,000	\$5,448,763	0.074%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	08/01/2022	\$5,408,000	\$5,446,894	0.074%
BANK OF NY MELLON CORP SR UNSECURED 05/26 2.8	2.800%	05/04/2026	\$5,500,000	\$5,415,751	0.074%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/24/2018	\$5,391,000	\$5,407,447	0.074%
MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	3.500%	05/01/2022	\$5,180,000	\$5,404,200	0.074%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$5,180,000	\$5,372,763	0.073%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	03/30/2022	\$5,068,000	\$5,348,691	0.073%
AT+T INC SR UNSECURED 03/22 3.8	3.800%	03/15/2022	\$5,115,000	\$5,329,916	0.073%
UNUM GROUP SR UNSECURED 03/24 4	4.000%	03/15/2024	\$5,110,000	\$5,310,286	0.072%
AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/05/2024	\$4,921,000	\$5,295,320	0.072%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/15/2023	\$5,132,000	\$5,291,887	0.072%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	03/19/2022	\$5,180,000	\$5,288,339	0.072%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/05/2020	\$5,200,000	\$5,276,861	0.072%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/15/2023	\$5,674,000	\$5,266,169	0.072%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/09/2022	\$4,490,000	\$5,258,499	0.072%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$5,144,000	\$5,249,729	0.071%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	03/09/2026	\$5,000,000	\$5,243,100	0.071%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,000,000	\$5,221,515	0.071%
WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	05/15/2024	\$5,000,000	\$5,219,745	0.071%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	05/10/2026	\$5,261,000	\$5,217,912	0.071%
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	07/15/2020	\$4,972,000	\$5,190,076	0.071%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	07/15/2022	\$5,180,000	\$5,187,008	0.071%
NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	05/01/2027	\$5,100,000	\$5,185,710	0.071%
ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	03/29/2027	\$5,000,000	\$5,172,825	0.070%
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	\$5,000,000	\$5,160,815	0.070%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$5,044,000	\$5,160,496	0.070%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$5,071,000	\$5,152,805	0.070%
JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	01/15/2027	\$4,900,000	\$5,148,268	0.070%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	\$5,100,000	\$5,143,936	0.070%
JM SMUCKER CO COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$5,000,000	\$5,141,000	0.070%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	03/04/2020	\$4,610,000	\$5,123,835	0.070%
GATX CORP SR UNSECURED 03/25 3.25	3.250%	03/30/2025	\$5,180,000	\$5,106,609	0.069%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$5,000,000	\$5,080,160	0.069%
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	03/01/2026	\$5,000,000	\$5,073,050	0.069%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	04/06/2027	\$5,000,000	\$5,058,905	0.069%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	02/23/2021	\$5,000,000	\$5,058,205	0.069%
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	01/17/2027	\$5,000,000	\$5,056,335	0.069%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	06/15/2025	\$3,885,000	\$5,054,283	0.069%
LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	3.550%	01/15/2026	\$4,856,000	\$5,049,657	0.069%
PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	06/01/2023	\$4,914,000	\$5,045,493	0.069%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$4,823,000	\$5,045,234	0.069%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	\$5,000,000	\$5,035,065	0.069%
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	03/01/2026	\$4,900,000	\$5,030,580	0.068%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	01/17/2023	\$5,029,000	\$5,020,541	0.068%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$4,714,000	\$4,978,851	0.068%
APPLE INC SR UNSECURED 02/26 3.25	3.250%	02/23/2026	\$4,850,000	\$4,971,599	0.068%
ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	08/15/2021	\$5,000,000	\$4,929,525	0.067%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$5,000,000	\$4,926,200	0.067%
FANNIE MAE NOTES 05/21 1.25	1.250%	05/06/2021	\$5,000,000	\$4,919,590	0.067%
LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	07/15/2024	\$4,791,000	\$4,889,536	0.067%
CMS ENERGY CORP SR UNSECURED 05/26 3	3.000%	05/15/2026	\$5,000,000	\$4,880,045	0.066%
FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	09/09/2022	\$4,860,000	\$4,874,084	0.066%
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	09/08/2024	\$4,875,000	\$4,857,913	0.066%
GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/15/2022	\$4,856,000	\$4,846,244	0.066%
EVERSOURCE ENERGY SR UNSECURED 05/23 2.8	2.800%	05/01/2023	\$4,798,000	\$4,826,356	0.066%
ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	08/11/2026	\$5,000,000	\$4,823,970	0.066%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$4,721,000	\$4,809,575	0.065%
ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	02/25/2024	\$4,547,000	\$4,798,130	0.065%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$4,661,000	\$4,791,773	0.065%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	01/11/2027	\$4,750,000	\$4,789,339	0.065%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$4,751,000	\$4,782,218	0.065%
SOUTHERN CO SR UNSECURED 07/26 3.25	3.250%	07/01/2026	\$4,860,000	\$4,770,610	0.065%
CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	01/25/2023	\$4,697,000	\$4,761,611	0.065%
MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	\$4,532,000	\$4,761,160	0.065%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	06/01/2022	\$4,540,000	\$4,753,443	0.065%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/15/2021	\$4,233,000	\$4,744,536	0.065%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	08/17/2026	\$3,821,000	\$4,736,985	0.064%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	08/01/2025	\$4,597,000	\$4,679,640	0.064%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/23/2021	\$4,403,000	\$4,676,967	0.064%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	3.000%	02/11/2023	\$4,532,000	\$4,676,656	0.064%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$4,532,000	\$4,667,402	0.064%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	02/15/2027	\$4,700,000	\$4,645,249	0.063%
CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	05/15/2024	\$4,485,000	\$4,644,459	0.063%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	04/01/2022	\$4,284,000	\$4,635,377	0.063%
PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2.625%	02/13/2023	\$4,532,000	\$4,628,703	0.063%
REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	05/01/2020	\$4,095,000	\$4,624,295	0.063%
COMCAST CORP COMPANY GUAR 03/24 3.6	3.600%	03/01/2024	\$4,375,000	\$4,619,965	0.063%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/11/2023	\$4,532,000	\$4,618,579	0.063%
PEPSICO INC SR UNSECURED 03/23 2.75	2.750%	03/01/2023	\$4,532,000	\$4,608,713	0.063%
IBM CORP SR UNSECURED 08/23 3.375	3.375%	08/01/2023	\$4,409,000	\$4,606,470	0.063%
NORFOLK SOUTHERN CORP SR UNSECURED 02/23 2.903	2.903%	02/15/2023	\$4,532,000	\$4,602,064	0.063%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$4,399,000	\$4,591,055	0.062%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$4,532,000	\$4,586,248	0.062%
FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	09/11/2020	\$4,405,000	\$4,583,283	0.062%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	05/15/2023	\$4,496,000	\$4,569,702	0.062%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$4,600,000	\$4,553,135	0.062%
FANNIE MAE NOTES 06/20 1.5	1.500%	06/22/2020	\$4,549,000	\$4,551,274	0.062%
JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	03/15/2024	\$4,273,000	\$4,540,925	0.062%
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	03/15/2025	\$4,383,000	\$4,534,783	0.062%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	02/03/2021	\$4,500,000	\$4,527,706	0.062%
APPLE INC SR UNSECURED 02/25 2.5	2.500%	02/09/2025	\$4,613,000	\$4,526,229	0.062%
LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	03/01/2025	\$4,532,000	\$4,525,582	0.062%
SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/01/2023	\$4,254,000	\$4,506,862	0.061%
PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	06/15/2025	\$4,338,000	\$4,500,657	0.061%
PNC FINANCIAL SERVICES SR UNSECURED 03/22 3.3	3.300%	03/08/2022	\$4,304,000	\$4,484,247	0.061%
ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	06/15/2027	\$4,400,000	\$4,408,157	0.060%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$4,329,000	\$4,393,774	0.060%
COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	08/15/2025	\$4,266,000	\$4,388,856	0.060%
CIGNA CORP SR UNSECURED 02/22 4	4.000%	02/15/2022	\$4,127,000	\$4,374,145	0.060%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$4,520,000	\$4,328,722	0.059%
XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	05/15/2024	\$4,340,000	\$4,306,351	0.059%
AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	\$4,047,000	\$4,293,231	0.058%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/01/2022	\$4,284,000	\$4,292,353	0.058%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$3,933,000	\$4,271,977	0.058%
REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	09/15/2023	\$3,885,000	\$4,260,166	0.058%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$4,011,000	\$4,220,755	0.057%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	\$4,050,000	\$4,209,582	0.057%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	4.700%	04/01/2021	\$3,885,000	\$4,202,260	0.057%
INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	04/15/2024	\$3,949,000	\$4,193,214	0.057%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$4,021,000	\$4,169,785	0.057%
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	02/14/2019	\$4,140,000	\$4,169,124	0.057%
CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	03/19/2025	\$4,092,000	\$4,159,170	0.057%
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	04/01/2026	\$4,000,000	\$4,130,780	0.056%
LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/01/2023	\$3,885,000	\$4,074,747	0.055%
BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	06/15/2023	\$4,030,000	\$4,065,073	0.055%
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	08/11/2020	\$3,800,000	\$4,054,337	0.055%
NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	03/01/2032	\$2,740,000	\$4,053,977	0.055%
BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	08/15/2026	\$4,250,000	\$4,053,050	0.055%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	\$3,765,000	\$4,044,739	0.055%
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	02/01/2026	\$3,885,000	\$4,041,608	0.055%
COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/15/2022	\$2,991,000	\$4,037,640	0.055%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	02/15/2023	\$4,000,000	\$4,030,184	0.055%
PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	\$3,885,000	\$3,968,768	0.054%
CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	06/15/2022	\$3,885,000	\$3,962,257	0.054%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 12/21 3.5	3.500%	12/15/2021	\$3,783,000	\$3,946,266	0.054%
CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	04/01/2023	\$3,885,000	\$3,927,614	0.053%
GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	05/15/2022	\$3,851,000	\$3,901,790	0.053%
PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	\$3,788,000	\$3,897,632	0.053%
VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	09/15/2026	\$3,964,000	\$3,896,750	0.053%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$3,900,000	\$3,876,069	0.053%
HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$3,685,000	\$3,844,214	0.052%
FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	02/01/2025	\$3,788,000	\$3,829,429	0.052%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	05/15/2023	\$3,805,000	\$3,792,519	0.052%
EOG RESOURCES INC SR UNSECURED 03/23 2.625	2.625%	03/15/2023	\$3,800,000	\$3,773,711	0.051%
HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	07/28/2025	\$3,635,000	\$3,733,875	0.051%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	07/02/2019	\$3,703,000	\$3,723,096	0.051%
LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/15/2019	\$3,500,000	\$3,695,842	0.050%
CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	06/26/2022	\$3,561,000	\$3,612,463	0.049%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	\$3,500,000	\$3,587,591	0.049%
BOEING CO SR UNSECURED 10/25 2.6	2.600%	10/30/2025	\$3,610,000	\$3,572,683	0.049%
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	03/15/2024	\$3,500,000	\$3,560,336	0.048%
WASTE MANAGEMENT INC COMPANY GUAR 03/25 3.125	3.125%	03/01/2025	\$3,500,000	\$3,558,002	0.048%
KROGER CO SR UNSECURED 08/23 3.85	3.850%	08/01/2023	\$3,380,000	\$3,551,366	0.048%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	03/10/2020	\$3,491,000	\$3,505,878	0.048%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	08/15/2022	\$3,237,000	\$3,496,869	0.048%
CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	05/16/2026	\$3,500,000	\$3,495,590	0.048%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/13/2021	\$3,237,000	\$3,475,466	0.047%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/15/2022	\$3,237,000	\$3,453,140	0.047%
PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	\$3,237,000	\$3,448,774	0.047%
EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	01/29/2024	\$3,237,000	\$3,444,601	0.047%
BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	01/31/2022	\$3,237,000	\$3,426,112	0.047%
GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	03/11/2024	\$3,237,000	\$3,418,194	0.047%
POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	04/01/2025	\$3,500,000	\$3,408,744	0.046%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/15/2021	\$3,144,000	\$3,402,898	0.046%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$3,295,000	\$3,399,662	0.046%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/11/2022	\$3,295,000	\$3,393,085	0.046%
CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	\$3,237,000	\$3,367,752	0.046%
DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	\$3,237,000	\$3,319,818	0.045%
TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	08/01/2022	\$3,310,000	\$3,316,305	0.045%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/15/2022	\$3,237,000	\$3,303,465	0.045%
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	08/15/2022	\$3,256,000	\$3,302,046	0.045%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	09/08/2024	\$3,237,000	\$3,298,849	0.045%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	5.625%	07/01/2020	\$3,000,000	\$3,287,994	0.045%
FEDERAL HOME LOAN BANK BONDS 06/18 4.75	4.750%	06/08/2018	\$3,170,000	\$3,286,519	0.045%
ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$3,237,000	\$3,286,108	0.045%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	03/15/2019	\$3,266,000	\$3,284,772	0.045%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	01/14/2022	\$3,330,000	\$3,283,156	0.045%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$3,252,000	\$3,278,276	0.045%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	09/01/2020	\$3,000,000	\$3,276,102	0.045%
MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	03/15/2022	\$3,156,000	\$3,268,479	0.044%
WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	06/01/2025	\$3,237,000	\$3,264,673	0.044%
CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	\$3,200,000	\$3,259,516	0.044%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$3,237,000	\$3,257,930	0.044%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$3,237,000	\$3,256,926	0.044%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	03/01/2023	\$3,237,000	\$3,249,420	0.044%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$3,050,000	\$3,234,930	0.044%
MICROSOFT CORP SR UNSECURED 11/25 3.125	3.125%	11/03/2025	\$3,145,000	\$3,229,892	0.044%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/11/2021	\$3,005,000	\$3,226,651	0.044%
WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	02/15/2030	\$2,180,000	\$3,196,446	0.043%
SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	05/01/2023	\$3,172,000	\$3,182,140	0.043%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	02/16/2021	\$2,876,000	\$3,181,733	0.043%
JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	03/01/2026	\$3,250,000	\$3,181,668	0.043%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$3,000,000	\$3,135,414	0.043%
MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	02/22/2027	\$3,000,000	\$3,123,924	0.043%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/16/2021	\$2,913,000	\$3,116,307	0.042%
KLA TENCOR CORP SR UNSECURED 11/24 4.65	4.650%	11/01/2024	\$2,850,000	\$3,086,607	0.042%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	02/01/2026	\$3,000,000	\$3,085,323	0.042%
ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/01/2023	\$2,932,000	\$3,075,184	0.042%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	\$3,011,000	\$3,072,331	0.042%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$2,995,000	\$3,048,664	0.041%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$3,059,000	\$3,046,672	0.041%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$3,000,000	\$3,038,838	0.041%
CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	2.700%	03/13/2023	\$3,000,000	\$3,015,621	0.041%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$2,849,000	\$3,013,378	0.041%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$3,000,000	\$2,998,233	0.041%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119	3.119%	05/04/2026	\$3,000,000	\$2,990,718	0.041%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	05/05/2021	\$2,710,000	\$2,964,569	0.040%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	\$2,959,000	\$2,954,502	0.040%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	04/01/2019	\$2,928,000	\$2,948,604	0.040%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	03/15/2018	\$2,946,000	\$2,938,154	0.040%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/15/2021	\$2,719,000	\$2,922,508	0.040%
PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	03/05/2022	\$2,843,000	\$2,920,102	0.040%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	09/03/2019	\$2,695,000	\$2,909,376	0.040%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$2,866,000	\$2,902,891	0.040%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$2,780,000	\$2,887,124	0.039%
CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	\$2,742,000	\$2,884,858	0.039%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$2,856,000	\$2,883,491	0.039%
ALTERA CORP COMPANY GUAR 11/18 2.5	2.500%	11/15/2018	\$2,832,000	\$2,873,395	0.039%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/10/2022	\$2,470,000	\$2,859,763	0.039%
ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/06/2022	\$2,833,000	\$2,855,409	0.039%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	04/01/2021	\$2,622,000	\$2,833,910	0.039%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	02/15/2021	\$2,590,000	\$2,792,778	0.038%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	\$2,725,000	\$2,776,938	0.038%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	08/15/2021	\$2,590,000	\$2,767,308	0.038%
JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	03/15/2021	\$2,590,000	\$2,764,187	0.038%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$2,698,000	\$2,757,461	0.038%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/12/2022	\$2,635,000	\$2,747,330	0.037%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$2,803,000	\$2,738,567	0.037%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$2,800,000	\$2,721,552	0.037%
EBAY INC SR UNSECURED 07/22 2.6	2.600%	07/15/2022	\$2,719,000	\$2,718,698	0.037%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	06/01/2021	\$2,495,000	\$2,681,927	0.036%
CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	06/16/2024	\$2,590,000	\$2,681,851	0.036%
TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	03/29/2021	\$2,482,000	\$2,678,839	0.036%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$2,566,000	\$2,619,526	0.036%
OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	10/01/2021	\$2,335,000	\$2,615,426	0.036%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	03/12/2020	\$2,550,000	\$2,605,546	0.035%
BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	02/24/2025	\$2,590,000	\$2,597,187	0.035%
3M COMPANY SR UNSECURED 02/28 6.375	6.375%	02/15/2028	\$2,000,000	\$2,596,706	0.035%
INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	07/15/2027	\$1,942,000	\$2,583,524	0.035%
L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	05/28/2024	\$2,498,000	\$2,583,126	0.035%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/15/2025	\$2,266,000	\$2,581,658	0.035%
ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	03/15/2025	\$2,500,000	\$2,580,145	0.035%
AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	08/01/2025	\$2,590,000	\$2,579,202	0.035%
HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	\$2,470,000	\$2,549,642	0.035%
ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	04/01/2025	\$2,590,000	\$2,546,723	0.035%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	\$2,260,000	\$2,539,476	0.035%
MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	04/21/2021	\$2,500,000	\$2,502,730	0.034%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/27/2021	\$2,266,000	\$2,500,508	0.034%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/18 1	1.000%	02/12/2018	\$2,500,000	\$2,494,660	0.034%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	04/01/2020	\$2,310,000	\$2,486,338	0.034%
LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	03/02/2027	\$2,500,000	\$2,483,797	0.034%
NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	02/15/2023	\$2,362,000	\$2,472,156	0.034%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$2,456,000	\$2,456,277	0.033%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$2,456,000	\$2,453,688	0.033%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	01/15/2021	\$2,300,000	\$2,452,966	0.033%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$2,456,000	\$2,451,517	0.033%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/05/2027	\$1,942,000	\$2,447,982	0.033%
EXELON CORP SR UNSECURED 06/25 3.95	3.950%	06/15/2025	\$2,350,000	\$2,443,863	0.033%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$2,269,000	\$2,436,552	0.033%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	\$2,438,000	\$2,435,220	0.033%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$2,392,000	\$2,406,691	0.033%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	03/01/2022	\$2,303,000	\$2,384,268	0.032%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$2,156,000	\$2,368,827	0.032%
STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	05/19/2021	\$2,384,000	\$2,362,365	0.032%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$2,266,000	\$2,342,493	0.032%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	08/02/2018	\$2,320,000	\$2,340,474	0.032%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$2,323,000	\$2,335,286	0.032%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	03/07/2021	\$2,120,000	\$2,284,984	0.031%
AMGEN INC SR UNSECURED 08/26 2.6	2.600%	08/19/2026	\$2,400,000	\$2,278,809	0.031%
AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	03/01/2024	\$2,140,000	\$2,274,817	0.031%
HEINEKEN NV SR UNSECURED 144A 04/23 2.75	2.750%	04/01/2023	\$2,245,000	\$2,262,766	0.031%
CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	2.500%	08/02/2022	\$2,252,000	\$2,254,736	0.031%
ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	05/15/2022	\$2,202,000	\$2,249,893	0.031%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/23/2017	\$2,242,000	\$2,245,759	0.031%
COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	\$2,250,000	\$2,233,554	0.030%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/01/2020	\$2,145,000	\$2,229,628	0.030%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/07/2020	\$2,007,000	\$2,227,749	0.030%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$2,104,000	\$2,209,305	0.030%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	06/15/2019	\$2,187,000	\$2,203,940	0.030%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$2,170,000	\$2,180,309	0.030%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/24/2021	\$2,000,000	\$2,154,716	0.029%
JPMORGAN CHASE + CO SR UNSECURED 01/19 2.35	2.350%	01/28/2019	\$2,126,000	\$2,146,080	0.029%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	03/15/2022	\$2,056,000	\$2,137,719	0.029%
AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	06/01/2022	\$1,942,000	\$2,135,961	0.029%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$2,000,000	\$2,134,588	0.029%
WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	06/01/2022	\$1,942,000	\$2,132,626	0.029%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$2,116,000	\$2,132,492	0.029%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$2,116,000	\$2,122,513	0.029%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$2,116,000	\$2,121,374	0.029%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	08/01/2024	\$2,072,000	\$2,105,326	0.029%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$2,000,000	\$2,102,896	0.029%
SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	03/15/2024	\$1,937,000	\$2,096,783	0.029%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/06/2023	\$1,797,000	\$2,096,223	0.029%
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$2,000,000	\$2,085,398	0.028%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/03/2022	\$2,040,000	\$2,084,877	0.028%
PERRIGO FINANCE UNLIMITED COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$2,000,000	\$2,080,570	0.028%
KROGER CO SR UNSECURED 01/21 3.3	3.300%	01/15/2021	\$2,000,000	\$2,065,800	0.028%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	02/15/2025	\$2,000,000	\$2,065,014	0.028%
CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	03/04/2024	\$1,942,000	\$2,064,536	0.028%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/02/2021	\$1,827,000	\$2,054,446	0.028%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	01/15/2020	\$1,878,000	\$2,051,253	0.028%
UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/05/2025	\$2,000,000	\$2,042,848	0.028%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$2,000,000	\$2,036,586	0.028%
NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	08/23/2021	\$1,942,000	\$2,035,080	0.028%
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	07/01/2023	\$1,942,000	\$2,025,166	0.028%
ANALOG DEVICES INC SR UNSECURED 12/26 3.5	3.500%	12/05/2026	\$2,000,000	\$2,024,280	0.028%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$2,000,000	\$2,008,914	0.027%
PFIZER INC SR UNSECURED 06/23 3	3.000%	06/15/2023	\$1,942,000	\$2,008,680	0.027%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	03/01/2021	\$1,852,000	\$2,007,195	0.027%
SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	07/15/2026	\$2,000,000	\$2,004,722	0.027%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$1,959,000	\$2,003,001	0.027%
BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	03/03/2023	\$1,942,000	\$2,000,502	0.027%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$1,942,000	\$1,999,158	0.027%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	03/01/2021	\$1,878,000	\$1,997,760	0.027%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	09/15/2020	\$1,858,000	\$1,991,330	0.027%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	02/01/2022	\$1,965,000	\$1,984,720	0.027%
INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	\$1,942,000	\$1,976,365	0.027%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	07/20/2020	\$1,935,000	\$1,973,564	0.027%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	03/15/2021	\$1,946,000	\$1,966,995	0.027%
BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	08/15/2021	\$2,000,000	\$1,960,448	0.027%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$1,964,000	\$1,959,620	0.027%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$1,964,000	\$1,959,463	0.027%
ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	\$1,942,000	\$1,959,287	0.027%
MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	02/12/2025	\$1,942,000	\$1,942,660	0.026%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	06/01/2023	\$1,942,000	\$1,930,984	0.026%
CATERPILLAR INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$1,844,000	\$1,926,992	0.026%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	2.400%	12/15/2022	\$1,942,000	\$1,922,259	0.026%
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	08/15/2026	\$2,050,000	\$1,903,384	0.026%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	01/15/2022	\$1,878,000	\$1,897,516	0.026%
MASTERCARD INC SR UNSECURED 04/24 3.375	3.375%	04/01/2024	\$1,808,000	\$1,895,998	0.026%
FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	\$1,795,000	\$1,888,589	0.026%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$1,849,000	\$1,860,611	0.025%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	2.950%	04/01/2022	\$1,806,000	\$1,850,532	0.025%
EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$1,742,000	\$1,844,697	0.025%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	\$1,737,000	\$1,836,891	0.025%
INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	02/21/2024	\$1,750,000	\$1,835,825	0.025%
FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	05/07/2020	\$1,677,000	\$1,829,783	0.025%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	\$1,832,000	\$1,828,986	0.025%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$1,745,000	\$1,818,370	0.025%
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	3.000%	03/15/2023	\$1,786,000	\$1,807,380	0.025%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	09/01/2021	\$1,716,000	\$1,806,361	0.025%
BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	02/24/2022	\$1,759,000	\$1,801,770	0.025%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	\$1,750,000	\$1,780,635	0.024%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$1,760,000	\$1,759,910	0.024%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	07/27/2018	\$1,742,000	\$1,752,478	0.024%
FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	03/12/2021	\$1,555,000	\$1,737,830	0.024%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/22/2022	\$1,497,000	\$1,720,897	0.023%
FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	08/15/2019	\$1,585,000	\$1,710,544	0.023%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	03/03/2020	\$1,700,000	\$1,698,446	0.023%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$1,677,000	\$1,694,792	0.023%
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$1,567,000	\$1,663,223	0.023%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	03/14/2021	\$1,600,000	\$1,640,161	0.022%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	02/01/2021	\$1,534,000	\$1,632,350	0.022%
MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	08/15/2021	\$1,303,000	\$1,628,787	0.022%
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$1,574,000	\$1,626,518	0.022%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$1,600,000	\$1,619,745	0.022%
HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	04/15/2021	\$1,496,000	\$1,613,314	0.022%
CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	01/14/2022	\$1,489,000	\$1,604,183	0.022%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	08/15/2019	\$1,587,000	\$1,600,335	0.022%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	04/22/2019	\$1,587,000	\$1,596,395	0.022%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	03/15/2022	\$1,503,000	\$1,589,191	0.022%
CBS CORP COMPANY GUAR 07/30 7.875	7.875%	07/30/2030	\$1,150,000	\$1,583,770	0.022%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/01/2023	\$1,489,000	\$1,580,941	0.022%
MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/07/2018	\$1,563,000	\$1,573,715	0.021%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	09/08/2019	\$1,557,000	\$1,561,211	0.021%
DANAHER CORP SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$1,500,000	\$1,559,761	0.021%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/01/2021	\$1,431,000	\$1,552,371	0.021%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	03/01/2021	\$1,500,000	\$1,544,703	0.021%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$1,537,000	\$1,543,229	0.021%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	06/15/2020	\$1,392,000	\$1,540,996	0.021%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	02/02/2021	\$1,533,000	\$1,533,729	0.021%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$1,450,000	\$1,526,274	0.021%
AFLAC INC SR UNSECURED 03/20 2.4	2.400%	03/16/2020	\$1,500,000	\$1,521,849	0.021%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	06/05/2019	\$1,512,000	\$1,516,691	0.021%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/18/2018	\$1,499,000	\$1,510,896	0.021%
FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	09/13/2019	\$1,495,000	\$1,493,531	0.020%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	03/01/2021	\$1,500,000	\$1,490,856	0.020%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	\$1,473,000	\$1,483,889	0.020%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$1,361,000	\$1,463,514	0.020%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$1,430,000	\$1,446,851	0.020%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$1,353,000	\$1,442,055	0.020%
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/15/2022	\$1,424,000	\$1,439,184	0.020%
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	05/15/2022	\$1,424,000	\$1,432,905	0.019%
SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	03/14/2019	\$1,375,000	\$1,387,926	0.019%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$1,367,000	\$1,383,164	0.019%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$1,382,000	\$1,377,577	0.019%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$1,376,000	\$1,376,063	0.019%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	04/01/2018	\$1,372,000	\$1,369,708	0.019%
TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	10/01/2020	\$1,295,000	\$1,364,844	0.019%
STARBUCKS CORP SR UNSECURED 10/23 3.85	3.850%	10/01/2023	\$1,245,000	\$1,354,466	0.018%
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	04/15/2022	\$1,295,000	\$1,346,168	0.018%
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/01/2023	\$1,263,000	\$1,345,744	0.018%
CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/01/2024	\$1,295,000	\$1,338,144	0.018%
ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	\$1,300,000	\$1,331,343	0.018%
DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$1,295,000	\$1,325,172	0.018%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	04/01/2023	\$1,295,000	\$1,320,819	0.018%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	07/22/2020	\$1,300,000	\$1,319,104	0.018%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$1,307,000	\$1,307,022	0.018%
ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/08/2021	\$1,200,000	\$1,305,957	0.018%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	06/10/2024	\$1,295,000	\$1,303,829	0.018%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AUTOZONE INC SR UNSECURED 07/23 3.125	3.125%	07/15/2023	\$1,285,000	\$1,297,497	0.018%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	06/01/2021	\$1,300,000	\$1,289,182	0.018%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$1,200,000	\$1,280,340	0.017%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	\$1,253,000	\$1,271,197	0.017%
AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$1,237,000	\$1,269,679	0.017%
AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$1,275,000	\$1,269,513	0.017%
BOEING CO SR UNSECURED 08/21 8.75	8.750%	08/15/2021	\$988,000	\$1,242,857	0.017%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	02/24/2020	\$1,232,000	\$1,240,833	0.017%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/17 0.875	0.875%	09/12/2017	\$1,238,000	\$1,237,145	0.017%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$1,209,000	\$1,231,286	0.017%
TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	01/15/2022	\$1,165,000	\$1,228,674	0.017%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	01/15/2021	\$1,200,000	\$1,218,411	0.017%
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/01/2024	\$1,200,000	\$1,216,254	0.017%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$1,203,000	\$1,211,919	0.016%
PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	08/14/2018	\$1,185,000	\$1,190,094	0.016%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$1,189,000	\$1,187,108	0.016%
DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/01/2025	\$1,117,000	\$1,180,634	0.016%
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	\$1,156,000	\$1,177,828	0.016%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	03/17/2022	\$1,138,000	\$1,176,192	0.016%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$1,164,000	\$1,170,829	0.016%
ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	08/15/2020	\$1,100,000	\$1,168,555	0.016%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$1,166,000	\$1,166,525	0.016%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$1,132,000	\$1,150,488	0.016%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$1,100,000	\$1,149,882	0.016%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	06/10/2020	\$1,125,000	\$1,140,718	0.016%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	\$1,101,000	\$1,119,522	0.015%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	\$868,000	\$1,119,292	0.015%
ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	06/29/2022	\$1,101,000	\$1,118,627	0.015%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	04/15/2021	\$1,036,000	\$1,107,240	0.015%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$1,062,000	\$1,098,406	0.015%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$1,073,000	\$1,080,927	0.015%
NORDIC INVESTMENT BANK SR UNSECURED 01/18 0.75	0.750%	01/17/2018	\$1,080,000	\$1,077,215	0.015%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$1,058,000	\$1,075,133	0.015%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	02/10/2021	\$1,000,000	\$1,074,170	0.015%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$1,058,000	\$1,074,004	0.015%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	04/08/2019	\$1,058,000	\$1,068,690	0.015%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PROCTER + GAMBLE CO/THE SR UNSECURED 11/26 2.45	2.450%	11/03/2026	\$1,090,000	\$1,068,367	0.015%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$1,058,000	\$1,068,321	0.015%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$1,058,000	\$1,067,856	0.015%
FANNIE MAE NOTES 02/19 1.875	1.875%	02/19/2019	\$1,058,000	\$1,067,419	0.015%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$1,058,000	\$1,061,570	0.014%
REINSURANCE GRP OF AMER SR UNSECURED 06/21 5	5.000%	06/01/2021	\$971,000	\$1,060,492	0.014%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$1,046,000	\$1,059,372	0.014%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	03/01/2021	\$1,021,000	\$1,040,626	0.014%
NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	3.250%	08/01/2023	\$1,000,000	\$1,037,208	0.014%
JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	3.625%	07/02/2024	\$994,000	\$1,032,787	0.014%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	3.000%	05/15/2022	\$987,000	\$1,021,607	0.014%
SANOFI SR UNSECURED 04/18 1.25	1.250%	04/10/2018	\$1,022,000	\$1,021,021	0.014%
NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	\$971,000	\$1,020,839	0.014%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	06/26/2019	\$1,006,000	\$1,020,726	0.014%
DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/01/2023	\$971,000	\$1,016,628	0.014%
XILINX INC SR UNSECURED 03/21 3	3.000%	03/15/2021	\$989,000	\$1,016,444	0.014%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,000,000	\$1,015,418	0.014%
AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	2.750%	02/03/2023	\$987,000	\$1,002,393	0.014%
PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/15/2021	\$911,000	\$1,002,314	0.014%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/15/2018	\$982,000	\$986,505	0.013%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$982,000	\$980,527	0.013%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$982,000	\$978,688	0.013%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$967,000	\$978,313	0.013%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/06/2018	\$973,000	\$977,773	0.013%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	\$942,000	\$976,295	0.013%
AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	04/21/2026	\$1,000,000	\$975,112	0.013%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/28/2021	\$875,000	\$974,304	0.013%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$949,000	\$957,664	0.013%
PEPSICO INC SR UNSECURED 06/18 5	5.000%	06/01/2018	\$920,000	\$953,181	0.013%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	\$842,000	\$943,103	0.013%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$932,000	\$941,639	0.013%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$902,000	\$908,943	0.012%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$712,000	\$899,791	0.012%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	06/01/2021	\$838,000	\$898,308	0.012%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$893,000	\$896,495	0.012%
AON CORP COMPANY GUAR 09/20 5	5.000%	09/30/2020	\$819,000	\$884,906	0.012%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$622,000	\$883,433	0.012%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/11/2018	\$877,000	\$881,774	0.012%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	05/23/2019	\$879,000	\$879,854	0.012%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$862,000	\$867,567	0.012%
STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	04/12/2026	\$847,000	\$866,912	0.012%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$856,000	\$861,106	0.012%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	\$846,000	\$855,360	0.012%
CBS CORP COMPANY GUAR 07/17 1.95	1.950%	07/01/2017	\$853,000	\$853,145	0.012%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	03/19/2020	\$793,000	\$852,616	0.012%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$836,000	\$851,497	0.012%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$846,000	\$844,111	0.011%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$788,000	\$836,011	0.011%
US BANCORP SR UNSECURED 01/21 2.35	2.350%	01/29/2021	\$815,000	\$822,882	0.011%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	09/12/2018	\$814,000	\$818,827	0.011%
MCDONALD S CORP SR UNSECURED 05/20 2.2	2.200%	05/26/2020	\$811,000	\$817,680	0.011%
CSX CORP SR UNSECURED 06/21 4.25	4.250%	06/01/2021	\$757,000	\$809,196	0.011%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	08/15/2022	\$809,000	\$802,900	0.011%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	02/28/2018	\$800,000	\$800,498	0.011%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$796,000	\$799,438	0.011%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$772,000	\$794,025	0.011%
O REILLY AUTOMOTIVE INC COMPANY GUAR 09/22 3.8	3.800%	09/01/2022	\$730,000	\$771,949	0.011%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	09/06/2018	\$749,000	\$756,249	0.010%
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$741,000	\$746,550	0.010%
FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	09/09/2024	\$600,000	\$724,969	0.010%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	02/01/2018	\$698,000	\$715,531	0.010%
BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	05/21/2020	\$710,000	\$715,295	0.010%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$693,000	\$703,420	0.010%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	05/22/2020	\$699,000	\$701,541	0.010%
APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	4.300%	06/15/2021	\$647,000	\$700,993	0.010%
THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	09/29/2024	\$670,000	\$699,512	0.010%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	\$647,000	\$695,165	0.009%
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	\$647,000	\$693,230	0.009%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/01/2017	\$687,000	\$687,352	0.009%
VIACOM INC SR UNSECURED 09/23 4.25	4.250%	09/01/2023	\$647,000	\$676,428	0.009%
FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	02/13/2023	\$583,000	\$669,734	0.009%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	03/15/2019	\$593,000	\$667,773	0.009%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	2.400%	08/15/2026	\$700,000	\$665,180	0.009%
UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	04/15/2023	\$647,000	\$657,785	0.009%
TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	2.250%	05/01/2023	\$665,000	\$656,811	0.009%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$647,000	\$638,481	0.009%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	03/27/2020	\$635,000	\$635,123	0.009%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$626,000	\$631,599	0.009%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	08/01/2024	\$614,000	\$618,225	0.008%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/15/2018	\$589,000	\$612,554	0.008%
FREDDIE MAC NOTES 07/17 1	1.000%	07/28/2017	\$589,000	\$589,025	0.008%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$550,000	\$588,494	0.008%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/01/2019	\$553,000	\$587,078	0.008%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	08/01/2019	\$582,000	\$584,868	0.008%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$578,000	\$584,306	0.008%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	03/15/2018	\$578,000	\$577,905	0.008%
BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2.400%	02/01/2020	\$570,000	\$576,694	0.008%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$529,000	\$574,447	0.008%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$472,000	\$574,031	0.008%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	09/06/2019	\$558,000	\$562,068	0.008%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	03/05/2020	\$558,000	\$561,663	0.008%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	06/15/2020	\$550,000	\$556,827	0.008%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	03/15/2019	\$547,000	\$550,327	0.007%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	05/20/2020	\$543,000	\$547,870	0.007%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	09/10/2019	\$529,000	\$534,970	0.007%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$529,000	\$534,491	0.007%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	\$529,000	\$534,342	0.007%
FREDDIE MAC NOTES 05/19 1.75	1.750%	05/30/2019	\$529,000	\$533,490	0.007%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$529,000	\$532,740	0.007%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	06/14/2019	\$529,000	\$532,650	0.007%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$529,000	\$532,142	0.007%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$529,000	\$531,765	0.007%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$518,000	\$530,942	0.007%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	06/05/2019	\$529,000	\$530,421	0.007%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	09/27/2019	\$529,000	\$528,912	0.007%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	03/06/2019	\$528,000	\$528,063	0.007%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	05/15/2018	\$504,000	\$527,485	0.007%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$503,000	\$507,837	0.007%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/15/2017	\$501,000	\$500,826	0.007%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$500,000	\$499,931	0.007%
KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	05/22/2019	\$497,000	\$499,702	0.007%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	02/01/2019	\$497,000	\$498,635	0.007%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	09/21/2017	\$491,000	\$493,482	0.007%
CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	\$470,000	\$493,415	0.007%
JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	07/31/2018	\$491,000	\$491,383	0.007%
KFW GOVT GUARANT 09/17 0.875	0.875%	09/05/2017	\$491,000	\$490,700	0.007%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$476,000	\$484,375	0.007%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	07/15/2019	\$476,000	\$479,695	0.007%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/15/2019	\$444,000	\$471,990	0.006%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/01/2019	\$455,000	\$460,958	0.006%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	01/15/2020	\$444,000	\$450,709	0.006%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$442,000	\$445,688	0.006%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	\$407,000	\$438,497	0.006%
GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1	1.000%	11/15/2017	\$439,000	\$438,354	0.006%
DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	09/15/2018	\$434,000	\$434,666	0.006%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$423,000	\$431,881	0.006%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	\$421,000	\$421,335	0.006%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/15/2019	\$391,000	\$417,899	0.006%
RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	08/21/2022	\$399,000	\$407,721	0.006%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$397,000	\$402,397	0.005%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	\$393,000	\$401,400	0.005%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	08/13/2019	\$370,000	\$395,507	0.005%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$388,000	\$393,060	0.005%
EUROPEAN INVESTMENT BANK SR UNSECURED 06/17 1.625	1.625%	06/15/2017	\$393,000	\$393,043	0.005%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	09/26/2017	\$392,000	\$391,696	0.005%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$339,000	\$364,985	0.005%
APPLE INC SR UNSECURED 05/20 2	2.000%	05/06/2020	\$352,000	\$354,824	0.005%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	09/14/2017	\$346,000	\$346,947	0.005%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$317,000	\$344,816	0.005%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$343,000	\$344,746	0.005%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	02/15/2019	\$336,000	\$339,629	0.005%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$334,000	\$336,213	0.005%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$324,000	\$332,943	0.005%
VERIZON COMMUNICATIONS SR UNSECURED 144A 03/22 2.946	2.946%	03/15/2022	\$324,000	\$328,537	0.004%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	\$317,000	\$319,222	0.004%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	1.950%	03/01/2019	\$314,000	\$315,905	0.004%
EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	08/15/2022	\$300,000	\$312,774	0.004%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	06/15/2017	\$310,000	\$310,066	0.004%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/15/2017	\$295,000	\$294,949	0.004%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	06/15/2018	\$295,000	\$293,776	0.004%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$264,000	\$286,141	0.004%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$269,000	\$273,466	0.004%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$264,000	\$264,205	0.004%
UNITED TECHNOLOGIES CORP SR UNSECURED 06/17 1.8	1.800%	06/01/2017	\$262,000	\$262,000	0.004%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	05/13/2019	\$235,000	\$258,165	0.004%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/01/2017	\$236,000	\$240,644	0.003%
ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	03/01/2019	\$212,000	\$236,863	0.003%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/01/2019	\$212,000	\$229,992	0.003%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$212,000	\$228,733	0.003%
NORDEA BANK AB 05/18 1.625	1.625%	05/15/2018	\$227,000	\$227,161	0.003%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$201,000	\$220,160	0.003%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	01/16/2018	\$213,000	\$215,182	0.003%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/01/2017	\$208,000	\$211,775	0.003%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	01/12/2018	\$194,000	\$194,043	0.003%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	01/15/2019	\$192,000	\$193,535	0.003%
BAKER HUGHES INC SR UNSECURED 08/21 3.2	3.200%	08/15/2021	\$185,000	\$191,197	0.003%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$184,000	\$189,072	0.003%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	03/15/2019	\$185,000	\$185,670	0.003%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$176,000	\$179,601	0.002%
GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	2.050%	04/01/2019	\$177,000	\$177,853	0.002%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$159,000	\$174,528	0.002%
JPMORGAN CHASE + CO SR UNSECURED 08/17 2	2.000%	08/15/2017	\$172,000	\$172,205	0.002%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/01/2017	\$169,000	\$170,136	0.002%
UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6	6.000%	06/15/2017	\$169,000	\$169,219	0.002%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	07/15/2017	\$168,000	\$167,980	0.002%
UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	3.100%	06/01/2022	\$160,000	\$165,748	0.002%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$162,000	\$162,985	0.002%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/15/2020	\$152,000	\$161,866	0.002%
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	06/15/2017	\$161,000	\$161,204	0.002%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	05/15/2018	\$157,000	\$156,883	0.002%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	\$153,000	\$154,631	0.002%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	05/05/2021	\$150,000	\$150,105	0.002%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$148,000	\$149,162	0.002%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$131,000	\$141,299	0.002%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	08/20/2020	\$138,000	\$138,985	0.002%
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	05/11/2022	\$133,000	\$136,766	0.002%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$132,000	\$133,847	0.002%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$117,000	\$129,021	0.002%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	02/12/2020	\$122,000	\$122,569	0.002%
RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	09/03/2019	\$121,000	\$122,047	0.002%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/10/2019	\$106,000	\$111,406	0.002%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$88,000	\$94,338	0.001%
FREDDIE MAC NOTES 09/17 1	1.000%	09/29/2017	\$90,000	\$89,984	0.001%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$83,000	\$88,593	0.001%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$88,000	\$87,851	0.001%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$69,000	\$73,369	0.001%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/01/2017	\$54,000	\$54,942	0.001%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	01/30/2019	\$54,000	\$54,561	0.001%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$53,000	\$53,513	0.001%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$32,000	\$32,302	0.000%
MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	09/26/2018	-	-	-
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	-	-	-
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	-	-	-
TJX COS INC SR UNSECURED 06/21 2.75	2.750%	06/15/2021	-	-	-
MACYS RETAIL HLDGS INC COMPANY GUAR 06/24 3.625	3.625%	06/01/2024	-	-	-
GRAND TOTAL				\$7,348,297,007	100.000%