

DFA Municipal Real Return Portfolio

As of May 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						5,761,027.35	0.88%
051009236 IRS USD R V 12MUSCPI RUSCPI.080923.FLOAT INFLATION		8/9/2023	25,000,000	102.89	25,722,388.00	722,388.00	0.110%
046993612 IRS USD R V 12MUSCPI RUSCPI.080121.FLOAT INFLATION		8/1/2021	24,000,000	102.28	24,548,290.32	548,290.32	0.084%
950194534 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		2/11/2022	12,000,000	104.09	12,491,249.64	491,249.64	0.075%
014177604 IRS USD R V 12MUSCPI RUNKNOWN.060222.FLOAT INFLATI		6/2/2022	22,000,000	102.07	22,454,381.62	454,381.62	0.069%
012634044 IRS USD R V 12MUSCPI RUNKNOWN.053121.FLOAT INFLATI		5/31/2021	27,000,000	101.66	27,448,301.25	448,301.25	0.068%
105548600 IRS USD R V 12MUSCPI RUSCPI.081821.FLOAT INFLATION		8/18/2021	17,000,000	102.38	17,404,400.93	404,400.93	0.062%
980241489 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		3/31/2024	21,000,000	101.75	21,367,356.99	367,356.99	0.056%
989020030 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/15/2022	17,000,000	102.10	17,357,656.71	357,656.71	0.055%
026002131 IRS USD R V 12MUSCPI RUSCPI.062421.FLOAT INFLATION		6/24/2021	17,000,000	102.06	17,350,910.94	350,910.94	0.054%
7767146 IRS USD R V 12MUSCPI RUNKNOWN.052023.FLOAT INFLATI		5/20/2023	17,000,000	102.04	17,347,645.75	347,645.75	0.053%
923304501 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/24/2020	19,000,000	101.74	19,330,849.66	330,849.66	0.051%
925598093 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/31/2020	20,000,000	101.35	20,269,386.00	269,386.00	0.041%
922702854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/23/2020	14,000,000	101.79	14,250,654.18	250,654.18	0.038%
077934775 IRS USD R V 12MUSCPI RUSCPI.092823.FLOAT INFLATION		9/28/2023	11,000,000	102.04	11,223,957.91	223,957.91	0.034%
020318676 IRS USD R V 12MUSCPI RUSCPI.061422.FLOAT INFLATION		6/14/2022	11,000,000	101.96	11,215,743.00	215,743.00	0.033%
924763914 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/30/2020	14,000,000	101.50	14,209,580.14	209,580.14	0.032%
011824334 IRS USD R V 12MUSCPI RUNKNOWN.052720.FLOAT INFLATI		5/27/2020	16,000,000	101.30	16,208,092.48	208,092.48	0.032%
885358033 IRS USD R V 12MCP I CPURNSA		10/14/2022	12,000,000	101.64	12,196,286.16	196,286.16	0.030%
934119113 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/20/2019	12,000,000	101.61	12,193,326.60	193,326.60	0.030%
905508155 IRS USD R V 00MCPURN CPI CPURNSA		11/18/2021	10,000,000	101.80	10,179,818.70	179,818.70	0.027%
845386108 IRS USD R V 00MCPURN		8/7/2020	19,000,000	100.95	19,179,692.31	179,692.31	0.027%
096643230 IRS USD R V 12MUSCPI RUSCPI.110720.FLOAT INFLATION		11/7/2020	26,000,000	100.65	26,168,522.38	168,522.38	0.026%

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Interest Rate Swap						5,761,027.35	0.88%
916092501 IRS USD R V 00MCPURN		12/11/2020	10,000,000	101.60	10,159,647.10	159,647.10	0.024%
924109926 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/28/2020	10,000,000	101.49	10,148,815.80	148,815.80	0.023%
900658515 IRS USD R V 00MCPURN		11/10/2020	10,000,000	101.48	10,147,985.70	147,985.70	0.023%
925945854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/8/2021	8,000,000	101.69	8,134,981.20	134,981.20	0.021%
098700084 IRS USD R V 12MUSCPI RUSCPI.110925.FLOAT INFLATION		11/9/2025	12,000,000	100.49	12,059,107.80	59,107.80	0.009%
732996394 IRS USD R V 12MLIBOR CPURNSA		1/26/2021	6,000,000	100.61	6,036,472.44	36,472.44	0.006%
723004795 IRS USD R V 12MLIBOR CPURNSA		1/8/2021	4,000,000	100.69	4,027,573.16	27,573.16	0.004%
729670548 IRS USD R V 12MLIBOR CPURNSA		1/21/2019	5,000,000	100.29	5,014,358.35	14,358.35	0.002%
838465710 IRS USD R V 00MCPURN CPURNSA		7/24/2021	11,000,000	100.09	11,009,666.25	9,666.25	0.001%
752515509 IRS USD R V 12MLIBOR CPURNSA		2/26/2019	6,000,000	100.05	6,002,728.14	2,728.14	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%
752515509 IRS USD P F 1.57000 CPURNSA		2/26/2019	-6,000,000	100.00	-6,000,000.00	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%
729670548 IRS USD P F 1.36500 CPURNSA		1/21/2019	-5,000,000	100.00	-5,000,000.00	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%
833104339 IRS USD P F 1.83250 CPURNSA		7/15/2020	-10,000,000	100.00	-10,000,000.00	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%
900658515 IRS USD P F 1.53250		11/10/2020	-10,000,000	100.00	-10,000,000.00	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%
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%
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%
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%
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%
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%
218298542 IRS USD P F 2.02900 INFLATIONZERO		5/24/2025	-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%
723004795 IRS USD P F 1.49375 CPURNSA		1/8/2021	-4,000,000	100.00	-4,000,000.00	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%
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%
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%
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%
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%
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%
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%
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%
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%
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%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Interest Rate Swap						5,761,027.35	0.88%
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%
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%
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%
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%
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%
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%
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%
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%
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%
838465710 IRS USD P F 1.81400 CPURNSA		7/24/2021	-11,000,000	100.00	-11,000,000.00	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%
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%
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%
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%
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%
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%
218298542 IRS USD R V 00MLIBOR RUSCPI.052425.FLOAT		5/24/2025	15,000,000	99.93	14,989,739.40	-10,260.60	-0.002%
833104339 IRS USD R V 00MCPURN CPURNSA		7/15/2020	10,000,000	99.85	9,985,489.10	-14,510.90	-0.002%
109493397 IRS USD R V 12MUSCPI RUSCPI.120122.FLOAT INFLATION		12/1/2022	9,000,000	99.79	8,980,786.89	-19,213.11	-0.003%
119552066 IRS USD R V 12MUSCPI RUSCPI.121923.FLOAT INFLATION		12/19/2023	14,000,000	99.15	13,880,315.26	-119,684.74	-0.018%
122252514 IRS USD R V 12MUSCPI RUSCPI.122322.FLOAT INFLATION		12/23/2022	13,000,000	99.03	12,873,967.08	-126,032.92	-0.019%
202383151 IRS USD R V 00MUSCPI 202383151_INF INFLATIONZERO		5/2/2024	11,000,000	98.83	10,871,093.20	-128,906.80	-0.020%
123799543 IRS USD R V 12MUSCPI RUSCPI.122921.FLOAT INFLATION		12/29/2021	13,000,000	98.76	12,838,621.64	-161,378.36	-0.025%
152542261 IRS USD R V 12MFEDL 152542261_FLO OIS		2/16/2022	16,000,000	98.91	15,826,383.36	-173,616.64	-0.027%
185763380 IRS USD R V 12MUSCPI RUSCPI.040724.FLOAT INFLATION		4/7/2024	11,000,000	98.37	10,820,325.01	-179,674.99	-0.027%
135760556 IRS USD R V 12MUSCPI RUSCPI.012023.FLOAT INFLATION		1/20/2023	14,000,000	98.45	13,783,218.54	-216,781.46	-0.033%
128552158 IRS USD R V 12MUSCPI RUSCPI.010924.FLOAT INFLATION		1/9/2024	15,000,000	98.53	14,779,749.90	-220,250.10	-0.034%
161374197 IRS USD R V 12MUSCPI RUSCPI.030323.FLOAT INFLATION		3/3/2023	17,000,000	98.58	16,758,871.66	-241,128.34	-0.037%
115102452 IRS USD R V 12MUSCPI RUSCPI.021424.FLOAT		2/14/2024	16,000,000	98.48	15,756,763.84	-243,236.16	-0.037%
177554991 IRS USD R V 00MUSCPI 177554991_INF INFLATIONZERO		3/29/2025	14,000,000	98.26	13,755,874.86	-244,125.14	-0.037%
Municipal Bond						648,961,948.10	99.12%
Alabama						5,185,584.00	0.792%
ALABAMA ST ALS 08/23 FIXED 5	5.000%	8/1/2023	2,200,000	120.90		2,659,734.00	0.406%
ALABAMA ST ALS 08/20 FIXED 5	5.000%	8/1/2020	2,250,000	112.26		2,525,850.00	0.386%
Alaska						5,365,295.10	0.819%
ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	2,585,000	119.85		3,098,019.10	0.473%

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Municipal Bond						648,961,948.10	99.12%
Alaska						5,365,295.10	0.819%
ANCHORAGE AK ANC 09/21 FIXED 5	5.000%	9/1/2021	900,000	115.21		1,036,890.00	0.158%
ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	600,000	119.85		719,076.00	0.110%
NORTH SLOPE BORO AK NOR 06/18 FIXED 3	3.000%	6/30/2018	500,000	102.26		511,310.00	0.078%
Arizona						4,780,051.30	0.730%
PHOENIX AZ PHO 07/20 FIXED 4	4.000%	7/1/2020	1,500,000	108.83		1,632,465.00	0.249%
TEMPE AZ TEM 07/22 FIXED 4	4.000%	7/1/2022	1,400,000	112.90		1,580,544.00	0.241%
SCOTTSDALE AZ MUNI PROPERTY CO SCOGEN 07/21 FIXED 3	3.000%	7/1/2021	805,000	107.26		863,410.80	0.132%
MARICOPA CNTY AZ HIGH SCH DIST MARSOD 07/23 FIXED 3	3.000%	7/1/2023	650,000	108.25		703,631.50	0.107%
Arkansas						11,340,242.65	1.732%
ARKANSAS ST ARS 10/21 FIXED 5	5.000%	10/1/2021	7,195,000	116.19		8,359,654.65	1.277%
ARKANSAS ST ARS 04/21 FIXED 5	5.000%	4/1/2021	2,600,000	114.64		2,980,588.00	0.455%
California						3,911,560.80	0.597%
CALIFORNIA ST CAS 09/25 FIXED 5	5.000%	9/1/2025	3,140,000	124.57		3,911,560.80	0.597%
Colorado						7,203,435.40	1.100%
WELD CNTY CO SCH DIST RE 4 WELSCD 12/23 FIXED 4	4.000%	12/1/2023	2,425,000	114.80		2,783,972.75	0.425%
EL PASO CNTY CO SCH DIST 20 ELPSCD 12/21 FIXED 5	5.000%	12/15/2021	1,240,000	116.51		1,444,662.00	0.221%
JEFFERSON CNTY CO SCH DIST R JEFSCD 12/24 FIXED 5.25	5.250%	12/15/2024	1,000,000	124.35		1,243,450.00	0.190%
DENVER CITY CNTY CO SCH DIST DENSCD 12/24 FIXED 5	5.000%	12/1/2024	900,000	123.51		1,111,572.00	0.170%
DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	265,000	104.64		277,282.75	0.042%
DENVER CITY CNTY CO DEN 08/17 FIXED 5	5.000%	8/1/2017	200,000	100.66		201,316.00	0.031%
BOULDER CNTY CO OPEN SPACE CAP BOUGEN 07/18 FIXED 5	5.000%	7/15/2018	100,000	104.58		104,579.00	0.016%
DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	35,000	104.57		36,600.90	0.006%
Connecticut						2,700,296.00	0.412%
CONNECTICUT ST CTS 06/18 FIXED 5	5.000%	6/1/2018	1,000,000	103.87		1,038,660.00	0.159%
CONNECTICUT ST CTS 08/17 FIXED 4	4.000%	8/15/2017	700,000	100.60		704,228.00	0.108%
CONNECTICUT ST CTS 10/18 FIXED 5	5.000%	10/15/2018	600,000	105.28		631,686.00	0.096%
CONNECTICUT ST CTS 10/19 FIXED 5	5.000%	10/15/2019	300,000	108.57		325,722.00	0.050%
Delaware						4,483,360.50	0.685%
NEW CASTLE CNTY DE NEW 10/23 FIXED 5	5.000%	10/1/2023	2,275,000	121.57		2,765,763.00	0.422%
NEW CASTLE CNTY DE NEW 07/22 FIXED 5	5.000%	7/15/2022	1,450,000	118.46		1,717,597.50	0.262%
District of Columbia						7,396,418.25	1.130%
DIST OF COLUMBIA DIS 06/21 FIXED 5	5.000%	6/1/2021	2,550,000	114.97		2,931,684.00	0.448%
DIST OF COLUMBIA DIS 06/26 FIXED 5	5.000%	6/1/2026	1,875,000	124.94		2,342,681.25	0.358%
DIST OF COLUMBIA DIS 06/20 FIXED 5	5.000%	6/1/2020	1,900,000	111.69		2,122,053.00	0.324%
Florida						18,873,203.20	2.883%
MIAMI DADE CNTY FL MIA 07/20 FIXED 5	5.000%	7/1/2020	3,520,000	111.62		3,929,024.00	0.600%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/25 FIXED 5	5.000%	6/1/2025	3,000,000	124.47		3,734,070.00	0.570%

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Municipal Bond						648,961,948.10	99.12%
Florida						18,873,203.20	2.883%
FLORIDA ST BRD OF EDU PUBLIC E FLSSEDU 06/20 FIXED 5	5.000%	6/1/2020	3,300,000	111.62		3,683,592.00	0.563%
FLORIDA ST FLS 07/21 FIXED 5	5.000%	7/1/2021	2,000,000	115.19		2,303,740.00	0.352%
MIAMI DADE CNTY FL MIA 07/26 FIXED 5	5.000%	7/1/2026	1,810,000	124.03		2,244,888.70	0.343%
FLORIDA ST BRD OF EDU PUBLIC E FLSSEDU 06/23 FIXED 5	5.000%	6/1/2023	700,000	120.48		843,388.00	0.129%
FLORIDA ST BRD OF EDU PUBLIC E FLSSEDU 06/23 FIXED 5	5.000%	6/1/2023	650,000	120.48		783,146.00	0.120%
FLORIDA ST TURNPIKE AUTH FLSTRN 07/17 FIXED 5	5.000%	7/1/2017	750,000	100.31		752,287.50	0.115%
FLORIDA ST BRD OF EDU PUBLIC E FLSSEDU 06/19 FIXED 5	5.000%	6/1/2019	555,000	107.94		599,067.00	0.091%
Georgia						22,002,576.15	3.361%
GEORGIA ST ROAD TOLLWAY AUTH GASTRN 10/23 FIXED 5	5.000%	10/1/2023	3,580,000	121.64		4,354,712.00	0.665%
GEORGIA ST GAS 07/24 FIXED 5	5.000%	7/1/2024	3,200,000	123.55		3,953,664.00	0.604%
GEORGIA ST GAS 07/23 FIXED 5	5.000%	7/1/2023	3,000,000	121.21		3,636,300.00	0.555%
GEORGIA ST GAS 10/21 FIXED 5	5.000%	10/1/2021	2,490,000	116.23		2,894,201.70	0.442%
COBB CNTY GA COB 01/22 FIXED 5	5.000%	1/1/2022	2,335,000	116.95		2,730,875.90	0.417%
GEORGIA ST GAS 07/20 FIXED 5	5.000%	7/1/2020	2,345,000	112.04		2,627,314.55	0.401%
GEORGIA ST GAS 07/17 FIXED 5	5.000%	7/1/2017	1,800,000	100.31		1,805,508.00	0.276%
Hawaii						6,541,305.50	0.999%
HONOLULU CITY CNTY HI HON 10/23 FIXED 5	5.000%	10/1/2023	2,150,000	121.03		2,602,231.00	0.397%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	1,275,000	120.64		1,538,096.25	0.235%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	1,225,000	121.23		1,485,006.25	0.227%
HONOLULU CITY CNTY HI HON 10/25 FIXED 5	5.000%	10/1/2025	450,000	124.28		559,251.00	0.085%
HAWAII ST HIS 11/22 FIXED 5	5.000%	11/1/2022	300,000	118.91		356,721.00	0.054%
Iowa						982,627.10	0.150%
ANKENY IA ANK 06/19 FIXED 5	5.000%	6/1/2019	910,000	107.98		982,627.10	0.150%
Kansas						9,923,937.15	1.516%
WICHITA KS WIC 12/20 FIXED 5	5.000%	12/1/2020	3,000,000	113.09		3,392,790.00	0.518%
KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/20 FIXED 5	5.000%	9/1/2020	1,975,000	112.65		2,224,778.25	0.340%
LENEXA KS LEN 09/20 FIXED 5	5.000%	9/1/2020	1,610,000	112.48		1,810,863.60	0.277%
JOHNSON CNTY KS JOH 09/22 FIXED 5	5.000%	9/1/2022	1,405,000	118.57		1,665,852.30	0.254%
LENEXA KS LEN 09/21 FIXED 5	5.000%	9/1/2021	600,000	115.57		693,408.00	0.106%
KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/19 FIXED 5	5.000%	9/1/2019	125,000	109.00		136,245.00	0.021%
Kentucky						6,336,934.15	0.968%
LOUISVILLE JEFFERSON CNTY KY LOUDEV 12/25 FIXED 5	5.000%	12/1/2025	3,800,000	123.93		4,709,416.00	0.719%
LOUISVILLE JEFFERSON CNTY KY LOUWTR 11/17 FIXED 4	4.000%	11/15/2017	1,605,000	101.40		1,627,518.15	0.249%
Louisiana						6,480,805.00	0.990%
LOUISIANA ST LAS 08/18 FIXED 5	5.000%	8/1/2018	4,000,000	104.79		4,191,400.00	0.640%
LOUISIANA ST LAS 08/23 FIXED 5	5.000%	8/1/2023	1,100,000	118.69		1,305,623.00	0.199%
LOUISIANA ST LAS 12/21 FIXED 5	5.000%	12/1/2021	600,000	115.33		691,962.00	0.106%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
Louisiana						6,480,805.00	0.990%
LOUISIANA ST LAS 07/22 FIXED 5	5.000%	7/15/2022	250,000	116.73		291,820.00	0.045%
Maryland						34,785,153.05	5.313%
HOWARD CNTY MD HOW 02/26 FIXED 5	5.000%	2/15/2026	6,420,000	125.92		8,084,064.00	1.235%
WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/24 FIXED 5	5.000%	6/1/2024	4,325,000	123.22		5,329,048.75	0.814%
ANNE ARUNDEL CNTY MD AAR 04/23 FIXED 5	5.000%	4/1/2023	4,000,000	120.25		4,809,800.00	0.735%
FREDERICK MD FRE 03/27 FIXED 5	5.000%	3/1/2027	3,100,000	126.02		3,906,651.00	0.597%
WORCESTER CNTY MD WOR 08/21 FIXED 4	4.000%	8/1/2021	2,255,000	111.40		2,512,115.10	0.384%
MARYLAND ST MDS 08/20 FIXED 5	5.000%	8/1/2020	2,000,000	112.33		2,246,540.00	0.343%
MARYLAND ST MDS 08/23 FIXED 4	4.000%	8/1/2023	1,785,000	115.41		2,060,050.65	0.315%
MARYLAND ST MDS 03/19 FIXED 5	5.000%	3/1/2019	1,000,000	107.09		1,070,930.00	0.164%
BALTIMORE CNTY MD BAL 08/18 FIXED 5	5.000%	8/1/2018	1,000,000	104.80		1,047,970.00	0.160%
HARFORD CNTY MD HAR 09/20 FIXED 5	5.000%	9/15/2020	900,000	112.80		1,015,164.00	0.155%
BALTIMORE MD BAL 10/22 FIXED 5	5.000%	10/15/2022	645,000	118.36		763,415.55	0.117%
PRINCE GEORGES CNTY MD PRI 09/18 FIXED 5	5.000%	9/15/2018	650,000	105.29		684,372.00	0.105%
WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/18 FIXED 5	5.000%	6/1/2018	650,000	104.11		676,702.00	0.103%
BALTIMORE CNTY MD BAL 08/21 FIXED 5	5.000%	8/1/2021	500,000	115.67		578,330.00	0.088%
Massachusetts						31,430,844.70	4.801%
MASSACHUSETTS ST MAS 07/26 FIXED 5	5.000%	7/1/2026	4,750,000	125.25		5,949,232.50	0.909%
MASSACHUSETTS ST MAS 04/23 FIXED 5	5.000%	4/1/2023	4,000,000	119.94		4,797,400.00	0.733%
BOSTON MA BOS 04/24 FIXED 5	5.000%	4/1/2024	3,500,000	122.91		4,301,675.00	0.657%
MASSACHUSETTS ST SCH BLDG AUTH MASEDU 11/25 FIXED 5	5.000%	11/15/2025	3,240,000	124.70		4,040,215.20	0.617%
MASSACHUSETTS ST MAS 08/20 FIXED 5	5.000%	8/1/2020	3,255,000	112.26		3,654,063.00	0.558%
MASSACHUSETTS ST MAS 08/24 FIXED 5	5.000%	8/1/2024	1,360,000	122.75		1,669,372.80	0.255%
MASSACHUSETTS ST MAS 03/18 FIXED 5	5.000%	3/1/2018	1,500,000	103.10		1,546,530.00	0.236%
BOSTON MA BOS 04/20 FIXED 5	5.000%	4/1/2020	1,250,000	111.19		1,389,887.50	0.212%
BOSTON MA BOS 03/20 FIXED 5	5.000%	3/1/2020	1,200,000	110.89		1,330,728.00	0.203%
LEXINGTON MA LEX 02/27 FIXED 4	4.000%	2/15/2027	1,000,000	118.61		1,186,080.00	0.181%
MASSACHUSETTS ST MAS 08/21 FIXED 5.25	5.250%	8/1/2021	500,000	116.50		582,500.00	0.089%
MEDFIELD MA MDL 09/19 FIXED 3	3.000%	9/15/2019	510,000	104.68		533,852.70	0.082%
MASSACHUSETTS ST WTR POLL ABAT MASWTR 08/20 FIXED 5	5.000%	8/1/2020	400,000	112.33		449,308.00	0.069%
Michigan						766,906.00	0.117%
MICHIGAN ST MIS 11/19 FIXED 5	5.000%	11/1/2019	700,000	109.56		766,906.00	0.117%
Minnesota						17,002,349.30	2.597%
MINNESOTA ST MNS 08/25 FIXED 5	5.000%	8/1/2025	7,000,000	125.20		8,764,210.00	1.339%
MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	1,330,000	115.67		1,538,357.80	0.235%
HENNEPIN CNTY MN HEN 12/28 FIXED 5	5.000%	12/1/2028	1,150,000	129.23		1,486,145.00	0.227%
EDINA MN EDI 02/19 FIXED 3	3.000%	2/1/2019	1,000,000	103.51		1,035,100.00	0.158%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
Minnesota						17,002,349.30	2.597%
MINNESOTA ST MNS 08/19 FIXED 2	2.000%	8/1/2019	1,000,000	102.30		1,022,990.00	0.156%
SAINT PAUL MN PUBLIC LIBRARY A STPFAC 03/20 FIXED 5	5.000%	3/1/2020	900,000	110.78		997,011.00	0.152%
MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	700,000	115.67		809,662.00	0.124%
MINNESOTA ST MNS 08/18 FIXED 5	5.000%	8/1/2018	650,000	104.77		681,024.50	0.104%
ROCHESTER MN ROC 02/18 FIXED 5	5.000%	2/1/2018	650,000	102.75		667,849.00	0.102%
Mississippi						2,807,863.80	0.429%
MISSISSIPPI ST MSS 10/20 FIXED 5	5.000%	10/1/2020	1,565,000	112.51		1,760,812.80	0.269%
MISSISSIPPI ST MSS 11/20 FIXED 5	5.000%	11/1/2020	600,000	112.82		676,926.00	0.103%
MADISON CNTY MS SCH DIST MADSCD 12/19 FIXED 3.5	3.500%	12/1/2019	350,000	105.75		370,125.00	0.057%
Missouri						1,628,547.50	0.249%
MISSOURI ST HIGHWAYS TRANSIT MOSTRN 02/19 FIXED 5	5.000%	2/1/2019	1,525,000	106.79		1,628,547.50	0.249%
Nevada						29,043,382.55	4.436%
NEVADA ST NVS 04/25 FIXED 5	5.000%	4/1/2025	11,625,000	123.50		14,356,293.75	2.193%
CLARK CNTY NV CLA 11/24 FIXED 5	5.000%	11/1/2024	8,665,000	122.79		10,639,926.80	1.625%
NEVADA ST NVS 03/22 FIXED 5	5.000%	3/1/2022	2,000,000	116.65		2,332,980.00	0.356%
WASHOE CNTY NV SCH DIST WASSCD 06/21 FIXED 5	5.000%	6/1/2021	900,000	114.21		1,027,908.00	0.157%
HENDERSON NV HEN 06/21 FIXED 5	5.000%	6/1/2021	600,000	114.38		686,274.00	0.105%
New Hampshire						3,132,551.00	0.478%
NASHUA NH NAS 07/24 FIXED 4	4.000%	7/15/2024	2,000,000	115.20		2,303,960.00	0.352%
NEW HAMPSHIRE ST NHS 06/19 FIXED 5	5.000%	6/1/2019	540,000	107.98		583,097.40	0.089%
DOVER NH DOV 07/20 FIXED 5	5.000%	7/1/2020	220,000	111.59		245,493.60	0.037%
New Mexico						15,310,715.60	2.339%
NEW MEXICO ST SEVERANCE TAX NMSGEN 07/26 FIXED 5	5.000%	7/1/2026	5,580,000	125.06		6,978,236.40	1.066%
NEW MEXICO ST NMS 03/19 FIXED 5	5.000%	3/1/2019	3,500,000	107.02		3,745,735.00	0.572%
NEW MEXICO ST NMS 03/21 FIXED 5	5.000%	3/1/2021	2,105,000	114.40		2,408,204.20	0.368%
NEW MEXICO ST SEVERANCE TAX NMSGEN 07/20 FIXED 4	4.000%	7/1/2020	2,000,000	108.93		2,178,540.00	0.333%
New York						22,154,814.00	3.384%
NEW YORK ST URBAN DEV CORP REV NYSDEV 03/26 FIXED 5	5.000%	3/15/2026	6,890,000	124.86		8,602,854.00	1.314%
NEW YORK NY NYC 08/17 FIXED 5	5.000%	8/1/2017	4,890,000	100.66		4,922,029.50	0.752%
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/22 FIXED 5	5.000%	2/15/2022	2,500,000	117.14		2,928,600.00	0.447%
NEW YORK NY NYC 08/18 FIXED 5	5.000%	8/1/2018	1,600,000	104.73		1,675,600.00	0.256%
NEW YORK ST URBAN DEV CORP REV NYSDEV 12/18 FIXED 5	5.000%	12/15/2018	1,000,000	106.29		1,062,860.00	0.162%
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/24 FIXED 5	5.000%	2/15/2024	700,000	122.00		853,986.00	0.130%
NEW YORK NY NYC 08/22 FIXED 5	5.000%	8/1/2022	650,000	118.12		767,760.50	0.117%
RIVERHEAD NY CENTRL SCH DIST RIVSCD 10/22 FIXED 2	2.000%	10/15/2022	700,000	102.72		719,054.00	0.110%
NEW YORK NY NYC 08/26 FIXED 5	5.000%	8/1/2026	500,000	124.41		622,070.00	0.095%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
North Carolina						40,250,676.90	6.148%
MECKLENBURG CNTY NC MEC 12/26 FIXED 5	5.000%	12/1/2026	8,430,000	127.00		10,706,015.70	1.635%
MECKLENBURG CNTY NC MEC 12/21 FIXED 5	5.000%	12/1/2021	6,120,000	116.65		7,139,163.60	1.090%
NORTH CAROLINA ST NCS 06/22 FIXED 5	5.000%	6/1/2022	6,000,000	118.19		7,091,280.00	1.083%
GASTON CNTY NC GAS 02/26 FIXED 5	5.000%	2/1/2026	2,500,000	124.00		3,100,025.00	0.473%
WAKE CNTY NC WAK 09/21 FIXED 5	5.000%	9/1/2021	2,250,000	115.88		2,607,345.00	0.398%
IREDELL CNTY NC IRE 02/24 FIXED 2.5	2.500%	2/1/2024	2,285,000	105.34		2,406,927.60	0.368%
CHARLOTTE NC WTR SWR SYS REV CHAUTL 07/21 FIXED 5	5.000%	7/1/2021	1,800,000	115.36		2,076,462.00	0.317%
FORSYTH CNTY NC FOR 12/21 FIXED 4	4.000%	12/1/2021	1,500,000	112.25		1,683,705.00	0.257%
NORTH CAROLINA ST NCS 05/19 FIXED 3.75	3.750%	5/1/2019	1,500,000	105.35		1,580,280.00	0.241%
WAKE CNTY NC WAK 03/19 FIXED 5	5.000%	3/1/2019	1,000,000	107.08		1,070,750.00	0.164%
NORTH CAROLINA ST ESTRN MUNI P NCEPWR 01/22 FIXED OID 6	6.000%	1/1/2022	650,000	121.34		788,723.00	0.120%
North Dakota						617,980.95	0.094%
NORTH DAKOTA ST UNIV REVENUE NDSHGR 04/21 FIXED 5	5.000%	4/1/2021	545,000	113.39		617,980.95	0.094%
Ohio						27,167,055.25	4.149%
CLEVELAND OH WTR REVENUE CLEWTR 01/19 FIXED 5	5.000%	1/1/2019	4,335,000	106.44		4,613,957.25	0.705%
COLUMBUS OH COL 08/25 FIXED 4	4.000%	8/15/2025	3,500,000	116.69		4,084,150.00	0.624%
COLUMBUS OH COL 07/21 FIXED 5	5.000%	7/1/2021	2,775,000	115.36		3,201,212.25	0.489%
OHIO ST OHS 09/24 FIXED 5	5.000%	9/15/2024	2,000,000	123.11		2,462,280.00	0.376%
OHIO ST OHS 09/25 FIXED 5	5.000%	9/15/2025	1,950,000	124.77		2,432,937.00	0.372%
OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/19 FIXED 5	5.000%	6/1/2019	2,225,000	108.02		2,403,489.50	0.367%
COLUMBUS OH COL 07/23 FIXED 5	5.000%	7/1/2023	1,875,000	120.82		2,265,393.75	0.346%
COLUMBUS OH COL 08/22 FIXED 2	2.000%	8/15/2022	2,000,000	103.35		2,067,020.00	0.316%
OHIO ST OHS 03/21 FIXED 4	4.000%	3/1/2021	1,475,000	110.55		1,630,671.50	0.249%
OHIO ST OHS 08/20 FIXED 5	5.000%	8/1/2020	650,000	112.26		729,690.00	0.111%
COLUMBUS OH COL 02/20 FIXED 5	5.000%	2/15/2020	650,000	110.69		719,491.50	0.110%
BEAVERCREEK OH CITY SCH DIST BCKSCD 12/18 FIXED 5	5.000%	12/1/2018	525,000	106.05		556,762.50	0.085%
Oklahoma						1,827,162.00	0.279%
TULSA CNTY OK INDEP SCH DIST TULSCD 01/19 FIXED 2	2.000%	1/1/2019	1,800,000	101.51		1,827,162.00	0.279%
Oregon						11,368,928.90	1.736%
PORTLAND OR SWR SYS REVENUE PORUTL 10/23 FIXED 5	5.000%	10/1/2023	3,570,000	121.03		4,320,913.80	0.660%
OREGON ST ORS 05/20 FIXED 3	3.000%	5/1/2020	2,345,000	105.68		2,478,266.35	0.379%
OREGON ST ORS 12/22 FIXED 5	5.000%	12/1/2022	2,050,000	119.31		2,445,773.00	0.374%
MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/23 FIXED 5	5.000%	6/15/2023	1,005,000	120.04		1,206,351.75	0.184%
OREGON ST ORS 05/21 FIXED 5	5.000%	5/1/2021	800,000	114.70		917,624.00	0.140%
Pennsylvania						4,070,647.05	0.622%
PENNSYLVANIA ST ECON DEV FING PASDEV 07/19 FIXED 5	5.000%	7/1/2019	3,145,000	108.27		3,405,060.05	0.520%
PENNSYLVANIA ST ECON DEV FING PASDEV 01/18 FIXED 5	5.000%	1/1/2018	650,000	102.40		665,587.00	0.102%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
Rhode Island						2,834,639.00	0.433%
RHODE ISLAND ST PROVIDENCE P RISGEN 08/20 FIXED 5	5.000%	8/1/2020	1,900,000	112.00		2,127,905.00	0.325%
RHODE ISLAND ST PROVIDENCE P RISGEN 08/22 FIXED 5	5.000%	8/1/2022	600,000	117.79		706,734.00	0.108%
South Carolina						24,745,564.80	3.780%
BEAUFORT CNTY SC SCH DIST BEASCD 03/23 FIXED 5	5.000%	3/1/2023	6,000,000	119.60		7,176,000.00	1.096%
SOUTH CAROLINA ST SCS 10/23 FIXED 5	5.000%	10/1/2023	3,000,000	121.57		3,647,160.00	0.557%
LEXINGTON RICHLAND SC SCH DI LEXSCD 03/24 FIXED 5	5.000%	3/1/2024	2,750,000	121.57		3,343,037.50	0.511%
BERKELEY CNTY SC SCH DIST BERSCD 03/27 FIXED 5	5.000%	3/1/2027	2,500,000	126.22		3,155,575.00	0.482%
RICHLAND CNTY SC RIC 03/26 FIXED 5	5.000%	3/1/2026	1,870,000	125.49		2,346,663.00	0.358%
SPARTANBURG CNTY SC SPA 04/19 FIXED 5	5.000%	4/1/2019	1,210,000	107.39		1,299,443.20	0.198%
CHARLESTON CNTY SC CHA 11/23 FIXED 5	5.000%	11/1/2023	1,000,000	121.85		1,218,450.00	0.186%
CLEMSON SC UNIV HGR EDU REVENU CLEHGR 05/25 FIXED 5	5.000%	5/1/2025	750,000	123.98		929,842.50	0.142%
CHARLESTON CNTY SC SCH DIST CHASCD 02/21 FIXED 5	5.000%	2/1/2021	800,000	113.82		910,552.00	0.139%
BEAUFORT CNTY SC BEA 03/22 FIXED 4	4.000%	3/1/2022	640,000	112.32		718,841.60	0.110%
Tennessee						38,521,582.45	5.884%
MET GOVT NASHVILLE DAVIDSONC MET 01/26 FIXED 5	5.000%	1/1/2026	7,165,000	124.42		8,914,334.75	1.362%
SHELBY CNTY TN SHE 04/25 FIXED 5	5.000%	4/1/2025	5,000,000	123.91		6,195,350.00	0.946%
MET GOVT NASHVILLE DAVIDSONC MET 07/21 FIXED 5	5.000%	7/1/2021	5,000,000	114.97		5,748,550.00	0.878%
RUTHERFORD CNTY TN RUT 04/23 FIXED 5	5.000%	4/1/2023	4,085,000	120.12		4,906,942.85	0.749%
HAMILTON CNTY TN HAM 03/22 FIXED 5	5.000%	3/1/2022	2,000,000	117.40		2,348,040.00	0.359%
WASHINGTON CNTY TN WAS 06/26 FIXED 4	4.000%	6/1/2026	1,705,000	115.85		1,975,157.25	0.302%
SHELBY CNTY TN SHE 04/20 FIXED 5	5.000%	4/1/2020	1,500,000	111.01		1,665,210.00	0.254%
MET GOVT NASHVILLE DAVIDSON MET 07/17 FIXED 5	5.000%	7/1/2017	1,610,000	100.31		1,614,942.70	0.247%
MAURY CNTY TN MAU 04/20 FIXED 5	5.000%	4/1/2020	1,205,000	110.87		1,335,935.30	0.204%
SULLIVAN CNTY TN SUL 04/21 FIXED 5	5.000%	4/1/2021	1,000,000	113.99		1,139,920.00	0.174%
SUMNER CNTY TN SUM 12/21 FIXED 5	5.000%	12/1/2021	900,000	116.27		1,046,457.00	0.160%
SUMNER CNTY TN SUM 06/21 FIXED 5	5.000%	6/1/2021	650,000	114.80		746,200.00	0.114%
KINGSPORT TN KIN 09/21 FIXED 5	5.000%	9/1/2021	510,000	115.21		587,571.00	0.090%
MET GOVT NASHVILLE DAVIDSON MET 01/27 FIXED 5	5.000%	1/1/2027	290,000	102.40		296,971.60	0.045%
Texas						101,447,743.00	15.495%
CONROE TX INDEP SCH DIST CONSCD 02/26 FIXED 5	5.000%	2/15/2026	8,710,000	124.19		10,816,949.00	1.652%
DALLAS TX WTRWKS SWR SYS REV DALUTL 10/22 FIXED 5	5.000%	10/1/2022	9,000,000	118.01		10,620,540.00	1.622%
DALLAS CNTY TX CMNTY CLG DIST DALHGR 02/23 FIXED 5	5.000%	2/15/2023	7,965,000	118.97		9,476,119.80	1.447%
UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/25 FIXED 5	5.000%	8/15/2025	7,500,000	124.36		9,327,150.00	1.425%
HOUSTON TX INDEP SCH DIST HOUSCD 02/27 FIXED 5	5.000%	2/15/2027	5,000,000	125.61		6,280,700.00	0.959%
TEXAS ST TXS 10/23 FIXED 5	5.000%	10/1/2023	4,200,000	121.30		5,094,726.00	0.778%
LUBBOCK TX LUB 02/23 FIXED 5	5.000%	2/15/2023	4,000,000	118.67		4,746,880.00	0.725%
HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/23 FIXED 5	5.000%	2/15/2023	3,120,000	119.58		3,730,771.20	0.570%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
Texas						101,447,743.00	15.495%
EL PASO TX INDEP SCH DIST ELPSCD 08/24 FIXED 5	5.000%	8/15/2024	3,035,000	122.10		3,705,856.40	0.566%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/26 FIXED 5	5.000%	2/1/2026	2,850,000	124.09		3,536,593.50	0.540%
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 10/26 FIXED 5	5.000%	10/1/2026	2,400,000	125.88		3,021,144.00	0.461%
AUSTIN TX AUS 09/25 FIXED 5	5.000%	9/1/2025	2,305,000	124.83		2,877,377.60	0.439%
SAN ANTONIO TX SAN 02/20 FIXED 5	5.000%	2/1/2020	2,500,000	110.51		2,762,775.00	0.422%
FRISCO TX INDEP SCH DIST FSCSCD 08/20 FIXED 5	5.000%	8/15/2020	2,460,000	112.14		2,758,644.00	0.421%
PLANO TX INDEP SCH DIST PNOCD 02/24 FIXED 5	5.000%	2/15/2024	2,225,000	121.64		2,706,534.50	0.413%
SAN ANTONIO TX SAN 02/21 FIXED 5	5.000%	2/1/2021	2,200,000	113.90		2,505,712.00	0.383%
FRISCO TX FSC 02/25 FIXED 5	5.000%	2/15/2025	2,000,000	121.29		2,425,880.00	0.371%
HOUSTON TX HOU 06/17 FIXED 3	3.000%	6/30/2017	2,200,000	100.18		2,204,004.00	0.337%
PFLUGERVILLE TX INDEP SCH DIST PFLSCD 08/20 FIXED 4	4.000%	8/15/2020	2,000,000	108.62		2,172,340.00	0.332%
SAN ANTONIO TX INDEP SCH DIST SANSCD 02/20 FIXED 5	5.000%	2/15/2020	1,790,000	110.49		1,977,824.70	0.302%
DALLAS TX DAL 02/19 FIXED 5	5.000%	2/15/2019	1,600,000	106.30		1,700,816.00	0.260%
ARLINGTON TX ARL 08/25 FIXED 5	5.000%	8/15/2025	1,000,000	123.76		1,237,610.00	0.189%
TEXAS ST TXS 04/19 FIXED 5	5.000%	4/1/2019	1,150,000	107.39		1,235,008.00	0.189%
SUGAR LAND TX SUG 02/21 FIXED 5	5.000%	2/15/2021	1,050,000	113.89		1,195,792.50	0.183%
CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/21 FIXED 5	5.000%	2/15/2021	800,000	113.85		910,768.00	0.139%
HUMBLE TX INDEP SCH DIST HUMSCD 02/19 FIXED 2	2.000%	2/15/2019	660,000	101.88		672,401.40	0.103%
YSLETA TX INDEP SCH DIST YLSLSCD 08/20 FIXED 5	5.000%	8/15/2020	460,000	111.91		514,767.60	0.079%
GARLAND TX GAR 02/24 FIXED 5	5.000%	2/15/2024	400,000	120.80		483,180.00	0.074%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/19 FIXED 5	5.000%	2/1/2019	310,000	106.74		330,887.80	0.051%
HOUSTON TX HOU 03/18 FIXED 5	5.000%	3/1/2018	300,000	103.06		309,171.00	0.047%
UNIV OF TEXAS TX UNIHGR 08/19 FIXED 5	5.000%	8/15/2019	100,000	108.82		108,819.00	0.017%
Utah						10,760,314.40	1.643%
JORDAN UT SCH DIST JORSCD 06/22 FIXED 5	5.000%	6/15/2022	3,050,000	117.84		3,594,242.00	0.549%
UTAH ST UTS 07/22 FIXED 5	5.000%	7/1/2022	1,500,000	118.27		1,773,990.00	0.271%
UTAH ST UTS 07/18 FIXED 5	5.000%	7/1/2018	1,400,000	104.44		1,462,188.00	0.223%
AMERICAN FORK CITY UT AME 05/26 FIXED 5	5.000%	5/1/2026	1,165,000	123.72		1,441,291.40	0.220%
UTAH ST UTS 07/19 FIXED 5	5.000%	7/1/2019	900,000	108.36		975,195.00	0.149%
TOOELE CNTY UT SCH DIST TOOSCD 06/22 FIXED 5	5.000%	6/1/2022	650,000	117.76		765,466.00	0.117%
WEBER UT SCH DIST WEBSCD 06/21 FIXED 5	5.000%	6/15/2021	650,000	115.07		747,942.00	0.114%
Vermont						1,501,526.00	0.229%
VERMONT ST VTS 08/23 FIXED 4	4.000%	8/15/2023	1,300,000	115.50		1,501,526.00	0.229%
Virginia						36,214,226.85	5.531%
LOUDOUN CNTY VA LDN 12/21 FIXED 5	5.000%	12/1/2021	5,000,000	116.56		5,827,900.00	0.890%
FAIRFAX CNTY VA FAI 10/23 FIXED 5	5.000%	10/1/2023	4,775,000	121.51		5,801,863.75	0.886%
ARLINGTON CNTY VA ARL 08/22 FIXED 5	5.000%	8/15/2022	4,830,000	118.75		5,735,431.80	0.876%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
Virginia						36,214,226.85	5.531%
FAIRFAX CNTY VA FAI 10/19 FIXED 5	5.000%	10/1/2019	4,000,000	109.30		4,372,120.00	0.668%
FAIRFAX CNTY VA FAI 10/18 FIXED 3	3.000%	10/1/2018	4,000,000	102.82		4,112,800.00	0.628%
VIRGINIA BEACH VA VBH 09/24 FIXED 5	5.000%	9/15/2024	3,000,000	123.73		3,711,990.00	0.567%
LYNCHBURG VA LYN 02/26 FIXED 5	5.000%	2/1/2026	1,930,000	124.45		2,401,904.30	0.367%
MANASSAS VA MAN 07/21 FIXED 5	5.000%	7/1/2021	1,040,000	115.23		1,198,392.00	0.183%
RICHMOND VA RIC 03/21 FIXED 5	5.000%	3/1/2021	900,000	113.97		1,025,721.00	0.157%
VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/23 FIXED 5	5.000%	8/1/2023	600,000	120.77		724,596.00	0.111%
VIRGINIA BEACH VA VBH 08/17 FIXED 4	4.000%	8/1/2017	650,000	100.51		653,302.00	0.100%
FAIRFAX CNTY VA FAI 10/18 FIXED 5	5.000%	10/1/2018	400,000	105.44		421,776.00	0.064%
VIRGINIA ST RESOURCES AUTH INF VASGEN 11/20 FIXED 5	5.000%	11/1/2020	200,000	113.22		226,430.00	0.035%
Washington						38,488,336.40	5.879%
KING CNTY WA SWR REVENUE KINUTL 07/22 FIXED 5	5.000%	7/1/2022	5,640,000	118.16		6,664,111.20	1.018%
SEATTLE WA MUNI LIGHT PWR RE SEAPWR 04/24 FIXED 5	5.000%	4/1/2024	3,000,000	121.46		3,643,710.00	0.557%
WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	2,775,000	111.91		3,105,502.50	0.474%
KING SNOHOMISH CNTYS WA SCHD KINSCD 12/19 FIXED 5	5.000%	12/1/2019	2,825,000	109.63		3,096,962.75	0.473%
KING CNTY WA SCH DIST 405 BEL KINSCD 12/24 FIXED 5	5.000%	12/1/2024	2,265,000	122.96		2,784,930.75	0.425%
N THURSTON WA PUBLIC SCHS NTHSCD 12/22 FIXED 5	5.000%	12/1/2022	2,080,000	118.78		2,470,644.80	0.377%
WASHINGTON ST WAS 02/25 FIXED 5	5.000%	2/1/2025	1,930,000	123.51		2,383,781.60	0.364%
KING CNTY WA KIN 12/25 FIXED 5	5.000%	12/1/2025	1,830,000	125.44		2,295,625.20	0.351%
WASHINGTON ST WAS 08/26 FIXED 5	5.000%	8/1/2026	1,480,000	124.98		1,849,733.60	0.283%
WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	1,560,000	111.91		1,745,796.00	0.267%
WASHINGTON ST WAS 07/19 FIXED 5	5.000%	7/1/2019	1,585,000	108.33		1,717,078.05	0.262%
SPOKANE WA SPO 12/25 FIXED 5	5.000%	12/1/2025	1,165,000	124.20		1,446,895.05	0.221%
KING CNTY WA SCH DIST 414 LAK KINSCD 12/22 FIXED 5	5.000%	12/1/2022	925,000	119.25		1,103,034.75	0.168%
WASHINGTON ST WAS 07/17 FIXED 5	5.000%	7/1/2017	1,000,000	100.31		1,003,090.00	0.153%
KING CNTY WA KIN 07/20 FIXED 5	5.000%	7/1/2020	700,000	112.04		784,273.00	0.120%
WASHINGTON ST WAS 07/18 FIXED 5	5.000%	7/1/2018	650,000	104.45		678,944.50	0.104%
WASHINGTON ST WAS 08/21 FIXED 5	5.000%	8/1/2021	500,000	115.49		577,445.00	0.088%
CLARK CNTY WA SCH DIST 119 BA CLASCD 12/21 FIXED 4	4.000%	12/1/2021	510,000	111.64		569,379.30	0.087%
SEATTLE WA WTR SYS REVENUE SEAWTR 09/19 FIXED 5	5.000%	9/1/2019	190,000	108.95		207,003.10	0.032%
MARYSVILLE WA WTR SWR REVENU MARUTL 04/20 FIXED 5	5.000%	4/1/2020	175,000	110.57		193,499.25	0.030%
WASHINGTON ST WAS 07/21 FIXED 4	4.000%	7/1/2021	150,000	111.26		166,896.00	0.025%
Wisconsin						27,574,804.40	4.212%
MILWAUKEE WI MLW 03/24 FIXED 4	4.000%	3/1/2024	6,500,000	115.55		7,510,685.00	1.147%
WISCONSIN ST WIS 11/24 FIXED 5	5.000%	11/1/2024	4,025,000	123.18		4,958,115.75	0.757%
WISCONSIN ST WIS 05/21 FIXED 5	5.000%	5/1/2021	3,405,000	114.70		3,905,637.15	0.597%
GERMANTOWN WI SCH DIST GERSCD 04/27 FIXED 5	5.000%	4/1/2027	2,200,000	125.62		2,763,530.00	0.422%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						648,961,948.10	99.12%
Wisconsin						27,574,804.40	4.212%
MILWAUKEE WI MLW 05/20 FIXED 5	5.000%	5/1/2020	2,370,000	111.24		2,636,459.10	0.403%
OREGON WI SCH DIST ORESCD 03/21 FIXED 3	3.000%	3/1/2021	1,900,000	106.37		2,021,068.00	0.309%
JANESVILLE WI SCH DIST JANSCD 03/24 FIXED 3	3.000%	3/1/2024	1,245,000	108.44		1,350,102.90	0.206%
WISCONSIN ST WIS 11/20 FIXED 5	5.000%	11/1/2020	800,000	113.18		905,432.00	0.138%
WISCONSIN ST WIS 11/22 FIXED 5	5.000%	11/1/2022	600,000	119.02		714,132.00	0.109%
OSHKOSH WI OSH 12/23 FIXED 3	3.000%	12/1/2023	650,000	108.15		702,955.50	0.107%
MILWAUKEE WI MLW 02/19 FIXED 5	5.000%	2/1/2019	100,000	106.69		106,687.00	0.016%
Total						654,722,975.45	100.0%