

DFA Municipal Real Return Portfolio

As of July 31, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Interest Rate Swap						4,111,053.96	0.60%
051009236 IRS USD R V 12MUSCPI RUSCPI.080923.FLOAT INFLATION		8/9/2023	25,000,000	102.65	25,662,782.75	662,782.75	0.096%
046993612 IRS USD R V 12MUSCPI RUSCPI.080121.FLOAT INFLATION		8/1/2021	24,000,000	101.97	24,473,500.08	473,500.08	0.069%
950194534 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		2/11/2022	12,000,000	103.80	12,455,851.20	455,851.20	0.066%
014177604 IRS USD R V 12MUSCPI RUNKNOWN.060222.FLOAT INFLATI		6/2/2022	22,000,000	101.80	22,395,296.22	395,296.22	0.057%
012634044 IRS USD R V 12MUSCPI RUNKNOWN.053121.FLOAT INFLATI		5/31/2021	27,000,000	101.38	27,371,402.01	371,402.01	0.054%
105548600 IRS USD R V 12MUSCPI RUSCPI.081821.FLOAT INFLATION		8/18/2021	17,000,000	102.07	17,351,101.85	351,101.85	0.051%
980241489 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		3/31/2024	21,000,000	101.58	21,331,377.90	331,377.90	0.048%
989020030 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/15/2022	17,000,000	101.84	17,312,748.66	312,748.66	0.045%
7767146 IRS USD R V 12MUSCPI RUNKNOWN.052023.FLOAT INFLATI		5/20/2023	17,000,000	101.84	17,312,232.54	312,232.54	0.045%
026002131 IRS USD R V 12MUSCPI RUSCPI.062421.FLOAT INFLATION		6/24/2021	17,000,000	101.76	17,299,531.84	299,531.84	0.044%
923304501 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/24/2020	19,000,000	101.42	19,269,968.15	269,968.15	0.039%
922702854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/23/2020	14,000,000	101.47	14,205,788.66	205,788.66	0.030%
925598093 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/31/2020	20,000,000	101.03	20,205,330.40	205,330.40	0.030%
077934775 IRS USD R V 12MUSCPI RUSCPI.092823.FLOAT INFLATION		9/28/2023	11,000,000	101.80	11,198,279.95	198,279.95	0.029%
020318676 IRS USD R V 12MUSCPI RUSCPI.061422.FLOAT INFLATION		6/14/2022	11,000,000	101.68	11,185,240.22	185,240.22	0.027%
934119113 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/20/2019	12,000,000	101.38	12,165,464.04	165,464.04	0.024%
011824334 IRS USD R V 12MUSCPI RUNKNOWN.052720.FLOAT INFLATI		5/27/2020	16,000,000	101.03	16,165,195.52	165,195.52	0.024%
924763914 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/30/2020	14,000,000	101.18	14,164,768.66	164,768.66	0.024%
885358033 IRS USD R V 12MCP I CPURNSA		10/14/2022	12,000,000	101.36	12,163,310.04	163,310.04	0.024%
905508155 IRS USD R V 00MCPURN CPI CPURNSA		11/18/2021	10,000,000	101.48	10,148,404.00	148,404.00	0.022%
916092501 IRS USD R V 00MCPURN		12/11/2020	10,000,000	101.27	10,127,373.30	127,373.30	0.019%
845386108 IRS USD R V 00MCPURN		8/7/2020	19,000,000	100.64	19,121,880.25	121,880.25	0.018%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Interest Rate Swap						4,111,053.96	0.60%
900658515 IRS USD R V 00MCPURN		11/10/2020	10,000,000	101.17	10,116,920.30	116,920.30	0.017%
924109926 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/28/2020	10,000,000	101.17	10,116,775.20	116,775.20	0.017%
925945854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/8/2021	8,000,000	101.37	8,109,332.72	109,332.72	0.016%
096643230 IRS USD R V 12MUSCPI RUSCPI.110720.FLOAT INFLATION		11/7/2020	26,000,000	100.34	26,088,365.68	88,365.68	0.013%
253193266 IRS USD R V 12MUSCPI RUSCPI.071422.FLOAT INFLATION		7/14/2022	25,000,000	100.18	25,043,812.00	43,812.00	0.006%
098700084 IRS USD R V 12MUSCPI RUSCPI.110925.FLOAT INFLATION		11/9/2025	12,000,000	100.26	12,030,632.76	30,632.76	0.004%
732996394 IRS USD R V 12MLIBOR CPURNSA		1/26/2021	6,000,000	100.28	6,016,802.40	16,802.40	0.002%
723004795 IRS USD R V 12MLIBOR CPURNSA		1/8/2021	4,000,000	100.37	4,014,624.40	14,624.40	0.002%
231209749 IRS USD R V 00MCPUR US CPI URBAN CONSUMERS NSA		6/13/2025	14,000,000	100.03	14,004,125.80	4,125.80	0.001%
729670548 IRS USD R V 12MLIBOR CPURNSA		1/21/2019	5,000,000	100.05	5,002,579.30	2,579.30	0.000%
752515509 IRS USD P F 1.57000 CPURNSA		2/26/2019	-6,000,000	100.00	-6,000,000.00	0.00	0.000%
202383151 IRS USD P F 2.11250 202383151_INF INFLATIONZERO		5/2/2024	-11,000,000	100.00	-11,000,000.00	0.00	0.000%
128552158 IRS USD P F 2.19500 P2.195.010924.FIXED INFLATION		1/9/2024	-15,000,000	100.00	-15,000,000.00	0.00	0.000%
011824334 IRS USD P F 1.71800 P1.718.052720.FIXED INFLATION		5/27/2020	-16,000,000	100.00	-16,000,000.00	0.00	0.000%
020318676 IRS USD P F 1.70600 P1.706.061422.FIXED INFLATION		6/14/2022	-11,000,000	100.00	-11,000,000.00	0.00	0.000%
885358033 IRS USD P F 1.61875 US CPI URBAN CONSUMERS NSA		10/14/2022	-12,000,000	100.00	-12,000,000.00	0.00	0.000%
922702854 IRS USD P F 1.52000 US CPI URBAN CONSUMERS NSA		12/23/2020	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
105548600 IRS USD P F 1.48100 P1.481.081821.FIXED INFLATION		8/18/2021	-17,000,000	100.00	-17,000,000.00	0.00	0.000%
177554991 IRS USD P F 2.19250 177554991_INF INFLATIONZERO		3/29/2025	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
729670548 IRS USD P F 1.36500 CPURNSA		1/21/2019	-5,000,000	100.00	-5,000,000.00	0.00	0.000%
732996394 IRS USD P F 1.55000 CPURNSA		1/26/2021	-6,000,000	100.00	-6,000,000.00	0.00	0.000%
218298542 IRS USD P F 2.02900 INFLATIONZERO		5/24/2025	-15,000,000	100.00	-15,000,000.00	0.00	0.000%
925598093 IRS USD P F 1.61000 US CPI URBAN CONSUMERS NSA		12/31/2020	-20,000,000	100.00	-20,000,000.00	0.00	0.000%
925945854 IRS USD P F 1.54750 US CPI URBAN CONSUMERS NSA		1/8/2021	-8,000,000	100.00	-8,000,000.00	0.00	0.000%
109493397 IRS USD P F 2.02700 P2.027.120122.FIXED INFLATION		12/1/2022	-9,000,000	100.00	-9,000,000.00	0.00	0.000%
905508155 IRS USD P F 1.57650 CPI CPURNSA		11/18/2021	-10,000,000	100.00	-10,000,000.00	0.00	0.000%
916092501 IRS USD P F 1.55500		12/11/2020	-10,000,000	100.00	-10,000,000.00	0.00	0.000%
924763914 IRS USD P F 1.58000 US CPI URBAN CONSUMERS NSA		12/30/2020	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
989020030 IRS USD P F 1.66250 US CPI URBAN CONSUMERS NSA		4/15/2022	-17,000,000	100.00	-17,000,000.00	0.00	0.000%
046993612 IRS USD P F 1.52000 P1.52.080121.FIXED INFLATIONZ		8/1/2021	-24,000,000	100.00	-24,000,000.00	0.00	0.000%
077934775 IRS USD P F 1.71500 P1.715.092823.FIXED INFLATION		9/28/2023	-11,000,000	100.00	-11,000,000.00	0.00	0.000%
723004795 IRS USD P F 1.49375 CPURNSA		1/8/2021	-4,000,000	100.00	-4,000,000.00	0.00	0.000%
950194534 IRS USD P F 1.25250 US CPI URBAN CONSUMERS NSA		2/11/2022	-12,000,000	100.00	-12,000,000.00	0.00	0.000%
980241489 IRS USD P F 1.78875 US CPI URBAN CONSUMERS NSA		3/31/2024	-21,000,000	100.00	-21,000,000.00	0.00	0.000%
924109926 IRS USD P F 1.58125 US CPI URBAN CONSUMERS NSA		12/28/2020	-10,000,000	100.00	-10,000,000.00	0.00	0.000%
119552066 IRS USD P F 2.11400 P2.114.121923.FIXED INFLATION		12/19/2023	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
152542261 IRS USD P F 2.16400 152542261_FIX OIS		2/16/2022	-16,000,000	100.00	-16,000,000.00	0.00	0.000%
026002131 IRS USD P F 1.60900 P1.609.062421.FIXED INFLATION		6/24/2021	-17,000,000	100.00	-17,000,000.00	0.00	0.000%

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Interest Rate Swap						4,111,053.96	0.60%
096643230 IRS USD P F 1.82600 P1.826.110720.FIXED INFLATION		11/7/2020	-26,000,000	100.00	-26,000,000.00	0.00	0.000%
258926424 IRS USD P F 1.98625 258926424_FIX INFLATIONZERO		7/24/2023	-20,000,000	100.00	-20,000,000.00	0.00	0.000%
185763380 IRS USD P F 2.17100 P2.171.040724.FIXED INFLATION		4/7/2024	-11,000,000	100.00	-11,000,000.00	0.00	0.000%
900658515 IRS USD P F 1.53250		11/10/2020	-10,000,000	100.00	-10,000,000.00	0.00	0.000%
923304501 IRS USD P F 1.53000 US CPI URBAN CONSUMERS NSA		12/24/2020	-19,000,000	100.00	-19,000,000.00	0.00	0.000%
7767146 IRS USD P F 1.75200 P1.752.052023.FIXED INFLATION		5/20/2023	-17,000,000	100.00	-17,000,000.00	0.00	0.000%
012634044 IRS USD P F 1.70400 P1.704.053121.FIXED INFLATION		5/31/2021	-27,000,000	100.00	-27,000,000.00	0.00	0.000%
014177604 IRS USD P F 1.69750 P1.6975.060222.FIXED INFLATIO		6/2/2022	-22,000,000	100.00	-22,000,000.00	0.00	0.000%
135760556 IRS USD P F 2.23000 P2.23.012023.FIXED INFLATIONZ		1/20/2023	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
845386108 IRS USD P F 1.58000		8/7/2020	-19,000,000	100.00	-19,000,000.00	0.00	0.000%
051009236 IRS USD P F 1.57750 P1.5775.080923.FIXED INFLATIO		8/9/2023	-25,000,000	100.00	-25,000,000.00	0.00	0.000%
123799543 IRS USD P F 2.20250 P2.2025.122921.FIXED INFLATIO		12/29/2021	-13,000,000	100.00	-13,000,000.00	0.00	0.000%
161374197 IRS USD P F 2.18500 P2.185.030323.FIXED INFLATION		3/3/2023	-17,000,000	100.00	-17,000,000.00	0.00	0.000%
231209749 IRS USD P F 2.00400 CPURNSA / INFLATION		6/13/2025	-14,000,000	100.00	-14,000,000.00	0.00	0.000%
934119113 IRS USD P F 1.25250 US CPI URBAN CONSUMERS NSA		1/20/2019	-12,000,000	100.00	-12,000,000.00	0.00	0.000%
098700084 IRS USD P F 2.00500 P2.005.110925.FIXED INFLATION		11/9/2025	-12,000,000	100.00	-12,000,000.00	0.00	0.000%
115102452 IRS USD P F 2.19900 P2.199.021424.FIXED		2/14/2024	-16,000,000	100.00	-16,000,000.00	0.00	0.000%
122252514 IRS USD P F 2.13625 P2.13625.122322.FIXED INFLATI		12/23/2022	-13,000,000	100.00	-13,000,000.00	0.00	0.000%
253193266 IRS USD P F 1.90200 P1.902.071422.FIXED INFLATION		7/14/2022	-25,000,000	100.00	-25,000,000.00	0.00	0.000%
752515509 IRS USD R V 12MLIBOR CPURNSA		2/26/2019	6,000,000	99.84	5,990,181.54	-9,818.46	-0.001%
258926424 IRS USD R V 12MUSCPI 258926424_INF INFLATIONZERO		7/24/2023	20,000,000	99.91	19,981,735.80	-18,264.20	-0.003%
218298542 IRS USD R V 00MLIBOR RUSCPI.052425.FLOAT		5/24/2025	15,000,000	99.74	14,961,229.50	-38,770.50	-0.006%
109493397 IRS USD R V 12MUSCPI RUSCPI.120122.FLOAT INFLATION		12/1/2022	9,000,000	99.51	8,955,997.20	-44,002.80	-0.006%
202383151 IRS USD R V 00MUSCPI 202383151_INF INFLATIONZERO		5/2/2024	11,000,000	98.67	10,853,345.91	-146,654.09	-0.021%
119552066 IRS USD R V 12MUSCPI RUSCPI.121923.FLOAT INFLATION		12/19/2023	14,000,000	98.91	13,848,003.68	-151,996.32	-0.022%
122252514 IRS USD R V 12MUSCPI RUSCPI.122322.FLOAT INFLATION		12/23/2022	13,000,000	98.76	12,838,670.91	-161,329.09	-0.023%
185763380 IRS USD R V 12MUSCPI RUSCPI.040724.FLOAT INFLATION		4/7/2024	11,000,000	98.20	10,802,088.99	-197,911.01	-0.029%
123799543 IRS USD R V 12MUSCPI RUSCPI.122921.FLOAT INFLATION		12/29/2021	13,000,000	98.45	12,797,985.33	-202,014.67	-0.029%
152542261 IRS USD R V 12MFEDL 152542261_FLO OIS		2/16/2022	16,000,000	98.63	15,780,292.80	-219,707.20	-0.032%
135760556 IRS USD R V 12MUSCPI RUSCPI.012023.FLOAT INFLATION		1/20/2023	14,000,000	98.19	13,746,007.52	-253,992.48	-0.037%
128552158 IRS USD R V 12MUSCPI RUSCPI.010924.FLOAT INFLATION		1/9/2024	15,000,000	98.30	14,745,689.70	-254,310.30	-0.037%
177554991 IRS USD R V 00MUSCPI 177554991_INF INFLATIONZERO		3/29/2025	14,000,000	98.08	13,731,620.42	-268,379.58	-0.039%
115102452 IRS USD R V 12MUSCPI RUSCPI.021424.FLOAT		2/14/2024	16,000,000	98.28	15,724,713.60	-275,286.40	-0.040%
161374197 IRS USD R V 12MUSCPI RUSCPI.030323.FLOAT INFLATION		3/3/2023	17,000,000	98.37	16,722,692.26	-277,307.74	-0.040%
Municipal Bond						683,909,888.09	99.40%
Alabama						5,158,138.00	0.750%
ALABAMA ST ALS 08/23 FIXED 5	5.000%	8/1/2023	2,200,000	120.44		2,649,658.00	0.385%
ALABAMA ST ALS 08/20 FIXED 5	5.000%	8/1/2020	2,250,000	111.49		2,508,480.00	0.365%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Alaska						5,371,767.05	0.781%
ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	2,585,000	120.19		3,106,989.05	0.452%
ANCHORAGE AK ANC 09/21 FIXED 5	5.000%	9/1/2021	900,000	114.91		1,034,145.00	0.150%
ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	600,000	120.19		721,158.00	0.105%
NORTH SLOPE BORO AK NOR 06/18 FIXED 3	3.000%	6/30/2018	500,000	101.90		509,475.00	0.074%
Arizona						4,776,011.30	0.694%
PHOENIX AZ PHO 07/20 FIXED 4	4.000%	7/1/2020	1,500,000	108.41		1,626,075.00	0.236%
TEMPE AZ TEM 07/22 FIXED 4	4.000%	7/1/2022	1,400,000	112.96		1,581,398.00	0.230%
SCOTTSDALE AZ MUNI PROPERTY CO SCOGEN 07/21 FIXED 3	3.000%	7/1/2021	805,000	106.90		860,512.80	0.125%
MARICOPA CNTY AZ HIGH SCH DIST MARS CD 07/23 FIXED 3	3.000%	7/1/2023	650,000	108.93		708,025.50	0.103%
Arkansas						11,288,465.70	1.641%
ARKANSAS ST ARS 10/21 FIXED 5	5.000%	10/1/2021	7,195,000	115.69		8,323,607.70	1.210%
ARKANSAS ST ARS 04/21 FIXED 5	5.000%	4/1/2021	2,600,000	114.03		2,964,858.00	0.431%
California						6,437,205.40	0.936%
CALIFORNIA ST CAS 09/25 FIXED 5	5.000%	9/1/2025	3,140,000	124.21		3,900,225.40	0.567%
LOS ANGELES CA UNIF SCH DIST LOSS CD 07/27 FIXED 5	5.000%	7/1/2027	2,000,000	126.85		2,536,980.00	0.369%
Colorado						7,180,743.50	1.044%
WELD CNTY CO SCH DIST RE 4 WELSCD 12/23 FIXED 4	4.000%	12/1/2023	2,425,000	114.58		2,778,589.25	0.404%
EL PASO CNTY CO SCH DIST 20 ELPSCD 12/21 FIXED 5	5.000%	12/15/2021	1,240,000	115.98		1,438,139.60	0.209%
JEFFERSON CNTY CO SCH DIST R JEFSCD 12/24 FIXED 5.25	5.250%	12/15/2024	1,000,000	123.86		1,238,560.00	0.180%
DENVER CITY CNTY CO SCH DIST DENSCD 12/24 FIXED 5	5.000%	12/1/2024	900,000	123.26		1,109,367.00	0.161%
DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	265,000	104.07		275,780.20	0.040%
DENVER CITY CNTY CO DEN 08/17 FIXED 5	5.000%	8/1/2017	200,000	100.00		200,000.00	0.029%
BOULDER CNTY CO OPEN SPACE CAP BOUGEN 07/18 FIXED 5	5.000%	7/15/2018	100,000	103.90		103,898.00	0.015%
DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	35,000	104.03		36,409.45	0.005%
Connecticut						2,682,137.00	0.390%
CONNECTICUT ST CTS 06/18 FIXED 5	5.000%	6/1/2018	1,000,000	103.20		1,032,030.00	0.150%
CONNECTICUT ST CTS 08/17 FIXED 4	4.000%	8/15/2017	700,000	100.10		700,721.00	0.102%
CONNECTICUT ST CTS 10/18 FIXED 5	5.000%	10/15/2018	600,000	104.55		627,294.00	0.091%
CONNECTICUT ST CTS 10/19 FIXED 5	5.000%	10/15/2019	300,000	107.36		322,092.00	0.047%
Delaware						4,465,500.50	0.649%
NEW CASTLE CNTY DE NEW 10/23 FIXED 5	5.000%	10/1/2023	2,275,000	121.11		2,755,298.00	0.400%
NEW CASTLE CNTY DE NEW 07/22 FIXED 5	5.000%	7/15/2022	1,450,000	117.95		1,710,202.50	0.249%
District of Columbia						13,033,833.70	1.894%
WASHINGTON DC MET AREA TRANSIT DCTGEN 07/27 FIXED 5	5.000%	7/1/2027	4,535,000	125.01		5,669,294.20	0.824%
DIST OF COLUMBIA DIS 06/21 FIXED 5	5.000%	6/1/2021	2,550,000	114.42		2,917,608.00	0.424%
DIST OF COLUMBIA DIS 06/26 FIXED 5	5.000%	6/1/2026	1,875,000	124.71		2,338,387.50	0.340%
DIST OF COLUMBIA DIS 06/20 FIXED 5	5.000%	6/1/2020	1,900,000	110.98		2,108,544.00	0.306%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Florida						18,655,768.75	2.712%
MIAMI DADE CNTY FL MIA 07/20 FIXED 5	5.000%	7/1/2020	3,520,000	111.11		3,911,142.40	0.568%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/25 FIXED 5	5.000%	6/1/2025	3,000,000	123.92		3,717,690.00	0.540%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/20 FIXED 5	5.000%	6/1/2020	3,300,000	110.89		3,659,271.00	0.532%
FLORIDA ST FLS 07/21 FIXED 5	5.000%	7/1/2021	2,000,000	114.56		2,291,160.00	0.333%
MIAMI DADE CNTY FL MIA 07/26 FIXED 5	5.000%	7/1/2026	1,810,000	124.19		2,247,820.90	0.327%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/23 FIXED 5	5.000%	6/1/2023	700,000	120.08		840,546.00	0.122%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/23 FIXED 5	5.000%	6/1/2023	650,000	120.08		780,507.00	0.113%
FLORIDA ST FLS 07/24 FIXED 5	5.000%	7/1/2024	500,000	122.38		611,900.00	0.089%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/19 FIXED 5	5.000%	6/1/2019	555,000	107.34		595,731.45	0.087%
Georgia						27,299,340.60	3.968%
GEORGIA ST GAS 02/19 FIXED 5	5.000%	2/1/2019	6,805,000	106.07		7,218,267.65	1.049%
GEORGIA ST ROAD TOLLWAY AUTH GASTRN 10/23 FIXED 5	5.000%	10/1/2023	3,580,000	121.24		4,340,499.40	0.631%
GEORGIA ST GAS 07/24 FIXED 5	5.000%	7/1/2024	3,200,000	122.60		3,923,200.00	0.570%
GEORGIA ST GAS 07/23 FIXED 5	5.000%	7/1/2023	3,000,000	120.48		3,614,400.00	0.525%
GEORGIA ST GAS 10/21 FIXED 5	5.000%	10/1/2021	2,490,000	115.47		2,875,078.50	0.418%
COBB CNTY GA COB 01/22 FIXED 5	5.000%	1/1/2022	2,335,000	116.47		2,719,457.75	0.395%
GEORGIA ST GAS 07/20 FIXED 5	5.000%	7/1/2020	2,345,000	111.23		2,608,437.30	0.379%
Hawaii						6,521,605.30	0.948%
HONOLULU CITY CNTY HI HON 10/23 FIXED 5	5.000%	10/1/2023	2,150,000	120.72		2,595,437.00	0.377%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	1,225,000	120.50		1,476,149.50	0.215%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	970,000	120.57		1,169,490.20	0.170%
HONOLULU CITY CNTY HI HON 10/25 FIXED 5	5.000%	10/1/2025	450,000	123.76		556,906.50	0.081%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	305,000	120.50		367,531.10	0.053%
HAWAII ST HIS 11/22 FIXED 5	5.000%	11/1/2022	300,000	118.70		356,091.00	0.052%
Iowa						976,266.20	0.142%
ANKENY IA ANK 06/19 FIXED 5	5.000%	6/1/2019	910,000	107.28		976,266.20	0.142%
Kansas						9,876,278.85	1.435%
WICHITA KS WIC 12/20 FIXED 5	5.000%	12/1/2020	3,000,000	112.67		3,380,190.00	0.491%
KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/20 FIXED 5	5.000%	9/1/2020	1,975,000	111.93		2,210,637.25	0.321%
LENEXA KS LEN 09/20 FIXED 5	5.000%	9/1/2020	1,610,000	111.77		1,799,497.00	0.262%
JOHNSON CNTY KS JOH 09/22 FIXED 5	5.000%	9/1/2022	1,405,000	118.18		1,660,386.85	0.241%
LENEXA KS LEN 09/21 FIXED 5	5.000%	9/1/2021	600,000	115.03		690,204.00	0.100%
KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/19 FIXED 5	5.000%	9/1/2019	125,000	108.29		135,363.75	0.020%
Kentucky						6,342,386.40	0.922%
LOUISVILLE JEFFERSON CNTY KY LOUDEV 12/25 FIXED 5	5.000%	12/1/2025	3,800,000	124.29		4,723,134.00	0.686%
LOUISVILLE JEFFERSON CNTY KY LOUWTR 11/17 FIXED 4	4.000%	11/15/2017	1,605,000	100.89		1,619,252.40	0.235%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Louisiana						6,447,729.50	0.937%
LOUISIANA ST LAS 08/18 FIXED 5	5.000%	8/1/2018	4,000,000	104.04		4,161,600.00	0.605%
LOUISIANA ST LAS 08/23 FIXED 5	5.000%	8/1/2023	1,100,000	118.67		1,305,359.00	0.190%
LOUISIANA ST LAS 12/21 FIXED 5	5.000%	12/1/2021	600,000	114.93		689,568.00	0.100%
LOUISIANA ST LAS 07/22 FIXED 5	5.000%	7/15/2022	250,000	116.48		291,202.50	0.042%
Maryland						34,631,880.60	5.034%
HOWARD CNTY MD HOW 02/26 FIXED 5	5.000%	2/15/2026	6,420,000	125.39		8,049,845.40	1.170%
WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/24 FIXED 5	5.000%	6/1/2024	4,325,000	122.63		5,303,834.00	0.771%
ANNE ARUNDEL CNTY MD AAR 04/23 FIXED 5	5.000%	4/1/2023	4,000,000	120.01		4,800,320.00	0.698%
FREDERICK MD FRE 03/27 FIXED 5	5.000%	3/1/2027	3,100,000	125.34		3,885,416.00	0.565%
WORCESTER CNTY MD WOR 08/21 FIXED 4	4.000%	8/1/2021	2,255,000	110.93		2,501,471.50	0.364%
MARYLAND ST MDS 08/20 FIXED 5	5.000%	8/1/2020	2,000,000	111.68		2,233,540.00	0.325%
MARYLAND ST MDS 08/23 FIXED 4	4.000%	8/1/2023	1,785,000	115.15		2,055,391.80	0.299%
MARYLAND ST MDS 03/19 FIXED 5	5.000%	3/1/2019	1,000,000	106.44		1,064,410.00	0.155%
BALTIMORE CNTY MD BAL 08/18 FIXED 5	5.000%	8/1/2018	1,000,000	104.12		1,041,210.00	0.151%
HARFORD CNTY MD HAR 09/20 FIXED 5	5.000%	9/15/2020	900,000	112.08		1,008,711.00	0.147%
BALTIMORE MD BAL 10/22 FIXED 5	5.000%	10/15/2022	645,000	117.99		761,048.40	0.111%
PRINCE GEORGES CNTY MD PRI 09/18 FIXED 5	5.000%	9/15/2018	650,000	104.60		679,913.00	0.099%
WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/18 FIXED 5	5.000%	6/1/2018	650,000	103.42		672,249.50	0.098%
BALTIMORE CNTY MD BAL 08/21 FIXED 5	5.000%	8/1/2021	500,000	114.90		574,520.00	0.084%
Massachusetts						32,454,837.24	4.717%
MASSACHUSETTS ST MAS 07/26 FIXED 5	5.000%	7/1/2026	4,750,000	124.84		5,929,710.00	0.862%
MASSACHUSETTS ST MAS 04/23 FIXED 5	5.000%	4/1/2023	4,000,000	119.47		4,778,640.00	0.695%
BOSTON MA BOS 04/24 FIXED 5	5.000%	4/1/2024	3,500,000	122.32		4,281,165.00	0.622%
MASSACHUSETTS ST SCH BLDG AUTH MASEDU 11/25 FIXED 5	5.000%	11/15/2025	3,240,000	124.52		4,034,448.00	0.586%
MASSACHUSETTS ST MAS 08/20 FIXED 5	5.000%	8/1/2020	3,255,000	111.52		3,629,976.00	0.528%
MASSACHUSETTS ST MAS 08/24 FIXED 5	5.000%	8/1/2024	1,360,000	122.12		1,660,804.80	0.241%
MASSACHUSETTS ST MAS 03/18 FIXED 5	5.000%	3/1/2018	1,500,000	102.42		1,536,240.00	0.223%
BOSTON MA BOS 04/20 FIXED 5	5.000%	4/1/2020	1,250,000	110.45		1,380,612.50	0.201%
BOSTON MA BOS 03/20 FIXED 5	5.000%	3/1/2020	1,200,000	110.15		1,321,836.00	0.192%
LEXINGTON MA LEX 02/27 FIXED 4	4.000%	2/15/2027	1,000,000	118.04		1,180,410.00	0.172%
LEXINGTON MA LEX 02/18 FIXED 2	2.000%	2/16/2018	1,157,000	100.59		1,163,849.44	0.169%
MASSACHUSETTS ST MAS 08/21 FIXED 5.25	5.250%	8/1/2021	500,000	115.79		578,960.00	0.084%
MEDFIELD MA MDL 09/19 FIXED 3	3.000%	9/15/2019	510,000	104.29		531,853.50	0.077%
MASSACHUSETTS ST WTR POLL ABAT MASWTR 08/20 FIXED 5	5.000%	8/1/2020	400,000	111.58		446,332.00	0.065%
Michigan						761,817.00	0.111%
MICHIGAN ST MIS 11/19 FIXED 5	5.000%	11/1/2019	700,000	108.83		761,817.00	0.111%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Minnesota						16,895,159.20	2.456%
MINNESOTA ST MNS 08/25 FIXED 5	5.000%	8/1/2025	7,000,000	124.32		8,702,190.00	1.265%
MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	1,330,000	114.99		1,529,353.70	0.222%
HENNEPIN CNTY MN HEN 12/28 FIXED 5	5.000%	12/1/2028	1,150,000	128.28		1,475,254.50	0.214%
EDINA MN EDI 02/19 FIXED 3	3.000%	2/1/2019	1,000,000	103.11		1,031,100.00	0.150%
MINNESOTA ST MNS 08/19 FIXED 2	2.000%	8/1/2019	1,000,000	102.07		1,020,700.00	0.148%
SAINT PAUL MN PUBLIC LIBRARY A STPFAC 03/20 FIXED 5	5.000%	3/1/2020	900,000	110.15		991,377.00	0.144%
MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	700,000	114.99		804,923.00	0.117%
MINNESOTA ST MNS 08/18 FIXED 5	5.000%	8/1/2018	650,000	104.11		676,721.50	0.098%
ROCHESTER MN ROC 02/18 FIXED 5	5.000%	2/1/2018	650,000	102.08		663,539.50	0.096%
Mississippi						2,794,156.50	0.406%
MISSISSIPPI ST MSS 10/20 FIXED 5	5.000%	10/1/2020	1,565,000	111.95		1,752,017.50	0.255%
MISSISSIPPI ST MSS 11/20 FIXED 5	5.000%	11/1/2020	600,000	112.26		673,554.00	0.098%
MADISON CNTY MS SCH DIST MADSCD 12/19 FIXED 3.5	3.500%	12/1/2019	350,000	105.31		368,585.00	0.054%
Missouri						1,616,896.50	0.235%
MISSOURI ST HIGHWAYS TRANSIT MOSTRN 02/19 FIXED 5	5.000%	2/1/2019	1,525,000	106.03		1,616,896.50	0.235%
Nebraska						3,512,910.00	0.511%
DOUGLAS CNTY NE SCH DIST 17 DOUSCD 12/26 FIXED 4	4.000%	12/15/2026	3,000,000	117.10		3,512,910.00	0.511%
Nevada						28,950,977.25	4.208%
NEVADA ST NVS 04/25 FIXED 5	5.000%	4/1/2025	11,625,000	122.96		14,294,448.75	2.078%
CLARK CNTY NV CLA 11/24 FIXED 5	5.000%	11/1/2024	8,665,000	122.63		10,625,889.50	1.544%
NEVADA ST NVS 03/22 FIXED 5	5.000%	3/1/2022	2,000,000	116.25		2,324,920.00	0.338%
WASHOE CNTY NV SCH DIST WASSCD 06/21 FIXED 5	5.000%	6/1/2021	900,000	113.89		1,025,019.00	0.149%
HENDERSON NV HEN 06/21 FIXED 5	5.000%	6/1/2021	600,000	113.45		680,700.00	0.099%
New Hampshire						3,120,049.40	0.453%
NASHUA NH NAS 07/24 FIXED 4	4.000%	7/15/2024	2,000,000	114.80		2,296,080.00	0.334%
NEW HAMPSHIRE ST NHS 06/19 FIXED 5	5.000%	6/1/2019	540,000	107.28		579,322.80	0.084%
DOVER NH DOV 07/20 FIXED 5	5.000%	7/1/2020	220,000	111.20		244,646.60	0.036%
New Mexico						15,208,638.65	2.210%
NEW MEXICO ST SEVERANCE TAX NMSGEN 07/26 FIXED 5	5.000%	7/1/2026	5,580,000	124.19		6,929,746.20	1.007%
NEW MEXICO ST NMS 03/19 FIXED 5	5.000%	3/1/2019	3,500,000	106.36		3,722,565.00	0.541%
NEW MEXICO ST NMS 03/21 FIXED 5	5.000%	3/1/2021	2,105,000	113.57		2,390,627.45	0.347%
NEW MEXICO ST SEVERANCE TAX NMSGEN 07/20 FIXED 4	4.000%	7/1/2020	2,000,000	108.29		2,165,700.00	0.315%
New York						22,055,530.90	3.206%
NEW YORK ST URBAN DEV CORP REV NYSDEV 03/26 FIXED 5	5.000%	3/15/2026	6,890,000	124.44		8,573,984.90	1.246%
NEW YORK NY NYC 08/17 FIXED 5	5.000%	8/1/2017	4,890,000	100.00		4,890,000.00	0.711%
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/22 FIXED 5	5.000%	2/15/2022	2,500,000	116.57		2,914,325.00	0.424%
NEW YORK NY NYC 08/18 FIXED 5	5.000%	8/1/2018	1,600,000	104.06		1,664,960.00	0.242%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
New York						22,055,530.90	3.206%
NEW YORK ST URBAN DEV CORP REV NYSDEV 12/18 FIXED 5	5.000%	12/15/2018	1,000,000	105.65		1,056,540.00	0.154%
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/24 FIXED 5	5.000%	2/15/2024	700,000	121.29		849,016.00	0.123%
NEW YORK NY NYC 08/22 FIXED 5	5.000%	8/1/2022	650,000	117.62		764,556.00	0.111%
RIVERHEAD NY CENTRL SCH DIST RIVSCD 10/22 FIXED 2	2.000%	10/15/2022	700,000	102.95		720,629.00	0.105%
NEW YORK NY NYC 08/26 FIXED 5	5.000%	8/1/2026	500,000	124.30		621,520.00	0.090%
North Carolina						40,088,537.60	5.827%
MECKLENBURG CNTY NC MEC 12/26 FIXED 5	5.000%	12/1/2026	8,430,000	126.38		10,654,002.60	1.548%
MECKLENBURG CNTY NC MEC 12/21 FIXED 5	5.000%	12/1/2021	6,120,000	116.16		7,109,053.20	1.033%
NORTH CAROLINA ST NCS 06/22 FIXED 5	5.000%	6/1/2022	6,000,000	117.77		7,066,260.00	1.027%
GASTON CNTY NC GAS 02/26 FIXED 5	5.000%	2/1/2026	2,500,000	123.77		3,094,250.00	0.450%
WAKE CNTY NC WAK 09/21 FIXED 5	5.000%	9/1/2021	2,250,000	115.34		2,595,060.00	0.377%
IREDELL CNTY NC IRE 02/24 FIXED 2.5	2.500%	2/1/2024	2,285,000	105.28		2,405,602.30	0.350%
CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/21 FIXED 5	5.000%	7/1/2021	1,800,000	114.77		2,065,770.00	0.300%
FORSYTH CNTY NC FOR 12/21 FIXED 4	4.000%	12/1/2021	1,500,000	111.91		1,678,605.00	0.244%
NORTH CAROLINA ST NCS 05/19 FIXED 3.75	3.750%	5/1/2019	1,500,000	104.80		1,571,940.00	0.228%
WAKE CNTY NC WAK 03/19 FIXED 5	5.000%	3/1/2019	1,000,000	106.31		1,063,100.00	0.155%
NORTH CAROLINA ST ESTRN MUNI P NCEPWR 01/22 FIXED OID 6	6.000%	1/1/2022	650,000	120.75		784,894.50	0.114%
North Dakota						614,770.90	0.089%
NORTH DAKOTA ST UNIV REVENUE NDSHGR 04/21 FIXED 5	5.000%	4/1/2021	545,000	112.80		614,770.90	0.089%
Ohio						27,040,063.35	3.930%
CLEVELAND OH WTR REVENUE CLEWTR 01/19 FIXED 5	5.000%	1/1/2019	4,335,000	105.72		4,583,005.35	0.666%
COLUMBUS OH COL 08/25 FIXED 4	4.000%	8/15/2025	3,500,000	116.47		4,076,345.00	0.592%
COLUMBUS OH COL 07/21 FIXED 5	5.000%	7/1/2021	2,775,000	114.60		3,180,122.25	0.462%
OHIO ST OHS 09/24 FIXED 5	5.000%	9/15/2024	2,000,000	122.56		2,451,120.00	0.356%
OHIO ST OHS 09/25 FIXED 5	5.000%	9/15/2025	1,950,000	124.15		2,420,886.00	0.352%
OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/19 FIXED 5	5.000%	6/1/2019	2,225,000	107.34		2,388,292.75	0.347%
COLUMBUS OH COL 07/23 FIXED 5	5.000%	7/1/2023	1,875,000	120.35		2,256,637.50	0.328%
COLUMBUS OH COL 08/22 FIXED 2	2.000%	8/15/2022	2,000,000	103.40		2,068,000.00	0.301%
OHIO ST OHS 03/21 FIXED 4	4.000%	3/1/2021	1,475,000	110.04		1,623,016.25	0.236%
OHIO ST OHS 08/20 FIXED 5	5.000%	8/1/2020	650,000	111.52		724,880.00	0.105%
COLUMBUS OH COL 02/20 FIXED 5	5.000%	2/15/2020	650,000	109.96		714,707.50	0.104%
BEAVERCREEK OH CITY SCH DIST BCKSCD 12/18 FIXED 5	5.000%	12/1/2018	525,000	105.34		553,050.75	0.080%
Oklahoma						1,824,894.00	0.265%
TULSA CNTY OK INDEP SCH DIST TULSCD 01/19 FIXED 2	2.000%	1/1/2019	1,800,000	101.38		1,824,894.00	0.265%
Oregon						11,349,072.80	1.650%
PORTLAND OR SWR SYS REVENUE PORUTL 10/23 FIXED 5	5.000%	10/1/2023	3,570,000	121.05		4,321,342.20	0.628%
OREGON ST ORS 05/20 FIXED 3	3.000%	5/1/2020	2,345,000	105.32		2,469,660.20	0.359%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Oregon						11,349,072.80	1.650%
OREGON ST ORS 12/22 FIXED 5	5.000%	12/1/2022	2,050,000	119.10		2,441,509.00	0.355%
MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/23 FIXED 5	5.000%	6/15/2023	1,005,000	119.71		1,203,065.40	0.175%
OREGON ST ORS 05/21 FIXED 5	5.000%	5/1/2021	800,000	114.19		913,496.00	0.133%
Pennsylvania						4,049,449.95	0.589%
PENNSYLVANIA ST ECON DEV FING PASDEV 07/19 FIXED 5	5.000%	7/1/2019	3,145,000	107.73		3,388,139.95	0.492%
PENNSYLVANIA ST ECON DEV FING PASDEV 01/18 FIXED 5	5.000%	1/1/2018	650,000	101.74		661,310.00	0.096%
Rhode Island						2,818,589.00	0.410%
RHODE ISLAND ST PROVIDENCE P RISGEN 08/20 FIXED 5	5.000%	8/1/2020	1,900,000	111.27		2,114,111.00	0.307%
RHODE ISLAND ST PROVIDENCE P RISGEN 08/22 FIXED 5	5.000%	8/1/2022	600,000	117.41		704,478.00	0.102%
South Carolina						24,656,008.30	3.584%
BEAUFORT CNTY SC SCH DIST BEASCD 03/23 FIXED 5	5.000%	3/1/2023	6,000,000	119.25		7,155,000.00	1.040%
SOUTH CAROLINA ST SCS 10/23 FIXED 5	5.000%	10/1/2023	3,000,000	121.18		3,635,340.00	0.528%
LEXINGTON RICHLAND SC SCH DI LEXSCD 03/24 FIXED 5	5.000%	3/1/2024	2,750,000	121.29		3,335,365.00	0.485%
BERKELEY CNTY SC SCH DIST BERSCD 03/27 FIXED 5	5.000%	3/1/2027	2,500,000	125.34		3,133,400.00	0.455%
RICHLAND CNTY SC RIC 03/26 FIXED 5	5.000%	3/1/2026	1,870,000	125.24		2,341,950.60	0.340%
SPARTANBURG CNTY SC SPA 04/19 FIXED 5	5.000%	4/1/2019	1,210,000	106.68		1,290,767.50	0.188%
CHARLESTON CNTY SC CHA 11/23 FIXED 5	5.000%	11/1/2023	1,000,000	121.45		1,214,510.00	0.177%
CLEMSON SC UNIV HGR EDU REVENUE CLEHGR 05/25 FIXED 5	5.000%	5/1/2025	750,000	123.44		925,800.00	0.135%
CHARLESTON CNTY SC SCH DIST CHASCD 02/21 FIXED 5	5.000%	2/1/2021	800,000	113.15		905,200.00	0.132%
BEAUFORT CNTY SC BEA 03/22 FIXED 4	4.000%	3/1/2022	640,000	112.29		718,675.20	0.104%
Tennessee						36,746,745.15	5.341%
MET GOVT NASHVILLE DAVIDSONC MET 01/26 FIXED 5	5.000%	1/1/2026	7,165,000	124.08		8,890,260.35	1.292%
SHELBY CNTY TN SHE 04/25 FIXED 5	5.000%	4/1/2025	5,000,000	123.37		6,168,300.00	0.897%
MET GOVT NASHVILLE DAVIDSONC MET 07/21 FIXED 5	5.000%	7/1/2021	5,000,000	114.35		5,717,600.00	0.831%
RUTHERFORD CNTY TN RUT 04/23 FIXED 5	5.000%	4/1/2023	4,085,000	119.41		4,877,735.10	0.709%
HAMILTON CNTY TN HAM 03/22 FIXED 5	5.000%	3/1/2022	2,000,000	116.97		2,339,480.00	0.340%
WASHINGTON CNTY TN WAS 06/26 FIXED 4	4.000%	6/1/2026	1,705,000	115.67		1,972,190.55	0.287%
SHELBY CNTY TN SHE 04/20 FIXED 5	5.000%	4/1/2020	1,500,000	110.31		1,654,650.00	0.240%
MAURY CNTY TN MAU 04/20 FIXED 5	5.000%	4/1/2020	1,205,000	110.17		1,327,560.55	0.193%
SULLIVAN CNTY TN SUL 04/21 FIXED 5	5.000%	4/1/2021	1,000,000	113.38		1,133,770.00	0.165%
SUMNER CNTY TN SUM 12/21 FIXED 5	5.000%	12/1/2021	900,000	115.79		1,042,146.00	0.151%
SUMNER CNTY TN SUM 06/21 FIXED 5	5.000%	6/1/2021	650,000	114.17		742,124.50	0.108%
KINGSPORT TN KIN 09/21 FIXED 5	5.000%	9/1/2021	510,000	114.91		586,015.50	0.085%
MET GOVT NASHVILLE DAVIDSON MET 01/27 FIXED 5	5.000%	1/1/2027	290,000	101.69		294,912.60	0.043%
Texas						123,148,500.25	17.899%
UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/25 FIXED 5	5.000%	8/15/2025	10,500,000	124.09		13,029,240.00	1.894%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/24 FIXED 5	5.000%	2/1/2024	9,515,000	121.03		11,516,099.65	1.674%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Texas						123,148,500.25	17.899%
CONROE TX INDEP SCH DIST CONSCD 02/26 FIXED 5	5.000%	2/15/2026	8,710,000	124.14		10,812,158.50	1.571%
DALLAS TX WTRWKS SWR SYS REV DALUTL 10/22 FIXED 5	5.000%	10/1/2022	9,000,000	117.92		10,612,530.00	1.542%
DALLAS CNTY TX CMNTY CLG DIST DALHGR 02/23 FIXED 5	5.000%	2/15/2023	7,965,000	118.69		9,453,897.45	1.374%
HOUSTON TX INDEP SCH DIST HOUSCD 02/27 FIXED 5	5.000%	2/15/2027	5,000,000	125.13		6,256,600.00	0.909%
TEXAS ST TXS 10/23 FIXED 5	5.000%	10/1/2023	4,200,000	120.65		5,067,426.00	0.737%
UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/26 FIXED 5	5.000%	8/15/2026	3,850,000	125.53		4,832,712.50	0.702%
LUBBOCK TX LUB 02/23 FIXED 5	5.000%	2/15/2023	4,000,000	118.28		4,731,360.00	0.688%
HOUSTON TX HOU 06/18 FIXED 4	0.000%	6/29/2018	4,000,000	102.85		4,114,040.00	0.598%
HIGHLAND PARK TX INDEP SCH DIS HGPCSD 02/23 FIXED 5	5.000%	2/15/2023	3,120,000	119.16		3,717,854.40	0.540%
EL PASO TX INDEP SCH DIST ELPSCD 08/24 FIXED 5	5.000%	8/15/2024	3,035,000	121.64		3,691,774.00	0.537%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/26 FIXED 5	5.000%	2/1/2026	2,850,000	123.86		3,529,953.00	0.513%
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 10/26 FIXED 5	5.000%	10/1/2026	2,400,000	125.38		3,009,048.00	0.437%
AUSTIN TX AUS 09/25 FIXED 5	5.000%	9/1/2025	2,305,000	124.30		2,865,022.80	0.416%
SAN ANTONIO TX SAN 02/20 FIXED 5	5.000%	2/1/2020	2,500,000	109.67		2,741,850.00	0.399%
FRISCO TX INDEP SCH DIST FSCSCD 08/20 FIXED 5	5.000%	8/15/2020	2,460,000	111.41		2,740,759.80	0.398%
PLANO TX INDEP SCH DIST PNOSCD 02/24 FIXED 5	5.000%	2/15/2024	2,225,000	121.08		2,694,052.25	0.392%
SAN ANTONIO TX SAN 02/21 FIXED 5	5.000%	2/1/2021	2,200,000	113.15		2,489,300.00	0.362%
FRISCO TX FSC 02/25 FIXED 5	5.000%	2/15/2025	2,000,000	122.77		2,455,300.00	0.357%
PFLUGERVILLE TX INDEP SCH DIST PFLSCD 08/20 FIXED 4	4.000%	8/15/2020	2,000,000	108.53		2,170,680.00	0.315%
SAN ANTONIO TX INDEP SCH DIST SANSCD 02/20 FIXED 5	5.000%	2/15/2020	1,790,000	109.77		1,964,883.00	0.286%
DALLAS TX DAL 02/19 FIXED 5	5.000%	2/15/2019	1,600,000	105.66		1,690,576.00	0.246%
ARLINGTON TX ARL 08/25 FIXED 5	5.000%	8/15/2025	1,000,000	123.16		1,231,620.00	0.179%
TEXAS ST TXS 04/19 FIXED 5	5.000%	4/1/2019	1,150,000	106.68		1,226,762.50	0.178%
SUGAR LAND TX SUG 02/21 FIXED 5	5.000%	2/15/2021	1,050,000	113.22		1,188,789.00	0.173%
CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/21 FIXED 5	5.000%	2/15/2021	800,000	113.26		906,048.00	0.132%
HUMBLE TX INDEP SCH DIST HUMSCD 02/19 FIXED 2	2.000%	2/15/2019	660,000	101.58		670,421.40	0.097%
YSLETA TX INDEP SCH DIST YLSLSCD 08/20 FIXED 5	5.000%	8/15/2020	460,000	111.35		512,205.40	0.074%
GARLAND TX GAR 02/24 FIXED 5	5.000%	2/15/2024	400,000	120.39		481,568.00	0.070%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/19 FIXED 5	5.000%	2/1/2019	310,000	106.03		328,680.60	0.048%
HOUSTON TX HOU 03/18 FIXED 5	5.000%	3/1/2018	300,000	102.40		307,194.00	0.045%
UNIV OF TEXAS TX UNIHGR 08/19 FIXED 5	5.000%	8/15/2019	100,000	108.09		108,094.00	0.016%
Utah						10,719,122.45	1.558%
JORDAN UT SCH DIST JORSCD 06/22 FIXED 5	5.000%	6/15/2022	3,050,000	117.44		3,582,042.00	0.521%
UTAH ST UTS 07/22 FIXED 5	5.000%	7/1/2022	1,500,000	117.97		1,769,475.00	0.257%
UTAH ST UTS 07/18 FIXED 5	5.000%	7/1/2018	1,400,000	103.80		1,453,256.00	0.211%
AMERICAN FORK CITY UT AME 05/26 FIXED 5	5.000%	5/1/2026	1,165,000	123.50		1,438,809.95	0.209%
UTAH ST UTS 07/19 FIXED 5	5.000%	7/1/2019	900,000	107.65		968,859.00	0.141%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Utah						10,719,122.45	1.558%
TOOELE CNTY UT SCH DIST TOOSCD 06/22 FIXED 5	5.000%	6/1/2022	650,000	117.36		762,840.00	0.111%
WEBER UT SCH DIST WEBSCD 06/21 FIXED 5	5.000%	6/15/2021	650,000	114.44		743,840.50	0.108%
Vermont						1,498,146.00	0.218%
VERMONT ST VTS 08/23 FIXED 4	4.000%	8/15/2023	1,300,000	115.24		1,498,146.00	0.218%
Virginia						36,074,849.75	5.243%
LOUDOUN CNTY VA LDN 12/21 FIXED 5	5.000%	12/1/2021	5,000,000	116.12		5,805,750.00	0.844%
FAIRFAX CNTY VA FAI 10/23 FIXED 5	5.000%	10/1/2023	4,775,000	121.24		5,789,353.25	0.841%
ARLINGTON CNTY VA ARL 08/22 FIXED 5	5.000%	8/15/2022	4,830,000	118.29		5,713,455.30	0.830%
FAIRFAX CNTY VA FAI 10/19 FIXED 5	5.000%	10/1/2019	4,000,000	108.62		4,344,760.00	0.631%
FAIRFAX CNTY VA FAI 10/18 FIXED 3	3.000%	10/1/2018	4,000,000	102.49		4,099,600.00	0.596%
VIRGINIA BEACH VA VBH 09/24 FIXED 5	5.000%	9/15/2024	3,000,000	123.24		3,697,080.00	0.537%
LYNCHBURG VA LYN 02/26 FIXED 5	5.000%	2/1/2026	1,930,000	124.21		2,397,291.60	0.348%
MANASSAS VA MAN 07/21 FIXED 5	5.000%	7/1/2021	1,040,000	114.60		1,191,829.60	0.173%
RICHMOND VA RIC 03/21 FIXED 5	5.000%	3/1/2021	900,000	113.31		1,019,754.00	0.148%
VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/23 FIXED 5	5.000%	8/1/2023	600,000	120.31		721,866.00	0.105%
VIRGINIA BEACH VA VBH 08/17 FIXED 4	4.000%	8/1/2017	650,000	100.00		650,000.00	0.094%
FAIRFAX CNTY VA FAI 10/18 FIXED 5	5.000%	10/1/2018	400,000	104.80		419,184.00	0.061%
VIRGINIA ST RESOURCES AUTH INF VASGEN 11/20 FIXED 5	5.000%	11/1/2020	200,000	112.46		224,926.00	0.033%
Washington						37,335,914.30	5.427%
KING CNTY WA SWR REVENUE KINUTL 07/22 FIXED 5	5.000%	7/1/2022	5,640,000	117.29		6,614,986.80	0.961%
SEATTLE WA MUNI LIGHT PWR RE SEAPWR 04/24 FIXED 5	5.000%	4/1/2024	3,000,000	121.26		3,637,770.00	0.529%
WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	2,775,000	111.33		3,089,268.75	0.449%
KING SNOHOMISH CNTYS WA SCHD KINSCD 12/19 FIXED 5	5.000%	12/1/2019	2,825,000	108.94		3,077,470.25	0.447%
KING CNTY WA SCH DIST 405 BEL KINSCD 12/24 FIXED 5	5.000%	12/1/2024	2,265,000	123.50		2,797,207.05	0.407%
N THURSTON WA PUBLIC SCHS NTHSCD 12/22 FIXED 5	5.000%	12/1/2022	2,080,000	118.42		2,463,094.40	0.358%
WASHINGTON ST WAS 02/25 FIXED 5	5.000%	2/1/2025	1,930,000	122.97		2,373,340.30	0.345%
KING CNTY WA KIN 12/25 FIXED 5	5.000%	12/1/2025	1,830,000	125.26		2,292,203.10	0.333%
WASHINGTON ST WAS 08/26 FIXED 5	5.000%	8/1/2026	1,480,000	124.96		1,849,363.60	0.269%
WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	1,560,000	111.33		1,736,670.00	0.252%
WASHINGTON ST WAS 07/19 FIXED 5	5.000%	7/1/2019	1,585,000	107.65		1,706,268.35	0.248%
SPOKANE WA SPO 12/25 FIXED 5	5.000%	12/1/2025	1,165,000	123.60		1,439,905.05	0.209%
KING CNTY WA SCH DIST 414 LAK KINSCD 12/22 FIXED 5	5.000%	12/1/2022	925,000	118.76		1,098,502.25	0.160%
KING CNTY WA KIN 07/20 FIXED 5	5.000%	7/1/2020	700,000	111.33		779,275.00	0.113%
WASHINGTON ST WAS 07/18 FIXED 5	5.000%	7/1/2018	650,000	103.78		674,544.00	0.098%
WASHINGTON ST WAS 08/21 FIXED 5	5.000%	8/1/2021	500,000	114.82		574,100.00	0.083%
CLARK CNTY WA SCH DIST 119 BA CLASCD 12/21 FIXED 4	4.000%	12/1/2021	510,000	111.33		567,757.50	0.083%
SEATTLE WA WTR SYS REVENUE SEAWTR 09/19 FIXED 5	5.000%	9/1/2019	190,000	108.29		205,752.90	0.030%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						683,909,888.09	99.40%
Washington						37,335,914.30	5.427%
MARYSVILLE WA WTR SWR REVENU MARUTL 04/20 FIXED 5	5.000%	4/1/2020	175,000	109.89		192,314.50	0.028%
WASHINGTON ST WAS 07/21 FIXED 4	4.000%	7/1/2021	150,000	110.75		166,120.50	0.024%
Wisconsin						27,429,193.30	3.987%
MILWAUKEE WI MLW 03/24 FIXED 4	4.000%	3/1/2024	6,500,000	114.99		7,474,610.00	1.086%
WISCONSIN ST WIS 11/24 FIXED 5	5.000%	11/1/2024	4,025,000	122.63		4,935,857.50	0.717%
WISCONSIN ST WIS 05/21 FIXED 5	5.000%	5/1/2021	3,405,000	113.95		3,879,997.50	0.564%
GERMANTOWN WI SCH DIST GERSCD 04/27 FIXED 5	5.000%	4/1/2027	2,200,000	124.44		2,737,768.00	0.398%
MILWAUKEE WI MLW 05/20 FIXED 5	5.000%	5/1/2020	2,370,000	110.54		2,619,845.40	0.381%
OREGON WI SCH DIST ORESCD 03/21 FIXED 3	3.000%	3/1/2021	1,900,000	106.03		2,014,608.00	0.293%
JANESVILLE WI SCH DIST JANS CD 03/24 FIXED 3	3.000%	3/1/2024	1,245,000	108.25		1,347,737.40	0.196%
WISCONSIN ST WIS 11/20 FIXED 5	5.000%	11/1/2020	800,000	112.43		899,432.00	0.131%
WISCONSIN ST WIS 11/22 FIXED 5	5.000%	11/1/2022	600,000	118.47		710,844.00	0.103%
OSHKOSH WI OSH 12/23 FIXED 3	3.000%	12/1/2023	650,000	108.08		702,513.50	0.102%
MILWAUKEE WI MLW 02/19 FIXED 5	5.000%	2/1/2019	100,000	105.98		105,980.00	0.015%
Total						688,020,942.05	100.0%