

# DFA Targeted Credit Portfolio

As of June 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	\$5,836,278	1.265%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	\$3,000,000	\$2,922,654	0.633%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/15/2021	\$2,800,000	\$2,874,849	0.623%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	07/06/2021	\$2,800,000	\$2,831,211	0.614%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$2,750,000	\$2,765,573	0.599%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/08/2021	\$2,700,000	\$2,749,909	0.596%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/02/2021	\$2,770,000	\$2,732,422	0.592%
METLIFE INC SR UNSECURED 02/21 4.75	4.750%	02/08/2021	\$2,441,000	\$2,654,538	0.575%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$2,400,000	\$2,608,137	0.565%
KOHL S CORPORATION SR UNSECURED 11/21 4	4.000%	11/01/2021	\$2,500,000	\$2,560,190	0.555%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	03/01/2022	\$2,400,000	\$2,525,469	0.547%
CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	05/09/2022	\$2,475,000	\$2,471,695	0.536%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	02/10/2021	\$2,263,000	\$2,420,545	0.525%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	04/15/2022	\$2,359,000	\$2,393,137	0.519%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	04/11/2021	\$2,335,000	\$2,313,753	0.501%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	4.375%	06/15/2021	\$2,176,000	\$2,296,541	0.498%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	01/30/2022	\$2,260,000	\$2,281,836	0.494%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	04/07/2021	\$2,000,000	\$2,226,976	0.483%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8	2.800%	07/02/2020	\$2,174,000	\$2,206,351	0.478%

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BEST BUY CO INC SR UNSECURED 03/21 5.5	5.500%	03/15/2021	\$2,000,000	\$2,176,472	0.472%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	\$2,100,000	\$2,165,131	0.469%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/01/2021	\$2,005,000	\$2,162,793	0.469%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	\$2,100,000	\$2,159,984	0.468%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$2,000,000	\$2,145,452	0.465%
PNC FINANCIAL SERVICES SR UNSECURED 08/20 4.375	4.375%	08/11/2020	\$2,000,000	\$2,128,582	0.461%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$2,000,000	\$2,121,142	0.460%
LOWE S COMPANIES INC SR UNSECURED 04/21 3.75	3.750%	04/15/2021	\$2,000,000	\$2,111,460	0.458%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$2,086,000	\$2,107,502	0.457%
MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/09/2020	\$2,070,000	\$2,107,351	0.457%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	3.561%	11/01/2021	\$2,000,000	\$2,093,190	0.454%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$1,960,000	\$2,087,688	0.452%
MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	\$2,000,000	\$2,074,372	0.450%
VERIZON COMMUNICATIONS SR UNSECURED 03/21 3.45	3.450%	03/15/2021	\$2,000,000	\$2,070,494	0.449%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	03/15/2022	\$2,000,000	\$2,061,416	0.447%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/21 3.3	3.300%	02/25/2021	\$2,000,000	\$2,059,644	0.446%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	06/15/2021	\$2,000,000	\$2,051,416	0.445%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/15/2021	\$1,900,000	\$2,049,752	0.444%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$1,962,000	\$2,041,590	0.442%
ROCKWELL COLLINS INC SR UNSECURED 03/22 2.8	2.800%	03/15/2022	\$2,000,000	\$2,018,246	0.437%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$2,000,000	\$2,018,094	0.437%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	\$1,900,000	\$2,017,174	0.437%
PEPSICO INC SR UNSECURED 10/20 2.15	2.150%	10/14/2020	\$2,000,000	\$2,012,590	0.436%
BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	03/07/2022	\$2,000,000	\$2,010,982	0.436%
WELLS FARGO + COMPANY SR UNSECURED 03/21 2.5	2.500%	03/04/2021	\$2,000,000	\$2,006,742	0.435%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	03/15/2021	\$2,000,000	\$2,004,888	0.434%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	2.450%	07/27/2021	\$2,000,000	\$1,998,478	0.433%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	03/01/2021	\$1,968,000	\$1,980,732	0.429%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$2,000,000	\$1,978,282	0.429%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	2.000%	11/04/2021	\$2,000,000	\$1,966,914	0.426%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	07/15/2021	\$2,000,000	\$1,966,556	0.426%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	08/18/2020	\$1,900,000	\$1,935,522	0.419%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	4.000%	11/15/2021	\$1,848,000	\$1,922,638	0.417%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	4.200%	03/15/2021	\$1,800,000	\$1,908,280	0.414%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	\$1,677,000	\$1,894,325	0.411%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	\$1,830,000	\$1,876,990	0.407%

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MATTEL INC SR UNSECURED 08/21 2.35	2.350%	08/15/2021	\$1,900,000	\$1,861,327	0.403%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	2.000%	05/15/2021	\$1,860,000	\$1,830,833	0.397%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	4.750%	06/01/2021	\$1,700,000	\$1,812,516	0.393%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/15/2022	\$1,750,000	\$1,796,627	0.389%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	\$1,676,000	\$1,765,805	0.383%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$1,700,000	\$1,762,063	0.382%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	08/15/2020	\$1,595,000	\$1,756,410	0.381%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	02/01/2022	\$1,700,000	\$1,741,274	0.377%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	02/08/2021	\$1,700,000	\$1,737,952	0.377%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	09/15/2020	\$1,665,000	\$1,729,402	0.375%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$1,700,000	\$1,722,649	0.373%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	2.500%	03/15/2020	\$1,700,000	\$1,717,545	0.372%
BPCE SA SR UNSECURED 02/21 2.65	2.650%	02/03/2021	\$1,700,000	\$1,711,333	0.371%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	03/01/2021	\$1,600,000	\$1,711,124	0.371%
AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	04/15/2021	\$1,695,000	\$1,690,423	0.366%
BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 12/20 2.85	2.850%	12/15/2020	\$1,650,000	\$1,672,367	0.362%
ECOLAB INC SR UNSECURED 12/21 4.35	4.350%	12/08/2021	\$1,500,000	\$1,631,050	0.353%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	04/01/2022	\$1,500,000	\$1,607,139	0.348%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	05/13/2021	\$1,600,000	\$1,601,185	0.347%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$1,570,000	\$1,581,446	0.343%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,525,000	\$1,543,051	0.334%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	3.400%	03/08/2021	\$1,500,000	\$1,541,562	0.334%
BHP BILLITON FIN USA LTD COMPANY GUAR 02/22 2.875	2.875%	02/24/2022	\$1,500,000	\$1,530,333	0.332%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	03/14/2021	\$1,500,000	\$1,529,454	0.331%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/21 3.336	3.336%	03/18/2021	\$1,500,000	\$1,528,828	0.331%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$1,500,000	\$1,522,101	0.330%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	09/24/2020	\$1,500,000	\$1,520,196	0.329%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	03/22/2021	\$1,500,000	\$1,517,754	0.329%
EBAY INC SR UNSECURED 08/21 2.875	2.875%	08/01/2021	\$1,500,000	\$1,516,992	0.329%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	2.850%	04/15/2021	\$1,500,000	\$1,516,848	0.329%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/21 2.55	2.550%	01/08/2021	\$1,496,000	\$1,516,574	0.329%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	\$1,500,000	\$1,511,860	0.328%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/01/2020	\$1,500,000	\$1,509,691	0.327%
US BANCORP SR UNSECURED 01/21 2.35	2.350%	01/29/2021	\$1,500,000	\$1,507,296	0.327%
AON PLC COMPANY GUAR 03/21 2.8	2.800%	03/15/2021	\$1,500,000	\$1,506,244	0.326%
CITIGROUP INC SR UNSECURED 02/20 2.4	2.400%	02/18/2020	\$1,500,000	\$1,505,862	0.326%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$1,500,000	\$1,504,662	0.326%
MORGAN STANLEY SR UNSECURED 11/21 2.625	2.625%	11/17/2021	\$1,500,000	\$1,497,634	0.325%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	01/15/2021	\$1,500,000	\$1,495,659	0.324%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	3.000%	10/29/2021	\$1,457,000	\$1,484,594	0.322%
CARPENTER TECHNOLOGY SR UNSECURED 07/21 5.2	5.200%	07/15/2021	\$1,420,000	\$1,482,958	0.321%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	\$1,470,000	\$1,475,587	0.320%
BAXTER INTERNATIONAL INC SR UNSECURED 08/21 1.7	1.700%	08/15/2021	\$1,500,000	\$1,463,710	0.317%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	09/19/2021	\$1,500,000	\$1,461,499	0.317%
OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	3.625%	05/01/2022	\$1,400,000	\$1,461,093	0.317%
HP INC SR UNSECURED 06/21 4.3	4.300%	06/01/2021	\$1,370,000	\$1,455,933	0.316%
LENNAR CORP COMPANY GUAR 01/22 4.125	4.125%	01/15/2022	\$1,400,000	\$1,447,250	0.314%
HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	04/01/2021	\$1,444,000	\$1,439,812	0.312%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$1,400,000	\$1,421,128	0.308%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$1,400,000	\$1,416,126	0.307%
HASBRO INC SR UNSECURED 05/21 3.15	3.150%	05/15/2021	\$1,384,000	\$1,413,148	0.306%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	\$1,400,000	\$1,411,628	0.306%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	09/15/2019	\$1,400,000	\$1,409,630	0.305%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/13/2021	\$1,300,000	\$1,390,418	0.301%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	03/01/2021	\$1,288,000	\$1,389,837	0.301%
CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	\$1,330,000	\$1,389,642	0.301%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	06/04/2020	\$1,375,000	\$1,383,340	0.300%
KELLOGG CO SR UNSECURED 12/20 4	4.000%	12/15/2020	\$1,300,000	\$1,373,065	0.298%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$1,323,000	\$1,348,852	0.292%
UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	3.125%	01/15/2021	\$1,285,000	\$1,334,317	0.289%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$1,300,000	\$1,327,739	0.288%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	08/17/2020	\$1,300,000	\$1,318,419	0.286%
ARCELORMITTAL SR UNSECURED 06/20 5.125	5.125%	06/01/2020	\$1,243,000	\$1,314,472	0.285%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/03/2020	\$1,300,000	\$1,307,302	0.283%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	\$1,257,000	\$1,305,824	0.283%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$1,294,000	\$1,303,651	0.283%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	5.462%	02/16/2021	\$1,185,000	\$1,302,503	0.282%
AT+T INC SR UNSECURED 03/21 5	5.000%	03/01/2021	\$1,200,000	\$1,298,118	0.281%
RYDER SYSTEM INC SR UNSECURED 05/20 2.5	2.500%	05/11/2020	\$1,250,000	\$1,256,702	0.272%
MACQUARIE GROUP LTD SR UNSECURED 144A 01/20 6	6.000%	01/14/2020	\$1,150,000	\$1,249,209	0.271%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/01/2020	\$1,180,000	\$1,244,674	0.270%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$1,125,000	\$1,230,523	0.267%

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ROPER TECHNOLOGIES INC SR UNSECURED 12/20 3	3.000%	12/15/2020	\$1,200,000	\$1,228,086	0.266%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$1,180,000	\$1,218,928	0.264%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	5.875%	02/15/2022	\$1,100,000	\$1,218,250	0.264%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$1,195,000	\$1,204,361	0.261%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	2.125%	03/15/2021	\$1,200,000	\$1,196,904	0.259%
KROGER CO SR UNSECURED 01/21 3.3	3.300%	01/15/2021	\$1,167,000	\$1,192,845	0.258%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	6.750%	02/01/2021	\$1,083,000	\$1,180,470	0.256%
QUALCOMM INC SR UNSECURED 05/22 3	3.000%	05/20/2022	\$1,145,000	\$1,174,102	0.254%
TIME WARNER CABLE LLC SR SECURED 02/20 5	5.000%	02/01/2020	\$1,100,000	\$1,173,397	0.254%
DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	01/20/2022	\$1,000,000	\$1,169,464	0.253%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	01/15/2021	\$1,100,000	\$1,168,445	0.253%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$1,163,000	\$1,167,137	0.253%
SUMITOMO MITSUI BANKING SR UNSECURED REGS 01/22 1	1.000%	01/19/2022	\$1,000,000	\$1,162,377	0.252%
BUONI POLIENNALI DEL TES BONDS 04/22 1.2	1.200%	04/01/2022	\$1,000,000	\$1,160,309	0.251%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	7.875%	09/01/2021	\$1,000,000	\$1,160,000	0.251%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	4.500%	04/29/2022	\$1,100,000	\$1,155,000	0.250%
T MOBILE USA INC COMPANY GUAR 04/22 4	4.000%	04/15/2022	\$1,100,000	\$1,144,770	0.248%
PRICELINE GROUP INC/THE SR UNSECURED 03/22 0.8	0.800%	03/10/2022	\$1,000,000	\$1,137,679	0.247%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	01/24/2022	\$1,000,000	\$1,129,848	0.245%
BNP PARIBAS COMPANY GUAR 01/21 5	5.000%	01/15/2021	\$1,031,000	\$1,127,132	0.244%
RADIAN GROUP INC SR UNSECURED 03/21 7	7.000%	03/15/2021	\$1,000,000	\$1,118,750	0.242%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	4.950%	04/01/2022	\$1,100,000	\$1,116,500	0.242%
CITIGROUP INC SR UNSECURED 03/21 2.7	2.700%	03/30/2021	\$1,100,000	\$1,107,200	0.240%
MERITAGE HOMES CORP COMPANY GUAR 04/20 7.15	7.150%	04/15/2020	\$1,000,000	\$1,105,000	0.239%
INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	01/15/2019	\$1,075,000	\$1,101,556	0.239%
ONEOK INC COMPANY GUAR 02/22 4.25	4.250%	02/01/2022	\$1,066,000	\$1,100,645	0.239%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$1,017,000	\$1,099,627	0.238%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	6.000%	12/01/2020	\$1,000,000	\$1,090,000	0.236%
VF CORP SR UNSECURED 09/21 3.5	3.500%	09/01/2021	\$1,040,000	\$1,084,558	0.235%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	06/15/2022	\$1,000,000	\$1,084,095	0.235%
GAP INC/THE SR UNSECURED 04/21 5.95	5.950%	04/12/2021	\$996,000	\$1,079,543	0.234%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$1,000,000	\$1,079,128	0.234%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$1,000,000	\$1,075,676	0.233%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	03/19/2020	\$1,000,000	\$1,073,103	0.233%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	03/05/2020	\$1,071,000	\$1,072,436	0.232%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	4.500%	06/01/2021	\$1,000,000	\$1,071,699	0.232%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	02/15/2021	\$1,000,000	\$1,071,509	0.232%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	04/01/2020	\$1,000,000	\$1,070,229	0.232%
ARCONIC INC SR UNSECURED 02/22 5.87	5.870%	02/23/2022	\$1,000,000	\$1,070,000	0.232%
L BRANDS INC COMPANY GUAR 02/22 5.625	5.625%	02/15/2022	\$1,000,000	\$1,070,000	0.232%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	05/01/2020	\$985,000	\$1,067,837	0.231%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$1,000,000	\$1,067,517	0.231%
CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	07/22/2020	\$1,000,000	\$1,066,870	0.231%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$1,000,000	\$1,065,324	0.231%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$1,050,000	\$1,065,055	0.231%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	5.125%	09/01/2021	\$1,000,000	\$1,065,000	0.231%
CATERPILLAR INC SR UNSECURED 05/21 3.9	3.900%	05/27/2021	\$1,000,000	\$1,062,258	0.230%
ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	08/15/2020	\$1,000,000	\$1,061,171	0.230%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	11/01/2020	\$1,000,000	\$1,055,802	0.229%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	03/15/2022	\$1,000,000	\$1,054,058	0.228%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	08/15/2020	\$1,000,000	\$1,053,983	0.228%
SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	09/15/2020	\$1,000,000	\$1,052,500	0.228%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	5.750%	01/30/2022	\$1,000,000	\$1,052,500	0.228%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	05/27/2020	\$1,000,000	\$1,052,338	0.228%
HEINEKEN NV SR UNSECURED 144A 04/22 3.4	3.400%	04/01/2022	\$1,011,000	\$1,050,188	0.228%
LEIDOS HOLDINGS INC COMPANY GUAR 12/20 4.45	4.450%	12/01/2020	\$1,000,000	\$1,045,000	0.226%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/01/2020	\$1,000,000	\$1,043,279	0.226%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	3.450%	09/15/2021	\$1,000,000	\$1,042,367	0.226%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$1,000,000	\$1,041,385	0.226%
SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	05/15/2021	\$1,000,000	\$1,041,168	0.226%
AMAZON.COM INC SR UNSECURED 12/21 3.3	3.300%	12/05/2021	\$1,000,000	\$1,040,606	0.226%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	4.500%	04/15/2020	\$1,000,000	\$1,039,590	0.225%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	4.500%	05/30/2020	\$1,000,000	\$1,037,500	0.225%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	08/15/2020	\$1,000,000	\$1,034,712	0.224%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	03/15/2022	\$1,000,000	\$1,034,006	0.224%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	03/01/2022	\$1,000,000	\$1,031,671	0.224%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$974,000	\$1,031,584	0.224%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$1,000,000	\$1,030,988	0.223%
HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/15/2019	\$925,000	\$1,027,804	0.223%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	3.875%	10/15/2021	\$1,000,000	\$1,026,250	0.222%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/08/2020	\$1,000,000	\$1,023,953	0.222%
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/22 2.85	2.850%	05/08/2022	\$1,000,000	\$1,021,586	0.221%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NORDSTROM INC SR UNSECURED 10/21 4	4.000%	10/15/2021	\$1,000,000	\$1,021,335	0.221%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	3.250%	06/07/2022	\$1,000,000	\$1,020,899	0.221%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	2.875%	07/27/2020	\$1,000,000	\$1,020,780	0.221%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	09/28/2020	\$1,000,000	\$1,019,285	0.221%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/20 2.75	2.750%	12/01/2020	\$1,000,000	\$1,018,760	0.221%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$1,000,000	\$1,016,814	0.220%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$1,000,000	\$1,016,736	0.220%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$1,000,000	\$1,015,890	0.220%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	\$1,000,000	\$1,015,757	0.220%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	07/06/2021	\$1,000,000	\$1,015,669	0.220%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$1,000,000	\$1,015,540	0.220%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	\$985,000	\$1,015,413	0.220%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	09/14/2020	\$1,000,000	\$1,014,520	0.220%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	09/01/2020	\$1,000,000	\$1,014,328	0.220%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$1,000,000	\$1,012,302	0.219%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	2.850%	01/06/2022	\$1,000,000	\$1,011,972	0.219%
XILINX INC SR UNSECURED 03/21 3	3.000%	03/15/2021	\$989,000	\$1,011,659	0.219%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	\$1,000,000	\$1,010,685	0.219%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	09/16/2020	\$1,000,000	\$1,010,659	0.219%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	01/10/2022	\$1,000,000	\$1,010,373	0.219%
US BANCORP SR UNSECURED 01/22 2.625	2.625%	01/24/2022	\$1,000,000	\$1,010,266	0.219%
BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	06/08/2020	\$1,000,000	\$1,009,905	0.219%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$1,000,000	\$1,009,811	0.219%
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$1,000,000	\$1,009,572	0.219%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	05/15/2021	\$1,000,000	\$1,009,437	0.219%
ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	05/15/2022	\$1,000,000	\$1,009,378	0.219%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	03/03/2022	\$1,000,000	\$1,009,237	0.219%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$1,000,000	\$1,009,007	0.219%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	\$1,000,000	\$1,008,410	0.219%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$1,000,000	\$1,008,007	0.218%
BPCE SA BANK GUARANT 12/21 2.75	2.750%	12/02/2021	\$1,000,000	\$1,008,002	0.218%
BANK OF NY MELLON CORP SR UNSECURED 02/22 2.6	2.600%	02/07/2022	\$1,000,000	\$1,006,885	0.218%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$1,000,000	\$1,006,729	0.218%
HUNTINGTON NATIONAL BANK SR UNSECURED 04/20 2.4	2.400%	04/01/2020	\$1,000,000	\$1,006,600	0.218%
PNC BANK NA SR UNSECURED 12/21 2.55	2.550%	12/09/2021	\$1,000,000	\$1,006,392	0.218%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	08/20/2020	\$1,000,000	\$1,005,844	0.218%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$1,000,000	\$1,005,377	0.218%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	04/10/2022	\$1,000,000	\$1,005,000	0.218%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	01/21/2020	\$1,000,000	\$1,003,645	0.217%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	01/30/2020	\$1,000,000	\$1,003,642	0.217%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	02/01/2020	\$995,000	\$1,003,126	0.217%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$1,000,000	\$1,002,734	0.217%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$994,000	\$1,002,521	0.217%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	2.875%	08/05/2021	\$1,000,000	\$1,002,299	0.217%
COMERICA BANK SR UNSECURED 06/20 2.5	2.500%	06/02/2020	\$1,000,000	\$1,002,104	0.217%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	04/25/2021	\$1,000,000	\$1,001,895	0.217%
ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	05/18/2022	\$1,000,000	\$999,323	0.217%
MORGAN STANLEY SR UNSECURED 04/21 2.5	2.500%	04/21/2021	\$1,000,000	\$999,139	0.217%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/21 2.25	2.250%	05/05/2021	\$1,000,000	\$998,363	0.216%
MANUF + TRADERS TRUST CO SR UNSECURED 05/22 2.5	2.500%	05/18/2022	\$1,000,000	\$997,796	0.216%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$1,000,000	\$996,189	0.216%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$1,000,000	\$995,704	0.216%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	05/10/2021	\$1,000,000	\$987,646	0.214%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$1,000,000	\$983,749	0.213%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	09/16/2021	\$993,000	\$981,830	0.213%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$1,000,000	\$981,359	0.213%
EMC CORP SR UNSECURED 06/20 2.65	2.650%	06/01/2020	\$1,000,000	\$981,156	0.213%
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	07/13/2021	\$1,000,000	\$979,523	0.212%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	1.700%	08/09/2021	\$1,000,000	\$977,484	0.212%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	1.700%	09/15/2021	\$1,000,000	\$976,769	0.212%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	06/01/2021	\$915,000	\$975,017	0.211%
AETNA INC SR UNSECURED 06/21 4.125	4.125%	06/01/2021	\$916,000	\$969,804	0.210%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/21 4.7	4.700%	05/19/2021	\$900,000	\$958,500	0.208%
ORANGE SA SR UNSECURED 09/21 4.125	4.125%	09/14/2021	\$900,000	\$956,754	0.207%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	06/24/2021	\$880,000	\$954,155	0.207%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	3.450%	11/15/2021	\$900,000	\$928,622	0.201%
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	\$885,000	\$919,798	0.199%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	3.200%	02/01/2022	\$900,000	\$918,409	0.199%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$900,000	\$913,639	0.198%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	4.450%	03/15/2021	\$850,000	\$909,041	0.197%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	\$900,000	\$908,997	0.197%
TIME WARNER INC COMPANY GUAR 06/19 2.1	2.100%	06/01/2019	\$905,000	\$905,408	0.196%



## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AES CORP/VA SR UNSECURED 07/21 7.375	7.375%	07/01/2021	\$787,000	\$901,115	0.195%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$900,000	\$896,587	0.194%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	2.500%	12/15/2021	\$898,000	\$889,731	0.193%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	2.875%	12/01/2019	\$850,000	\$864,630	0.187%
UNITED TECHNOLOGIES CORP SR UNSECURED 04/20 4.5	4.500%	04/15/2020	\$800,000	\$855,359	0.185%
HP INC SR UNSECURED 09/21 4.375	4.375%	09/15/2021	\$800,000	\$852,564	0.185%
PACIFIC GAS + ELECTRIC SR UNSECURED 05/21 4.25	4.250%	05/15/2021	\$797,000	\$846,918	0.184%
CVS HEALTH CORP SR UNSECURED 05/21 4.125	4.125%	05/15/2021	\$800,000	\$845,713	0.183%
ORIGIN ENERGY FINANCE COMPANY GUAR 144A 10/18 3.5	3.500%	10/09/2018	\$835,000	\$844,610	0.183%
CENOVUS ENERGY INC SR UNSECURED 10/19 5.7	5.700%	10/15/2019	\$800,000	\$844,312	0.183%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$823,000	\$829,952	0.180%
E.ON INTL FINANCE BV COMPANY GUAR 144A 04/18 5.8	5.800%	04/30/2018	\$800,000	\$824,012	0.179%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/27/2021	\$750,000	\$821,961	0.178%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/30/2020	\$750,000	\$814,932	0.177%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	01/15/2021	\$800,000	\$811,928	0.176%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	03/01/2021	\$800,000	\$811,732	0.176%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$800,000	\$804,666	0.174%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	5.125%	10/01/2021	\$750,000	\$804,375	0.174%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/15/2021	\$720,000	\$803,466	0.174%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	2.950%	03/19/2022	\$788,000	\$801,905	0.174%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$800,000	\$801,655	0.174%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	02/04/2021	\$796,000	\$800,899	0.174%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$800,000	\$799,921	0.173%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$800,000	\$799,726	0.173%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$750,000	\$798,282	0.173%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	04/17/2020	\$800,000	\$797,898	0.173%
CF INDUSTRIES INC COMPANY GUAR 05/18 6.875	6.875%	05/01/2018	\$750,000	\$779,062	0.169%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$750,000	\$764,695	0.166%
SKY PLC COMPANY GUAR 144A 09/19 2.625	2.625%	09/16/2019	\$750,000	\$755,106	0.164%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$700,000	\$751,555	0.163%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$750,000	\$748,062	0.162%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	03/30/2022	\$700,000	\$738,208	0.160%
CA INC SR UNSECURED 12/19 5.375	5.375%	12/01/2019	\$700,000	\$734,930	0.159%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	12/01/2019	\$700,000	\$733,314	0.159%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$700,000	\$717,262	0.155%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$700,000	\$712,049	0.154%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	03/10/2021	\$700,000	\$710,163	0.154%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$700,000	\$709,655	0.154%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$700,000	\$707,774	0.153%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$700,000	\$703,199	0.152%
WESTERN GAS PARTNERS SR UNSECURED 08/18 2.6	2.600%	08/15/2018	\$700,000	\$701,942	0.152%
CALATLANTIC GROUP INC COMPANY GUAR 05/20 6.625	6.625%	05/01/2020	\$600,000	\$664,500	0.144%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	05/16/2021	\$657,000	\$654,954	0.142%
EXELON CORP SR UNSECURED 12/20 5.15	5.150%	12/01/2020	\$600,000	\$647,089	0.140%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	02/15/2021	\$600,000	\$639,870	0.139%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	4.750%	04/15/2021	\$600,000	\$630,750	0.137%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	2.450%	01/16/2020	\$625,000	\$628,823	0.136%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	01/11/2022	\$600,000	\$605,861	0.131%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$598,000	\$604,792	0.131%
SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	04/01/2020	\$550,000	\$595,444	0.129%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$575,000	\$582,115	0.126%
CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/15/2021	\$565,000	\$577,293	0.125%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	7.500%	09/15/2020	\$500,000	\$566,250	0.123%
EVERSOURCE ENERGY SR UNSECURED 11/19 4.5	4.500%	11/15/2019	\$536,000	\$565,370	0.123%
REYNOLDS AMERICAN INC COMPANY GUAR 05/20 6.875	6.875%	05/01/2020	\$500,000	\$562,368	0.122%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	04/15/2019	\$536,000	\$560,373	0.121%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/20 2.8	2.800%	06/15/2020	\$550,000	\$556,402	0.121%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	03/04/2020	\$500,000	\$553,810	0.120%
CMS ENERGY CORP SR UNSECURED 03/22 5.05	5.050%	03/15/2022	\$500,000	\$549,923	0.119%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	01/15/2020	\$500,000	\$544,144	0.118%
GOLDMAN SACHS GROUP INC SR UNSECURED 03/20 5.375	5.375%	03/15/2020	\$500,000	\$539,858	0.117%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	4.625%	05/10/2021	\$500,000	\$538,960	0.117%
BALL CORP COMPANY GUAR 03/22 5	5.000%	03/15/2022	\$500,000	\$533,750	0.116%
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	\$500,000	\$533,115	0.116%
EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	5.200%	10/01/2019	\$500,000	\$531,102	0.115%
DOVER CORP SR UNSECURED 03/21 4.3	4.300%	03/01/2021	\$497,000	\$528,024	0.114%
EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	06/15/2022	\$500,000	\$526,041	0.114%
BALL CORP COMPANY GUAR 12/20 4.375	4.375%	12/15/2020	\$500,000	\$525,000	0.114%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$500,000	\$523,349	0.113%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/01/2020	\$500,000	\$519,546	0.113%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	3.500%	11/01/2021	\$500,000	\$516,997	0.112%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	3.300%	03/01/2021	\$500,000	\$514,372	0.111%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	4.125%	02/13/2022	\$500,000	\$512,500	0.111%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	05/08/2022	\$500,000	\$511,310	0.111%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	03/12/2020	\$500,000	\$510,895	0.111%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	07/20/2020	\$500,000	\$509,009	0.110%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$500,000	\$506,820	0.110%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	07/23/2020	\$500,000	\$506,759	0.110%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	06/15/2020	\$500,000	\$506,312	0.110%
AT+T INC SR UNSECURED 02/21 2.8	2.800%	02/17/2021	\$500,000	\$505,261	0.109%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	09/17/2020	\$500,000	\$504,728	0.109%
SEMPRA ENERGY SR UNSECURED 02/19 9.8	9.800%	02/15/2019	\$450,000	\$504,723	0.109%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	\$500,000	\$503,788	0.109%
DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	04/19/2022	\$500,000	\$503,417	0.109%
GATX CORP SR UNSECURED 07/19 2.5	2.500%	07/30/2019	\$500,000	\$502,628	0.109%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	03/06/2020	\$500,000	\$502,528	0.109%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$500,000	\$502,448	0.109%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$500,000	\$502,338	0.109%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$500,000	\$501,518	0.109%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$500,000	\$500,697	0.109%
APPLE INC SR UNSECURED 05/22 2.3	2.300%	05/11/2022	\$500,000	\$499,027	0.108%
STATE STREET CORP SR UNSECURED 05/21 1.95	1.950%	05/19/2021	\$500,000	\$494,157	0.107%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	2.125%	06/01/2021	\$500,000	\$493,858	0.107%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	3.125%	02/15/2022	\$476,000	\$488,744	0.106%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	4.850%	06/15/2021	\$436,000	\$474,547	0.103%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	04/15/2022	\$400,000	\$443,975	0.096%
WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	05/26/2020	\$441,000	\$442,203	0.096%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	\$433,000	\$437,509	0.095%
HP INC SR UNSECURED 12/21 4.65	4.650%	12/09/2021	\$400,000	\$431,662	0.094%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$400,000	\$429,353	0.093%
DISCOVERY COMMUNICATIONS COMPANY GUAR 08/19 5.625	5.625%	08/15/2019	\$398,000	\$425,270	0.092%
CIGNA CORP SR UNSECURED 02/22 4	4.000%	02/15/2022	\$400,000	\$422,767	0.092%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	06/06/2022	\$400,000	\$414,118	0.090%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$400,000	\$407,098	0.088%
NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	01/15/2020	\$365,000	\$394,472	0.085%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	01/14/2022	\$400,000	\$393,950	0.085%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	08/04/2020	\$375,000	\$382,122	0.083%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$370,000	\$370,592	0.080%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/01/2017	\$365,000	\$364,840	0.079%
CMS ENERGY CORP SR UNSECURED 06/19 8.75	8.750%	06/15/2019	\$311,000	\$349,349	0.076%
NOMURA HOLDINGS INC SR UNSECURED 03/20 6.7	6.700%	03/04/2020	\$300,000	\$332,308	0.072%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	06/15/2020	\$300,000	\$330,942	0.072%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$300,000	\$329,047	0.071%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$301,000	\$328,801	0.071%
BAKER HUGHES INC SR UNSECURED 08/21 3.2	3.200%	08/15/2021	\$309,000	\$317,773	0.069%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	08/15/2021	\$300,000	\$313,431	0.068%
SPECTRA ENERGY CAPITAL COMPANY GUAR 04/18 6.2	6.200%	04/15/2018	\$300,000	\$309,673	0.067%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/01/2019	\$286,000	\$309,142	0.067%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	01/15/2018	\$300,000	\$306,495	0.066%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	2.450%	11/27/2020	\$301,000	\$303,910	0.066%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$300,000	\$301,614	0.065%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/21 4.5	4.500%	09/01/2021	\$270,000	\$289,389	0.063%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	09/01/2017	\$280,000	\$281,848	0.061%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$250,000	\$256,430	0.056%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$250,000	\$253,176	0.055%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$250,000	\$253,165	0.055%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$250,000	\$253,014	0.055%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$250,000	\$252,286	0.055%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$250,000	\$252,275	0.055%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/01/2019	\$250,000	\$251,712	0.055%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	3.800%	04/01/2021	\$234,000	\$243,659	0.053%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$225,000	\$243,609	0.053%
JB HUNT TRANSPRT SVCS COMPANY GUAR 03/19 2.4	2.400%	03/15/2019	\$225,000	\$226,227	0.049%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/28/2021	\$200,000	\$221,750	0.048%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	04/27/2020	\$200,000	\$215,684	0.047%
ORANGE SA SR UNSECURED 07/19 5.375	5.375%	07/08/2019	\$200,000	\$212,851	0.046%
PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	6.500%	05/01/2018	\$200,000	\$207,132	0.045%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	02/01/2020	\$205,000	\$206,565	0.045%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	4.125%	04/15/2021	\$200,000	\$205,500	0.045%
QUEST DIAGNOSTICS INC SR UNSECURED 04/19 2.7	2.700%	04/01/2019	\$200,000	\$202,346	0.044%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	\$200,000	\$201,632	0.044%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$200,000	\$199,826	0.043%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$190,000	\$195,361	0.042%
HSBC USA INC SR UNSECURED 08/20 2.75	2.750%	08/07/2020	\$185,000	\$188,009	0.041%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
L3 TECHNOLOGIES INC COMPANY GUAR 02/21 4.95	4.950%	02/15/2021	\$164,000	\$176,791	0.038%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$168,000	\$167,305	0.036%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	03/01/2019	\$134,000	\$134,544	0.029%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$130,000	\$130,754	0.028%
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	2.000%	10/01/2017	\$81,000	\$81,032	0.018%
ANIXTER INC COMPANY GUAR 10/21 5.125	5.125%	10/01/2021	\$75,000	\$79,875	0.017%
EDWARDS LIFESCIENCES COR SR UNSECURED 10/18 2.875	2.875%	10/15/2018	\$75,000	\$75,702	0.016%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$34,000	\$36,090	0.008%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	08/15/2019	-	-	-
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	-	-	-
<b>GRAND TOTAL</b>				<b>\$461,458,842</b>	<b>100.000%</b>