

DFA Short-Term Extended Quality Portfolio

As of April 30, 2017 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	\$99,970,000	\$100,730,971	1.949%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	09/15/2021	\$97,577,000	\$96,615,183	1.869%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	07/29/2020	\$53,000,000	\$55,704,113	1.078%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$53,652,000	\$53,893,702	1.043%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	09/10/2021	\$49,530,000	\$50,317,675	0.973%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	02/28/2021	\$49,100,000	\$49,365,631	0.955%
FANNIE MAE NOTES 06/20 1.5	1.500%	06/22/2020	\$48,451,000	\$48,379,050	0.936%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	03/01/2021	\$45,395,000	\$45,704,185	0.884%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	01/31/2022	\$40,718,000	\$41,133,527	0.796%
APPLE INC SR UNSECURED 05/19 2.1	2.100%	05/06/2019	\$40,000,000	\$40,422,560	0.782%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$40,154,000	\$40,411,427	0.782%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	09/06/2019	\$38,525,000	\$38,769,325	0.750%
BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	03/22/2021	\$37,679,000	\$37,896,822	0.733%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	\$37,151,000	\$37,567,276	0.727%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	09/15/2021	\$38,000,000	\$37,078,842	0.717%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$36,077,000	\$36,330,801	0.703%
INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	2.125%	11/09/2020	\$35,000,000	\$35,398,020	0.685%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/03/2020	\$33,993,000	\$34,158,545	0.661%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$32,954,000	\$32,407,886	0.627%

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SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	05/10/2021	\$32,626,000	\$32,114,195	0.621%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	07/02/2019	\$31,297,000	\$31,480,400	0.609%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/24/2018	\$31,067,000	\$31,172,441	0.603%
ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	04/14/2020	\$28,000,000	\$30,016,028	0.581%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	05/06/2021	\$29,000,000	\$29,876,902	0.578%
NEDER WATERSCHAPS BANK SR UNSECURED REGS 03/20 1.625	1.625%	03/04/2020	\$30,000,000	\$29,839,740	0.577%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	03/10/2020	\$29,509,000	\$29,616,648	0.573%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$29,557,000	\$29,574,349	0.572%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	\$29,052,000	\$29,319,656	0.567%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$27,669,000	\$27,989,158	0.541%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	06/03/2021	\$27,847,000	\$27,828,203	0.538%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$27,483,000	\$27,660,072	0.535%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	09/12/2021	\$27,855,000	\$27,282,078	0.528%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$26,424,000	\$26,678,621	0.516%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	05/16/2021	\$25,500,000	\$25,431,099	0.492%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	03/22/2021	\$25,435,000	\$25,352,081	0.490%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$24,891,000	\$25,109,144	0.486%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	\$25,011,000	\$24,951,498	0.483%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	03/15/2018	\$24,908,000	\$24,835,144	0.480%
AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	01/21/2020	\$25,000,000	\$24,807,550	0.480%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	08/14/2019	\$24,591,000	\$24,796,580	0.480%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$24,526,000	\$24,719,681	0.478%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	02/01/2022	\$24,000,000	\$24,415,680	0.472%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$24,144,000	\$24,393,166	0.472%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	04/08/2021	\$23,733,000	\$23,529,418	0.455%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$23,256,000	\$23,422,652	0.453%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	01/22/2020	\$23,450,000	\$23,314,552	0.451%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	02/24/2020	\$23,063,000	\$23,234,634	0.449%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	08/02/2018	\$22,992,000	\$23,196,008	0.449%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	03/02/2020	\$22,338,000	\$22,403,450	0.433%
KFW GOVT GUARANT 04/20 1.5	1.500%	04/20/2020	\$22,500,000	\$22,388,580	0.433%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$22,132,000	\$22,267,624	0.431%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	03/15/2019	\$21,614,000	\$21,726,933	0.420%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	02/12/2020	\$21,640,000	\$21,699,510	0.420%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	07/18/2019	\$21,405,000	\$21,561,256	0.417%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$21,047,000	\$20,990,320	0.406%

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BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$20,754,000	\$20,756,262	0.402%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	\$20,606,000	\$20,578,387	0.398%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/03/2018	\$20,235,000	\$20,518,269	0.397%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	\$20,000,000	\$20,244,740	0.392%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$20,051,000	\$20,099,563	0.389%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$19,864,000	\$20,094,601	0.389%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	08/15/2019	\$19,752,000	\$19,952,640	0.386%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$19,626,000	\$19,733,609	0.382%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	04/19/2021	\$20,000,000	\$19,661,480	0.380%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$19,046,000	\$19,424,177	0.376%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	02/01/2022	\$19,000,000	\$19,193,325	0.371%
CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	03/03/2020	\$19,050,000	\$19,094,500	0.369%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	\$18,999,000	\$19,064,888	0.369%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	02/13/2020	\$18,559,000	\$18,736,943	0.362%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$18,342,000	\$18,456,013	0.357%
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	07/13/2021	\$18,605,000	\$18,261,049	0.353%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$18,309,000	\$18,256,965	0.353%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	05/15/2018	\$17,685,000	\$18,232,863	0.353%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$17,884,000	\$18,023,727	0.349%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$17,884,000	\$17,925,920	0.347%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$17,884,000	\$17,922,557	0.347%
CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	09/20/2021	\$17,845,000	\$17,642,209	0.341%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	03/19/2019	\$17,440,000	\$17,609,830	0.341%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/23/2017	\$17,349,000	\$17,389,284	0.336%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$17,072,000	\$17,354,234	0.336%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	\$17,154,000	\$17,333,791	0.335%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	05/11/2020	\$17,155,000	\$17,239,385	0.333%
FANNIE MAE NOTES 02/19 1.875	1.875%	02/19/2019	\$16,942,000	\$17,099,391	0.331%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	09/16/2020	\$17,000,000	\$17,093,942	0.331%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	04/17/2020	\$17,000,000	\$17,075,650	0.330%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	\$16,673,000	\$16,706,479	0.323%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$16,605,000	\$16,561,063	0.320%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$16,605,000	\$16,550,485	0.320%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$16,190,000	\$16,348,289	0.316%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$16,249,000	\$16,320,593	0.316%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$15,822,000	\$16,052,146	0.311%

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NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$15,626,000	\$15,713,271	0.304%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	\$15,482,000	\$15,434,160	0.299%
WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	01/11/2022	\$15,000,000	\$15,192,270	0.294%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	04/04/2019	\$15,005,000	\$15,115,841	0.292%
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	01/08/2021	\$15,000,000	\$15,111,225	0.292%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$15,000,000	\$15,092,700	0.292%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	05/21/2020	\$15,000,000	\$15,010,350	0.290%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$14,765,000	\$14,981,764	0.290%
PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	08/26/2020	\$15,000,000	\$14,932,275	0.289%
KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	02/10/2021	\$15,000,000	\$14,812,560	0.287%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$14,691,000	\$14,750,909	0.285%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	01/10/2022	\$14,500,000	\$14,695,982	0.284%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$14,337,000	\$14,623,051	0.283%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	06/15/2019	\$14,484,000	\$14,605,853	0.283%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	\$14,432,000	\$14,556,201	0.282%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	2.600%	06/01/2021	\$14,457,000	\$14,542,397	0.281%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$14,176,000	\$14,289,960	0.276%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	08/15/2019	\$14,110,000	\$14,193,432	0.275%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	09/14/2020	\$13,925,000	\$14,109,924	0.273%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$13,135,000	\$13,981,248	0.270%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	08/18/2020	\$13,652,000	\$13,927,183	0.269%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	03/15/2020	\$13,567,000	\$13,559,226	0.262%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	08/15/2019	\$13,413,000	\$13,529,626	0.262%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	04/22/2019	\$13,413,000	\$13,479,394	0.261%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$13,289,000	\$13,454,567	0.260%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	01/10/2019	\$13,227,000	\$13,348,185	0.258%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	\$13,057,000	\$13,233,112	0.256%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	09/08/2019	\$13,163,000	\$13,190,326	0.255%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	06/15/2019	\$12,876,000	\$12,916,276	0.250%
ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$12,750,000	\$12,877,576	0.249%
AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	\$11,283,000	\$12,778,381	0.247%
ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	\$12,400,000	\$12,744,546	0.247%
SANOFI SR UNSECURED 03/21 4	4.000%	03/29/2021	\$11,950,000	\$12,728,757	0.246%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$12,471,000	\$12,725,109	0.246%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	\$13,012,000	\$12,612,323	0.244%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	02/09/2022	\$12,191,000	\$12,375,766	0.239%

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ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$11,879,000	\$12,357,961	0.239%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$12,000,000	\$12,301,116	0.238%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	01/15/2019	\$12,172,000	\$12,249,535	0.237%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	\$11,960,000	\$12,032,059	0.233%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	\$11,503,000	\$11,990,439	0.232%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$11,108,000	\$11,963,882	0.231%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$11,883,000	\$11,954,167	0.231%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/05/2019	\$11,705,000	\$11,937,894	0.231%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	02/16/2021	\$11,000,000	\$11,919,666	0.231%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	08/04/2020	\$11,533,000	\$11,736,107	0.227%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	03/28/2019	\$11,679,000	\$11,733,739	0.227%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$11,682,000	\$11,626,767	0.225%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$11,622,000	\$11,624,742	0.225%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$11,259,000	\$11,462,506	0.222%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	\$11,000,000	\$11,095,007	0.215%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	04/27/2020	\$10,180,000	\$10,993,392	0.213%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	02/12/2019	\$10,697,000	\$10,776,756	0.208%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	08/15/2021	\$11,000,000	\$10,770,155	0.208%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	08/08/2021	\$10,978,000	\$10,761,590	0.208%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	06/17/2020	\$10,000,000	\$10,747,330	0.208%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$10,755,000	\$10,743,137	0.208%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	02/08/2021	\$10,500,000	\$10,733,898	0.208%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$10,755,000	\$10,730,069	0.208%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	04/15/2018	\$10,692,000	\$10,707,706	0.207%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	05/22/2019	\$10,625,000	\$10,693,329	0.207%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	01/28/2021	\$10,000,000	\$10,621,400	0.205%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	03/17/2022	\$10,246,000	\$10,509,547	0.203%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	09/01/2021	\$10,000,000	\$10,481,390	0.203%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	09/26/2018	\$10,282,000	\$10,366,476	0.201%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	\$10,000,000	\$10,359,290	0.200%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/01/2017	\$10,311,000	\$10,319,145	0.200%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/03/2020	\$10,000,000	\$10,310,810	0.199%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	03/06/2018	\$10,307,000	\$10,306,690	0.199%
PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	08/25/2021	\$10,000,000	\$10,282,700	0.199%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$10,171,000	\$10,230,754	0.198%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	02/01/2022	\$10,000,000	\$10,225,760	0.198%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 09/21 2.125	2.125%	09/30/2021	\$10,000,000	\$10,155,080	0.196%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	09/01/2017	\$10,004,000	\$10,144,526	0.196%
SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	03/09/2022	\$10,000,000	\$10,115,470	0.196%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	03/03/2022	\$10,030,000	\$10,110,209	0.196%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	09/15/2020	\$10,000,000	\$10,103,040	0.195%
PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	\$10,000,000	\$10,045,980	0.194%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/06/2019	\$10,000,000	\$10,029,470	0.194%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$10,000,000	\$10,017,660	0.194%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	09/14/2018	\$9,765,000	\$10,009,076	0.194%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	03/16/2020	\$10,000,000	\$9,963,230	0.193%
NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	03/09/2021	\$10,000,000	\$9,939,390	0.192%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	03/23/2020	\$10,000,000	\$9,923,760	0.192%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$9,836,000	\$9,877,527	0.191%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	03/01/2019	\$9,810,000	\$9,871,116	0.191%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$10,000,000	\$9,825,520	0.190%
APPLE INC SR UNSECURED 08/21 1.55	1.550%	08/04/2021	\$10,000,000	\$9,792,300	0.189%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$9,683,000	\$9,768,772	0.189%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	03/02/2020	\$9,750,000	\$9,765,044	0.189%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$9,568,000	\$9,722,953	0.188%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	04/01/2019	\$9,504,000	\$9,575,821	0.185%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	\$9,471,000	\$9,550,944	0.185%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	06/14/2019	\$9,471,000	\$9,535,412	0.184%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	09/15/2019	\$9,378,000	\$9,449,038	0.183%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$9,273,000	\$9,406,095	0.182%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	02/15/2021	\$8,793,000	\$9,368,493	0.181%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$9,258,000	\$9,347,719	0.181%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	09/15/2020	\$9,000,000	\$9,302,085	0.180%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$9,066,000	\$9,140,613	0.177%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$8,942,000	\$9,062,824	0.175%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	07/16/2019	\$9,017,000	\$9,055,168	0.175%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	04/08/2019	\$8,942,000	\$9,028,379	0.175%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$8,942,000	\$9,023,604	0.175%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$8,942,000	\$9,010,924	0.174%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	06/17/2019	\$8,942,000	\$8,996,716	0.174%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	03/05/2020	\$8,942,000	\$8,976,945	0.174%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	03/01/2021	\$9,000,000	\$8,915,463	0.172%

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REYNOLDS AMERICAN INC COMPANY GUAR 08/17 2.3	2.300%	08/21/2017	\$8,891,000	\$8,910,524	0.172%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	06/15/2021	\$8,650,000	\$8,834,911	0.171%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$8,008,000	\$8,769,945	0.170%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	02/15/2019	\$8,000,000	\$8,759,472	0.169%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$8,634,000	\$8,735,069	0.169%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	05/17/2021	\$8,500,000	\$8,662,698	0.168%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	07/15/2018	\$8,215,000	\$8,629,857	0.167%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	02/02/2021	\$8,670,000	\$8,627,855	0.167%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/09/2019	\$8,492,000	\$8,540,735	0.165%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	02/01/2019	\$8,455,000	\$8,521,557	0.165%
TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	01/15/2021	\$7,900,000	\$8,497,800	0.164%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$8,303,000	\$8,412,848	0.163%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$8,303,000	\$8,356,421	0.162%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	03/15/2021	\$8,295,000	\$8,347,258	0.161%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	\$8,303,000	\$8,321,175	0.161%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$8,178,000	\$8,304,979	0.161%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	05/20/2020	\$8,235,000	\$8,287,704	0.160%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$8,303,000	\$8,286,294	0.160%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$8,303,000	\$8,274,246	0.160%
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	02/15/2021	\$7,638,000	\$8,203,685	0.159%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	03/06/2020	\$8,143,000	\$8,188,315	0.158%
JERSEY CENTRAL PWR + LT SR UNSECURED 02/19 7.35	7.350%	02/01/2019	\$7,492,000	\$8,130,707	0.157%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	03/26/2020	\$8,079,000	\$8,128,572	0.157%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	\$7,657,000	\$8,123,096	0.157%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$8,138,000	\$8,101,281	0.157%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	07/22/2020	\$8,000,000	\$8,099,616	0.157%
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	2.500%	10/15/2018	\$7,996,000	\$8,089,553	0.156%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/03/2020	\$8,000,000	\$8,039,160	0.156%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	\$7,117,000	\$8,001,550	0.155%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$7,881,000	\$7,960,684	0.154%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	\$8,000,000	\$7,935,048	0.154%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$7,836,000	\$7,899,824	0.153%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	05/01/2019	\$7,805,000	\$7,889,418	0.153%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/08/2018	\$7,785,000	\$7,814,326	0.151%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$7,725,000	\$7,800,542	0.151%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	02/01/2020	\$7,623,000	\$7,677,786	0.149%

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EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	\$7,800,000	\$7,611,357	0.147%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$7,500,000	\$7,588,095	0.147%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	02/01/2022	\$7,500,000	\$7,559,797	0.146%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$6,957,000	\$7,556,317	0.146%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/08/2019	\$7,500,000	\$7,547,842	0.146%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$7,000,000	\$7,544,516	0.146%
WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	05/13/2021	\$7,632,000	\$7,543,911	0.146%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	\$7,428,000	\$7,485,009	0.145%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/11/2018	\$7,409,000	\$7,454,076	0.144%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	05/23/2019	\$7,431,000	\$7,417,193	0.143%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	07/08/2019	\$6,741,000	\$7,299,950	0.141%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$7,283,000	\$7,289,496	0.141%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	09/21/2021	\$7,500,000	\$7,267,777	0.141%
AT+T INC SR UNSECURED 03/22 3.8	3.800%	03/15/2022	\$7,000,000	\$7,265,426	0.141%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/06/2018	\$7,227,000	\$7,261,407	0.140%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$7,155,000	\$7,222,936	0.140%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$7,146,000	\$7,185,424	0.139%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$7,064,000	\$7,173,209	0.139%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$7,154,000	\$7,136,229	0.138%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$6,662,000	\$7,077,029	0.137%
RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	03/02/2020	\$7,000,000	\$7,066,955	0.137%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	01/25/2022	\$7,000,000	\$7,041,083	0.136%
INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	1.875%	06/16/2020	\$7,000,000	\$7,037,282	0.136%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	09/12/2018	\$6,886,000	\$6,928,658	0.134%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	02/15/2020	\$6,873,000	\$6,908,444	0.134%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$6,831,000	\$6,867,887	0.133%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	07/06/2021	\$6,750,000	\$6,857,959	0.133%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/08/2021	\$6,750,000	\$6,789,015	0.131%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	03/15/2019	\$6,703,000	\$6,765,203	0.131%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$6,729,000	\$6,757,160	0.131%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$6,528,000	\$6,705,398	0.130%
ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	07/08/2021	\$6,536,000	\$6,705,112	0.130%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	06/15/2020	\$6,500,000	\$6,589,310	0.127%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$6,145,000	\$6,575,481	0.127%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	03/10/2022	\$6,500,000	\$6,553,040	0.127%
THOMSON REUTERS CORP SR UNSECURED 09/21 3.95	3.950%	09/30/2021	\$6,115,000	\$6,394,345	0.124%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$6,259,000	\$6,305,836	0.122%
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	\$6,065,000	\$6,264,047	0.121%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$6,121,000	\$6,198,314	0.120%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	06/19/2021	\$6,000,000	\$6,112,278	0.118%
INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	06/24/2021	\$6,000,000	\$6,084,630	0.118%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	\$6,000,000	\$6,060,780	0.117%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	09/17/2020	\$6,000,000	\$6,041,148	0.117%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	03/22/2021	\$6,000,000	\$6,028,668	0.117%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	01/10/2022	\$5,928,000	\$6,002,111	0.116%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	08/28/2020	\$6,000,000	\$5,976,516	0.116%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$5,942,000	\$5,954,537	0.115%
ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	03/16/2021	\$6,000,000	\$5,950,482	0.115%
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	07/15/2020	\$5,678,000	\$5,929,098	0.115%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	05/22/2020	\$5,911,000	\$5,917,147	0.114%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	05/15/2020	\$5,859,000	\$5,821,637	0.113%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$5,333,000	\$5,756,610	0.111%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	03/15/2019	\$5,009,000	\$5,670,819	0.110%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$5,616,000	\$5,654,357	0.109%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/30/2020	\$5,100,000	\$5,569,016	0.108%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	\$5,464,000	\$5,508,487	0.107%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$5,500,000	\$5,487,031	0.106%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	\$5,400,000	\$5,482,852	0.106%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	04/01/2019	\$5,365,000	\$5,428,188	0.105%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	08/12/2019	\$5,370,000	\$5,415,274	0.105%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	07/23/2020	\$5,339,000	\$5,402,347	0.105%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	03/15/2018	\$5,399,000	\$5,387,451	0.104%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	07/12/2021	\$5,500,000	\$5,377,960	0.104%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/15/2021	\$4,994,000	\$5,358,257	0.104%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	03/27/2020	\$5,365,000	\$5,355,986	0.104%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/15/2018	\$5,303,000	\$5,333,545	0.103%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$5,000,000	\$5,309,840	0.103%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	03/15/2020	\$5,195,000	\$5,292,094	0.102%
ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/07/2019	\$5,000,000	\$5,268,155	0.102%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	01/15/2020	\$4,896,000	\$5,236,110	0.101%
AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/01/2020	\$4,990,000	\$5,202,598	0.101%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/01/2020	\$5,000,000	\$5,197,755	0.101%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/15/2018	\$4,982,000	\$5,195,942	0.101%
APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/01/2020	\$5,090,000	\$5,181,675	0.100%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/20 2.9	2.900%	10/15/2020	\$5,000,000	\$5,170,750	0.100%
AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/03/2021	\$5,000,000	\$5,166,665	0.100%
TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	02/17/2022	\$5,000,000	\$5,101,055	0.099%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$5,052,000	\$5,079,972	0.098%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	01/14/2020	\$5,000,000	\$5,076,060	0.098%
DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$5,000,000	\$5,067,930	0.098%
BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	\$5,041,000	\$5,066,084	0.098%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	01/27/2022	\$5,000,000	\$5,062,500	0.098%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$5,000,000	\$5,061,965	0.098%
JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	03/03/2022	\$5,000,000	\$5,049,040	0.098%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	\$5,000,000	\$5,032,185	0.097%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 06/19 2.5	2.500%	06/15/2019	\$5,000,000	\$5,027,470	0.097%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	03/15/2021	\$5,000,000	\$5,021,225	0.097%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	03/10/2020	\$5,000,000	\$5,019,740	0.097%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$5,000,000	\$4,993,715	0.097%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	03/15/2019	\$4,969,000	\$4,990,858	0.097%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/01/2019	\$4,672,000	\$4,969,279	0.096%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$4,650,000	\$4,969,152	0.096%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$5,000,000	\$4,938,425	0.096%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	08/01/2019	\$4,918,000	\$4,937,996	0.096%
USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	06/01/2021	\$5,000,000	\$4,927,605	0.095%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	03/01/2019	\$4,835,000	\$4,921,648	0.095%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$4,900,000	\$4,903,714	0.095%
COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	09/06/2021	\$5,000,000	\$4,898,225	0.095%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/03/2018	\$4,890,000	\$4,893,858	0.095%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/02/2021	\$5,000,000	\$4,888,430	0.095%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	\$4,867,000	\$4,888,176	0.095%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	03/15/2018	\$4,887,000	\$4,880,773	0.094%
PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	07/21/2020	\$4,800,000	\$4,871,928	0.094%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	07/21/2021	\$5,000,000	\$4,861,700	0.094%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/16/2021	\$4,525,000	\$4,829,161	0.093%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	05/13/2019	\$4,365,000	\$4,813,639	0.093%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	07/06/2021	\$4,759,000	\$4,801,759	0.093%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	02/01/2018	\$4,645,000	\$4,775,724	0.092%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	09/15/2020	\$4,591,000	\$4,750,932	0.092%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	09/22/2019	\$4,471,000	\$4,727,621	0.091%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	01/30/2022	\$4,650,000	\$4,697,718	0.091%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$4,632,000	\$4,682,979	0.091%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	5.650%	08/15/2020	\$4,210,000	\$4,637,517	0.090%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	05/15/2018	\$4,507,000	\$4,598,118	0.089%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/05/2020	\$4,500,000	\$4,551,835	0.088%
IBM CORP SR UNSECURED 05/19 1.875	1.875%	05/15/2019	\$4,511,000	\$4,537,069	0.088%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	06/01/2020	\$4,460,000	\$4,526,146	0.088%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	03/12/2020	\$4,500,000	\$4,523,373	0.088%
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	\$4,467,000	\$4,520,277	0.087%
FREDDIE MAC NOTES 05/19 1.75	1.750%	05/30/2019	\$4,471,000	\$4,505,726	0.087%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	09/10/2019	\$4,471,000	\$4,502,292	0.087%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$4,471,000	\$4,501,711	0.087%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$4,471,000	\$4,500,267	0.087%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	06/05/2019	\$4,471,000	\$4,478,135	0.087%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	02/10/2020	\$4,450,000	\$4,474,101	0.087%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	05/15/2018	\$4,264,000	\$4,473,285	0.087%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	03/06/2019	\$4,472,000	\$4,467,009	0.086%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	09/27/2019	\$4,471,000	\$4,463,211	0.086%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	02/01/2020	\$4,340,000	\$4,386,377	0.085%
WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	04/15/2021	\$4,000,000	\$4,346,928	0.084%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$4,247,000	\$4,295,649	0.083%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$3,933,000	\$4,273,495	0.083%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	02/01/2019	\$4,199,000	\$4,212,092	0.081%
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	1.625%	08/15/2017	\$4,196,000	\$4,199,188	0.081%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	09/21/2017	\$4,151,000	\$4,182,987	0.081%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$4,200,000	\$4,179,894	0.081%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/18 1.65	1.650%	03/02/2018	\$4,161,000	\$4,159,477	0.080%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$4,000,000	\$4,119,008	0.080%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$4,024,000	\$4,088,951	0.079%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	03/15/2021	\$4,070,000	\$4,072,653	0.079%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	07/25/2019	\$4,030,000	\$4,060,700	0.079%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$4,000,000	\$4,056,304	0.078%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	1.375%	07/15/2017	\$4,052,000	\$4,052,506	0.078%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	07/15/2019	\$4,024,000	\$4,046,647	0.078%

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APPLE INC SR UNSECURED 02/21 2.25	2.250%	02/23/2021	\$4,000,000	\$4,040,152	0.078%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	02/19/2021	\$4,000,000	\$4,036,124	0.078%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	01/11/2022	\$3,988,000	\$4,026,938	0.078%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	06/01/2018	\$4,011,000	\$4,026,097	0.078%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/15/2019	\$3,751,000	\$3,995,418	0.077%
US TREASURY N/B 04/20 1.125	1.125%	04/30/2020	\$4,000,000	\$3,960,624	0.077%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/01/2019	\$3,845,000	\$3,894,000	0.075%
MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	\$3,800,000	\$3,821,477	0.074%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	01/15/2020	\$3,756,000	\$3,816,509	0.074%
PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	\$3,363,000	\$3,793,305	0.073%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$3,733,000	\$3,761,628	0.073%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/01/2020	\$3,720,000	\$3,728,805	0.072%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	03/06/2020	\$3,715,000	\$3,725,717	0.072%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	\$3,443,000	\$3,722,640	0.072%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	04/15/2019	\$3,490,000	\$3,666,178	0.071%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$3,577,000	\$3,628,977	0.070%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	04/01/2018	\$3,593,000	\$3,587,412	0.069%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	\$3,554,000	\$3,556,263	0.069%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$3,215,000	\$3,540,239	0.068%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$3,395,000	\$3,456,055	0.067%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	08/13/2019	\$3,130,000	\$3,350,943	0.065%
21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9	6.900%	03/01/2019	\$3,075,000	\$3,338,392	0.065%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	09/26/2017	\$3,322,000	\$3,319,129	0.064%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$3,278,000	\$3,301,568	0.064%
E.I. DU PONT DE NEMOURS SR UNSECURED 04/21 4.25	4.250%	04/01/2021	\$3,035,000	\$3,235,486	0.063%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	05/27/2020	\$3,000,000	\$3,153,255	0.061%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	03/01/2022	\$2,967,000	\$3,116,195	0.060%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	\$3,000,000	\$3,106,758	0.060%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	08/15/2020	\$3,000,000	\$3,089,232	0.060%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	05/01/2020	\$2,825,000	\$3,066,692	0.059%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/24/2021	\$2,850,000	\$3,065,676	0.059%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	09/28/2020	\$3,000,000	\$3,047,520	0.059%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	03/01/2021	\$3,000,000	\$3,042,540	0.059%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	02/15/2019	\$2,743,000	\$3,022,391	0.058%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	08/15/2020	\$2,850,000	\$3,017,391	0.058%
APPLE INC SR UNSECURED 05/20 2	2.000%	05/06/2020	\$2,978,000	\$2,997,791	0.058%

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SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	04/17/2020	\$3,000,000	\$2,992,620	0.058%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	07/15/2021	\$3,000,000	\$2,947,023	0.057%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	03/25/2020	\$2,750,000	\$2,937,167	0.057%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$2,902,000	\$2,917,598	0.056%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/08/2020	\$2,780,000	\$2,851,471	0.055%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$2,824,000	\$2,840,444	0.055%
CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	7.250%	05/15/2019	\$2,576,000	\$2,836,673	0.055%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/01/2019	\$2,630,000	\$2,813,850	0.054%
STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	01/23/2022	\$2,692,000	\$2,772,555	0.054%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$2,696,000	\$2,771,331	0.054%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$2,500,000	\$2,718,385	0.053%
VERIZON COMMUNICATIONS SR UNSECURED 06/19 2.55	2.550%	06/17/2019	\$2,683,000	\$2,717,248	0.053%
FEDERAL HOME LOAN BANK BONDS 05/17 4.875	4.875%	05/17/2017	\$2,700,000	\$2,704,992	0.052%
CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	05/15/2019	\$2,683,000	\$2,697,874	0.052%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	\$2,683,000	\$2,694,697	0.052%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	06/15/2017	\$2,621,000	\$2,621,917	0.051%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$2,490,000	\$2,518,550	0.049%
CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	03/03/2020	\$2,500,000	\$2,511,547	0.049%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	09/15/2020	\$2,350,000	\$2,508,194	0.049%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/15/2017	\$2,490,000	\$2,489,399	0.048%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	06/15/2018	\$2,490,000	\$2,478,715	0.048%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/15/2019	\$2,309,000	\$2,471,911	0.048%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$2,500,000	\$2,470,085	0.048%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	09/19/2021	\$2,535,000	\$2,458,133	0.048%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	09/01/2021	\$2,500,000	\$2,453,312	0.047%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$2,236,000	\$2,431,026	0.047%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	06/26/2019	\$2,254,000	\$2,283,004	0.044%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$2,236,000	\$2,241,203	0.043%
UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	02/15/2021	\$2,040,000	\$2,215,125	0.043%
WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1	2.100%	05/08/2017	\$2,165,000	\$2,165,259	0.042%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	\$2,000,000	\$2,082,562	0.040%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	05/23/2019	\$2,057,000	\$2,055,625	0.040%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/01/2017	\$1,992,000	\$2,037,282	0.039%
GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	01/14/2022	\$2,000,000	\$2,027,904	0.039%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	09/01/2020	\$2,000,000	\$2,026,448	0.039%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	01/14/2021	\$2,000,000	\$2,014,768	0.039%

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ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	03/01/2019	\$1,788,000	\$2,008,678	0.039%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	01/17/2018	\$1,955,000	\$1,950,292	0.038%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	12/01/2019	\$1,788,000	\$1,943,815	0.038%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	03/30/2021	\$1,930,000	\$1,931,777	0.037%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$1,788,000	\$1,931,637	0.037%
NORDEA BANK AB 05/18 1.625	1.625%	05/15/2018	\$1,923,000	\$1,922,465	0.037%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$1,700,000	\$1,864,442	0.036%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$1,732,000	\$1,851,715	0.036%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$1,690,000	\$1,825,588	0.035%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	01/16/2018	\$1,797,000	\$1,818,540	0.035%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	09/16/2021	\$1,830,000	\$1,811,132	0.035%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	06/05/2019	\$1,788,000	\$1,793,680	0.035%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/01/2017	\$1,754,000	\$1,793,173	0.035%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	02/04/2021	\$1,770,000	\$1,782,577	0.034%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$1,779,000	\$1,777,610	0.034%
HEINEKEN NV SR UNSECURED 144A 10/17 1.4	1.400%	10/01/2017	\$1,775,000	\$1,774,332	0.034%
EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	03/19/2020	\$1,755,000	\$1,759,914	0.034%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/05/2018	\$1,672,000	\$1,684,239	0.033%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$1,650,000	\$1,653,600	0.032%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	08/17/2020	\$1,600,000	\$1,622,292	0.031%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$1,557,000	\$1,604,088	0.031%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	03/15/2019	\$1,565,000	\$1,570,937	0.030%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/01/2018	\$1,565,000	\$1,569,608	0.030%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$1,560,000	\$1,551,192	0.030%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/12/2022	\$1,484,000	\$1,542,051	0.030%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$1,484,000	\$1,512,176	0.029%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	\$1,500,000	\$1,505,142	0.029%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	6.000%	01/15/2020	\$1,341,000	\$1,481,459	0.029%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$1,341,000	\$1,471,461	0.028%
UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6	6.000%	06/15/2017	\$1,431,000	\$1,439,148	0.028%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	04/01/2019	\$1,348,000	\$1,424,058	0.028%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	07/15/2017	\$1,424,000	\$1,423,661	0.028%
EXELON CORP SR UNSECURED 06/20 2.85	2.850%	06/15/2020	\$1,399,000	\$1,423,628	0.028%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	\$1,402,000	\$1,411,822	0.027%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	06/24/2021	\$1,270,000	\$1,374,800	0.027%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/15/2020	\$1,289,000	\$1,373,589	0.027%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	06/15/2017	\$1,358,000	\$1,365,016	0.026%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	03/01/2018	\$1,314,000	\$1,354,197	0.026%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	\$1,315,000	\$1,322,189	0.026%
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	04/01/2021	\$1,198,000	\$1,292,655	0.025%
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5	1.500%	05/15/2018	\$1,288,000	\$1,286,867	0.025%
BPCE SA COMPANY GUAR 12/18 2.5	2.500%	12/10/2018	\$1,250,000	\$1,258,700	0.024%
PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	06/01/2020	\$1,200,000	\$1,206,760	0.023%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	02/15/2019	\$1,189,000	\$1,200,240	0.023%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	08/15/2020	\$1,000,000	\$1,108,084	0.021%
TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	5.877%	07/15/2019	\$1,000,000	\$1,079,814	0.021%
KELLOGG CO SR UNSECURED 05/17 1.75	1.750%	05/17/2017	\$1,076,000	\$1,076,160	0.021%
COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	\$1,020,000	\$1,067,609	0.021%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	05/19/2021	\$1,000,000	\$1,065,102	0.021%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/01/2020	\$1,000,000	\$1,056,538	0.020%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$1,000,000	\$1,041,420	0.020%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/01/2019	\$1,025,000	\$1,032,391	0.020%
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	6.400%	03/15/2018	\$992,000	\$1,030,857	0.020%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	05/15/2021	\$1,000,000	\$1,014,494	0.020%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,000,000	\$1,013,291	0.020%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	\$1,000,000	\$1,012,251	0.020%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	03/06/2020	\$1,000,000	\$1,006,739	0.019%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	01/11/2022	\$1,000,000	\$1,006,535	0.019%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	\$1,000,000	\$1,005,589	0.019%
FREDDIE MAC NOTES 07/17 1	1.000%	07/28/2017	\$982,000	\$982,267	0.019%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	04/23/2019	\$894,000	\$968,096	0.019%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	04/27/2018	\$950,000	\$962,690	0.019%
UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4	1.400%	10/15/2017	\$956,000	\$956,444	0.019%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	01/15/2019	\$939,000	\$951,099	0.018%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/10/2019	\$894,000	\$940,965	0.018%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/01/2020	\$900,000	\$935,919	0.018%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	\$889,000	\$894,562	0.017%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$828,000	\$842,368	0.016%
MOLSON COORS BREWING CO COMPANY GUAR 05/17 2	2.000%	05/01/2017	\$818,000	\$818,000	0.016%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	09/29/2017	\$800,000	\$800,446	0.015%
FREDDIE MAC NOTES 09/17 1	1.000%	09/29/2017	\$764,000	\$764,004	0.015%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/01/2020	\$700,000	\$751,998	0.015%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/23/2021	\$706,000	\$747,949	0.014%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$747,000	\$745,178	0.014%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	04/07/2021	\$620,000	\$692,845	0.013%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$586,000	\$624,712	0.012%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$550,000	\$587,094	0.011%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$542,000	\$575,864	0.011%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	01/15/2021	\$500,000	\$504,841	0.010%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	04/25/2021	\$502,000	\$502,515	0.010%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	01/21/2020	\$480,000	\$481,514	0.009%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/01/2017	\$457,000	\$466,257	0.009%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	01/30/2019	\$452,000	\$456,815	0.009%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$447,000	\$450,723	0.009%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	09/06/2018	\$360,000	\$363,527	0.007%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$273,000	\$275,509	0.005%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6	1.600%	05/15/2017	\$258,000	\$258,059	0.005%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	09/15/2018	\$200,000	\$213,037	0.004%
ABB FINANCE USA INC COMPANY GUAR 05/17 1.625	1.625%	05/08/2017	\$193,000	\$193,010	0.004%
DUKE ENERGY CORP SR UNSECURED 06/18 2.1	2.100%	06/15/2018	\$181,000	\$181,638	0.004%
BOEING CAPITAL CORP SR UNSECURED 08/18 2.9	2.900%	08/15/2018	\$169,000	\$171,926	0.003%
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	\$2,000	\$1,999	0.000%
GRAND TOTAL				\$5,169,402,149	100.000%