

DFA Short-Term Extended Quality Portfolio

As of March 31, 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	\$100,355,784	1.983%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	09/15/2021	\$97,577,000	\$95,906,969	1.895%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	07/29/2020	\$53,000,000	\$55,565,094	1.098%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$53,652,000	\$53,878,089	1.064%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	09/10/2021	\$49,530,000	\$50,029,212	0.988%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	02/28/2021	\$49,100,000	\$49,116,644	0.970%
FANNIE MAE NOTES 06/20 1.5	1.500%	06/22/2020	\$48,451,000	\$48,282,535	0.954%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	03/01/2021	\$45,395,000	\$45,478,617	0.899%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	01/31/2022	\$40,718,000	\$40,935,434	0.809%
APPLE INC SR UNSECURED 05/19 2.1	2.100%	05/06/2019	\$40,000,000	\$40,430,760	0.799%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$40,154,000	\$40,390,828	0.798%
RABOBANK NEDERLAND NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$38,949,000	\$39,201,155	0.774%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	09/06/2019	\$38,525,000	\$38,770,057	0.766%
BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	03/22/2021	\$37,679,000	\$37,663,438	0.744%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	\$37,151,000	\$37,507,092	0.741%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	09/15/2021	\$38,000,000	\$36,834,996	0.728%
INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	2.125%	11/09/2020	\$35,000,000	\$35,293,545	0.697%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/03/2020	\$33,993,000	\$34,101,709	0.674%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$32,954,000	\$32,095,844	0.634%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	05/10/2021	\$32,626,000	\$31,949,695	0.631%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	07/02/2019	\$31,297,000	\$31,449,635	0.621%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/24/2018	\$31,067,000	\$31,167,097	0.616%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	03/04/2020	\$30,000,000	\$29,765,940	0.588%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	05/06/2021	\$29,000,000	\$29,685,705	0.586%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	03/10/2020	\$29,509,000	\$29,523,400	0.583%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$29,557,000	\$29,493,038	0.583%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	\$29,052,000	\$29,264,834	0.578%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$27,669,000	\$27,958,417	0.552%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	06/03/2021	\$27,847,000	\$27,677,049	0.547%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$27,483,000	\$27,632,644	0.546%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	09/12/2021	\$27,855,000	\$27,073,305	0.535%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$26,424,000	\$26,615,732	0.526%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	05/16/2021	\$25,500,000	\$25,304,644	0.500%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	03/22/2021	\$25,435,000	\$25,136,062	0.497%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$24,891,000	\$25,057,744	0.495%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	\$25,011,000	\$24,974,709	0.493%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	08/14/2019	\$24,591,000	\$24,829,335	0.491%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	03/15/2018	\$24,908,000	\$24,821,046	0.490%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$24,526,000	\$24,733,171	0.489%
ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	04/14/2020	\$23,000,000	\$24,638,520	0.487%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$24,144,000	\$24,393,986	0.482%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	02/01/2022	\$24,000,000	\$24,216,984	0.478%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	04/08/2021	\$23,733,000	\$23,375,960	0.462%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$23,256,000	\$23,290,325	0.460%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	01/22/2020	\$23,450,000	\$23,255,153	0.459%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	08/02/2018	\$22,992,000	\$23,195,525	0.458%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	02/24/2020	\$23,063,000	\$23,155,021	0.457%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	03/02/2020	\$22,338,000	\$22,345,192	0.441%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$22,132,000	\$22,209,417	0.439%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	03/15/2019	\$21,614,000	\$21,731,018	0.429%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	02/12/2020	\$21,640,000	\$21,696,718	0.429%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	07/18/2019	\$21,405,000	\$21,556,290	0.426%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$21,047,000	\$20,907,121	0.413%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$20,754,000	\$20,754,249	0.410%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	\$20,606,000	\$20,573,051	0.406%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/03/2018	\$20,235,000	\$20,528,164	0.406%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	\$20,000,000	\$20,164,680	0.398%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$19,864,000	\$20,099,269	0.397%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$20,051,000	\$20,089,377	0.397%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	08/15/2019	\$19,752,000	\$19,967,553	0.394%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$19,626,000	\$19,711,117	0.389%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	04/19/2021	\$20,000,000	\$19,559,800	0.386%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$19,046,000	\$19,383,628	0.383%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	\$18,999,000	\$19,064,603	0.377%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	02/01/2022	\$19,000,000	\$19,060,344	0.377%
CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	03/03/2020	\$19,050,000	\$19,048,761	0.376%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$18,342,000	\$18,452,455	0.365%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	05/15/2018	\$17,685,000	\$18,270,851	0.361%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$18,309,000	\$18,183,345	0.359%
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	07/13/2021	\$18,605,000	\$18,100,897	0.358%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$17,884,000	\$18,020,973	0.356%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$17,884,000	\$17,916,370	0.354%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$17,884,000	\$17,902,742	0.354%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	03/19/2019	\$17,440,000	\$17,621,794	0.348%
CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	09/20/2021	\$17,845,000	\$17,498,682	0.346%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/23/2017	\$17,349,000	\$17,399,901	0.344%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$17,072,000	\$17,342,215	0.343%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	\$17,154,000	\$17,297,150	0.342%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	05/11/2020	\$17,155,000	\$17,172,480	0.339%
FANNIE MAE NOTES 02/19 1.875	1.875%	02/19/2019	\$16,942,000	\$17,110,708	0.338%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	09/16/2020	\$17,000,000	\$16,938,409	0.335%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	\$16,673,000	\$16,664,846	0.329%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$16,605,000	\$16,566,526	0.327%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$16,605,000	\$16,555,948	0.327%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$16,190,000	\$16,322,887	0.322%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$16,249,000	\$16,205,241	0.320%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$15,822,000	\$15,975,663	0.316%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$15,626,000	\$15,715,927	0.310%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	02/13/2020	\$15,559,000	\$15,687,190	0.310%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	\$15,482,000	\$15,423,942	0.305%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	04/04/2019	\$15,005,000	\$15,107,769	0.298%

Rates of Return

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WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	01/11/2022	\$15,000,000	\$15,088,380	0.298%
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	01/08/2021	\$15,000,000	\$15,063,630	0.298%
RABOBANK NEDERLAND NY SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$15,000,000	\$15,013,620	0.297%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	05/21/2020	\$15,000,000	\$14,951,835	0.295%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$14,765,000	\$14,941,441	0.295%
PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	08/26/2020	\$15,000,000	\$14,884,335	0.294%
KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	02/10/2021	\$15,000,000	\$14,750,820	0.291%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$14,691,000	\$14,742,903	0.291%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$14,337,000	\$14,611,911	0.289%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	06/15/2019	\$14,484,000	\$14,595,121	0.288%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	01/10/2022	\$14,500,000	\$14,588,754	0.288%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	\$14,432,000	\$14,498,719	0.286%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	2.600%	06/01/2021	\$14,457,000	\$14,472,685	0.286%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$14,176,000	\$14,258,929	0.282%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	08/15/2019	\$14,110,000	\$14,163,124	0.280%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	09/14/2020	\$13,925,000	\$14,070,613	0.278%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$13,135,000	\$13,972,067	0.276%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	08/18/2020	\$13,652,000	\$13,833,489	0.273%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	01/10/2019	\$13,616,000	\$13,717,657	0.271%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	08/15/2019	\$13,413,000	\$13,542,395	0.268%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	03/15/2020	\$13,567,000	\$13,474,568	0.266%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	04/22/2019	\$13,413,000	\$13,462,950	0.266%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$13,289,000	\$13,423,232	0.265%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	\$13,057,000	\$13,264,632	0.262%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	09/08/2019	\$13,163,000	\$13,202,054	0.261%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	06/15/2019	\$12,876,000	\$12,891,425	0.255%
ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$12,750,000	\$12,836,406	0.254%
AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	\$11,283,000	\$12,776,891	0.252%
ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	\$12,400,000	\$12,699,522	0.251%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$12,471,000	\$12,669,899	0.250%
SANOFI SR UNSECURED 03/21 4	4.000%	03/29/2021	\$11,950,000	\$12,667,454	0.250%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$11,879,000	\$12,328,869	0.244%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	01/15/2019	\$12,172,000	\$12,246,322	0.242%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	02/09/2022	\$12,191,000	\$12,243,677	0.242%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$12,000,000	\$12,233,076	0.242%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	\$11,960,000	\$11,990,509	0.237%

Rates of Return

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CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	04/17/2020	\$12,000,000	\$11,986,680	0.237%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$11,108,000	\$11,957,506	0.236%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	\$11,503,000	\$11,951,996	0.236%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$11,883,000	\$11,950,459	0.236%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/05/2019	\$11,705,000	\$11,936,103	0.236%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	02/16/2021	\$11,000,000	\$11,885,687	0.235%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	03/28/2019	\$11,679,000	\$11,722,807	0.232%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	08/04/2020	\$11,533,000	\$11,719,673	0.232%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$11,622,000	\$11,627,462	0.230%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$11,682,000	\$11,627,433	0.230%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$11,259,000	\$11,440,821	0.226%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	\$11,000,000	\$11,047,520	0.218%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	04/27/2020	\$10,180,000	\$10,964,012	0.217%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	02/12/2019	\$10,697,000	\$10,775,130	0.213%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	06/17/2020	\$10,000,000	\$10,742,750	0.212%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$10,755,000	\$10,740,437	0.212%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$10,755,000	\$10,728,220	0.212%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	08/08/2021	\$10,978,000	\$10,702,869	0.211%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	04/15/2018	\$10,692,000	\$10,701,547	0.211%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	05/22/2019	\$10,625,000	\$10,694,317	0.211%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	02/08/2021	\$10,500,000	\$10,676,757	0.211%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	01/28/2021	\$10,000,000	\$10,616,020	0.210%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	09/01/2021	\$10,000,000	\$10,457,750	0.207%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	03/17/2022	\$10,246,000	\$10,405,888	0.206%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	09/26/2018	\$10,282,000	\$10,373,293	0.205%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/01/2017	\$10,311,000	\$10,320,743	0.204%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	03/06/2018	\$10,307,000	\$10,298,857	0.203%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/03/2020	\$10,000,000	\$10,287,190	0.203%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	\$10,000,000	\$10,277,000	0.203%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$10,171,000	\$10,236,419	0.202%
PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	08/25/2021	\$10,000,000	\$10,227,210	0.202%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	09/01/2017	\$10,004,000	\$10,178,169	0.201%
US TREASURY N/B 09/21 2.125	2.125%	09/30/2021	\$10,000,000	\$10,102,340	0.200%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	09/15/2020	\$10,000,000	\$10,081,530	0.199%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	03/03/2022	\$10,030,000	\$10,080,691	0.199%
SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	03/09/2022	\$10,000,000	\$10,065,530	0.199%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	09/14/2018	\$9,765,000	\$10,021,116	0.198%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/06/2019	\$10,000,000	\$10,006,260	0.198%
PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	\$10,000,000	\$9,986,350	0.197%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$10,000,000	\$9,982,040	0.197%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	03/16/2020	\$10,000,000	\$9,941,400	0.196%
NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	03/09/2021	\$10,000,000	\$9,894,310	0.195%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	03/23/2020	\$10,000,000	\$9,890,720	0.195%
AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	01/21/2020	\$10,000,000	\$9,883,850	0.195%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	03/01/2019	\$9,810,000	\$9,871,508	0.195%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$9,836,000	\$9,863,629	0.195%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$9,683,000	\$9,764,114	0.193%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	03/02/2020	\$9,750,000	\$9,742,921	0.192%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$10,000,000	\$9,733,400	0.192%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$9,568,000	\$9,724,475	0.192%
APPLE INC SR UNSECURED 08/21 1.55	1.550%	08/04/2021	\$10,000,000	\$9,697,650	0.192%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	04/01/2019	\$9,504,000	\$9,573,464	0.189%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	\$9,471,000	\$9,528,801	0.188%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	06/14/2019	\$9,471,000	\$9,527,873	0.188%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	09/15/2019	\$9,378,000	\$9,451,317	0.187%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$9,273,000	\$9,400,559	0.186%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	02/15/2021	\$8,793,000	\$9,354,661	0.185%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$9,258,000	\$9,346,543	0.185%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	09/15/2020	\$9,000,000	\$9,276,858	0.183%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$9,066,000	\$9,121,656	0.180%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	07/16/2019	\$9,017,000	\$9,049,506	0.179%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$8,942,000	\$9,044,886	0.179%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	04/08/2019	\$8,942,000	\$9,029,864	0.178%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$8,942,000	\$9,018,382	0.178%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	\$9,356,000	\$9,001,398	0.178%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$8,942,000	\$8,991,628	0.178%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	06/17/2019	\$8,942,000	\$8,991,529	0.178%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	03/05/2020	\$8,942,000	\$8,973,028	0.177%
REYNOLDS AMERICAN INC COMPANY GUAR 08/17 2.3	2.300%	08/21/2017	\$8,891,000	\$8,916,037	0.176%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	03/01/2021	\$9,000,000	\$8,881,677	0.175%
INTL BK RECON + DEVELOP SR UNSECURED 04/17 0.875	0.875%	04/17/2017	\$8,845,000	\$8,845,114	0.175%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	06/15/2021	\$8,650,000	\$8,825,422	0.174%

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GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	02/15/2019	\$8,000,000	\$8,779,032	0.173%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$8,008,000	\$8,738,265	0.173%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$8,634,000	\$8,724,510	0.172%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	07/15/2018	\$8,215,000	\$8,660,663	0.171%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	05/17/2021	\$8,500,000	\$8,639,825	0.171%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	02/02/2021	\$8,670,000	\$8,632,120	0.171%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/09/2019	\$8,492,000	\$8,540,302	0.169%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	02/01/2019	\$8,455,000	\$8,525,709	0.168%
TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	01/15/2021	\$7,900,000	\$8,468,515	0.167%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$8,303,000	\$8,417,307	0.166%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$8,303,000	\$8,366,393	0.165%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$8,178,000	\$8,329,996	0.165%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	\$8,303,000	\$8,321,814	0.164%
BRITISH COLUMBIA PROV OF SR UNSECURED 04/17 1.2	1.200%	04/25/2017	\$8,303,000	\$8,304,577	0.164%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	03/15/2021	\$8,295,000	\$8,300,416	0.164%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$8,303,000	\$8,283,072	0.164%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$8,303,000	\$8,266,176	0.163%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	05/20/2020	\$8,235,000	\$8,253,018	0.163%
JERSEY CENTRAL PWR + LT SR UNSECURED 02/19 7.35	7.350%	02/01/2019	\$7,492,000	\$8,157,057	0.161%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	03/06/2020	\$8,143,000	\$8,150,695	0.161%
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	02/15/2021	\$7,638,000	\$8,147,003	0.161%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	\$7,657,000	\$8,120,355	0.160%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	03/26/2020	\$8,079,000	\$8,105,111	0.160%
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	2.500%	10/15/2018	\$7,996,000	\$8,091,392	0.160%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	07/22/2020	\$8,000,000	\$8,078,064	0.160%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$8,138,000	\$8,065,124	0.159%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/03/2020	\$8,000,000	\$8,027,648	0.159%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	\$7,117,000	\$8,026,481	0.159%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$7,881,000	\$7,969,700	0.157%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	\$8,000,000	\$7,902,616	0.156%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$7,836,000	\$7,890,953	0.156%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	05/01/2019	\$7,805,000	\$7,885,492	0.156%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/08/2018	\$7,785,000	\$7,814,660	0.154%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$7,725,000	\$7,780,627	0.154%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	02/01/2020	\$7,623,000	\$7,662,357	0.151%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$6,957,000	\$7,557,354	0.149%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	\$7,800,000	\$7,554,799	0.149%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$7,500,000	\$7,550,767	0.149%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/08/2019	\$7,500,000	\$7,542,082	0.149%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	02/01/2022	\$7,500,000	\$7,516,102	0.148%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$7,000,000	\$7,509,796	0.148%
WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	05/13/2021	\$7,632,000	\$7,494,295	0.148%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/11/2018	\$7,409,000	\$7,450,705	0.147%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	\$7,428,000	\$7,441,407	0.147%
KFW GOVT GUARANT 04/20 1.5	1.500%	04/20/2020	\$7,500,000	\$7,439,700	0.147%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	05/23/2019	\$7,431,000	\$7,408,446	0.146%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	07/08/2019	\$6,741,000	\$7,310,749	0.144%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$7,283,000	\$7,283,050	0.144%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/06/2018	\$7,227,000	\$7,256,782	0.143%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$7,155,000	\$7,223,587	0.143%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	09/21/2021	\$7,500,000	\$7,218,330	0.143%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$7,146,000	\$7,180,157	0.142%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$7,064,000	\$7,160,331	0.141%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$7,154,000	\$7,123,273	0.141%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$6,662,000	\$7,086,082	0.140%
RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	03/02/2020	\$7,000,000	\$7,047,313	0.139%
INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	1.875%	06/16/2020	\$7,000,000	\$7,020,230	0.139%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	01/25/2022	\$7,000,000	\$6,983,970	0.138%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	09/12/2018	\$6,886,000	\$6,927,729	0.137%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	02/15/2020	\$6,873,000	\$6,909,715	0.137%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$6,831,000	\$6,872,737	0.136%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	07/06/2021	\$6,750,000	\$6,804,769	0.134%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	03/15/2019	\$6,703,000	\$6,759,935	0.134%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$6,729,000	\$6,750,351	0.133%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$6,528,000	\$6,705,528	0.132%
ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	07/08/2021	\$6,536,000	\$6,669,216	0.132%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$6,145,000	\$6,579,666	0.130%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	06/15/2020	\$6,500,000	\$6,578,143	0.130%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	03/10/2022	\$6,500,000	\$6,515,301	0.129%
MARSH + MCLENNAN COS INC SR UNSECURED 04/17 2.3	2.300%	04/01/2017	\$6,338,000	\$6,338,000	0.125%
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$6,259,000	\$6,302,618	0.125%
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	\$6,065,000	\$6,220,912	0.123%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$6,121,000	\$6,155,920	0.122%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	06/19/2021	\$6,000,000	\$6,071,202	0.120%
INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	06/24/2021	\$6,000,000	\$6,057,468	0.120%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	\$6,000,000	\$6,054,108	0.120%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	03/22/2021	\$6,000,000	\$6,028,134	0.119%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	09/17/2020	\$6,000,000	\$6,012,996	0.119%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	08/28/2020	\$6,000,000	\$5,958,216	0.118%
RABOBANK NEDERLAND NY SR UNSECURED 01/22 2.75	2.750%	01/10/2022	\$5,928,000	\$5,957,936	0.118%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$5,942,000	\$5,951,905	0.118%
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	07/15/2020	\$5,678,000	\$5,942,191	0.117%
ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	03/16/2021	\$6,000,000	\$5,923,590	0.117%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	05/22/2020	\$5,911,000	\$5,886,002	0.116%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	05/15/2020	\$5,859,000	\$5,813,340	0.115%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$5,333,000	\$5,769,474	0.114%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	03/15/2019	\$5,009,000	\$5,694,862	0.113%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$5,616,000	\$5,653,986	0.112%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/30/2020	\$5,100,000	\$5,549,269	0.110%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	\$5,464,000	\$5,508,291	0.109%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	\$5,400,000	\$5,461,900	0.108%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$5,500,000	\$5,451,809	0.108%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	04/01/2019	\$5,365,000	\$5,426,761	0.107%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	08/12/2019	\$5,370,000	\$5,405,715	0.107%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	07/23/2020	\$5,339,000	\$5,391,407	0.107%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	03/15/2018	\$5,399,000	\$5,386,150	0.106%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	03/27/2020	\$5,365,000	\$5,346,233	0.106%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	07/12/2021	\$5,500,000	\$5,340,808	0.106%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/15/2018	\$5,303,000	\$5,334,823	0.105%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$5,000,000	\$5,285,115	0.104%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	03/15/2020	\$5,195,000	\$5,267,740	0.104%
ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/07/2019	\$5,000,000	\$5,265,200	0.104%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	01/15/2020	\$4,896,000	\$5,239,973	0.104%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/15/2018	\$4,982,000	\$5,216,134	0.103%
AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/01/2020	\$4,990,000	\$5,190,617	0.103%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/01/2020	\$5,000,000	\$5,183,665	0.102%
APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/01/2020	\$5,090,000	\$5,168,365	0.102%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/20 2.9	2.900%	10/15/2020	\$5,000,000	\$5,164,305	0.102%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$5,052,000	\$5,077,179	0.100%
BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	\$5,041,000	\$5,063,412	0.100%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	01/14/2020	\$5,000,000	\$5,061,635	0.100%
DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$5,000,000	\$5,061,370	0.100%
TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	02/17/2022	\$5,000,000	\$5,047,980	0.100%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	01/27/2022	\$5,000,000	\$5,035,875	0.099%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 06/19 2.5	2.500%	06/15/2019	\$5,000,000	\$5,027,900	0.099%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	\$5,000,000	\$5,026,790	0.099%
JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	03/03/2022	\$5,000,000	\$5,003,910	0.099%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	03/10/2020	\$5,000,000	\$5,002,810	0.099%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	03/15/2021	\$5,000,000	\$4,999,125	0.099%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	03/15/2019	\$4,969,000	\$4,983,757	0.098%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/01/2019	\$4,672,000	\$4,977,100	0.098%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$4,650,000	\$4,970,491	0.098%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$5,000,000	\$4,961,430	0.098%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	08/01/2019	\$4,918,000	\$4,933,914	0.097%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$5,000,000	\$4,922,855	0.097%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	03/01/2019	\$4,835,000	\$4,916,044	0.097%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	\$4,867,000	\$4,896,586	0.097%
USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	06/01/2021	\$5,000,000	\$4,895,355	0.097%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/03/2018	\$4,890,000	\$4,894,934	0.097%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	03/15/2018	\$4,887,000	\$4,878,648	0.096%
COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	09/06/2021	\$5,000,000	\$4,871,415	0.096%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/02/2021	\$5,000,000	\$4,865,295	0.096%
PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	07/21/2020	\$4,800,000	\$4,845,446	0.096%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	07/21/2021	\$5,000,000	\$4,831,785	0.095%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	05/13/2019	\$4,365,000	\$4,824,743	0.095%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/16/2021	\$4,525,000	\$4,803,572	0.095%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	02/01/2018	\$4,645,000	\$4,789,366	0.095%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/18/2018	\$4,726,000	\$4,770,438	0.094%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	09/15/2020	\$4,591,000	\$4,770,416	0.094%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	09/22/2019	\$4,471,000	\$4,753,325	0.094%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$4,632,000	\$4,664,229	0.092%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	5.650%	08/15/2020	\$4,210,000	\$4,632,376	0.092%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	05/15/2018	\$4,507,000	\$4,605,189	0.091%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/05/2020	\$4,500,000	\$4,544,473	0.090%

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IBM CORP SR UNSECURED 05/19 1.875	1.875%	05/15/2019	\$4,511,000	\$4,534,836	0.090%
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	\$4,467,000	\$4,516,941	0.089%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	06/01/2020	\$4,460,000	\$4,509,929	0.089%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	03/12/2020	\$4,500,000	\$4,506,880	0.089%
FREDDIE MAC NOTES 05/19 1.75	1.750%	05/30/2019	\$4,471,000	\$4,505,458	0.089%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	09/10/2019	\$4,471,000	\$4,502,068	0.089%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$4,471,000	\$4,499,404	0.089%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$4,471,000	\$4,497,334	0.089%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	05/15/2018	\$4,264,000	\$4,491,301	0.089%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	06/05/2019	\$4,471,000	\$4,480,067	0.089%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	03/06/2019	\$4,472,000	\$4,463,574	0.088%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	02/10/2020	\$4,450,000	\$4,458,628	0.088%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	09/27/2019	\$4,471,000	\$4,454,278	0.088%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	02/01/2020	\$4,340,000	\$4,375,258	0.086%
WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	04/15/2021	\$4,000,000	\$4,333,408	0.086%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$4,247,000	\$4,285,558	0.085%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$3,933,000	\$4,272,708	0.084%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	02/01/2019	\$4,199,000	\$4,214,032	0.083%
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	1.625%	08/15/2017	\$4,196,000	\$4,199,289	0.083%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	09/21/2017	\$4,151,000	\$4,189,542	0.083%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/18 1.65	1.650%	03/02/2018	\$4,161,000	\$4,158,045	0.082%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$4,200,000	\$4,139,515	0.082%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$4,000,000	\$4,103,156	0.081%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$4,024,000	\$4,080,042	0.081%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	07/25/2019	\$4,030,000	\$4,058,564	0.080%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	03/15/2021	\$4,070,000	\$4,055,600	0.080%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	1.375%	07/15/2017	\$4,052,000	\$4,047,935	0.080%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	07/15/2019	\$4,024,000	\$4,041,303	0.080%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$4,000,000	\$4,033,176	0.080%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	06/01/2018	\$4,011,000	\$4,027,509	0.080%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	02/19/2021	\$4,000,000	\$4,018,380	0.079%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	02/23/2021	\$4,000,000	\$4,011,764	0.079%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	01/11/2022	\$3,988,000	\$4,007,062	0.079%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/15/2019	\$3,751,000	\$4,005,179	0.079%
US TREASURY N/B 04/20 1.125	1.125%	04/30/2020	\$4,000,000	\$3,949,064	0.078%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/01/2019	\$3,845,000	\$3,886,875	0.077%

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MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	\$3,800,000	\$3,807,755	0.075%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	01/15/2020	\$3,756,000	\$3,806,405	0.075%
PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	\$3,363,000	\$3,765,877	0.074%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$3,733,000	\$3,760,889	0.074%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	\$3,443,000	\$3,727,229	0.074%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/01/2020	\$3,720,000	\$3,719,508	0.073%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	03/06/2020	\$3,715,000	\$3,714,208	0.073%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	04/15/2019	\$3,490,000	\$3,675,469	0.073%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$3,577,000	\$3,622,134	0.072%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	04/01/2018	\$3,593,000	\$3,585,418	0.071%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	\$3,554,000	\$3,559,793	0.070%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$3,215,000	\$3,543,155	0.070%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$3,395,000	\$3,449,306	0.068%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	08/13/2019	\$3,130,000	\$3,355,973	0.066%
21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9	6.900%	03/01/2019	\$3,075,000	\$3,345,538	0.066%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	09/26/2017	\$3,322,000	\$3,318,362	0.066%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$3,278,000	\$3,299,687	0.065%
E.I. DU PONT DE NEMOURS SR UNSECURED 04/21 4.25	4.250%	04/01/2021	\$3,035,000	\$3,239,285	0.064%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	05/27/2020	\$3,000,000	\$3,160,737	0.062%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	\$3,000,000	\$3,099,771	0.061%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	08/15/2020	\$3,000,000	\$3,076,644	0.061%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	05/01/2020	\$2,825,000	\$3,066,116	0.061%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/24/2021	\$2,850,000	\$3,051,500	0.060%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	09/28/2020	\$3,000,000	\$3,034,053	0.060%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	02/15/2019	\$2,743,000	\$3,028,453	0.060%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	03/01/2021	\$3,000,000	\$3,026,757	0.060%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	08/15/2020	\$2,850,000	\$3,014,108	0.060%
APPLE INC SR UNSECURED 05/20 2	2.000%	05/06/2020	\$2,978,000	\$2,994,667	0.059%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	04/17/2020	\$3,000,000	\$2,985,693	0.059%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	07/15/2021	\$3,000,000	\$2,932,260	0.058%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	03/25/2020	\$2,750,000	\$2,929,929	0.058%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$2,902,000	\$2,919,246	0.058%
CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	7.250%	05/15/2019	\$2,576,000	\$2,847,595	0.056%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/08/2020	\$2,780,000	\$2,842,305	0.056%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$2,824,000	\$2,831,040	0.056%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/01/2019	\$2,630,000	\$2,808,211	0.055%

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KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$2,696,000	\$2,766,441	0.055%
SYMANTEC CORP SR UNSECURED 09/20 4.2	4.200%	09/15/2020	\$2,677,000	\$2,759,850	0.055%
STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	01/23/2022	\$2,692,000	\$2,755,471	0.054%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$2,500,000	\$2,714,885	0.054%
FEDERAL HOME LOAN BANK BONDS 05/17 4.875	4.875%	05/17/2017	\$2,700,000	\$2,713,729	0.054%
VERIZON COMMUNICATIONS SR UNSECURED 06/19 2.55	2.550%	06/17/2019	\$2,683,000	\$2,713,344	0.054%
CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	05/15/2019	\$2,683,000	\$2,697,203	0.053%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	\$2,683,000	\$2,695,204	0.053%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	06/15/2017	\$2,621,000	\$2,622,963	0.052%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$2,490,000	\$2,512,437	0.050%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	09/15/2020	\$2,350,000	\$2,505,774	0.050%
CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	03/03/2020	\$2,500,000	\$2,502,885	0.049%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/15/2017	\$2,490,000	\$2,489,569	0.049%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/15/2019	\$2,309,000	\$2,477,806	0.049%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	06/15/2018	\$2,490,000	\$2,477,365	0.049%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	09/19/2021	\$2,535,000	\$2,448,541	0.048%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$2,500,000	\$2,447,932	0.048%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$2,236,000	\$2,446,825	0.048%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	09/01/2021	\$2,500,000	\$2,441,302	0.048%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	06/26/2019	\$2,254,000	\$2,282,533	0.045%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$2,236,000	\$2,237,153	0.044%
UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	02/15/2021	\$2,040,000	\$2,209,876	0.044%
WELLS FARGO + COMPANY SR UNSECURED 05/17 2.1	2.100%	05/08/2017	\$2,165,000	\$2,166,567	0.043%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	05/23/2019	\$2,057,000	\$2,054,348	0.041%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/01/2017	\$1,992,000	\$2,045,266	0.040%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	09/01/2020	\$2,000,000	\$2,021,042	0.040%
ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	03/01/2019	\$1,788,000	\$2,014,559	0.040%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	01/14/2021	\$2,000,000	\$2,008,774	0.040%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	01/17/2018	\$1,955,000	\$1,950,274	0.039%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	12/01/2019	\$1,788,000	\$1,948,780	0.039%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$1,788,000	\$1,928,699	0.038%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	03/30/2021	\$1,930,000	\$1,926,491	0.038%
NORDEA BANK AB 05/18 1.625	1.625%	05/15/2018	\$1,923,000	\$1,922,221	0.038%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$1,700,000	\$1,864,473	0.037%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$1,732,000	\$1,854,409	0.037%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$1,690,000	\$1,824,588	0.036%

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INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	01/16/2018	\$1,797,000	\$1,821,254	0.036%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/01/2017	\$1,754,000	\$1,799,283	0.036%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	06/05/2019	\$1,788,000	\$1,793,848	0.035%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	09/16/2021	\$1,830,000	\$1,792,217	0.035%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$1,779,000	\$1,776,445	0.035%
HEINEKEN NV SR UNSECURED 144A 10/17 1.4	1.400%	10/01/2017	\$1,775,000	\$1,775,071	0.035%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	02/04/2021	\$1,770,000	\$1,775,067	0.035%
EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	03/19/2020	\$1,755,000	\$1,754,038	0.035%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/05/2018	\$1,672,000	\$1,682,764	0.033%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$1,650,000	\$1,653,514	0.033%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	08/17/2020	\$1,600,000	\$1,617,616	0.032%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$1,557,000	\$1,605,704	0.032%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	03/15/2019	\$1,565,000	\$1,570,975	0.031%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/01/2018	\$1,565,000	\$1,569,846	0.031%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$1,560,000	\$1,541,177	0.030%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/12/2022	\$1,484,000	\$1,534,927	0.030%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$1,484,000	\$1,510,309	0.030%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	\$1,500,000	\$1,499,011	0.030%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	6.000%	01/15/2020	\$1,341,000	\$1,483,117	0.029%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$1,341,000	\$1,472,053	0.029%
UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6	6.000%	06/15/2017	\$1,431,000	\$1,444,585	0.029%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	04/01/2019	\$1,348,000	\$1,427,037	0.028%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	07/15/2017	\$1,424,000	\$1,423,369	0.028%
EXELON CORP SR UNSECURED 06/20 2.85	2.850%	06/15/2020	\$1,399,000	\$1,417,170	0.028%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	\$1,402,000	\$1,411,686	0.028%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/15/2020	\$1,289,000	\$1,375,867	0.027%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	06/24/2021	\$1,270,000	\$1,370,949	0.027%
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	06/15/2017	\$1,358,000	\$1,369,847	0.027%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	03/01/2018	\$1,314,000	\$1,358,718	0.027%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	\$1,315,000	\$1,317,929	0.026%
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	04/01/2021	\$1,198,000	\$1,287,067	0.025%
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5	1.500%	05/15/2018	\$1,288,000	\$1,285,420	0.025%
BPCE SA COMPANY GUAR 12/18 2.5	2.500%	12/10/2018	\$1,250,000	\$1,258,363	0.025%
PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	06/01/2020	\$1,200,000	\$1,203,283	0.024%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	02/15/2019	\$1,189,000	\$1,202,756	0.024%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	08/15/2020	\$1,000,000	\$1,109,152	0.022%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	5.877%	07/15/2019	\$1,000,000	\$1,080,088	0.021%
KELLOGG CO SR UNSECURED 05/17 1.75	1.750%	05/17/2017	\$1,076,000	\$1,076,046	0.021%
COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	\$1,020,000	\$1,065,447	0.021%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	05/19/2021	\$1,000,000	\$1,061,690	0.021%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/01/2020	\$1,000,000	\$1,056,580	0.021%
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	6.400%	03/15/2018	\$992,000	\$1,034,616	0.020%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/01/2019	\$1,025,000	\$1,030,804	0.020%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	\$1,000,000	\$1,009,674	0.020%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,000,000	\$1,008,896	0.020%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	03/06/2020	\$1,000,000	\$1,004,229	0.020%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	05/15/2021	\$1,000,000	\$1,001,038	0.020%
FREDDIE MAC NOTES 07/17 1	1.000%	07/28/2017	\$982,000	\$982,351	0.019%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	04/23/2019	\$894,000	\$971,213	0.019%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	04/27/2018	\$950,000	\$962,304	0.019%
UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4	1.400%	10/15/2017	\$956,000	\$955,917	0.019%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	01/15/2019	\$939,000	\$950,590	0.019%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/10/2019	\$894,000	\$942,162	0.019%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/01/2020	\$900,000	\$934,632	0.018%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	\$889,000	\$893,269	0.018%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$828,000	\$841,116	0.017%
MOLSON COORS BREWING CO COMPANY GUAR 05/17 2	2.000%	05/01/2017	\$818,000	\$818,583	0.016%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	09/29/2017	\$800,000	\$800,228	0.016%
FREDDIE MAC NOTES 09/17 1	1.000%	09/29/2017	\$764,000	\$764,161	0.015%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/01/2020	\$700,000	\$750,278	0.015%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$747,000	\$742,312	0.015%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	04/07/2021	\$620,000	\$689,541	0.014%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$586,000	\$626,439	0.012%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$550,000	\$586,070	0.012%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$542,000	\$573,948	0.011%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	01/15/2021	\$500,000	\$502,152	0.010%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	01/21/2020	\$480,000	\$481,019	0.010%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/01/2017	\$457,000	\$467,853	0.009%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	01/30/2019	\$452,000	\$457,769	0.009%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$447,000	\$451,415	0.009%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	09/06/2018	\$360,000	\$363,922	0.007%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$273,000	\$275,358	0.005%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6	1.600%	05/15/2017	\$258,000	\$258,054	0.005%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	09/15/2018	\$200,000	\$213,681	0.004%
ABB FINANCE USA INC COMPANY GUAR 05/17 1.625	1.625%	05/08/2017	\$193,000	\$193,071	0.004%
DUKE ENERGY CORP SR UNSECURED 06/18 2.1	2.100%	06/15/2018	\$181,000	\$181,694	0.004%
BOEING CAPITAL CORP SR UNSECURED 08/18 2.9	2.900%	08/15/2018	\$169,000	\$172,103	0.003%
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	\$2,000	\$2,003	0.000%
GRAND TOTAL				\$5,061,576,441	100.000%