

DFA Investment Grade Portfolio

As of July 31, 2017 (Updated Monthly)

Source: State Street

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$111,500,000	\$159,416,790	2.088%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$111,000,000	\$148,909,053	1.950%
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$110,000,000	\$109,596,080	1.435%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$70,849,700	\$91,443,157	1.198%
US TREASURY N/B 08/22 1.625	1.625%	08/15/2022	\$90,000,000	\$89,064,810	1.167%
FANNIE MAE NOTES 09/24 2.625	2.625%	09/06/2024	\$84,500,000	\$86,852,649	1.138%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$88,000,000	\$85,899,704	1.125%
FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	\$76,000,000	\$78,210,612	1.024%
US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$77,200,000	\$75,426,793	0.988%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$71,661,800	\$74,713,016	0.979%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$68,000,000	\$69,808,936	0.914%
US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	\$49,947,600	\$68,277,969	0.894%
US TREASURY N/B 05/23 1.75	1.750%	05/15/2023	\$69,000,000	\$68,188,698	0.893%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$51,740,900	\$64,370,957	0.843%
FANNIE MAE NOTES 09/26 1.875	1.875%	09/24/2026	\$66,950,000	\$63,792,771	0.836%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$43,131,000	\$62,821,552	0.823%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$45,172,500	\$62,099,855	0.813%
US TREASURY N/B 08/26 1.5	1.500%	08/15/2026	\$65,000,000	\$60,980,660	0.799%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$55,925,000	\$58,177,714	0.762%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 02/26 6	6.000%	02/15/2026	\$44,667,400	\$57,928,034	0.759%
US TREASURY N/B 10/21 2	2.000%	10/31/2021	\$54,757,200	\$55,313,314	0.724%
US TREASURY N/B 08/25 6.875	6.875%	08/15/2025	\$40,370,500	\$54,498,600	0.714%
US TREASURY N/B 05/26 1.625	1.625%	05/15/2026	\$57,000,000	\$54,170,064	0.709%
US TREASURY N/B 08/26 6.75	6.750%	08/15/2026	\$39,317,200	\$53,910,643	0.706%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$52,327,700	\$53,043,124	0.695%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$49,865,200	\$52,535,730	0.688%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$46,870,000	\$49,978,605	0.655%
US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	\$50,000,000	\$48,974,600	0.641%
US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	\$36,867,900	\$47,445,816	0.621%
US TREASURY N/B 05/21 8.125	8.125%	05/15/2021	\$37,017,100	\$45,773,939	0.600%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$33,322,000	\$45,212,389	0.592%
US TREASURY N/B 08/21 8.125	8.125%	08/15/2021	\$35,789,200	\$44,723,902	0.586%
US TREASURY N/B 02/26 1.625	1.625%	02/15/2026	\$45,000,000	\$42,874,785	0.562%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$39,500,000	\$42,223,327	0.553%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	06/01/2022	\$287,000,000	\$41,490,834	0.543%
US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	\$29,750,000	\$40,160,179	0.526%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/15/2022	\$38,243,000	\$38,136,837	0.499%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$37,695,000	\$38,056,947	0.498%
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$26,010,600	\$37,021,407	0.485%
US TREASURY N/B 08/22 7.25	7.250%	08/15/2022	\$28,959,300	\$36,459,295	0.478%
PFIZER INC SR UNSECURED 12/26 3	3.000%	12/15/2026	\$35,600,000	\$36,068,638	0.472%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$25,883,600	\$36,026,735	0.472%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$34,000,000	\$34,932,688	0.458%
EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	3.176%	03/15/2024	\$33,308,000	\$34,469,449	0.451%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$31,741,000	\$34,089,135	0.446%
FANNIE MAE NOTES 04/26 2.125	2.125%	04/24/2026	\$34,500,000	\$33,730,581	0.442%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$25,623,000	\$33,537,739	0.439%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$32,225,000	\$33,293,645	0.436%
FREDDIE MAC NOTES 03/31 6.75	6.750%	03/15/2031	\$22,491,000	\$32,615,233	0.427%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$31,765,000	\$32,378,604	0.424%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$31,349,000	\$32,125,734	0.421%
FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	09/13/2024	\$31,000,000	\$32,118,015	0.421%
FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	03/08/2024	\$29,750,000	\$31,771,899	0.416%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	01/10/2027	\$30,350,000	\$31,009,110	0.406%
APPLE INC SR UNSECURED 05/23 2.4	2.400%	05/03/2023	\$28,903,000	\$28,919,908	0.379%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$27,586,000	\$27,879,018	0.365%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/27 3.2	3.200%	01/11/2027	\$27,291,000	\$27,805,271	0.364%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$26,459,500	\$26,851,920	0.352%
ORACLE CORP SR UNSECURED 07/26 2.65	2.650%	07/15/2026	\$27,250,000	\$26,596,681	0.348%
GENERAL ELECTRIC CO SR UNSECURED 03/32 6.75	6.750%	03/15/2032	\$19,132,000	\$26,549,304	0.348%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	01/15/2026	\$25,000,000	\$26,009,075	0.341%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$24,920,000	\$25,054,268	0.328%
FREDDIE MAC BONDS 09/29 6.75	6.750%	09/15/2029	\$17,421,000	\$24,652,544	0.323%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$25,000,000	\$24,435,550	0.320%
COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	05/25/2027	\$23,810,000	\$23,826,309	0.312%
US TREASURY N/B 07/20 2	2.000%	07/31/2020	\$23,360,300	\$23,687,881	0.310%
FANNIE MAE NOTES 01/22 2	2.000%	01/05/2022	\$23,000,000	\$23,138,575	0.303%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	4.000%	03/03/2024	\$21,654,000	\$22,782,541	0.298%
COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/01/2023	\$21,789,000	\$22,732,311	0.298%
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$22,461,800	\$22,707,487	0.297%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	05/18/2026	\$23,050,000	\$22,516,208	0.295%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$21,780,000	\$22,351,485	0.293%
CBS CORP COMPANY GUAR 01/27 2.9	2.900%	01/15/2027	\$23,330,000	\$22,289,225	0.292%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/30/2022	\$18,980,000	\$22,134,381	0.290%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$21,855,000	\$21,535,807	0.282%
FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	06/11/2021	\$20,965,000	\$21,365,599	0.280%
APPLE INC SR UNSECURED 05/24 3.45	3.450%	05/06/2024	\$19,686,000	\$20,649,216	0.270%
NIKE INC SR UNSECURED 11/26 2.375	2.375%	11/01/2026	\$21,411,000	\$20,544,368	0.269%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	02/19/2021	\$20,000,000	\$20,155,420	0.264%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$19,465,000	\$19,713,100	0.258%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	06/01/2022	\$160,000,000	\$19,464,539	0.255%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	08/08/2026	\$19,980,000	\$19,300,020	0.253%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	\$18,650,000	\$18,701,007	0.245%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	07/17/2025	\$17,796,000	\$18,500,205	0.242%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$17,117,000	\$18,242,425	0.239%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$16,985,000	\$18,173,916	0.238%
COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	05/21/2025	\$17,022,000	\$17,634,621	0.231%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$16,929,000	\$17,594,140	0.230%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$17,001,000	\$17,582,502	0.230%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$17,000,000	\$17,478,448	0.229%
FANNIE MAE NOTES 05/30 7.25	7.250%	05/15/2030	\$11,550,000	\$17,204,429	0.225%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$16,329,000	\$17,159,509	0.225%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	06/02/2022	\$20,160,000	\$16,925,668	0.222%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/26 4.95	4.950%	03/15/2026	\$15,000,000	\$16,880,010	0.221%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$16,683,000	\$16,867,830	0.221%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$16,720,000	\$16,855,331	0.221%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/10/2023	\$14,735,000	\$16,826,426	0.220%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/15/2023	\$14,406,000	\$16,789,933	0.220%
CHEVRON CORP SR UNSECURED 06/23 3.191	3.191%	06/24/2023	\$15,950,000	\$16,603,024	0.217%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$16,454,000	\$16,389,631	0.215%
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	\$16,000,000	\$16,385,616	0.215%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$16,120,000	\$16,173,534	0.212%
MORGAN STANLEY SR UNSECURED 01/26 3.875	3.875%	01/27/2026	\$15,600,000	\$16,133,488	0.211%
UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$15,190,000	\$16,074,513	0.211%
FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	\$13,625,000	\$15,434,999	0.202%
CVS HEALTH CORP SR UNSECURED 08/24 3.375	3.375%	08/12/2024	\$15,031,000	\$15,351,460	0.201%
MYLAN NV COMPANY GUAR 06/26 3.95	3.950%	06/15/2026	\$15,000,000	\$15,338,415	0.201%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$14,532,000	\$15,168,908	0.199%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$14,725,000	\$15,076,942	0.197%
PERNOD RICARD SA SR UNSECURED 144A 06/26 3.25	3.250%	06/08/2026	\$15,000,000	\$15,059,955	0.197%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$11,915,000	\$14,867,477	0.195%
TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	04/01/2018	\$14,469,000	\$14,776,929	0.194%
FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	09/14/2018	\$14,660,000	\$14,771,562	0.193%
STATE STREET CORP SR UNSECURED 12/24 3.3	3.300%	12/16/2024	\$14,110,000	\$14,558,190	0.191%
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	09/15/2023	\$13,026,000	\$14,502,080	0.190%
MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	02/06/2027	\$14,000,000	\$14,480,396	0.190%
BARCLAYS PLC SR UNSECURED 03/25 3.65	3.650%	03/16/2025	\$14,330,000	\$14,358,860	0.188%
MERCK + CO INC SR UNSECURED 05/23 2.8	2.800%	05/18/2023	\$13,920,000	\$14,306,822	0.187%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$14,150,000	\$14,178,696	0.186%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	\$13,178,000	\$14,000,491	0.183%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$13,900,000	\$13,918,653	0.182%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	05/17/2022	\$11,681,000	\$13,832,314	0.181%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$14,000,000	\$13,797,112	0.181%
DAIMLER FINANCE NA LLC COMPANY GUAR 01/31 8.5	8.500%	01/18/2031	\$9,000,000	\$13,572,630	0.178%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	03/15/2022	\$13,031,000	\$13,553,282	0.178%
HP INC SR UNSECURED 09/21 4.375	4.375%	09/15/2021	\$12,625,000	\$13,468,312	0.176%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$12,978,000	\$13,447,076	0.176%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROCHE HOLDINGS INC COMPANY GUAR 144A 01/27 2.375	2.375%	01/28/2027	\$14,000,000	\$13,376,426	0.175%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$12,170,000	\$13,202,807	0.173%
HSBC USA INC SR UNSECURED 06/24 3.5	3.500%	06/23/2024	\$12,740,000	\$13,139,297	0.172%
WHIRLPOOL CORP SR UNSECURED 05/25 3.7	3.700%	05/01/2025	\$12,588,000	\$13,055,291	0.171%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	3.375%	10/08/2024	\$12,544,000	\$12,908,026	0.169%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	01/08/2021	\$12,661,000	\$12,857,207	0.168%
JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	3.625%	05/13/2024	\$12,273,000	\$12,743,976	0.167%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	03/15/2027	\$12,800,000	\$12,702,604	0.166%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/11/2021	\$11,075,000	\$12,677,054	0.166%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$12,122,000	\$12,664,992	0.166%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$11,867,000	\$12,616,733	0.165%
ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	2.950%	03/15/2025	\$12,615,000	\$12,391,146	0.162%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$12,110,000	\$12,140,795	0.159%
AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	01/15/2023	\$12,128,000	\$12,131,116	0.159%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$11,457,000	\$12,103,747	0.159%
WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	09/15/2025	\$11,750,000	\$12,070,105	0.158%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$11,785,000	\$12,048,972	0.158%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	07/15/2025	\$11,650,000	\$12,042,593	0.158%
MERCK + CO INC SR UNSECURED 02/25 2.75	2.750%	02/10/2025	\$11,745,000	\$11,797,464	0.155%
APPLE INC SR UNSECURED 02/26 3.25	3.250%	02/23/2026	\$11,552,000	\$11,796,405	0.155%
FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	09/13/2019	\$11,070,000	\$11,767,808	0.154%
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	05/20/2025	\$11,374,000	\$11,751,798	0.154%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	03/10/2021	\$11,530,000	\$11,729,515	0.154%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$11,150,000	\$11,707,254	0.153%
AT+T INC SR UNSECURED 05/25 3.4	3.400%	05/15/2025	\$11,870,000	\$11,696,045	0.153%
DUKE ENERGY CORP SR UNSECURED 08/22 3.05	3.050%	08/15/2022	\$11,375,000	\$11,668,406	0.153%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$10,914,000	\$11,577,702	0.152%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	05/03/2027	\$11,300,000	\$11,382,636	0.149%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$11,350,000	\$11,382,245	0.149%
MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	\$11,300,000	\$11,351,799	0.149%
GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	3.700%	04/01/2024	\$10,736,000	\$11,349,626	0.149%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$11,136,000	\$11,332,361	0.148%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	3.100%	05/17/2027	\$11,111,000	\$11,329,308	0.148%
LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	04/01/2026	\$10,795,000	\$11,242,603	0.147%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$10,647,000	\$11,215,815	0.147%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	08/12/2023	\$10,682,000	\$11,210,214	0.147%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	03/09/2018	\$11,185,000	\$11,195,402	0.147%
FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	06/09/2023	\$10,480,000	\$11,170,527	0.146%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$10,945,000	\$11,014,139	0.144%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/26 2.5	2.500%	09/12/2026	\$11,300,000	\$10,936,659	0.143%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	03/01/2027	\$11,094,000	\$10,934,601	0.143%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$10,187,000	\$10,831,602	0.142%
BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	01/16/2027	\$11,000,000	\$10,804,211	0.142%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	09/09/2026	\$11,240,000	\$10,625,205	0.139%
DOMINION ENERGY INC SR UNSECURED 10/25 3.9	3.900%	10/01/2025	\$10,130,000	\$10,601,409	0.139%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	02/08/2022	\$9,948,000	\$10,599,554	0.139%
COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	09/01/2026	\$11,000,000	\$10,501,117	0.138%
ING GROEP NV SR UNSECURED 03/27 3.95	3.950%	03/29/2027	\$10,000,000	\$10,478,100	0.137%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$10,364,000	\$10,472,593	0.137%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$9,970,000	\$10,438,490	0.137%
CA INC SR UNSECURED 03/27 4.7	4.700%	03/15/2027	\$9,857,000	\$10,346,133	0.136%
ABBVIE INC SR UNSECURED 05/25 3.6	3.600%	05/14/2025	\$10,000,000	\$10,329,000	0.135%
TOTAL CAPITAL INTL SA COMPANY GUAR 04/24 3.75	3.750%	04/10/2024	\$9,712,000	\$10,312,463	0.135%
BANK OF AMERICA CORP SR UNSECURED 08/25 3.875	3.875%	08/01/2025	\$9,850,000	\$10,267,196	0.134%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$10,000,000	\$10,261,590	0.134%
IBM CORP SR UNSECURED 02/24 3.625	3.625%	02/12/2024	\$9,712,000	\$10,211,157	0.134%
FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/08/2023	\$10,000,000	\$10,193,010	0.134%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$9,827,000	\$10,167,554	0.133%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	05/15/2024	\$9,712,000	\$10,163,248	0.133%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$8,011,000	\$10,132,729	0.133%
MICROSOFT CORP SR UNSECURED 12/23 3.625	3.625%	12/15/2023	\$9,398,000	\$10,060,530	0.132%
PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	08/26/2020	\$10,000,000	\$9,957,110	0.130%
UNION PACIFIC CORP SR UNSECURED 01/25 3.25	3.250%	01/15/2025	\$9,626,000	\$9,930,768	0.130%
EBAY INC SR UNSECURED 06/27 3.6	3.600%	06/05/2027	\$10,000,000	\$9,930,080	0.130%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$9,754,000	\$9,908,279	0.130%
APPLE INC SR UNSECURED 08/26 2.45	2.450%	08/04/2026	\$10,290,000	\$9,902,437	0.130%
JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	08/01/2025	\$9,152,000	\$9,877,598	0.129%
VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	09/26/2022	\$9,769,000	\$9,833,475	0.129%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$9,600,000	\$9,802,396	0.128%
FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	09/10/2021	\$9,355,000	\$9,788,417	0.128%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$9,944,000	\$9,736,667	0.128%
STRYKER CORP SR UNSECURED 11/25 3.375	3.375%	11/01/2025	\$9,398,000	\$9,666,209	0.127%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	06/06/2022	\$9,255,000	\$9,606,578	0.126%
PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	06/01/2026	\$9,322,000	\$9,508,962	0.125%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$9,254,000	\$9,507,716	0.125%
FANNIE MAE NOTES 01/30 7.125	7.125%	01/15/2030	\$6,474,000	\$9,461,763	0.124%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$8,998,000	\$9,438,866	0.124%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$8,891,000	\$9,419,605	0.123%
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	06/08/2018	\$9,375,000	\$9,374,034	0.123%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	\$9,253,000	\$9,338,553	0.122%
WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	03/08/2022	\$8,870,000	\$9,242,779	0.121%
FEDEX CORP COMPANY GUAR 01/24 4	4.000%	01/15/2024	\$8,590,000	\$9,222,670	0.121%
SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	\$9,273,000	\$9,115,655	0.119%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$6,684,000	\$9,106,655	0.119%
CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	3.875%	04/15/2024	\$8,591,000	\$9,100,446	0.119%
PUGET ENERGY INC SR SECURED 09/21 6	6.000%	09/01/2021	\$7,992,000	\$9,043,907	0.118%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/12/2020	\$8,535,000	\$8,966,981	0.117%
CELGENE CORP SR UNSECURED 08/23 4	4.000%	08/15/2023	\$8,333,000	\$8,946,708	0.117%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$8,417,000	\$8,901,583	0.117%
UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	02/15/2023	\$8,773,000	\$8,899,971	0.117%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	3.219%	01/09/2022	\$8,750,000	\$8,883,437	0.116%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	05/13/2026	\$9,037,000	\$8,873,638	0.116%
STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	08/18/2025	\$8,350,000	\$8,766,965	0.115%
STATOIL ASA COMPANY GUAR 01/23 2.45	2.450%	01/17/2023	\$8,794,000	\$8,766,589	0.115%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/03/2020	\$8,700,000	\$8,762,866	0.115%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$8,800,000	\$8,725,710	0.114%
MARSH + MCLENNAN COS INC SR UNSECURED 06/24 3.5	3.500%	06/03/2024	\$8,417,000	\$8,719,852	0.114%
CHARLES SCHWAB CORP SR UNSECURED 03/25 3	3.000%	03/10/2025	\$8,611,000	\$8,656,044	0.113%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$8,439,000	\$8,636,413	0.113%
TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	07/15/2025	\$8,500,000	\$8,591,213	0.113%
AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/15/2022	\$8,417,000	\$8,527,186	0.112%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$8,240,000	\$8,521,766	0.112%
INTESA SANPAOLO SPA COMPANY GUAR 01/24 5.25	5.250%	01/12/2024	\$7,664,000	\$8,503,545	0.111%
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/01/2026	\$8,800,000	\$8,471,672	0.111%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$8,287,000	\$8,423,462	0.110%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	04/15/2022	\$8,237,000	\$8,404,301	0.110%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/11/2020	\$7,680,000	\$8,374,656	0.110%
KROGER CO COMPANY GUAR 04/31 7.5	7.500%	04/01/2031	\$6,250,000	\$8,352,075	0.109%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HUMANA INC SR UNSECURED 10/24 3.85	3.850%	10/01/2024	\$7,916,000	\$8,324,386	0.109%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	4.570%	04/27/2023	\$7,532,000	\$8,274,481	0.108%
FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	\$7,785,000	\$8,267,615	0.108%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$8,200,000	\$8,221,836	0.108%
INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$7,942,000	\$8,215,554	0.108%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$7,996,000	\$8,149,107	0.107%
PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	06/01/2025	\$8,000,000	\$8,143,128	0.107%
BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	03/15/2027	\$8,000,000	\$8,141,848	0.107%
PNC BANK NA SR UNSECURED 02/25 2.95	2.950%	02/23/2025	\$8,093,000	\$8,109,582	0.106%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$8,000,000	\$8,061,368	0.106%
MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	02/06/2025	\$8,028,000	\$7,997,453	0.105%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	06/15/2022	\$7,784,000	\$7,962,993	0.104%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/01/2022	\$8,117,000	\$7,919,618	0.104%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$7,629,000	\$7,907,756	0.104%
EBAY INC SR UNSECURED 03/22 3.8	3.800%	03/09/2022	\$7,500,000	\$7,889,205	0.103%
ACTAVIS INC COMPANY GUAR 10/22 3.25	3.250%	10/01/2022	\$7,650,000	\$7,878,115	0.103%
PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	01/15/2023	\$7,860,000	\$7,875,358	0.103%
ALBEMARLE CORP SR UNSECURED 12/24 4.15	4.150%	12/01/2024	\$7,451,000	\$7,852,981	0.103%
MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	03/15/2019	\$7,749,000	\$7,811,534	0.102%
CITIGROUP INC SR UNSECURED 04/25 3.3	3.300%	04/27/2025	\$7,769,000	\$7,806,322	0.102%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$7,539,000	\$7,805,179	0.102%
ASTRAZENECA PLC SR UNSECURED 11/25 3.375	3.375%	11/16/2025	\$7,571,000	\$7,772,305	0.102%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$7,680,000	\$7,746,255	0.101%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$7,444,000	\$7,740,799	0.101%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/25 3.75	3.750%	05/22/2025	\$7,500,000	\$7,714,185	0.101%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$7,493,000	\$7,712,297	0.101%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$7,500,000	\$7,621,800	0.100%
AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	04/10/2027	\$7,500,000	\$7,610,850	0.100%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	04/15/2022	\$6,816,000	\$7,592,703	0.099%
OCCIDENTAL PETROLEUM COR SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$7,376,000	\$7,543,685	0.099%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$7,075,000	\$7,530,530	0.099%
BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/01/2026	\$7,500,000	\$7,488,480	0.098%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$6,743,000	\$7,345,237	0.096%
MOLSON COORS BREWING CO COMPANY GUAR 07/26 3	3.000%	07/15/2026	\$7,500,000	\$7,300,890	0.096%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	03/15/2020	\$7,296,000	\$7,299,035	0.096%
FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	\$6,349,000	\$7,297,178	0.096%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KELLOGG CO SR UNSECURED 04/31 7.45	7.450%	04/01/2031	\$5,320,000	\$7,230,651	0.095%
WAL MART STORES INC SR UNSECURED 04/24 3.3	3.300%	04/22/2024	\$6,782,000	\$7,112,934	0.093%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$7,471,000	\$7,053,072	0.092%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$6,532,000	\$7,050,908	0.092%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$6,950,000	\$7,038,306	0.092%
WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	09/15/2022	\$6,887,000	\$7,035,070	0.092%
GENERAL DYNAMICS CORP COMPANY GUAR 08/26 2.125	2.125%	08/15/2026	\$7,425,000	\$7,006,281	0.092%
PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	01/15/2022	\$6,474,000	\$6,988,417	0.092%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/15/2024	\$7,031,000	\$6,977,620	0.091%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$6,812,000	\$6,969,888	0.091%
JOHNSON + JOHNSON SR UNSECURED 12/23 3.375	3.375%	12/05/2023	\$6,474,000	\$6,963,272	0.091%
COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	3.850%	02/01/2025	\$6,869,000	\$6,951,922	0.091%
PACIFIC GAS + ELECTRIC SR UNSECURED 02/24 3.75	3.750%	02/15/2024	\$6,578,000	\$6,939,092	0.091%
NEWELL BRANDS INC SR UNSECURED 06/22 4	4.000%	06/15/2022	\$6,559,000	\$6,929,688	0.091%
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	04/11/2023	\$6,827,000	\$6,927,370	0.091%
COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	02/01/2023	\$7,007,000	\$6,905,776	0.090%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$6,667,000	\$6,899,978	0.090%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	09/03/2019	\$6,379,000	\$6,881,901	0.090%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/13/2026	\$6,020,000	\$6,844,625	0.090%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/10/2022	\$5,840,000	\$6,821,499	0.089%
PFIZER INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$6,474,000	\$6,820,954	0.089%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	03/01/2024	\$6,474,000	\$6,815,846	0.089%
AMGEN INC SR UNSECURED 05/24 3.625	3.625%	05/22/2024	\$6,474,000	\$6,807,663	0.089%
PEPSICO INC SR UNSECURED 07/25 3.5	3.500%	07/17/2025	\$6,474,000	\$6,797,441	0.089%
EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	04/01/2025	\$6,797,000	\$6,787,959	0.089%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$6,604,000	\$6,787,478	0.089%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2	2.000%	08/01/2022	\$6,823,000	\$6,774,495	0.089%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/15/2024	\$5,827,000	\$6,721,258	0.088%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$6,474,000	\$6,716,062	0.088%
ASSURANT INC SR UNSECURED 03/23 4	4.000%	03/15/2023	\$6,474,000	\$6,713,434	0.088%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/15/2024	\$5,555,000	\$6,670,582	0.087%
WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	09/17/2025	\$6,474,000	\$6,631,777	0.087%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$6,000,000	\$6,584,400	0.086%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/15/2022	\$6,351,000	\$6,566,571	0.086%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/23 2.5	2.500%	01/23/2023	\$6,474,000	\$6,561,463	0.086%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	2.625%	01/10/2023	\$6,474,000	\$6,540,339	0.086%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	\$6,000,000	\$6,505,176	0.085%
JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	3.350%	06/12/2024	\$6,267,000	\$6,504,682	0.085%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/05/2022	\$6,474,000	\$6,478,382	0.085%
AT+T INC SR UNSECURED 02/22 3	3.000%	02/15/2022	\$6,399,000	\$6,476,427	0.085%
NOVARTIS CAPITAL CORP COMPANY GUAR 05/24 3.4	3.400%	05/06/2024	\$6,151,000	\$6,458,968	0.085%
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	\$6,110,000	\$6,449,856	0.084%
PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	3.300%	11/21/2024	\$6,164,000	\$6,354,221	0.083%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/01/2020	\$6,000,000	\$6,348,876	0.083%
BOEING CO SR UNSECURED 03/25 2.5	2.500%	03/01/2025	\$6,474,000	\$6,326,561	0.083%
SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	3.950%	07/19/2023	\$5,931,000	\$6,309,617	0.083%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$6,114,000	\$6,279,029	0.082%
PSEG POWER LLC COMPANY GUAR 11/23 4.3	4.300%	11/15/2023	\$5,883,000	\$6,223,719	0.082%
ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	05/15/2025	\$6,151,000	\$6,217,203	0.081%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	03/08/2021	\$6,000,000	\$6,204,168	0.081%
AUTOZONE INC SR UNSECURED 04/25 3.25	3.250%	04/15/2025	\$6,275,000	\$6,191,247	0.081%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	06/15/2022	\$5,592,000	\$6,088,720	0.080%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$5,772,000	\$6,086,516	0.080%
PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	3.250%	11/10/2024	\$5,916,000	\$6,074,602	0.080%
ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	07/17/2027	\$6,000,000	\$6,046,722	0.079%
MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	06/15/2027	\$6,000,000	\$5,975,016	0.078%
UNITEDHEALTH GROUP INC SR UNSECURED 03/23 2.875	2.875%	03/15/2023	\$5,827,000	\$5,937,462	0.078%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$5,950,000	\$5,918,113	0.078%
COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	03/01/2026	\$5,800,000	\$5,868,440	0.077%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/03/2026	\$5,827,000	\$5,842,115	0.077%
CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	06/15/2027	\$5,785,000	\$5,841,166	0.077%
EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/02/2022	\$5,769,000	\$5,840,933	0.077%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$5,625,000	\$5,834,756	0.076%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$5,805,000	\$5,783,173	0.076%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	04/01/2025	\$5,700,000	\$5,769,944	0.076%
FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	\$5,294,000	\$5,726,943	0.075%
MUFG AMERICAS HLDGS CORP SR UNSECURED 06/22 3.5	3.500%	06/18/2022	\$5,536,000	\$5,708,645	0.075%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$5,422,000	\$5,632,324	0.074%
FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	03/18/2020	\$5,415,000	\$5,619,757	0.074%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$5,500,000	\$5,602,624	0.073%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$5,439,000	\$5,584,047	0.073%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	03/18/2023	\$5,450,000	\$5,572,477	0.073%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DISCOVERY COMMUNICATIONS COMPANY GUAR 03/25 3.45	3.450%	03/15/2025	\$5,737,000	\$5,564,694	0.073%
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$5,180,000	\$5,561,045	0.073%
EMERSON ELECTRIC CO SR UNSECURED 06/25 3.15	3.150%	06/01/2025	\$5,374,000	\$5,524,101	0.072%
AMERIPRISE FINANCIAL INC SR UNSECURED 09/26 2.875	2.875%	09/15/2026	\$5,650,000	\$5,515,202	0.072%
CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	05/16/2026	\$5,500,000	\$5,514,118	0.072%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	\$5,400,000	\$5,498,442	0.072%
APPLE INC SR UNSECURED 06/27 3	3.000%	06/20/2027	\$5,500,000	\$5,495,605	0.072%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/26 3.7	3.700%	02/15/2026	\$5,338,000	\$5,488,131	0.072%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$5,253,000	\$5,487,183	0.072%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	08/01/2022	\$5,408,000	\$5,478,514	0.072%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,244,000	\$5,428,604	0.071%
BANK OF NY MELLON CORP SR UNSECURED 05/26 2.8	2.800%	05/04/2026	\$5,500,000	\$5,417,610	0.071%
MOLSON COORS BREWING CO COMPANY GUAR 05/22 3.5	3.500%	05/01/2022	\$5,180,000	\$5,394,182	0.071%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	03/30/2022	\$5,068,000	\$5,382,758	0.071%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$5,180,000	\$5,374,477	0.070%
UNUM GROUP SR UNSECURED 03/24 4	4.000%	03/15/2024	\$5,110,000	\$5,362,479	0.070%
AT+T INC SR UNSECURED 03/22 3.8	3.800%	03/15/2022	\$5,115,000	\$5,352,315	0.070%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	03/19/2022	\$5,180,000	\$5,289,759	0.069%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/15/2023	\$5,132,000	\$5,283,578	0.069%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/05/2020	\$5,200,000	\$5,277,256	0.069%
AMAZON.COM INC SR UNSECURED 12/24 3.8	3.800%	12/05/2024	\$4,921,000	\$5,266,557	0.069%
NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	05/01/2027	\$5,100,000	\$5,257,095	0.069%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$5,144,000	\$5,256,365	0.069%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	05/10/2026	\$5,261,000	\$5,242,996	0.069%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/09/2022	\$4,490,000	\$5,229,354	0.068%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$5,000,000	\$5,229,310	0.068%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	3.784%	03/09/2026	\$5,000,000	\$5,225,755	0.068%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$5,044,000	\$5,221,659	0.068%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$5,120,000	\$5,203,450	0.068%
WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	05/15/2024	\$5,000,000	\$5,196,520	0.068%
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	07/15/2020	\$4,972,000	\$5,196,088	0.068%
JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	01/15/2027	\$4,900,000	\$5,189,345	0.068%
ROLLS ROYCE PLC COMPANY GUAR 144A 10/25 3.625	3.625%	10/14/2025	\$5,000,000	\$5,188,595	0.068%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$5,071,000	\$5,161,238	0.068%
JM SMUCKER CO COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$5,000,000	\$5,155,460	0.068%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	\$5,100,000	\$5,152,586	0.067%

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	\$5,115,500	0.067%
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	03/01/2026	\$4,900,000	\$5,108,754	0.067%
GATX CORP SR UNSECURED 03/25 3.25	3.250%	03/30/2025	\$5,180,000	\$5,105,490	0.067%
EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	3.043%	03/01/2026	\$5,000,000	\$5,093,680	0.067%
PPL CAPITAL FUNDING INC COMPANY GUAR 06/23 3.4	3.400%	06/01/2023	\$4,914,000	\$5,092,034	0.067%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$5,000,000	\$5,084,395	0.067%
FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	06/14/2024	\$4,900,000	\$5,083,725	0.067%
GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	4.350%	01/17/2027	\$5,000,000	\$5,083,410	0.067%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	05/06/2022	\$4,900,000	\$5,071,093	0.066%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 01/23 2.625	2.625%	01/17/2023	\$5,029,000	\$5,066,134	0.066%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$4,823,000	\$5,065,534	0.066%
LOCKHEED MARTIN CORP SR UNSECURED 01/26 3.55	3.550%	01/15/2026	\$4,856,000	\$5,065,133	0.066%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	3.300%	04/06/2027	\$5,000,000	\$5,061,495	0.066%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	\$5,000,000	\$5,047,625	0.066%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	02/23/2021	\$5,000,000	\$5,044,065	0.066%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7	7.000%	06/15/2025	\$3,885,000	\$5,006,933	0.066%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$4,714,000	\$4,979,002	0.065%
ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	08/15/2021	\$5,000,000	\$4,946,425	0.065%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$5,000,000	\$4,929,295	0.065%
FANNIE MAE NOTES 05/21 1.25	1.250%	05/06/2021	\$5,000,000	\$4,924,500	0.064%
CMS ENERGY CORP SR UNSECURED 05/26 3	3.000%	05/15/2026	\$5,000,000	\$4,920,310	0.064%
WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	02/15/2030	\$3,347,000	\$4,909,781	0.064%
LEGG MASON INC SR UNSECURED 07/24 3.95	3.950%	07/15/2024	\$4,791,000	\$4,896,392	0.064%
FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	3.664%	09/08/2024	\$4,875,000	\$4,891,852	0.064%
GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/15/2022	\$4,856,000	\$4,866,998	0.064%
FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	09/09/2022	\$4,860,000	\$4,859,883	0.064%
SOUTHERN CO SR UNSECURED 07/26 3.25	3.250%	07/01/2026	\$4,860,000	\$4,838,625	0.063%
EVERSOURCE ENERGY SR UNSECURED 05/23 2.8	2.800%	05/01/2023	\$4,798,000	\$4,829,556	0.063%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$4,721,000	\$4,828,048	0.063%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	01/11/2027	\$4,750,000	\$4,825,814	0.063%
ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	2.500%	08/11/2026	\$5,000,000	\$4,811,465	0.063%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$4,661,000	\$4,802,130	0.063%
ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	02/25/2024	\$4,547,000	\$4,786,531	0.063%
MYLAN INC COMPANY GUAR 11/23 4.2	4.200%	11/29/2023	\$4,532,000	\$4,780,335	0.063%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	3.550%	06/01/2022	\$4,540,000	\$4,748,944	0.062%
CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	3.200%	01/25/2023	\$4,697,000	\$4,744,345	0.062%

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	\$4,725,927	0.062%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/15/2021	\$4,233,000	\$4,725,238	0.062%
CELGENE CORP SR UNSECURED 05/24 3.625	3.625%	05/15/2024	\$4,485,000	\$4,691,610	0.061%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	08/01/2025	\$4,597,000	\$4,686,066	0.061%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	3.000%	02/11/2023	\$4,532,000	\$4,681,601	0.061%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$4,532,000	\$4,665,499	0.061%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	07/15/2022	\$4,635,000	\$4,663,180	0.061%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	02/15/2027	\$4,700,000	\$4,660,054	0.061%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/11/2023	\$4,532,000	\$4,650,548	0.061%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/23/2021	\$4,403,000	\$4,645,332	0.061%
PEPSICO INC SR UNSECURED 03/23 2.75	2.750%	03/01/2023	\$4,532,000	\$4,644,089	0.061%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$4,532,000	\$4,634,087	0.061%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$4,399,000	\$4,630,638	0.061%
COMCAST CORP COMPANY GUAR 03/24 3.6	3.600%	03/01/2024	\$4,375,000	\$4,617,379	0.060%
PROVINCE OF QUEBEC UNSECURED 02/23 2.625	2.625%	02/13/2023	\$4,532,000	\$4,609,392	0.060%
REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	05/01/2020	\$4,095,000	\$4,608,181	0.060%
NORFOLK SOUTHERN CORP SR UNSECURED 02/23 2.903	2.903%	02/15/2023	\$4,532,000	\$4,606,025	0.060%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	04/01/2022	\$4,284,000	\$4,603,046	0.060%
IBM CORP SR UNSECURED 08/23 3.375	3.375%	08/01/2023	\$4,409,000	\$4,602,250	0.060%
JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	03/15/2024	\$4,273,000	\$4,597,970	0.060%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	05/15/2023	\$4,496,000	\$4,592,344	0.060%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$4,600,000	\$4,586,890	0.060%
FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	09/11/2020	\$4,405,000	\$4,569,645	0.060%
SEMPRA ENERGY SR UNSECURED 12/23 4.05	4.050%	12/01/2023	\$4,254,000	\$4,550,354	0.060%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	02/03/2021	\$4,500,000	\$4,546,327	0.060%
FANNIE MAE NOTES 06/20 1.5	1.500%	06/22/2020	\$4,549,000	\$4,546,120	0.060%
LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	2.900%	03/01/2025	\$4,532,000	\$4,535,670	0.059%
APPLE INC SR UNSECURED 02/25 2.5	2.500%	02/09/2025	\$4,613,000	\$4,532,290	0.059%
EASTMAN CHEMICAL CO SR UNSECURED 03/25 3.8	3.800%	03/15/2025	\$4,383,000	\$4,517,417	0.059%
ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	06/15/2027	\$4,500,000	\$4,507,483	0.059%
PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	3.500%	06/15/2025	\$4,338,000	\$4,490,797	0.059%
PNC FINANCIAL SERVICES SR UNSECURED 03/22 3.3	3.300%	03/08/2022	\$4,304,000	\$4,488,886	0.059%
COMCAST CORP COMPANY GUAR 08/25 3.375	3.375%	08/15/2025	\$4,266,000	\$4,410,216	0.058%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$4,329,000	\$4,403,571	0.058%
CIGNA CORP SR UNSECURED 02/22 4	4.000%	02/15/2022	\$4,127,000	\$4,384,933	0.057%
XEROX CORPORATION SR UNSECURED 05/24 3.8	3.800%	05/15/2024	\$4,340,000	\$4,382,666	0.057%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$4,520,000	\$4,346,445	0.057%
AON PLC COMPANY GUAR 11/23 4	4.000%	11/27/2023	\$4,047,000	\$4,306,833	0.056%
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	3.450%	10/01/2022	\$4,284,000	\$4,275,384	0.056%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$3,933,000	\$4,241,382	0.056%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$4,011,000	\$4,228,797	0.055%
REINSURANCE GRP OF AMER SR UNSECURED 09/23 4.7	4.700%	09/15/2023	\$3,885,000	\$4,220,601	0.055%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	\$4,050,000	\$4,217,653	0.055%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	4.700%	04/01/2021	\$3,885,000	\$4,188,993	0.055%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$4,021,000	\$4,173,609	0.055%
BRITISH TELECOM PLC SR UNSECURED 02/19 2.35	2.350%	02/14/2019	\$4,140,000	\$4,168,934	0.055%
INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	4.200%	04/15/2024	\$3,949,000	\$4,163,272	0.055%
CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	3.300%	03/19/2025	\$4,092,000	\$4,161,678	0.055%
AMERICAN INTL GROUP SR UNSECURED 04/26 3.9	3.900%	04/01/2026	\$4,000,000	\$4,153,060	0.054%
BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	3.250%	06/15/2023	\$4,030,000	\$4,142,678	0.054%
LAB CORP OF AMER HLDGS SR UNSECURED 11/23 4	4.000%	11/01/2023	\$3,885,000	\$4,085,473	0.054%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	08/09/2022	\$3,996,000	\$4,076,998	0.053%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	\$3,765,000	\$4,061,723	0.053%
BAXTER INTERNATIONAL INC SR UNSECURED 08/26 2.6	2.600%	08/15/2026	\$4,250,000	\$4,060,522	0.053%
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	08/11/2020	\$3,800,000	\$4,059,239	0.053%
NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	03/01/2032	\$2,740,000	\$4,056,504	0.053%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	05/08/2022	\$3,929,000	\$4,030,026	0.053%
CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	3.700%	02/01/2026	\$3,885,000	\$4,027,948	0.053%
COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/15/2022	\$2,991,000	\$4,018,402	0.053%
CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	06/15/2022	\$3,885,000	\$4,003,519	0.052%
PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	3.900%	12/15/2024	\$3,885,000	\$3,970,761	0.052%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	03/23/2022	\$5,000,000	\$3,946,821	0.052%
CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	3.500%	04/01/2023	\$3,885,000	\$3,944,285	0.052%
TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	02/28/2022	\$5,000,000	\$3,938,560	0.052%
VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	09/15/2026	\$3,964,000	\$3,931,423	0.051%
PNC BANK NA SR UNSECURED 10/24 3.3	3.300%	10/30/2024	\$3,788,000	\$3,887,893	0.051%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$3,900,000	\$3,872,696	0.051%
FEDEX CORP COMPANY GUAR 02/25 3.2	3.200%	02/01/2025	\$3,788,000	\$3,869,510	0.051%
HOME DEPOT INC SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$3,685,000	\$3,833,962	0.050%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	05/15/2023	\$3,805,000	\$3,795,628	0.050%
EOG RESOURCES INC SR UNSECURED 03/23 2.625	2.625%	03/15/2023	\$3,800,000	\$3,784,009	0.050%
HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	3.500%	07/28/2025	\$3,635,000	\$3,749,760	0.049%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	07/02/2019	\$3,703,000	\$3,734,419	0.049%
LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/15/2019	\$3,500,000	\$3,686,949	0.048%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/25 3.625	3.625%	10/13/2025	\$3,500,000	\$3,618,177	0.047%
CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	06/26/2022	\$3,561,000	\$3,614,511	0.047%
BOEING CO SR UNSECURED 10/25 2.6	2.600%	10/30/2025	\$3,610,000	\$3,579,087	0.047%
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	03/15/2024	\$3,500,000	\$3,567,011	0.047%
WASTE MANAGEMENT INC COMPANY GUAR 03/25 3.125	3.125%	03/01/2025	\$3,500,000	\$3,558,331	0.047%
KROGER CO SR UNSECURED 08/23 3.85	3.850%	08/01/2023	\$3,380,000	\$3,548,705	0.046%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5	5.000%	08/15/2022	\$3,237,000	\$3,511,924	0.046%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/13/2021	\$3,237,000	\$3,462,340	0.045%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/15/2022	\$3,237,000	\$3,455,730	0.045%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$3,050,000	\$3,444,404	0.045%
PACIFIC GAS + ELECTRIC SR UNSECURED 11/23 3.85	3.850%	11/15/2023	\$3,237,000	\$3,438,234	0.045%
POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	3.000%	04/01/2025	\$3,500,000	\$3,436,895	0.045%
EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	01/29/2024	\$3,237,000	\$3,434,301	0.045%
BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	01/31/2022	\$3,237,000	\$3,415,960	0.045%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$3,295,000	\$3,404,446	0.045%
GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	3.375%	03/11/2024	\$3,237,000	\$3,404,362	0.045%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/11/2022	\$3,295,000	\$3,382,189	0.044%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/15/2022	\$3,237,000	\$3,353,988	0.044%
CLOROX COMPANY SR UNSECURED 12/24 3.5	3.500%	12/15/2024	\$3,237,000	\$3,352,344	0.044%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	02/15/2023	\$3,300,000	\$3,327,921	0.044%
DOMINION ENERGY GAS HLDG SR UNSECURED 12/24 3.6	3.600%	12/15/2024	\$3,237,000	\$3,326,878	0.044%
TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	08/01/2022	\$3,310,000	\$3,318,546	0.043%
BK TOKYO MITSUBISHI UFJ SR UNSECURED REGS 09/24 3.25	3.250%	09/08/2024	\$3,237,000	\$3,318,213	0.043%
ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$3,237,000	\$3,315,678	0.043%
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	08/15/2022	\$3,256,000	\$3,300,958	0.043%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	01/14/2022	\$3,330,000	\$3,294,082	0.043%
CMS ENERGY CORP SR UNSECURED 11/25 3.6	3.600%	11/15/2025	\$3,200,000	\$3,292,547	0.043%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	5.625%	07/01/2020	\$3,000,000	\$3,288,630	0.043%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$3,252,000	\$3,279,573	0.043%
WISCONSIN ELECTRIC POWER SR UNSECURED 06/25 3.1	3.100%	06/01/2025	\$3,237,000	\$3,278,119	0.043%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	03/01/2023	\$3,237,000	\$3,276,290	0.043%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$3,237,000	\$3,272,700	0.043%
MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	03/15/2022	\$3,156,000	\$3,270,884	0.043%
FEDERAL HOME LOAN BANK BONDS 06/18 4.75	4.750%	06/08/2018	\$3,170,000	\$3,263,933	0.043%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$3,237,000	\$3,254,612	0.043%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$3,050,000	\$3,249,710	0.043%
MICROSOFT CORP SR UNSECURED 11/25 3.125	3.125%	11/03/2025	\$3,145,000	\$3,233,226	0.042%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/11/2021	\$3,005,000	\$3,212,943	0.042%
JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	2.450%	03/01/2026	\$3,250,000	\$3,197,496	0.042%
SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	05/01/2023	\$3,172,000	\$3,174,620	0.042%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	02/16/2021	\$2,876,000	\$3,174,186	0.042%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$3,000,000	\$3,159,345	0.041%
AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	06/15/2027	\$3,125,000	\$3,110,012	0.041%
MITSUBISHI UFJ FIN GRP SR UNSECURED 02/27 3.677	3.677%	02/22/2027	\$3,000,000	\$3,104,610	0.041%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	3.650%	02/01/2026	\$3,000,000	\$3,102,552	0.041%
ENBRIDGE INC SR UNSECURED 10/23 4	4.000%	10/01/2023	\$2,932,000	\$3,092,919	0.041%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	\$3,011,000	\$3,085,919	0.040%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/26 3.375	3.375%	01/14/2026	\$3,000,000	\$3,056,394	0.040%
LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	3.500%	03/02/2027	\$3,049,000	\$3,053,875	0.040%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$2,995,000	\$3,047,529	0.040%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$3,000,000	\$3,043,974	0.040%
CHUBB INA HOLDINGS INC COMPANY GUAR 03/23 2.7	2.700%	03/13/2023	\$3,000,000	\$3,035,886	0.040%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$2,849,000	\$3,031,871	0.040%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$3,059,000	\$3,030,205	0.040%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/26 3.119	3.119%	05/04/2026	\$3,000,000	\$3,006,786	0.039%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$3,000,000	\$3,004,719	0.039%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	05/05/2021	\$2,710,000	\$2,962,333	0.039%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	\$2,959,000	\$2,959,062	0.039%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/15/2021	\$2,719,000	\$2,930,353	0.038%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$2,780,000	\$2,928,190	0.038%
PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	03/05/2022	\$2,843,000	\$2,907,160	0.038%
GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	05/15/2022	\$2,851,000	\$2,904,735	0.038%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$2,866,000	\$2,898,715	0.038%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	09/03/2019	\$2,695,000	\$2,889,764	0.038%
ABBVIE INC SR UNSECURED 11/22 2.9	2.900%	11/06/2022	\$2,833,000	\$2,885,379	0.038%
CORNING INC SR UNSECURED 11/23 3.7	3.700%	11/15/2023	\$2,742,000	\$2,865,091	0.038%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/10/2022	\$2,470,000	\$2,840,423	0.037%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	04/01/2021	\$2,622,000	\$2,819,465	0.037%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	\$2,725,000	\$2,792,792	0.037%
JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	03/15/2021	\$2,590,000	\$2,778,298	0.036%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	08/15/2021	\$2,590,000	\$2,761,701	0.036%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$2,803,000	\$2,759,461	0.036%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$2,698,000	\$2,759,371	0.036%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/12/2022	\$2,635,000	\$2,750,689	0.036%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$2,800,000	\$2,746,858	0.036%
EBAY INC SR UNSECURED 07/22 2.6	2.600%	07/15/2022	\$2,719,000	\$2,709,760	0.035%
CITIGROUP INC SR UNSECURED 06/24 3.75	3.750%	06/16/2024	\$2,590,000	\$2,690,235	0.035%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	06/01/2021	\$2,495,000	\$2,661,890	0.035%
ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	3.800%	03/15/2025	\$2,500,000	\$2,604,872	0.034%
L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	3.950%	05/28/2024	\$2,498,000	\$2,603,395	0.034%
OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	10/01/2021	\$2,335,000	\$2,602,117	0.034%
BANK OF NY MELLON CORP SR UNSECURED 02/25 3	3.000%	02/24/2025	\$2,590,000	\$2,595,262	0.034%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/15/2025	\$2,266,000	\$2,592,521	0.034%
AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	08/01/2025	\$2,590,000	\$2,582,962	0.034%
3M COMPANY SR UNSECURED 02/28 6.375	6.375%	02/15/2028	\$2,000,000	\$2,580,736	0.034%
INTER AMERICAN DEVEL BK UNSECURED 07/27 6.75	6.750%	07/15/2027	\$1,942,000	\$2,558,649	0.034%
HALLIBURTON CO SR UNSECURED 11/25 3.8	3.800%	11/15/2025	\$2,470,000	\$2,551,228	0.033%
ALABAMA POWER CO SR UNSECURED 04/25 2.8	2.800%	04/01/2025	\$2,590,000	\$2,549,870	0.033%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	\$2,260,000	\$2,523,669	0.033%
ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	01/12/2028	\$2,500,000	\$2,521,370	0.033%
MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	04/21/2021	\$2,500,000	\$2,508,717	0.033%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/27/2021	\$2,266,000	\$2,496,232	0.033%
NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	02/15/2023	\$2,362,000	\$2,475,496	0.032%
EXELON CORP SR UNSECURED 06/25 3.95	3.950%	06/15/2025	\$2,350,000	\$2,463,606	0.032%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	04/01/2020	\$2,310,000	\$2,461,794	0.032%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$2,456,000	\$2,454,074	0.032%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$2,456,000	\$2,450,970	0.032%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	01/15/2021	\$2,300,000	\$2,443,467	0.032%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	\$2,438,000	\$2,436,166	0.032%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$2,392,000	\$2,432,010	0.032%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$2,269,000	\$2,427,793	0.032%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/05/2027	\$1,942,000	\$2,425,486	0.032%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	03/01/2022	\$2,303,000	\$2,382,043	0.031%
STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	05/19/2021	\$2,384,000	\$2,369,541	0.031%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$2,156,000	\$2,366,345	0.031%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	02/15/2021	\$2,190,000	\$2,358,581	0.031%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$2,266,000	\$2,344,240	0.031%
AMGEN INC SR UNSECURED 08/26 2.6	2.600%	08/19/2026	\$2,400,000	\$2,298,895	0.030%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	03/07/2021	\$2,120,000	\$2,279,296	0.030%
AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	3.850%	03/01/2024	\$2,140,000	\$2,277,644	0.030%
HEINEKEN NV SR UNSECURED 144A 04/23 2.75	2.750%	04/01/2023	\$2,245,000	\$2,267,090	0.030%
ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	05/15/2022	\$2,202,000	\$2,264,307	0.030%
COX COMMUNICATIONS INC SR UNSECURED 144A 12/22 3.25	3.250%	12/15/2022	\$2,250,000	\$2,253,917	0.030%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/23/2017	\$2,242,000	\$2,242,656	0.029%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/07/2020	\$2,007,000	\$2,226,834	0.029%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$2,104,000	\$2,200,413	0.029%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$2,170,000	\$2,186,628	0.029%
LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	03/15/2026	\$2,030,000	\$2,156,803	0.028%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/24/2021	\$2,000,000	\$2,154,422	0.028%
AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	06/01/2022	\$1,942,000	\$2,146,141	0.028%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	03/15/2022	\$2,056,000	\$2,145,929	0.028%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/15/2021	\$1,979,000	\$2,144,725	0.028%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$2,000,000	\$2,135,110	0.028%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$2,116,000	\$2,129,728	0.028%
WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	06/01/2022	\$1,942,000	\$2,123,821	0.028%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$2,116,000	\$2,121,450	0.028%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$2,116,000	\$2,118,344	0.028%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	3.250%	08/01/2024	\$2,072,000	\$2,107,165	0.028%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$2,000,000	\$2,100,898	0.028%
MEDTRONIC INC COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$2,000,000	\$2,097,512	0.027%
SPECTRA ENERGY PARTNERS SR UNSECURED 03/24 4.75	4.750%	03/15/2024	\$1,937,000	\$2,095,911	0.027%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/22 2.875	2.875%	11/03/2022	\$2,040,000	\$2,095,012	0.027%
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/06/2023	\$1,797,000	\$2,082,252	0.027%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/25 3.75	3.750%	02/15/2025	\$2,000,000	\$2,079,662	0.027%
CISCO SYSTEMS INC SR UNSECURED 03/24 3.625	3.625%	03/04/2024	\$1,942,000	\$2,060,871	0.027%
UNUM GROUP SR UNSECURED 11/25 3.875	3.875%	11/05/2025	\$2,000,000	\$2,060,634	0.027%
KROGER CO SR UNSECURED 01/21 3.3	3.300%	01/15/2021	\$2,000,000	\$2,058,630	0.027%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	01/15/2020	\$1,878,000	\$2,049,587	0.027%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	02/01/2022	\$1,965,000	\$2,043,352	0.027%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/02/2021	\$1,827,000	\$2,041,097	0.027%
ANALOG DEVICES INC SR UNSECURED 12/26 3.5	3.500%	12/05/2026	\$2,000,000	\$2,039,768	0.027%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$2,000,000	\$2,039,748	0.027%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$2,000,000	\$2,026,184	0.027%
NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	08/23/2021	\$1,942,000	\$2,024,667	0.027%
BUCKEYE PARTNERS LP SR UNSECURED 07/23 4.15	4.150%	07/01/2023	\$1,942,000	\$2,021,132	0.026%
SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	07/15/2026	\$2,000,000	\$2,011,776	0.026%
PFIZER INC SR UNSECURED 06/23 3	3.000%	06/15/2023	\$1,942,000	\$2,008,575	0.026%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$1,942,000	\$2,006,571	0.026%
BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	3.250%	03/03/2023	\$1,942,000	\$2,005,885	0.026%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$1,959,000	\$2,004,080	0.026%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	03/01/2021	\$1,852,000	\$1,998,528	0.026%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	03/01/2021	\$1,878,000	\$1,991,596	0.026%
INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/15/2022	\$1,942,000	\$1,980,098	0.026%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	07/20/2020	\$1,935,000	\$1,977,866	0.026%
CAMPBELL SOUP CO SR UNSECURED 08/22 2.5	2.500%	08/02/2022	\$1,962,000	\$1,967,432	0.026%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	03/15/2021	\$1,946,000	\$1,965,228	0.026%
ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/15/2022	\$1,942,000	\$1,963,659	0.026%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$1,964,000	\$1,961,431	0.026%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$1,964,000	\$1,959,808	0.026%
BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	08/15/2021	\$2,000,000	\$1,956,798	0.026%
MICROSOFT CORP SR UNSECURED 02/25 2.7	2.700%	02/12/2025	\$1,942,000	\$1,952,515	0.026%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	06/01/2023	\$1,942,000	\$1,940,378	0.025%
WESTPAC BANKING CORP SR UNSECURED 08/26 2.7	2.700%	08/19/2026	\$2,000,000	\$1,930,784	0.025%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/22 2.4	2.400%	12/15/2022	\$1,942,000	\$1,927,260	0.025%
CATERPILLAR INC SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$1,844,000	\$1,922,447	0.025%
MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	01/15/2022	\$1,878,000	\$1,902,554	0.025%
VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	08/15/2026	\$2,050,000	\$1,897,822	0.025%
MASTERCARD INC SR UNSECURED 04/24 3.375	3.375%	04/01/2024	\$1,808,000	\$1,894,510	0.025%
FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	\$1,795,000	\$1,879,673	0.025%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$1,849,000	\$1,863,368	0.024%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	2.950%	04/01/2022	\$1,806,000	\$1,849,770	0.024%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	\$1,737,000	\$1,837,120	0.024%
EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$1,742,000	\$1,835,669	0.024%
INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	02/21/2024	\$1,750,000	\$1,826,660	0.024%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$1,745,000	\$1,825,552	0.024%
FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	05/07/2020	\$1,677,000	\$1,818,795	0.024%
BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	02/24/2022	\$1,759,000	\$1,806,248	0.024%
ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	3.000%	03/15/2023	\$1,786,000	\$1,804,233	0.024%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	09/01/2021	\$1,716,000	\$1,803,109	0.024%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	\$1,750,000	\$1,787,159	0.023%
FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	03/12/2021	\$1,555,000	\$1,726,852	0.023%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/22/2022	\$1,497,000	\$1,709,416	0.022%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	03/03/2020	\$1,700,000	\$1,703,561	0.022%
FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	08/15/2019	\$1,585,000	\$1,701,277	0.022%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$1,677,000	\$1,699,869	0.022%
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$1,567,000	\$1,655,942	0.022%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 12/21 3.5	3.500%	12/15/2021	\$1,594,000	\$1,650,359	0.022%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	03/14/2021	\$1,600,000	\$1,639,553	0.021%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$1,600,000	\$1,631,360	0.021%
MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	08/15/2021	\$1,303,000	\$1,627,602	0.021%
NOBLE ENERGY INC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$1,574,000	\$1,625,806	0.021%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	02/01/2021	\$1,534,000	\$1,624,383	0.021%
CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	01/14/2022	\$1,489,000	\$1,606,297	0.021%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	08/15/2019	\$1,587,000	\$1,601,151	0.021%
HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	04/15/2021	\$1,496,000	\$1,600,531	0.021%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	4.125%	10/01/2023	\$1,489,000	\$1,594,550	0.021%
CBS CORP COMPANY GUAR 07/30 7.875	7.875%	07/30/2030	\$1,150,000	\$1,592,898	0.021%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	03/15/2022	\$1,503,000	\$1,584,869	0.021%
DANAHER CORP SR UNSECURED 09/25 3.35	3.350%	09/15/2025	\$1,500,000	\$1,567,986	0.021%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	09/15/2020	\$1,458,000	\$1,558,782	0.020%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/01/2021	\$1,431,000	\$1,552,141	0.020%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	03/01/2021	\$1,500,000	\$1,549,104	0.020%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$1,537,000	\$1,539,474	0.020%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	02/02/2021	\$1,533,000	\$1,531,818	0.020%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$1,450,000	\$1,529,668	0.020%
AFLAC INC SR UNSECURED 03/20 2.4	2.400%	03/16/2020	\$1,500,000	\$1,518,876	0.020%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/18/2018	\$1,499,000	\$1,508,830	0.020%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$1,466,000	\$1,497,450	0.020%
FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	09/13/2019	\$1,495,000	\$1,493,028	0.020%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	03/01/2021	\$1,500,000	\$1,490,746	0.020%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$1,361,000	\$1,462,873	0.019%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$1,430,000	\$1,447,323	0.019%
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/15/2022	\$1,424,000	\$1,440,881	0.019%
DISCOVERY COMMUNICATIONS COMPANY GUAR 05/22 3.3	3.300%	05/15/2022	\$1,424,000	\$1,437,721	0.019%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$1,353,000	\$1,423,993	0.019%
SANTANDER UK PLC SR UNSECURED 03/19 2.5	2.500%	03/14/2019	\$1,375,000	\$1,388,451	0.018%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$1,382,000	\$1,377,888	0.018%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$1,376,000	\$1,376,216	0.018%
TRANSCANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	10/01/2020	\$1,295,000	\$1,362,424	0.018%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$1,348,000	\$1,354,142	0.018%
ROGERS COMMUNICATIONS IN COMPANY GUAR 10/23 4.1	4.100%	10/01/2023	\$1,263,000	\$1,351,785	0.018%
STARBUCKS CORP SR UNSECURED 10/23 3.85	3.850%	10/01/2023	\$1,245,000	\$1,344,494	0.018%
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	04/15/2022	\$1,295,000	\$1,342,921	0.018%
DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$1,295,000	\$1,336,802	0.018%
CONSOLIDATED EDISON CO O SR UNSECURED 12/24 3.3	3.300%	12/01/2024	\$1,295,000	\$1,333,008	0.017%
ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	\$1,300,000	\$1,332,523	0.017%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	06/10/2024	\$1,295,000	\$1,318,984	0.017%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	04/01/2023	\$1,295,000	\$1,318,846	0.017%
ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/08/2021	\$1,200,000	\$1,306,454	0.017%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$1,307,000	\$1,305,421	0.017%
AUTOZONE INC SR UNSECURED 07/23 3.125	3.125%	07/15/2023	\$1,285,000	\$1,301,546	0.017%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	06/01/2021	\$1,300,000	\$1,291,812	0.017%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$1,200,000	\$1,281,304	0.017%
AMERISOURCEBERGEN CORP SR UNSECURED 05/24 3.4	3.400%	05/15/2024	\$1,237,000	\$1,272,683	0.017%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	\$1,253,000	\$1,272,412	0.017%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/17 0.875	0.875%	09/12/2017	\$1,238,000	\$1,237,582	0.016%
BOEING CO SR UNSECURED 08/21 8.75	8.750%	08/15/2021	\$988,000	\$1,236,857	0.016%
TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	01/15/2022	\$1,165,000	\$1,233,698	0.016%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	01/15/2021	\$1,200,000	\$1,223,059	0.016%
VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	3.500%	11/01/2024	\$1,200,000	\$1,210,983	0.016%
TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	03/29/2021	\$1,102,000	\$1,190,935	0.016%
BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	3.734%	12/15/2024	\$1,156,000	\$1,190,447	0.016%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$1,189,000	\$1,187,382	0.016%
DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/01/2025	\$1,117,000	\$1,185,717	0.016%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	03/17/2022	\$1,138,000	\$1,170,304	0.015%
ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	08/15/2020	\$1,100,000	\$1,170,294	0.015%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$1,164,000	\$1,170,074	0.015%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$1,166,000	\$1,169,362	0.015%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	06/05/2019	\$1,162,000	\$1,168,042	0.015%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	07/27/2018	\$1,152,000	\$1,158,992	0.015%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$1,132,000	\$1,151,893	0.015%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$1,100,000	\$1,150,174	0.015%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	06/10/2020	\$1,125,000	\$1,144,402	0.015%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/15/2022	\$1,101,000	\$1,122,353	0.015%
ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	06/29/2022	\$1,101,000	\$1,113,592	0.015%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7	7.000%	12/15/2025	\$868,000	\$1,112,854	0.015%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	04/15/2021	\$1,036,000	\$1,107,633	0.015%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$1,062,000	\$1,099,243	0.014%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/01/2020	\$1,045,000	\$1,083,380	0.014%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$1,058,000	\$1,076,880	0.014%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	04/08/2019	\$1,058,000	\$1,069,027	0.014%
PROCTER + GAMBLE CO/THE SR UNSECURED 11/26 2.45	2.450%	11/03/2026	\$1,090,000	\$1,068,730	0.014%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$1,058,000	\$1,066,076	0.014%
FANNIE MAE NOTES 02/19 1.875	1.875%	02/19/2019	\$1,058,000	\$1,065,819	0.014%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$1,058,000	\$1,064,651	0.014%
REINSURANCE GRP OF AMER SR UNSECURED 06/21 5	5.000%	06/01/2021	\$971,000	\$1,057,600	0.014%
NORTHROP GRUMMAN CORP SR UNSECURED 08/23 3.25	3.250%	08/01/2023	\$1,000,000	\$1,039,285	0.014%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	03/01/2021	\$1,021,000	\$1,037,973	0.014%
JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 3.625	3.625%	07/02/2024	\$994,000	\$1,031,933	0.014%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3	3.000%	05/15/2022	\$987,000	\$1,023,564	0.013%
SANOFI SR UNSECURED 04/18 1.25	1.250%	04/10/2018	\$1,022,000	\$1,020,865	0.013%
DTE ENERGY CO SR UNSECURED 12/23 3.85	3.850%	12/01/2023	\$971,000	\$1,020,829	0.013%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,000,000	\$1,015,693	0.013%
AIR PRODUCTS + CHEMICALS SR UNSECURED 02/23 2.75	2.750%	02/03/2023	\$987,000	\$1,011,056	0.013%
NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	\$971,000	\$1,010,991	0.013%
XILINX INC SR UNSECURED 03/21 3	3.000%	03/15/2021	\$989,000	\$1,010,790	0.013%
PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/15/2021	\$911,000	\$998,333	0.013%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/15/2018	\$982,000	\$987,805	0.013%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$982,000	\$980,409	0.013%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$982,000	\$979,311	0.013%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/16/2021	\$913,000	\$975,502	0.013%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/06/2018	\$973,000	\$974,954	0.013%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/28/2021	\$875,000	\$973,843	0.013%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	\$942,000	\$972,638	0.013%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$967,000	\$971,755	0.013%
AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	04/21/2026	\$1,000,000	\$971,471	0.013%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$949,000	\$959,790	0.013%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$932,000	\$941,185	0.012%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	\$842,000	\$938,597	0.012%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$902,000	\$909,868	0.012%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	06/01/2021	\$838,000	\$898,332	0.012%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$893,000	\$897,027	0.012%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$712,000	\$896,984	0.012%
AON CORP COMPANY GUAR 09/20 5	5.000%	09/30/2020	\$819,000	\$887,846	0.012%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$622,000	\$884,270	0.012%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	05/23/2019	\$879,000	\$881,376	0.012%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/11/2018	\$877,000	\$880,180	0.012%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$843,000	\$869,532	0.011%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$862,000	\$867,479	0.011%
STANDARD CHARTERED PLC SR UNSECURED 144A 04/26 4.05	4.050%	04/12/2026	\$847,000	\$866,676	0.011%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$856,000	\$862,338	0.011%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$853,000	\$859,752	0.011%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	\$846,000	\$855,943	0.011%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$836,000	\$853,607	0.011%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	03/19/2020	\$793,000	\$852,232	0.011%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$788,000	\$834,029	0.011%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$823,000	\$829,515	0.011%
US BANCORP SR UNSECURED 01/21 2.35	2.350%	01/29/2021	\$815,000	\$822,471	0.011%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	09/12/2018	\$814,000	\$818,529	0.011%
MCDONALD S CORP SR UNSECURED 05/20 2.2	2.200%	05/26/2020	\$811,000	\$818,381	0.011%
CSX CORP SR UNSECURED 06/21 4.25	4.250%	06/01/2021	\$757,000	\$809,468	0.011%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	08/15/2022	\$809,000	\$803,750	0.011%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$796,000	\$801,992	0.011%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	02/28/2018	\$800,000	\$800,434	0.010%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$772,000	\$792,465	0.010%
O REILLY AUTOMOTIVE INC COMPANY GUAR 09/22 3.8	3.800%	09/01/2022	\$730,000	\$764,864	0.010%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	09/06/2018	\$749,000	\$755,935	0.010%
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$741,000	\$745,811	0.010%
FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	09/09/2024	\$600,000	\$721,080	0.009%
BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	05/21/2020	\$710,000	\$717,654	0.009%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	02/01/2018	\$698,000	\$711,443	0.009%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	05/22/2020	\$699,000	\$702,690	0.009%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
THOMSON REUTERS CORP SR UNSECURED 09/24 3.85	3.850%	09/29/2024	\$670,000	\$700,908	0.009%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	\$647,000	\$699,669	0.009%
APPLIED MATERIALS INC SR UNSECURED 06/21 4.3	4.300%	06/15/2021	\$647,000	\$698,985	0.009%
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	\$647,000	\$691,673	0.009%
VIACOM INC SR UNSECURED 09/23 4.25	4.250%	09/01/2023	\$647,000	\$672,489	0.009%
FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	02/13/2023	\$583,000	\$666,475	0.009%
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/26 2.4	2.400%	08/15/2026	\$700,000	\$664,727	0.009%
TEXAS INSTRUMENTS INC SR UNSECURED 05/23 2.25	2.250%	05/01/2023	\$665,000	\$664,179	0.009%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	03/15/2019	\$593,000	\$662,210	0.009%
UNION PACIFIC CORP SR UNSECURED 04/23 2.75	2.750%	04/15/2023	\$647,000	\$658,092	0.009%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$647,000	\$647,516	0.008%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	03/27/2020	\$635,000	\$637,806	0.008%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$626,000	\$633,581	0.008%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	08/01/2024	\$614,000	\$612,987	0.008%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/15/2018	\$589,000	\$608,170	0.008%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$550,000	\$589,497	0.008%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/01/2019	\$553,000	\$587,252	0.008%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$578,000	\$584,457	0.008%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$576,000	\$581,560	0.008%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	03/15/2018	\$578,000	\$577,648	0.008%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$472,000	\$577,193	0.008%
BERKSHIRE HATHAWAY ENERG SR UNSECURED 02/20 2.4	2.400%	02/01/2020	\$570,000	\$573,914	0.008%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$529,000	\$572,749	0.008%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$558,000	\$569,298	0.007%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	03/05/2020	\$558,000	\$563,425	0.007%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	09/06/2019	\$558,000	\$563,413	0.007%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	06/15/2020	\$550,000	\$556,939	0.007%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	03/15/2019	\$547,000	\$551,617	0.007%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	05/20/2020	\$543,000	\$549,227	0.007%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$518,000	\$535,201	0.007%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$529,000	\$534,417	0.007%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	\$529,000	\$533,198	0.007%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$529,000	\$533,093	0.007%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	09/10/2019	\$529,000	\$532,846	0.007%
FREDDIE MAC NOTES 05/19 1.75	1.750%	05/30/2019	\$529,000	\$532,750	0.007%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	06/14/2019	\$529,000	\$532,659	0.007%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$529,000	\$532,299	0.007%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$529,000	\$531,753	0.007%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	06/05/2019	\$529,000	\$530,886	0.007%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	09/01/2020	\$486,000	\$528,292	0.007%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	09/27/2019	\$529,000	\$528,018	0.007%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	03/06/2019	\$528,000	\$527,861	0.007%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	05/15/2018	\$504,000	\$522,784	0.007%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$503,000	\$507,535	0.007%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$494,000	\$503,232	0.007%
ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/15/2017	\$501,000	\$500,813	0.007%
KIMBERLY CLARK CORP SR UNSECURED 05/19 1.9	1.900%	05/22/2019	\$497,000	\$500,381	0.007%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$500,000	\$499,806	0.007%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	02/01/2019	\$497,000	\$498,306	0.007%
CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	\$470,000	\$493,590	0.006%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	09/21/2017	\$491,000	\$492,071	0.006%
JPN BANK FOR INT L COOP GOVT GUARANT 07/18 1.75	1.750%	07/31/2018	\$491,000	\$491,210	0.006%
KFW GOVT GUARANT 09/17 0.875	0.875%	09/05/2017	\$491,000	\$490,863	0.006%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$476,000	\$486,128	0.006%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	07/15/2019	\$476,000	\$481,074	0.006%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/01/2019	\$455,000	\$460,679	0.006%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	01/15/2020	\$444,000	\$449,600	0.006%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$442,000	\$445,969	0.006%
GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1	1.000%	11/15/2017	\$439,000	\$438,624	0.006%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	\$407,000	\$437,786	0.006%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$421,000	\$420,938	0.006%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/15/2019	\$391,000	\$415,954	0.005%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/15/2017	\$393,000	\$398,513	0.005%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$388,000	\$395,753	0.005%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	09/26/2017	\$392,000	\$391,823	0.005%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/24/2018	\$391,000	\$391,804	0.005%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$367,000	\$372,743	0.005%
APPLE INC SR UNSECURED 05/20 2	2.000%	05/06/2020	\$352,000	\$354,543	0.005%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$346,000	\$351,283	0.005%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	09/14/2017	\$346,000	\$346,363	0.005%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$343,000	\$345,342	0.005%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$343,000	\$344,355	0.005%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$317,000	\$343,766	0.005%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	02/15/2019	\$336,000	\$339,129	0.004%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$334,000	\$337,425	0.004%
VERIZON COMMUNICATIONS SR UNSECURED 03/22 2.946	2.946%	03/15/2022	\$324,000	\$327,305	0.004%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	\$317,000	\$320,711	0.004%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/19 1.95	1.950%	03/01/2019	\$314,000	\$315,764	0.004%
EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	08/15/2022	\$300,000	\$312,801	0.004%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	07/22/2020	\$300,000	\$305,109	0.004%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$296,000	\$299,612	0.004%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/15/2017	\$295,000	\$294,914	0.004%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	06/15/2018	\$295,000	\$293,822	0.004%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$264,000	\$285,100	0.004%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$269,000	\$273,016	0.004%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$264,000	\$265,224	0.003%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	05/13/2019	\$235,000	\$256,554	0.003%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/01/2017	\$236,000	\$239,042	0.003%
ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	03/01/2019	\$212,000	\$234,249	0.003%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/01/2019	\$212,000	\$229,389	0.003%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$212,000	\$227,936	0.003%
NORDEA BANK AB 05/18 1.625	1.625%	05/15/2018	\$227,000	\$227,161	0.003%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	01/16/2018	\$213,000	\$214,849	0.003%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/01/2017	\$208,000	\$210,280	0.003%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	01/12/2018	\$194,000	\$193,963	0.003%
BAKER HUGHES A GE CO LLC SR UNSECURED 08/21 3.2	3.200%	08/15/2021	\$185,000	\$191,217	0.003%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$184,000	\$188,126	0.002%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	03/15/2019	\$185,000	\$185,752	0.002%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$176,000	\$179,112	0.002%
GILEAD SCIENCES INC SR UNSECURED 04/19 2.05	2.050%	04/01/2019	\$177,000	\$178,295	0.002%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$159,000	\$173,912	0.002%
JPMORGAN CHASE + CO SR UNSECURED 08/17 2	2.000%	08/15/2017	\$172,000	\$172,037	0.002%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	12/01/2017	\$169,000	\$169,733	0.002%
UNITED TECHNOLOGIES CORP SR UNSECURED 06/22 3.1	3.100%	06/01/2022	\$160,000	\$166,142	0.002%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$162,000	\$163,468	0.002%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/15/2020	\$152,000	\$161,748	0.002%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	05/15/2018	\$157,000	\$156,910	0.002%
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	\$153,000	\$155,180	0.002%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	05/05/2021	\$150,000	\$150,251	0.002%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$148,000	\$149,301	0.002%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$131,000	\$140,667	0.002%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	08/20/2020	\$138,000	\$139,472	0.002%
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	05/11/2022	\$133,000	\$136,605	0.002%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$132,000	\$134,492	0.002%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$117,000	\$128,445	0.002%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	02/12/2020	\$122,000	\$122,513	0.002%
RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	09/03/2019	\$121,000	\$122,205	0.002%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/10/2019	\$106,000	\$111,095	0.001%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$88,000	\$93,813	0.001%
FREDDIE MAC NOTES 09/17 1	1.000%	09/29/2017	\$90,000	\$89,981	0.001%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$83,000	\$88,334	0.001%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$88,000	\$87,885	0.001%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$69,000	\$73,468	0.001%
RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	08/21/2022	\$67,000	\$68,514	0.001%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/01/2017	\$54,000	\$54,577	0.001%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	01/30/2019	\$54,000	\$54,494	0.001%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$53,000	\$53,503	0.001%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	06/15/2020	\$42,000	\$46,381	0.001%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$32,000	\$32,285	0.000%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$17,000	\$18,273	0.000%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	06/26/2019	\$6,000	\$6,083	0.000%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/15/2022	-	-	-
GRAND TOTAL				\$7,635,063,151	100.000%