

# DFA Targeted Credit Portfolio

As of April 30, 2017 (Updated Monthly)

Source: State Street

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## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	01/11/2022	\$5,776,000	\$5,832,396	1.331%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	04/11/2021	\$3,335,000	\$3,293,919	0.752%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	\$3,000,000	\$2,907,852	0.664%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/15/2021	\$2,800,000	\$2,872,041	0.655%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$2,800,000	\$2,870,260	0.655%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	07/06/2021	\$2,800,000	\$2,825,158	0.645%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$2,750,000	\$2,769,706	0.632%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/08/2021	\$2,700,000	\$2,715,606	0.620%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/02/2021	\$2,770,000	\$2,708,190	0.618%
METLIFE INC SR UNSECURED 02/21 4.75	4.750%	02/08/2021	\$2,441,000	\$2,664,983	0.608%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$2,400,000	\$2,609,649	0.596%
KOHL S CORPORATION SR UNSECURED 11/21 4	4.000%	11/01/2021	\$2,500,000	\$2,558,267	0.584%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	02/10/2021	\$2,263,000	\$2,429,187	0.554%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	04/15/2022	\$2,359,000	\$2,398,522	0.547%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	2.500%	03/15/2020	\$2,300,000	\$2,327,790	0.531%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	4.375%	06/15/2021	\$2,176,000	\$2,304,671	0.526%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	01/30/2022	\$2,260,000	\$2,283,192	0.521%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	04/07/2021	\$2,000,000	\$2,234,984	0.510%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8	2.800%	07/02/2020	\$2,174,000	\$2,208,183	0.504%

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BEST BUY CO INC SR UNSECURED 03/21 5.5	5.500%	03/15/2021	\$2,000,000	\$2,175,516	0.497%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	\$2,100,000	\$2,175,450	0.496%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	\$2,100,000	\$2,167,330	0.495%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/01/2021	\$2,005,000	\$2,165,211	0.494%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$2,000,000	\$2,155,576	0.492%
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	08/11/2020	\$2,000,000	\$2,135,440	0.487%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$2,000,000	\$2,123,936	0.485%
LOWE S COMPANIES INC SR UNSECURED 04/21 3.75	3.750%	04/15/2021	\$2,000,000	\$2,116,520	0.483%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$2,086,000	\$2,112,348	0.482%
MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/09/2020	\$2,070,000	\$2,107,462	0.481%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	03/01/2022	\$2,000,000	\$2,100,570	0.479%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	3.561%	11/01/2021	\$2,000,000	\$2,092,182	0.477%
MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	\$2,000,000	\$2,089,568	0.477%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$1,960,000	\$2,082,462	0.475%
VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3.450%	03/15/2021	\$2,000,000	\$2,062,972	0.471%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/15/2021	\$1,900,000	\$2,045,610	0.467%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	06/15/2021	\$2,000,000	\$2,042,754	0.466%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/21 3.3	3.300%	02/25/2021	\$2,000,000	\$2,041,160	0.466%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$1,962,000	\$2,041,107	0.466%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$2,000,000	\$2,022,012	0.461%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	02/01/2020	\$2,007,000	\$2,021,424	0.461%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	\$2,000,000	\$2,017,056	0.460%
BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	03/07/2022	\$2,000,000	\$2,015,902	0.460%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	\$1,900,000	\$2,015,656	0.460%
WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	2.500%	03/04/2021	\$2,000,000	\$2,006,254	0.458%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	03/15/2021	\$2,000,000	\$2,001,304	0.457%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	2.450%	07/27/2021	\$2,000,000	\$1,994,096	0.455%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$2,000,000	\$1,976,068	0.451%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	07/15/2021	\$2,000,000	\$1,964,682	0.448%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	2.000%	11/04/2021	\$2,000,000	\$1,959,324	0.447%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	08/18/2020	\$1,900,000	\$1,938,298	0.442%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	03/15/2021	\$1,800,000	\$1,925,434	0.439%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	4.000%	11/15/2021	\$1,848,000	\$1,921,526	0.439%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	3.000%	11/15/2020	\$1,830,000	\$1,866,757	0.426%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	08/15/2021	\$1,900,000	\$1,860,299	0.425%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	2.000%	05/15/2021	\$1,860,000	\$1,832,845	0.418%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/15/2022	\$1,750,000	\$1,802,722	0.411%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	08/15/2020	\$1,595,000	\$1,767,393	0.403%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$1,700,000	\$1,757,245	0.401%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	02/01/2022	\$1,700,000	\$1,738,379	0.397%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	02/08/2021	\$1,700,000	\$1,737,869	0.397%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	09/15/2020	\$1,665,000	\$1,723,001	0.393%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$1,700,000	\$1,721,068	0.393%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	03/01/2021	\$1,600,000	\$1,714,560	0.391%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	02/03/2021	\$1,700,000	\$1,700,787	0.388%
AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	04/15/2021	\$1,695,000	\$1,694,074	0.387%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	\$1,650,000	\$1,671,294	0.381%
ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/08/2021	\$1,500,000	\$1,626,636	0.371%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	05/13/2021	\$1,600,000	\$1,603,211	0.366%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$1,570,000	\$1,587,984	0.362%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,525,000	\$1,545,268	0.353%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	03/08/2021	\$1,500,000	\$1,542,438	0.352%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	03/14/2021	\$1,500,000	\$1,532,970	0.350%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	03/18/2021	\$1,500,000	\$1,523,103	0.348%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$1,500,000	\$1,521,819	0.347%
EBAY INC SR UNSECURED 08/21 2.875	2.875%	08/01/2021	\$1,500,000	\$1,518,456	0.347%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	09/24/2020	\$1,500,000	\$1,518,415	0.347%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	2.850%	04/15/2021	\$1,500,000	\$1,518,112	0.346%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	01/15/2021	\$1,500,000	\$1,514,524	0.346%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	01/08/2021	\$1,496,000	\$1,511,676	0.345%
AON PLC COMPANY GUAR 03/21 2.8	2.800%	03/15/2021	\$1,500,000	\$1,511,419	0.345%
US BANCORP SR UNSECURED 01/21 2.35	2.350%	01/29/2021	\$1,500,000	\$1,511,383	0.345%
CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	02/18/2020	\$1,500,000	\$1,507,890	0.344%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	03/22/2021	\$1,500,000	\$1,507,167	0.344%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$1,500,000	\$1,506,609	0.344%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/01/2020	\$1,500,000	\$1,503,550	0.343%
MORGAN STANLEY SR UNSECURED 11/21 2.625	2.625%	11/17/2021	\$1,500,000	\$1,498,465	0.342%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	\$1,457,000	\$1,480,348	0.338%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	\$1,470,000	\$1,475,039	0.337%
BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	08/15/2021	\$1,500,000	\$1,462,807	0.334%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	02/04/2021	\$1,449,000	\$1,459,296	0.333%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	09/19/2021	\$1,500,000	\$1,454,517	0.332%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HP INC SR UNSECURED 06/21 4.3	4.300%	06/01/2021	\$1,370,000	\$1,450,490	0.331%
HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	04/01/2021	\$1,444,000	\$1,439,604	0.329%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$1,400,000	\$1,423,144	0.325%
HASBRO INC SR UNSECURED 05/21 3.15	3.150%	05/15/2021	\$1,384,000	\$1,414,194	0.323%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$1,400,000	\$1,413,690	0.323%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$1,400,000	\$1,412,269	0.322%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	\$1,400,000	\$1,412,091	0.322%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	09/15/2019	\$1,400,000	\$1,410,605	0.322%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	03/01/2021	\$1,288,000	\$1,394,079	0.318%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/13/2021	\$1,300,000	\$1,393,441	0.318%
CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	\$1,330,000	\$1,392,451	0.318%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	06/04/2020	\$1,375,000	\$1,382,140	0.315%
KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	\$1,300,000	\$1,375,116	0.314%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$1,323,000	\$1,345,958	0.307%
UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	3.125%	01/15/2021	\$1,285,000	\$1,332,208	0.304%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$1,300,000	\$1,325,812	0.303%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	08/17/2020	\$1,300,000	\$1,318,112	0.301%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	02/16/2021	\$1,185,000	\$1,310,354	0.299%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	\$1,257,000	\$1,308,890	0.299%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/03/2020	\$1,300,000	\$1,306,363	0.298%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$1,294,000	\$1,304,779	0.298%
AT+T INC SR UNSECURED 03/21 5	5.000%	03/01/2021	\$1,200,000	\$1,302,937	0.297%
RYDER SYSTEM INC SR UNSECURED 05/20 2.5	2.500%	05/11/2020	\$1,250,000	\$1,255,705	0.287%
MACQUARIE GROUP LTD SR UNSECURED 144A 01/20 6	6.000%	01/14/2020	\$1,150,000	\$1,252,275	0.286%
CARPENTER TECHNOLOGY SR UNSECURED 07/21 5.2	5.200%	07/15/2021	\$1,200,000	\$1,252,246	0.286%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/01/2020	\$1,180,000	\$1,246,714	0.285%
SKY PLC COMPANY GUAR REGS 11/20 2.875	2.875%	11/24/2020	\$900,000	\$1,236,620	0.282%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$1,125,000	\$1,234,447	0.282%
ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	\$1,200,000	\$1,227,296	0.280%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$1,195,000	\$1,207,082	0.275%
NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	01/15/2020	\$1,115,000	\$1,202,428	0.274%
KROGER CO SR UNSECURED 01/21 3.3	3.300%	01/15/2021	\$1,167,000	\$1,201,259	0.274%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	03/15/2021	\$1,200,000	\$1,199,173	0.274%
TIME WARNER CABLE LLC SR SECURED 02/20 5	5.000%	02/01/2020	\$1,100,000	\$1,174,259	0.268%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	7.875%	09/01/2021	\$1,000,000	\$1,171,250	0.267%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$1,163,000	\$1,169,280	0.267%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	01/15/2021	\$1,100,000	\$1,168,068	0.267%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$1,168,000	\$1,164,854	0.266%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	08/01/2019	\$1,150,000	\$1,154,675	0.264%
DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	4.250%	10/14/2021	\$1,100,000	\$1,137,645	0.260%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	\$1,000,000	\$1,135,277	0.259%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	01/24/2022	\$1,000,000	\$1,125,845	0.257%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	4.950%	04/01/2022	\$1,100,000	\$1,125,432	0.257%
BNP PARIBAS COMPANY GUAR 01/21 5	5.000%	01/15/2021	\$1,031,000	\$1,120,380	0.256%
RADIAN GROUP INC SR UNSECURED 03/21 7	7.000%	03/15/2021	\$1,000,000	\$1,115,000	0.254%
CITIGROUP INC SR UNSECURED 03/21 2.7	2.700%	03/30/2021	\$1,100,000	\$1,106,854	0.253%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$1,017,000	\$1,104,610	0.252%
INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	01/15/2019	\$1,075,000	\$1,098,955	0.251%
NISOURCE FINANCE CORP COMPANY GUAR 09/20 5.45	5.450%	09/15/2020	\$995,000	\$1,090,627	0.249%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$1,000,000	\$1,087,221	0.248%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$1,000,000	\$1,080,230	0.247%
ARCONIC INC SR UNSECURED 02/22 5.87	5.870%	02/23/2022	\$1,000,000	\$1,078,500	0.246%
GAP INC/THE SR UNSECURED 04/21 5.95	5.950%	04/12/2021	\$996,000	\$1,076,905	0.246%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	03/19/2020	\$1,000,000	\$1,075,985	0.246%
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	02/15/2021	\$1,000,000	\$1,074,062	0.245%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	6.000%	12/01/2020	\$1,000,000	\$1,072,500	0.245%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	03/05/2020	\$1,071,000	\$1,072,150	0.245%
CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	07/22/2020	\$1,000,000	\$1,071,217	0.244%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	06/01/2021	\$1,000,000	\$1,070,951	0.244%
QUEST DIAGNOSTICS INC COMPANY GUAR 01/20 4.75	4.750%	01/30/2020	\$1,000,000	\$1,069,438	0.244%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	05/01/2020	\$985,000	\$1,069,271	0.244%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$1,000,000	\$1,068,635	0.244%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	04/01/2020	\$1,000,000	\$1,068,582	0.244%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$1,000,000	\$1,067,444	0.244%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$1,050,000	\$1,067,004	0.244%
CATERPILLAR INC SR UNSECURED 05/21 3.9	3.900%	05/27/2021	\$1,000,000	\$1,064,444	0.243%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$1,000,000	\$1,064,427	0.243%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	5.750%	01/30/2022	\$1,000,000	\$1,062,500	0.242%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	08/15/2019	\$1,050,000	\$1,060,665	0.242%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/01/2020	\$1,000,000	\$1,059,889	0.242%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	08/15/2020	\$1,000,000	\$1,058,734	0.242%
ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	08/15/2020	\$1,000,000	\$1,058,559	0.242%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	05/27/2020	\$1,000,000	\$1,051,085	0.240%
NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	\$1,000,000	\$1,048,810	0.239%
SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	05/15/2021	\$1,000,000	\$1,045,513	0.239%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	5.125%	09/01/2021	\$1,000,000	\$1,045,000	0.238%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	3.450%	09/15/2021	\$1,000,000	\$1,044,616	0.238%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/01/2020	\$1,000,000	\$1,042,827	0.238%
HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/15/2019	\$925,000	\$1,041,352	0.238%
SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	09/15/2020	\$1,000,000	\$1,041,000	0.238%
AMAZON.COM INC SR UNSECURED 12/21 3.3	3.300%	12/05/2021	\$1,000,000	\$1,040,656	0.238%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	4.500%	04/15/2020	\$1,000,000	\$1,039,400	0.237%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	4.500%	05/30/2020	\$1,000,000	\$1,035,000	0.236%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$974,000	\$1,034,678	0.236%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	03/15/2022	\$1,000,000	\$1,033,748	0.236%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	05/06/2021	\$1,000,000	\$1,030,238	0.235%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	08/15/2020	\$1,000,000	\$1,029,744	0.235%
JB HUNT TRANSPRT SVCS COMPANY GUAR 03/19 2.4	2.400%	03/15/2019	\$1,025,000	\$1,029,215	0.235%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/08/2020	\$1,000,000	\$1,025,709	0.234%
LENNAR CORP COMPANY GUAR 01/22 4.125	4.125%	01/15/2022	\$1,000,000	\$1,020,000	0.233%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$1,000,000	\$1,018,987	0.233%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/01/2020	\$1,000,000	\$1,017,890	0.232%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	2.875%	07/27/2020	\$1,000,000	\$1,017,730	0.232%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	\$985,000	\$1,017,488	0.232%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$1,000,000	\$1,016,141	0.232%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	07/06/2021	\$1,000,000	\$1,015,994	0.232%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	09/28/2020	\$1,000,000	\$1,015,840	0.232%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	\$1,000,000	\$1,014,599	0.232%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$1,000,000	\$1,014,531	0.232%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	05/15/2021	\$1,000,000	\$1,014,494	0.232%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	01/10/2022	\$1,000,000	\$1,013,516	0.231%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	09/14/2020	\$1,000,000	\$1,013,280	0.231%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	09/01/2020	\$1,000,000	\$1,013,224	0.231%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	01/06/2022	\$1,000,000	\$1,013,134	0.231%
XILINX INC SR UNSECURED 03/21 3	3.000%	03/15/2021	\$989,000	\$1,012,530	0.231%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$1,000,000	\$1,012,459	0.231%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$1,000,000	\$1,011,466	0.231%
BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	06/08/2020	\$1,000,000	\$1,010,626	0.231%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	02/12/2022	\$1,000,000	\$1,010,387	0.231%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$1,000,000	\$1,009,777	0.230%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$1,000,000	\$1,009,636	0.230%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	\$1,000,000	\$1,009,213	0.230%
US BANCORP SR UNSECURED 01/22 2.625	2.625%	01/24/2022	\$1,000,000	\$1,008,660	0.230%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$1,000,000	\$1,008,145	0.230%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	03/03/2022	\$1,000,000	\$1,007,997	0.230%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$1,000,000	\$1,007,708	0.230%
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$1,000,000	\$1,007,564	0.230%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	02/24/2020	\$1,000,000	\$1,007,442	0.230%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$1,000,000	\$1,006,830	0.230%
BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6	2.600%	02/07/2022	\$1,000,000	\$1,006,652	0.230%
PNC BANK NA SR UNSECURED 12/21 2.55	2.550%	12/09/2021	\$1,000,000	\$1,006,262	0.230%
CMS ENERGY CORP SR UNSECURED 06/19 8.75	8.750%	06/15/2019	\$886,000	\$1,006,218	0.230%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$1,000,000	\$1,006,128	0.230%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	2.600%	06/01/2021	\$1,000,000	\$1,005,907	0.230%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	\$1,000,000	\$1,005,589	0.230%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$1,000,000	\$1,005,537	0.229%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	09/16/2020	\$1,000,000	\$1,005,526	0.229%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	3.875%	10/15/2021	\$1,000,000	\$1,005,000	0.229%
COMERICA BANK SR UNSECURED 06/20 2.5	2.500%	06/02/2020	\$1,000,000	\$1,004,509	0.229%
HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	04/01/2020	\$1,000,000	\$1,004,364	0.229%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	01/30/2020	\$1,000,000	\$1,003,242	0.229%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	01/21/2020	\$1,000,000	\$1,003,155	0.229%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	08/20/2020	\$1,000,000	\$1,002,032	0.229%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$994,000	\$1,001,622	0.229%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	04/25/2021	\$1,000,000	\$1,001,027	0.228%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$1,000,000	\$1,000,587	0.228%
BPCE SA BANK GUARANT 12/21 2.75	2.750%	12/02/2021	\$1,000,000	\$1,000,574	0.228%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$1,000,000	\$997,561	0.228%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	05/05/2021	\$1,000,000	\$997,205	0.228%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$1,000,000	\$997,158	0.228%
MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	04/21/2021	\$1,000,000	\$997,068	0.228%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$1,000,000	\$995,488	0.227%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$1,000,000	\$995,213	0.227%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	05/10/2021	\$1,000,000	\$984,313	0.225%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$1,000,000	\$983,428	0.224%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	09/16/2021	\$993,000	\$982,762	0.224%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$1,000,000	\$982,552	0.224%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	06/01/2021	\$915,000	\$980,844	0.224%
EMC CORP SR UNSECURED 06/20 2.65	2.650%	06/01/2020	\$1,000,000	\$978,655	0.223%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	09/15/2021	\$1,000,000	\$973,059	0.222%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	08/09/2021	\$1,000,000	\$972,605	0.222%
ORANGE SA SR UNSECURED 09/21 4.125	4.125%	09/14/2021	\$900,000	\$955,601	0.218%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	06/24/2021	\$880,000	\$952,617	0.217%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	3.450%	11/15/2021	\$900,000	\$928,216	0.212%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	02/01/2020	\$905,000	\$914,670	0.209%
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	4.450%	03/15/2021	\$850,000	\$914,418	0.209%
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	\$885,000	\$914,044	0.209%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	02/01/2022	\$900,000	\$913,579	0.209%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$900,000	\$913,212	0.208%
ARCELORMITTAL SR UNSECURED 06/20 5.125	5.125%	06/01/2020	\$863,000	\$908,782	0.207%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	01/16/2020	\$900,000	\$906,851	0.207%
TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	06/01/2019	\$905,000	\$906,742	0.207%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	\$900,000	\$905,873	0.207%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$900,000	\$897,877	0.205%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	08/12/2019	\$885,000	\$892,461	0.204%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	\$898,000	\$886,492	0.202%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	2.875%	12/01/2019	\$850,000	\$866,120	0.198%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	03/28/2019	\$860,000	\$864,030	0.197%
UNITED TECHNOLOGIES CORP SR UNSECURED 04/20 4.5	4.500%	04/15/2020	\$800,000	\$861,946	0.197%
CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	5.700%	10/15/2019	\$800,000	\$860,440	0.196%
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	2.000%	10/01/2017	\$856,000	\$857,195	0.196%
HP INC SR UNSECURED 09/21 4.375	4.375%	09/15/2021	\$800,000	\$851,474	0.194%
PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	4.250%	05/15/2021	\$797,000	\$850,170	0.194%
CVS HEALTH CORP SR UNSECURED 05/21 4.125	4.125%	05/15/2021	\$800,000	\$849,723	0.194%
ORIGIN ENERGY FINANCE COMPANY GUAR 144A 10/18 3.5	3.500%	10/09/2018	\$835,000	\$845,515	0.193%
PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	6.500%	05/01/2018	\$800,000	\$835,424	0.191%
SPECTRA ENERGY CAPITAL COMPANY GUAR 04/18 6.2	6.200%	04/15/2018	\$800,000	\$832,277	0.190%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$823,000	\$830,975	0.190%
E.ON INTL FINANCE BV COMPANY GUAR 144A 04/18 5.8	5.800%	04/30/2018	\$800,000	\$829,136	0.189%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/27/2021	\$750,000	\$824,910	0.188%



## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/30/2020	\$750,000	\$818,973	0.187%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	03/01/2021	\$800,000	\$811,339	0.185%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	01/15/2021	\$800,000	\$809,857	0.185%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	\$800,000	\$806,513	0.184%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/15/2021	\$720,000	\$806,024	0.184%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$800,000	\$804,944	0.184%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$800,000	\$801,937	0.183%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$800,000	\$801,861	0.183%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	06/15/2017	\$800,000	\$800,280	0.183%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$750,000	\$799,546	0.182%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$800,000	\$798,994	0.182%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	04/17/2020	\$800,000	\$798,032	0.182%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$800,000	\$797,373	0.182%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	03/19/2022	\$788,000	\$797,059	0.182%
SEMPRA ENERGY SR UNSECURED 02/19 9.8	9.800%	02/15/2019	\$700,000	\$794,506	0.181%
CF INDUSTRIES INC COMPANY GUAR 05/18 6.875	6.875%	05/01/2018	\$750,000	\$783,525	0.179%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$750,000	\$772,682	0.176%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$750,000	\$764,964	0.175%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$750,000	\$760,134	0.173%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$750,000	\$756,643	0.173%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$700,000	\$755,602	0.172%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$750,000	\$755,595	0.172%
CA INC SR UNSECURED 12/19 5.375	5.375%	12/01/2019	\$700,000	\$754,920	0.172%
SKY PLC COMPANY GUAR 144A 09/19 2.625	2.625%	09/16/2019	\$750,000	\$752,484	0.172%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$750,000	\$748,137	0.171%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	03/30/2022	\$700,000	\$737,980	0.168%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/01/2019	\$700,000	\$735,360	0.168%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$700,000	\$719,022	0.164%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$700,000	\$712,652	0.163%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$700,000	\$710,047	0.162%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	03/10/2021	\$700,000	\$709,099	0.162%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$700,000	\$704,351	0.161%
WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	2.600%	08/15/2018	\$700,000	\$702,474	0.160%
CALATLANTIC GROUP INC COMPANY GUAR 05/20 6.625	6.625%	05/01/2020	\$600,000	\$660,000	0.151%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	05/16/2021	\$657,000	\$655,224	0.150%
EXELON CORP SR UNSECURED 12/20 5.15	5.150%	12/01/2020	\$600,000	\$648,574	0.148%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AT+T INC SR UNSECURED 02/21 4.6	4.600%	02/15/2021	\$600,000	\$639,269	0.146%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	01/11/2022	\$600,000	\$603,921	0.138%
SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	04/01/2020	\$550,000	\$601,126	0.137%
ONEOK INC SR UNSECURED 02/22 4.25	4.250%	02/01/2022	\$566,000	\$585,719	0.134%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$575,000	\$581,675	0.133%
CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/15/2021	\$565,000	\$577,906	0.132%
EVERSOURCE ENERGY SR UNSECURED 11/19 4.5	4.500%	11/15/2019	\$536,000	\$568,357	0.130%
REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	05/01/2020	\$500,000	\$565,070	0.129%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	7.500%	09/15/2020	\$500,000	\$564,375	0.129%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	04/15/2019	\$536,000	\$563,057	0.129%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	03/04/2020	\$500,000	\$556,961	0.127%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	06/15/2020	\$550,000	\$555,990	0.127%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	01/15/2020	\$500,000	\$547,554	0.125%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$500,000	\$543,287	0.124%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	5.375%	03/15/2020	\$500,000	\$541,371	0.124%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	4.625%	05/10/2021	\$500,000	\$541,308	0.124%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	04/27/2020	\$500,000	\$539,950	0.123%
EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	5.200%	10/01/2019	\$500,000	\$534,216	0.122%
BALL CORP COMPANY GUAR 03/22 5	5.000%	03/15/2022	\$500,000	\$533,750	0.122%
DOVER CORP SR UNSECURED 03/21 4.3	4.300%	03/01/2021	\$497,000	\$529,979	0.121%
BALL CORP COMPANY GUAR 12/20 4.375	4.375%	12/15/2020	\$500,000	\$526,250	0.120%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/01/2020	\$500,000	\$519,955	0.119%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/01/2021	\$500,000	\$516,412	0.118%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	03/01/2021	\$500,000	\$512,635	0.117%
ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	3.000%	03/12/2020	\$500,000	\$509,568	0.116%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	07/20/2020	\$500,000	\$509,468	0.116%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	06/15/2020	\$500,000	\$506,870	0.116%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	07/23/2020	\$500,000	\$505,932	0.115%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$500,000	\$505,873	0.115%
GATX CORP SR UNSECURED 07/19 2.5	2.500%	07/30/2019	\$500,000	\$504,036	0.115%
AT+T INC SR UNSECURED 02/21 2.8	2.800%	02/17/2021	\$500,000	\$503,988	0.115%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	09/17/2020	\$500,000	\$503,429	0.115%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	03/06/2020	\$500,000	\$503,369	0.115%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	01/15/2019	\$500,000	\$503,185	0.115%
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	4.125%	02/13/2022	\$500,000	\$503,125	0.115%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	\$500,000	\$503,012	0.115%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$500,000	\$502,092	0.115%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$500,000	\$502,039	0.115%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	06/15/2019	\$500,000	\$501,564	0.114%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$500,000	\$500,379	0.114%
STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	05/19/2021	\$500,000	\$494,235	0.113%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	06/01/2021	\$500,000	\$493,444	0.113%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	3.125%	02/15/2022	\$476,000	\$487,256	0.111%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	4.850%	06/15/2021	\$436,000	\$476,422	0.109%
WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	05/26/2020	\$441,000	\$442,716	0.101%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	\$433,000	\$438,840	0.100%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$400,000	\$438,692	0.100%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$400,000	\$432,133	0.099%
HP INC SR UNSECURED 12/21 4.65	4.650%	12/09/2021	\$400,000	\$431,714	0.099%
DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	5.625%	08/15/2019	\$398,000	\$428,833	0.098%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$400,000	\$427,648	0.098%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$400,000	\$406,184	0.093%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	01/14/2022	\$400,000	\$392,582	0.090%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	08/04/2020	\$375,000	\$381,604	0.087%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$370,000	\$370,330	0.085%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/01/2017	\$365,000	\$364,962	0.083%
SOUTHERN POWER CO SR UNSECURED 06/20 2.375	2.375%	06/01/2020	\$334,000	\$335,293	0.077%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	03/04/2020	\$300,000	\$334,152	0.076%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	06/15/2020	\$300,000	\$332,491	0.076%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$300,000	\$330,348	0.075%
BAKER HUGHES INC SR UNSECURED 08/21 3.2	3.200%	08/15/2021	\$309,000	\$317,161	0.072%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	08/15/2021	\$300,000	\$313,360	0.072%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	12/01/2019	\$286,000	\$310,923	0.071%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	01/15/2018	\$300,000	\$308,416	0.070%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	2.450%	11/27/2020	\$301,000	\$303,648	0.069%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	07/23/2019	\$300,000	\$302,115	0.069%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$300,000	\$301,796	0.069%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/21 4.5	4.500%	09/01/2021	\$270,000	\$291,324	0.066%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	6.000%	01/15/2020	\$260,000	\$287,232	0.066%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	09/01/2017	\$280,000	\$283,933	0.065%
DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$250,000	\$253,396	0.058%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	02/01/2019	\$250,000	\$251,968	0.058%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/01/2019	\$250,000	\$251,802	0.057%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$250,000	\$251,797	0.057%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	04/01/2019	\$225,000	\$227,650	0.052%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/28/2021	\$200,000	\$222,685	0.051%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	5.375%	02/10/2020	\$200,000	\$217,013	0.050%
ORANGE SA SR UNSECURED 07/19 5.375	5.375%	07/08/2019	\$200,000	\$213,791	0.049%
QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	04/01/2019	\$200,000	\$202,669	0.046%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$190,000	\$195,308	0.045%
HSBC USA INC SR UNSECURED 08/20 2.75	2.750%	08/07/2020	\$185,000	\$187,617	0.043%
L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	02/15/2021	\$164,000	\$176,585	0.040%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	03/01/2019	\$134,000	\$134,834	0.031%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$130,000	\$130,756	0.030%
EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	2.875%	10/15/2018	\$75,000	\$75,996	0.017%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$34,000	\$36,366	0.008%
<b>GRAND TOTAL</b>				<b>\$438,157,811</b>	<b>100.000%</b>