

DFA Short-Term Extended Quality Portfolio

As of June 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	\$100,760,462	1.890%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	09/15/2021	\$97,577,000	\$96,709,247	1.814%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	09/10/2021	\$59,530,000	\$60,338,774	1.132%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	02/28/2021	\$57,736,000	\$58,042,924	1.089%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	07/29/2020	\$53,000,000	\$55,467,044	1.040%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$53,652,000	\$53,879,323	1.010%
FANNIE MAE NOTES 06/20 1.5	1.500%	06/22/2020	\$48,451,000	\$48,336,704	0.907%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	03/01/2021	\$45,395,000	\$45,688,705	0.857%
PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	01/31/2022	\$40,718,000	\$41,066,953	0.770%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$40,154,000	\$40,447,244	0.759%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	04/08/2021	\$40,243,000	\$39,827,893	0.747%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	09/06/2019	\$38,525,000	\$38,775,451	0.727%
BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	03/22/2021	\$37,679,000	\$37,840,190	0.710%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	\$37,151,000	\$37,608,254	0.705%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	09/15/2021	\$38,000,000	\$37,039,854	0.695%
INTER AMERICAN DEVEL BK SR UNSECURED 11/20 2.125	2.125%	11/09/2020	\$35,000,000	\$35,273,385	0.662%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	06/01/2022	\$250,000,000	\$34,769,991	0.652%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$34,077,000	\$34,295,808	0.643%
MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/03/2020	\$33,993,000	\$34,112,485	0.640%

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BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	08/27/2021	\$32,954,000	\$32,339,704	0.606%
APPLE INC SR UNSECURED 05/19 2.1	2.100%	05/06/2019	\$32,000,000	\$32,301,216	0.606%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	05/10/2021	\$32,626,000	\$32,222,938	0.604%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	07/02/2019	\$31,297,000	\$31,451,575	0.590%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/24/2018	\$31,067,000	\$31,135,316	0.584%
ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	04/14/2020	\$28,000,000	\$29,860,012	0.560%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	03/04/2020	\$30,000,000	\$29,852,040	0.560%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	05/06/2021	\$29,000,000	\$29,814,175	0.559%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	02/06/2020	\$29,557,000	\$29,598,232	0.555%
WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	\$29,052,000	\$29,362,420	0.551%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$27,669,000	\$27,958,694	0.524%
PFIZER INC SR UNSECURED 06/21 1.95	1.950%	06/03/2021	\$27,847,000	\$27,801,581	0.521%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$27,483,000	\$27,704,238	0.520%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	03/10/2020	\$27,500,000	\$27,661,315	0.519%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	09/12/2021	\$27,855,000	\$27,330,351	0.513%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/08/2019	\$26,424,000	\$26,662,000	0.500%
CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	01/25/2022	\$25,400,000	\$25,496,012	0.478%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	03/22/2021	\$25,435,000	\$25,450,133	0.477%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	05/16/2021	\$25,500,000	\$25,420,593	0.477%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	05/14/2020	\$24,891,000	\$25,177,719	0.472%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	\$25,011,000	\$24,996,518	0.469%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	05/22/2022	\$25,000,000	\$24,855,225	0.466%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	03/15/2018	\$24,908,000	\$24,838,108	0.466%
AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	01/21/2020	\$25,000,000	\$24,802,025	0.465%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	08/14/2019	\$24,591,000	\$24,779,834	0.465%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$24,526,000	\$24,677,472	0.463%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	02/01/2022	\$24,000,000	\$24,404,688	0.458%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	\$23,256,000	\$23,387,698	0.439%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	01/22/2020	\$23,450,000	\$23,326,629	0.437%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	02/24/2020	\$23,063,000	\$23,194,436	0.435%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	03/02/2020	\$22,338,000	\$22,374,969	0.420%
KFW GOVT GUARANT 04/20 1.5	1.500%	04/20/2020	\$22,500,000	\$22,365,450	0.419%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.819	1.819%	03/15/2019	\$21,614,000	\$21,700,002	0.407%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	02/12/2020	\$21,640,000	\$21,678,519	0.407%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$21,047,000	\$20,960,054	0.393%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$20,754,000	\$20,748,002	0.389%

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CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	09/20/2021	\$20,960,000	\$20,699,530	0.388%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/03/2018	\$20,235,000	\$20,487,209	0.384%
COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	05/25/2022	\$20,425,000	\$20,402,307	0.383%
TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	\$20,000,000	\$20,228,960	0.379%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	08/02/2018	\$19,992,000	\$20,127,165	0.377%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$19,864,000	\$20,109,817	0.377%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	05/06/2019	\$20,051,000	\$20,044,142	0.376%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	08/15/2019	\$19,752,000	\$20,001,882	0.375%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$19,626,000	\$19,752,332	0.370%
APACHE CORP SR UNSECURED 04/22 3.25	3.250%	04/15/2022	\$19,465,000	\$19,746,678	0.370%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	04/19/2021	\$20,000,000	\$19,731,580	0.370%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	01/10/2022	\$19,500,000	\$19,702,273	0.369%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$19,046,000	\$19,452,403	0.365%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	02/01/2022	\$19,000,000	\$19,240,369	0.361%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	\$18,999,000	\$19,127,680	0.359%
CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	03/03/2020	\$19,050,000	\$19,106,483	0.358%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	02/13/2020	\$18,559,000	\$18,728,035	0.351%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	06/01/2022	\$160,000,000	\$18,660,158	0.350%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/01/2019	\$18,342,000	\$18,425,841	0.346%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	01/27/2020	\$18,309,000	\$18,321,321	0.344%
TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	07/13/2021	\$18,605,000	\$18,224,025	0.342%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	05/15/2018	\$17,685,000	\$18,137,682	0.340%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$18,138,000	\$18,060,079	0.339%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$17,884,000	\$17,993,968	0.337%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$17,884,000	\$17,916,334	0.336%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$17,884,000	\$17,900,936	0.336%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	07/18/2019	\$17,540,000	\$17,662,464	0.331%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/23/2017	\$17,349,000	\$17,360,936	0.326%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/06/2019	\$17,072,000	\$17,329,650	0.325%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	\$17,154,000	\$17,316,191	0.325%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	05/28/2019	\$17,157,000	\$17,270,545	0.324%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	05/11/2020	\$17,155,000	\$17,245,389	0.323%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	09/16/2020	\$17,000,000	\$17,181,203	0.322%
FANNIE MAE NOTES 02/19 1.875	1.875%	02/19/2019	\$16,942,000	\$17,073,774	0.320%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/20 2	2.000%	04/17/2020	\$17,000,000	\$17,071,910	0.320%
COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	\$16,673,000	\$16,640,087	0.312%

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NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	03/19/2019	\$16,440,000	\$16,605,090	0.311%
BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	06/15/2018	\$16,605,000	\$16,590,620	0.311%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$16,190,000	\$16,389,169	0.307%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	03/08/2021	\$16,249,000	\$16,299,501	0.306%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	2.750%	09/17/2020	\$15,822,000	\$16,055,121	0.301%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$15,935,000	\$16,027,948	0.301%
WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	01/11/2022	\$15,512,000	\$15,735,729	0.295%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$15,626,000	\$15,722,818	0.295%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1	1.000%	10/24/2017	\$15,606,000	\$15,590,550	0.292%
SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	01/08/2021	\$15,000,000	\$15,227,640	0.286%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	04/04/2019	\$15,005,000	\$15,108,294	0.283%
PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	\$15,000,000	\$15,026,820	0.282%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$14,765,000	\$14,988,763	0.281%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	05/21/2020	\$15,000,000	\$14,977,950	0.281%
PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	08/26/2020	\$15,000,000	\$14,923,095	0.280%
KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	02/10/2021	\$15,000,000	\$14,843,010	0.278%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	09/01/2021	\$14,000,000	\$14,646,184	0.275%
AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	06/15/2020	\$14,337,000	\$14,617,919	0.274%
GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	01/14/2022	\$14,123,000	\$14,356,622	0.269%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$14,176,000	\$14,301,528	0.268%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$14,144,000	\$14,259,160	0.267%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	08/15/2019	\$14,110,000	\$14,202,759	0.266%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	2.600%	09/14/2020	\$13,925,000	\$14,127,191	0.265%
SANOFI SR UNSECURED 03/21 4	4.000%	03/29/2021	\$13,262,000	\$14,104,561	0.265%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	08/18/2020	\$13,652,000	\$13,907,237	0.261%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	05/01/2020	\$13,135,000	\$13,678,591	0.257%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	03/15/2020	\$13,567,000	\$13,533,937	0.254%
PRUDENTIAL FINANCIAL INC SR UNSECURED 08/19 2.35	2.350%	08/15/2019	\$13,413,000	\$13,493,638	0.253%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	\$13,486,000	\$13,461,212	0.252%
BB+T CORPORATION SR UNSECURED 01/20 2.45	2.450%	01/15/2020	\$13,289,000	\$13,436,587	0.252%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	01/10/2019	\$13,227,000	\$13,341,545	0.250%
CRANE CO SR UNSECURED 12/18 2.75	2.750%	12/15/2018	\$13,057,000	\$13,192,975	0.247%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	06/15/2019	\$12,876,000	\$12,919,173	0.242%
ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	01/19/2021	\$12,750,000	\$12,835,743	0.241%
ZOETIS INC SR UNSECURED 11/20 3.45	3.450%	11/13/2020	\$12,400,000	\$12,822,753	0.240%
AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	\$11,283,000	\$12,766,714	0.239%

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INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$12,471,000	\$12,680,587	0.238%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	\$13,012,000	\$12,676,524	0.238%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	3.700%	03/01/2021	\$11,879,000	\$12,360,883	0.232%
APPLE INC SR UNSECURED 02/22 2.5	2.500%	02/09/2022	\$12,191,000	\$12,297,683	0.231%
MIZUHO BANK LTD COMPANY GUAR 144A 10/20 2.7	2.700%	10/20/2020	\$11,960,000	\$12,050,608	0.226%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	\$11,503,000	\$12,048,897	0.226%
AT+T INC SR UNSECURED 03/22 3.8	3.800%	03/15/2022	\$11,600,000	\$12,005,095	0.225%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/19 2.45	2.450%	04/24/2019	\$11,883,000	\$11,946,966	0.224%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/05/2019	\$11,705,000	\$11,925,978	0.224%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	02/16/2021	\$11,000,000	\$11,905,696	0.223%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$11,108,000	\$11,888,559	0.223%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	3.157%	08/04/2020	\$11,533,000	\$11,752,046	0.220%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$11,682,000	\$11,643,589	0.218%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$11,622,000	\$11,624,847	0.218%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	01/15/2019	\$11,572,000	\$11,619,179	0.218%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	03/10/2022	\$11,500,000	\$11,598,911	0.218%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$11,605,000	\$11,573,759	0.217%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	09/15/2020	\$11,259,000	\$11,452,812	0.215%
HOME DEPOT INC SR UNSECURED 06/19 2	2.000%	06/15/2019	\$11,061,000	\$11,138,803	0.209%
JPMORGAN CHASE + CO SR UNSECURED 10/20 2.55	2.550%	10/29/2020	\$11,000,000	\$11,091,366	0.208%
APPLE INC SR UNSECURED 05/22 2.3	2.300%	05/11/2022	\$11,000,000	\$10,978,605	0.206%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	04/27/2020	\$10,180,000	\$10,978,335	0.206%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	08/15/2021	\$11,000,000	\$10,776,106	0.202%
ANTHEM INC SR UNSECURED 08/19 2.25	2.250%	08/15/2019	\$10,725,000	\$10,775,150	0.202%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	08/08/2021	\$10,978,000	\$10,740,117	0.201%
REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	02/08/2021	\$10,500,000	\$10,734,412	0.201%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	06/17/2020	\$10,000,000	\$10,702,560	0.201%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	04/15/2018	\$10,692,000	\$10,699,933	0.201%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	05/22/2019	\$10,625,000	\$10,690,375	0.200%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	01/28/2021	\$10,000,000	\$10,649,210	0.200%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	03/17/2022	\$10,246,000	\$10,506,873	0.197%
CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	09/26/2018	\$10,282,000	\$10,351,948	0.194%
SOLVAY FINANCE (AMERICA) COMPANY GUAR 144A 12/20 3.4	3.400%	12/03/2020	\$10,000,000	\$10,317,720	0.193%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	\$10,000,000	\$10,310,150	0.193%
PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	08/25/2021	\$10,000,000	\$10,250,020	0.192%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	02/01/2022	\$10,000,000	\$10,242,790	0.192%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KROGER CO SR UNSECURED 04/22 3.4	3.400%	04/15/2022	\$10,000,000	\$10,227,610	0.192%
US TREASURY N/B 09/21 2.125	2.125%	09/30/2021	\$10,000,000	\$10,135,550	0.190%
SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	03/09/2022	\$10,000,000	\$10,130,230	0.190%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	03/03/2022	\$10,030,000	\$10,122,647	0.190%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/22 2.375	2.375%	03/15/2022	\$10,000,000	\$10,119,900	0.190%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	2.750%	09/15/2020	\$10,000,000	\$10,119,660	0.190%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	09/01/2017	\$10,004,000	\$10,070,026	0.189%
DAIWA SECURITIES GROUP SR UNSECURED 144A 04/22 3.129	3.129%	04/19/2022	\$10,000,000	\$10,068,340	0.189%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/06/2019	\$10,000,000	\$10,023,750	0.188%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$10,000,000	\$10,017,230	0.188%
AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625	2.625%	05/19/2022	\$10,000,000	\$10,011,600	0.188%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	03/16/2020	\$10,000,000	\$9,974,300	0.187%
NESTLE HOLDINGS INC COMPANY GUAR REGS 03/21 1.875	1.875%	03/09/2021	\$10,000,000	\$9,962,470	0.187%
MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	05/04/2022	\$10,000,000	\$9,954,910	0.187%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	03/23/2020	\$10,000,000	\$9,927,660	0.186%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	03/01/2019	\$9,810,000	\$9,849,828	0.185%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$10,000,000	\$9,837,490	0.184%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	06/15/2020	\$9,683,000	\$9,806,022	0.184%
APPLE INC SR UNSECURED 08/21 1.55	1.550%	08/04/2021	\$10,000,000	\$9,768,770	0.183%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	03/02/2020	\$9,750,000	\$9,759,447	0.183%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/01/2019	\$9,568,000	\$9,705,195	0.182%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	05/17/2022	\$8,519,000	\$9,671,019	0.181%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	\$9,471,000	\$9,534,076	0.179%
NORDIC INVESTMENT BANK SR UNSECURED 06/19 1.875	1.875%	06/14/2019	\$9,471,000	\$9,526,907	0.179%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	\$9,432,000	\$9,502,579	0.178%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	09/15/2019	\$9,378,000	\$9,442,511	0.177%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$9,273,000	\$9,400,902	0.176%
AT+T INC SR UNSECURED 02/21 4.6	4.600%	02/15/2021	\$8,793,000	\$9,377,294	0.176%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	07/15/2019	\$9,258,000	\$9,336,211	0.175%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	09/15/2020	\$9,000,000	\$9,291,879	0.174%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	03/28/2019	\$9,089,000	\$9,154,931	0.172%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$9,066,000	\$9,129,960	0.171%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	07/16/2019	\$9,017,000	\$9,065,195	0.170%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	03/15/2020	\$8,942,000	\$9,055,214	0.170%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$8,942,000	\$9,002,170	0.169%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	03/05/2020	\$8,942,000	\$8,993,863	0.169%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	06/17/2019	\$8,942,000	\$8,993,702	0.169%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	03/01/2021	\$9,000,000	\$8,910,531	0.167%
REYNOLDS AMERICAN INC COMPANY GUAR 08/17 2.3	2.300%	08/21/2017	\$8,891,000	\$8,899,615	0.167%
NETAPP INC SR UNSECURED 06/21 3.375	3.375%	06/15/2021	\$8,650,000	\$8,872,374	0.166%
MASTERCARD INC SR UNSECURED 04/19 2	2.000%	04/01/2019	\$8,704,000	\$8,773,753	0.165%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$8,008,000	\$8,761,104	0.164%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	02/15/2019	\$8,000,000	\$8,677,896	0.163%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	05/17/2021	\$8,500,000	\$8,663,336	0.162%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	02/02/2021	\$8,670,000	\$8,637,825	0.162%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	07/15/2018	\$8,215,000	\$8,581,545	0.161%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/09/2019	\$8,492,000	\$8,546,433	0.160%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	02/01/2019	\$8,455,000	\$8,517,964	0.160%
TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	01/15/2021	\$7,900,000	\$8,483,794	0.159%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	04/22/2019	\$8,413,000	\$8,458,228	0.159%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	03/15/2021	\$8,295,000	\$8,357,934	0.157%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$8,303,000	\$8,345,569	0.157%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	\$8,303,000	\$8,313,744	0.156%
QUALCOMM INC SR UNSECURED 05/20 2.25	2.250%	05/20/2020	\$8,235,000	\$8,312,483	0.156%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$8,303,000	\$8,288,021	0.155%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$8,178,000	\$8,245,394	0.155%
21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	02/15/2021	\$7,638,000	\$8,184,185	0.153%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	03/06/2020	\$8,143,000	\$8,162,323	0.153%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	\$7,657,000	\$8,129,214	0.152%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	03/26/2020	\$8,079,000	\$8,126,375	0.152%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	2.600%	07/22/2020	\$8,000,000	\$8,112,136	0.152%
JERSEY CENTRAL PWR + LT SR UNSECURED 02/19 7.35	7.350%	02/01/2019	\$7,492,000	\$8,069,535	0.151%
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	2.500%	10/15/2018	\$7,996,000	\$8,069,403	0.151%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	2.300%	11/03/2020	\$8,000,000	\$8,044,936	0.151%
VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	03/16/2022	\$7,858,000	\$7,960,759	0.149%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	\$7,117,000	\$7,953,517	0.149%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/01/2019	\$7,881,000	\$7,942,739	0.149%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/20 1.625	1.625%	12/15/2020	\$8,000,000	\$7,941,600	0.149%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	5.700%	01/24/2022	\$7,000,000	\$7,908,936	0.148%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/08/2018	\$7,785,000	\$7,811,103	0.146%
LABORATORY CORP OF AMER SR UNSECURED 02/20 2.625	2.625%	02/01/2020	\$7,623,000	\$7,685,257	0.144%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	\$7,800,000	\$7,612,995	0.143%

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LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	\$7,500,000	\$7,602,300	0.143%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	05/01/2019	\$7,530,000	\$7,600,894	0.143%
WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	05/13/2021	\$7,632,000	\$7,561,457	0.142%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/08/2019	\$7,500,000	\$7,547,595	0.142%
NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	02/01/2022	\$7,500,000	\$7,542,270	0.141%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	5.300%	03/15/2020	\$6,957,000	\$7,522,228	0.141%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/20 4.5	4.500%	11/15/2020	\$7,000,000	\$7,509,082	0.141%
ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	\$7,428,000	\$7,460,415	0.140%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/11/2018	\$7,409,000	\$7,438,769	0.140%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	05/23/2019	\$7,431,000	\$7,438,037	0.139%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	02/08/2022	\$6,936,000	\$7,357,528	0.138%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	06/02/2022	\$9,000,000	\$7,342,203	0.138%
ERAC USA FINANCE LLC COMPANY GUAR 144A 10/19 2.35	2.350%	10/15/2019	\$7,283,000	\$7,294,652	0.137%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	09/21/2021	\$7,500,000	\$7,282,485	0.137%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	07/08/2019	\$6,741,000	\$7,265,193	0.136%
MICROSOFT CORP SR UNSECURED 12/18 1.625	1.625%	12/06/2018	\$7,227,000	\$7,241,815	0.136%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$7,155,000	\$7,210,186	0.135%
EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	01/15/2020	\$7,064,000	\$7,189,364	0.135%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$7,146,000	\$7,177,370	0.135%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	02/01/2020	\$7,154,000	\$7,135,514	0.134%
TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	02/17/2022	\$7,000,000	\$7,130,200	0.134%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	09/11/2019	\$6,662,000	\$7,055,870	0.132%
RYDER SYSTEM INC SR UNSECURED 03/20 2.65	2.650%	03/02/2020	\$7,000,000	\$7,049,175	0.132%
INTER AMERICAN DEVEL BK SR UNSECURED 06/20 1.875	1.875%	06/16/2020	\$7,000,000	\$7,019,894	0.132%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/18 2.5	2.500%	09/12/2018	\$6,886,000	\$6,920,361	0.130%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	2.646%	02/15/2020	\$6,873,000	\$6,896,347	0.129%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	3.125%	11/08/2021	\$6,750,000	\$6,874,773	0.129%
LLOYDS BANKING GROUP PLC SR UNSECURED 07/21 3.1	3.100%	07/06/2021	\$6,750,000	\$6,855,765	0.129%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	2.450%	11/15/2018	\$6,831,000	\$6,855,304	0.129%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	01/23/2020	\$6,729,000	\$6,749,429	0.127%
AIRGAS INC COMPANY GUAR 08/20 3.05	3.050%	08/01/2020	\$6,528,000	\$6,688,980	0.125%
ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	07/08/2021	\$6,536,000	\$6,684,694	0.125%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	06/15/2020	\$6,500,000	\$6,582,056	0.123%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$6,145,000	\$6,544,080	0.123%
BNP PARIBAS COMPANY GUAR 03/19 2.45	2.450%	03/17/2019	\$6,336,000	\$6,398,162	0.120%
THOMSON REUTERS CORP SR UNSECURED 09/21 3.95	3.950%	09/30/2021	\$6,115,000	\$6,374,110	0.120%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MYLAN NV COMPANY GUAR 12/20 3.75	3.750%	12/15/2020	\$6,065,000	\$6,303,475	0.118%
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$6,259,000	\$6,295,815	0.118%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	03/15/2021	\$6,121,000	\$6,184,095	0.116%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	03/15/2019	\$6,103,000	\$6,151,726	0.115%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	06/19/2021	\$6,000,000	\$6,117,462	0.115%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	03/15/2022	\$5,900,000	\$6,081,177	0.114%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	03/22/2021	\$6,000,000	\$6,071,016	0.114%
INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	06/24/2021	\$6,000,000	\$6,067,494	0.114%
GOLDMAN SACHS GROUP INC SR UNSECURED 10/19 2.55	2.550%	10/23/2019	\$6,000,000	\$6,065,760	0.114%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	3.000%	01/11/2022	\$6,000,000	\$6,058,614	0.114%
NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	09/17/2020	\$6,000,000	\$6,056,742	0.114%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	01/11/2022	\$5,988,000	\$6,050,490	0.113%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	01/10/2022	\$5,928,000	\$6,017,512	0.113%
SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	08/28/2020	\$6,000,000	\$5,977,938	0.112%
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$5,942,000	\$5,964,110	0.112%
ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	03/16/2021	\$6,000,000	\$5,947,452	0.112%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	05/22/2020	\$5,911,000	\$5,930,766	0.111%
MCDONALD S CORP SR UNSECURED 07/20 3.5	3.500%	07/15/2020	\$5,678,000	\$5,911,337	0.111%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$5,836,000	\$5,861,211	0.110%
IBM CORP SR UNSECURED 05/20 1.625	1.625%	05/15/2020	\$5,859,000	\$5,809,198	0.109%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$5,755,000	\$5,750,102	0.108%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$5,755,000	\$5,742,223	0.108%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	09/15/2019	\$5,333,000	\$5,725,775	0.107%
PERNOD RICARD SA SR UNSECURED 144A 01/22 4.45	4.450%	01/15/2022	\$5,327,000	\$5,710,922	0.107%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/08/2019	\$5,616,000	\$5,660,967	0.106%
VALERO ENERGY CORP SR UNSECURED 03/19 9.375	9.375%	03/15/2019	\$5,009,000	\$5,605,596	0.105%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/30/2020	\$5,100,000	\$5,541,537	0.104%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	\$5,464,000	\$5,508,608	0.103%
SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	\$5,400,000	\$5,480,265	0.103%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$5,500,000	\$5,479,144	0.103%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	07/23/2020	\$5,339,000	\$5,411,177	0.101%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	08/12/2019	\$5,370,000	\$5,402,649	0.101%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	03/15/2018	\$5,399,000	\$5,389,114	0.101%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	07/12/2021	\$5,500,000	\$5,380,556	0.101%
FORD MOTOR CREDIT CO LLC SR UNSECURED 03/20 2.459	2.459%	03/27/2020	\$5,365,000	\$5,369,281	0.101%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/15/2021	\$4,994,000	\$5,344,843	0.100%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/15/2018	\$5,303,000	\$5,336,037	0.100%
AMGEN INC SR UNSECURED 06/21 4.1	4.100%	06/15/2021	\$5,000,000	\$5,302,855	0.099%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	03/15/2020	\$5,195,000	\$5,269,906	0.099%
INTEL CORP SR UNSECURED 10/21 3.3	3.300%	10/01/2021	\$5,000,000	\$5,227,715	0.098%
PERRIGO FINANCE UNLIMITE COMPANY GUAR 03/21 3.5	3.500%	03/15/2021	\$5,056,000	\$5,222,797	0.098%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	01/15/2020	\$4,896,000	\$5,215,576	0.098%
AMGEN INC SR UNSECURED 10/20 3.45	3.450%	10/01/2020	\$4,990,000	\$5,194,155	0.097%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/01/2020	\$5,000,000	\$5,182,100	0.097%
APPLIED MATERIALS INC SR UNSECURED 10/20 2.625	2.625%	10/01/2020	\$5,090,000	\$5,177,232	0.097%
AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/03/2021	\$5,000,000	\$5,164,535	0.097%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/15/2018	\$4,982,000	\$5,161,222	0.097%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 10/20 2.9	2.900%	10/15/2020	\$5,000,000	\$5,159,835	0.097%
MIZUHO BANK LTD COMPANY GUAR 144A 04/19 2.45	2.450%	04/16/2019	\$5,052,000	\$5,079,164	0.095%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	01/14/2020	\$5,000,000	\$5,077,185	0.095%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	02/01/2021	\$5,000,000	\$5,066,615	0.095%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$5,000,000	\$5,060,295	0.095%
BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	\$5,041,000	\$5,052,009	0.095%
BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	\$5,000,000	\$5,050,415	0.095%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	01/27/2022	\$5,000,000	\$5,047,090	0.095%
ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	05/15/2022	\$5,000,000	\$5,046,890	0.095%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$5,000,000	\$5,045,145	0.095%
JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	03/03/2022	\$5,000,000	\$5,026,020	0.094%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 06/19 2.5	2.500%	06/15/2019	\$5,000,000	\$5,025,620	0.094%
KFW GOVT GUARANT 03/22 2.125	2.125%	03/07/2022	\$5,000,000	\$5,020,650	0.094%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	03/15/2021	\$5,000,000	\$5,014,745	0.094%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	03/10/2020	\$5,000,000	\$5,010,420	0.094%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$5,000,000	\$4,999,510	0.094%
ONTARIO (PROVINCE OF) SR UNSECURED 05/22 2.25	2.250%	05/18/2022	\$5,000,000	\$4,996,615	0.094%
XILINX INC SR UNSECURED 03/19 2.125	2.125%	03/15/2019	\$4,969,000	\$4,991,469	0.094%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	07/15/2020	\$4,650,000	\$4,963,954	0.093%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	4.875%	12/01/2019	\$4,672,000	\$4,948,003	0.093%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$5,000,000	\$4,945,690	0.093%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	08/01/2019	\$4,918,000	\$4,937,898	0.093%
DANONE SA SR UNSECURED 144A 11/21 2.077	2.077%	11/02/2021	\$5,000,000	\$4,932,170	0.092%
CONSTELLATION BRANDS INC COMPANY GUAR 05/22 2.7	2.700%	05/09/2022	\$4,935,000	\$4,928,411	0.092%
DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	01/13/2021	\$4,900,000	\$4,923,995	0.092%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	06/01/2021	\$5,000,000	\$4,920,750	0.092%
COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	09/06/2021	\$5,000,000	\$4,907,385	0.092%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	\$4,867,000	\$4,899,112	0.092%
DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 10/18 1.875	1.875%	10/03/2018	\$4,890,000	\$4,891,779	0.092%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	03/15/2018	\$4,887,000	\$4,882,591	0.092%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	07/21/2021	\$5,000,000	\$4,877,190	0.091%
PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	07/21/2020	\$4,800,000	\$4,867,564	0.091%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/16/2021	\$4,525,000	\$4,823,609	0.090%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	3.200%	07/06/2021	\$4,759,000	\$4,812,048	0.090%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	3.500%	09/15/2020	\$4,591,000	\$4,768,579	0.089%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$4,553,000	\$4,719,220	0.089%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	09/22/2019	\$4,471,000	\$4,707,144	0.088%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	01/30/2022	\$4,650,000	\$4,694,928	0.088%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$4,634,000	\$4,674,130	0.088%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$4,632,000	\$4,673,905	0.088%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	5.650%	08/15/2020	\$4,210,000	\$4,630,637	0.087%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	05/15/2018	\$4,507,000	\$4,586,688	0.086%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	09/08/2019	\$4,570,000	\$4,583,751	0.086%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	2.650%	11/05/2020	\$4,500,000	\$4,553,199	0.085%
IBM CORP SR UNSECURED 05/19 1.875	1.875%	05/15/2019	\$4,511,000	\$4,524,167	0.085%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	03/12/2020	\$4,500,000	\$4,515,394	0.085%
FISERV INC SR UNSECURED 06/20 2.7	2.700%	06/01/2020	\$4,460,000	\$4,513,439	0.085%
KEY BANK NA SR UNSECURED 12/19 2.5	2.500%	12/15/2019	\$4,467,000	\$4,511,763	0.085%
FREDDIE MAC NOTES 05/19 1.75	1.750%	05/30/2019	\$4,471,000	\$4,501,304	0.084%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	09/10/2019	\$4,471,000	\$4,500,472	0.084%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$4,471,000	\$4,497,459	0.084%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$4,471,000	\$4,496,131	0.084%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	06/05/2019	\$4,471,000	\$4,475,251	0.084%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 03/19 2.125	2.125%	03/06/2019	\$4,472,000	\$4,466,660	0.084%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	02/10/2020	\$4,450,000	\$4,458,281	0.084%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	05/15/2018	\$4,264,000	\$4,443,770	0.083%
FEDEX CORP COMPANY GUAR 02/20 2.3	2.300%	02/01/2020	\$4,340,000	\$4,373,140	0.082%
WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	04/15/2021	\$4,000,000	\$4,322,964	0.081%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	04/01/2019	\$4,255,000	\$4,306,396	0.081%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$4,303,000	\$4,288,473	0.080%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	04/27/2020	\$4,247,000	\$4,277,964	0.080%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	01/15/2020	\$3,933,000	\$4,258,286	0.080%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	02/12/2019	\$4,223,000	\$4,248,929	0.080%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	\$4,000,000	\$4,214,332	0.079%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$4,200,000	\$4,211,482	0.079%
ONE GAS INC SR UNSECURED 02/19 2.07	2.070%	02/01/2019	\$4,199,000	\$4,208,393	0.079%
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	1.625%	08/15/2017	\$4,196,000	\$4,196,797	0.079%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	09/21/2017	\$4,151,000	\$4,163,614	0.078%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/18 1.65	1.650%	03/02/2018	\$4,161,000	\$4,162,514	0.078%
COOPERATIEVE RABOBANK UA SR UNSECURED 06/22 4.75	4.750%	06/06/2022	\$3,000,000	\$4,145,825	0.078%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	3.300%	11/18/2021	\$4,000,000	\$4,123,952	0.077%
BAXALTA INC COMPANY GUAR 06/20 2.875	2.875%	06/23/2020	\$4,024,000	\$4,087,941	0.077%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	2.400%	03/15/2021	\$4,070,000	\$4,079,947	0.077%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$4,000,000	\$4,063,216	0.076%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	07/15/2019	\$4,024,000	\$4,057,721	0.076%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	1.375%	07/15/2017	\$4,052,000	\$4,051,651	0.076%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	06/01/2018	\$4,011,000	\$4,027,673	0.076%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	02/23/2021	\$4,000,000	\$4,026,168	0.076%
IBM CORP SR UNSECURED 02/21 2.25	2.250%	02/19/2021	\$4,000,000	\$4,021,324	0.075%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/15/2019	\$3,751,000	\$3,979,199	0.075%
US TREASURY N/B 04/20 1.125	1.125%	04/30/2020	\$4,000,000	\$3,955,936	0.074%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/01/2019	\$3,845,000	\$3,891,428	0.073%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	03/23/2022	\$5,000,000	\$3,829,888	0.072%
MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	\$3,800,000	\$3,810,016	0.071%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	01/15/2020	\$3,756,000	\$3,805,252	0.071%
CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/04/2019	\$3,733,000	\$3,765,003	0.071%
PUGET ENERGY INC SR SECURED 12/20 6.5	6.500%	12/15/2020	\$3,363,000	\$3,758,952	0.070%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/01/2020	\$3,720,000	\$3,744,034	0.070%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	03/06/2020	\$3,715,000	\$3,724,759	0.070%
AT+T INC SR UNSECURED 02/18 5.5	5.500%	02/01/2018	\$3,645,000	\$3,723,356	0.070%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	05/13/2019	\$3,365,000	\$3,678,971	0.069%
IMPERIAL BRANDS FIN PLC COMPANY GUAR 144A 07/20 2.95	2.950%	07/21/2020	\$3,577,000	\$3,637,143	0.068%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	04/01/2018	\$3,593,000	\$3,586,651	0.067%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	\$3,554,000	\$3,559,316	0.067%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/15/2020	\$3,215,000	\$3,526,295	0.066%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	06/15/2020	\$3,395,000	\$3,449,360	0.065%
VIACOM INC SR UNSECURED 12/19 2.75	2.750%	12/15/2019	\$3,297,000	\$3,334,447	0.063%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1	1.000%	09/26/2017	\$3,322,000	\$3,319,608	0.062%
21ST CENTURY FOX AMERICA COMPANY GUAR 03/19 6.9	6.900%	03/01/2019	\$3,075,000	\$3,316,196	0.062%
GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/03/2021	\$2,463,000	\$3,289,335	0.062%
E.I. DU PONT DE NEMOURS SR UNSECURED 04/21 4.25	4.250%	04/01/2021	\$3,035,000	\$3,243,616	0.061%
ABBOTT LABORATORIES SR UNSECURED 05/20 4.125	4.125%	05/27/2020	\$3,000,000	\$3,157,014	0.059%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	09/14/2018	\$3,055,000	\$3,122,778	0.059%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	4.250%	03/01/2022	\$2,967,000	\$3,122,111	0.059%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/15/2020	\$3,000,000	\$3,107,964	0.058%
AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	08/15/2020	\$3,000,000	\$3,104,136	0.058%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/24/2021	\$2,850,000	\$3,071,445	0.058%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	5.750%	05/01/2020	\$2,825,000	\$3,062,579	0.057%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	2.875%	09/28/2020	\$3,000,000	\$3,057,855	0.057%
MITSUBISHI UFJ FIN GRP SR UNSECURED 03/21 2.95	2.950%	03/01/2021	\$3,000,000	\$3,048,396	0.057%
CORNING INC SR UNSECURED 08/20 4.25	4.250%	08/15/2020	\$2,850,000	\$3,003,851	0.056%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	02/15/2019	\$2,743,000	\$2,996,206	0.056%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	04/17/2020	\$3,000,000	\$2,992,119	0.056%
APPLE INC SR UNSECURED 05/20 2	2.000%	05/06/2020	\$2,978,000	\$2,992,071	0.056%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	2.100%	07/15/2021	\$3,000,000	\$2,949,834	0.055%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	03/25/2020	\$2,750,000	\$2,926,374	0.055%
RYDER SYSTEM INC SR UNSECURED 03/18 2.5	2.500%	03/01/2018	\$2,902,000	\$2,916,869	0.055%
MARRIOTT INTERNATIONAL SR UNSECURED 03/19 3	3.000%	03/01/2019	\$2,835,000	\$2,878,429	0.054%
STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/08/2020	\$2,780,000	\$2,846,589	0.053%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	03/16/2020	\$2,824,000	\$2,840,390	0.053%
CANADIAN PACIFIC RR CO SR UNSECURED 05/19 7.25	7.250%	05/15/2019	\$2,576,000	\$2,819,032	0.053%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	08/14/2019	\$2,778,000	\$2,803,407	0.053%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/01/2019	\$2,630,000	\$2,796,163	0.052%
KLA TENCOR CORP SR UNSECURED 11/19 3.375	3.375%	11/01/2019	\$2,696,000	\$2,772,073	0.052%
STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	01/23/2022	\$2,692,000	\$2,766,713	0.052%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 06/21 5	5.000%	06/01/2021	\$2,500,000	\$2,716,810	0.051%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$2,696,000	\$2,711,806	0.051%
HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	\$2,683,000	\$2,705,542	0.051%
COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	01/11/2022	\$2,000,000	\$2,653,396	0.050%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	04/15/2019	\$2,490,000	\$2,603,227	0.049%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	2.800%	09/15/2020	\$2,490,000	\$2,528,694	0.047%
VERIZON COMMUNICATIONS SR UNSECURED 09/20 4.5	4.500%	09/15/2020	\$2,350,000	\$2,510,164	0.047%
CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	03/03/2020	\$2,500,000	\$2,506,347	0.047%

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EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/15/2017	\$2,490,000	\$2,489,123	0.047%
INTL FINANCE CORP SR UNSECURED 06/18 0.875	0.875%	06/15/2018	\$2,490,000	\$2,478,279	0.046%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	2.250%	08/15/2021	\$2,500,000	\$2,472,852	0.046%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	1.950%	09/19/2021	\$2,535,000	\$2,469,934	0.046%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/15/2019	\$2,309,000	\$2,460,112	0.046%
COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	09/01/2021	\$2,500,000	\$2,449,922	0.046%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7	7.000%	03/15/2019	\$2,236,000	\$2,412,930	0.045%
BLACKROCK INC SR UNSECURED 12/19 5	5.000%	12/10/2019	\$2,193,000	\$2,354,786	0.044%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	06/26/2019	\$2,254,000	\$2,281,895	0.043%
PFIZER INC SR UNSECURED 03/22 0.25	0.250%	03/06/2022	\$2,000,000	\$2,264,505	0.042%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	07/15/2019	\$2,236,000	\$2,240,626	0.042%
UNITEDHEALTH GROUP INC SR UNSECURED 02/21 4.7	4.700%	02/15/2021	\$2,040,000	\$2,203,999	0.041%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	\$2,000,000	\$2,077,684	0.039%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	05/23/2019	\$2,057,000	\$2,052,394	0.038%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	09/01/2020	\$2,000,000	\$2,028,656	0.038%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/01/2017	\$1,992,000	\$2,024,148	0.038%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	01/14/2021	\$2,000,000	\$2,017,194	0.038%
ARIZONA PUBLIC SERVICE SR UNSECURED 03/19 8.75	8.750%	03/01/2019	\$1,788,000	\$1,983,873	0.037%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	04/08/2019	\$1,942,000	\$1,960,340	0.037%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	01/17/2018	\$1,955,000	\$1,952,049	0.037%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	03/30/2021	\$1,930,000	\$1,933,541	0.036%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/01/2019	\$1,788,000	\$1,932,681	0.036%
NORDEA BANK AB 05/18 1.625	1.625%	05/15/2018	\$1,923,000	\$1,923,455	0.036%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	01/31/2020	\$1,788,000	\$1,919,210	0.036%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	5.375%	06/21/2020	\$1,700,000	\$1,857,020	0.035%
VODAFONE GROUP PLC SR UNSECURED 06/19 5.45	5.450%	06/10/2019	\$1,732,000	\$1,843,613	0.035%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	5.000%	07/15/2020	\$1,690,000	\$1,817,892	0.034%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	01/16/2018	\$1,797,000	\$1,813,638	0.034%
NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	09/16/2021	\$1,830,000	\$1,809,416	0.034%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	06/05/2019	\$1,788,000	\$1,792,586	0.034%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	02/04/2021	\$1,770,000	\$1,780,894	0.033%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/01/2017	\$1,754,000	\$1,779,197	0.033%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$1,779,000	\$1,777,649	0.033%
EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	03/19/2020	\$1,755,000	\$1,766,077	0.033%
EBAY INC SR UNSECURED 03/22 3.8	3.800%	03/09/2022	\$1,636,000	\$1,709,438	0.032%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/05/2018	\$1,672,000	\$1,682,384	0.032%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DEUTSCHE BANK AG LONDON SR UNSECURED 02/19 2.5	2.500%	02/13/2019	\$1,650,000	\$1,656,194	0.031%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	2.700%	08/17/2020	\$1,600,000	\$1,622,670	0.030%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/13/2018	\$1,557,000	\$1,597,050	0.030%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	2.250%	07/25/2019	\$1,580,000	\$1,590,753	0.030%
COLGATE PALMOLIVE CO SR UNSECURED 03/19 1.75	1.750%	03/15/2019	\$1,565,000	\$1,569,338	0.029%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$1,560,000	\$1,555,571	0.029%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/12/2022	\$1,484,000	\$1,537,979	0.029%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$1,484,000	\$1,508,836	0.028%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	\$1,500,000	\$1,505,701	0.028%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/01/2018	\$1,500,000	\$1,502,977	0.028%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/15/2020	\$1,341,000	\$1,466,784	0.028%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	07/15/2017	\$1,424,000	\$1,423,837	0.027%
EXELON CORP SR UNSECURED 06/20 2.85	2.850%	06/15/2020	\$1,399,000	\$1,421,179	0.027%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	04/01/2019	\$1,348,000	\$1,419,449	0.027%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	\$1,402,000	\$1,410,957	0.026%
LINCOLN NATIONAL CORP SR UNSECURED 06/21 4.85	4.850%	06/24/2021	\$1,270,000	\$1,377,020	0.026%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/15/2020	\$1,289,000	\$1,367,714	0.026%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	03/01/2018	\$1,314,000	\$1,346,567	0.025%
VERIZON COMMUNICATIONS SR UNSECURED 06/19 2.55	2.550%	06/17/2019	\$1,308,000	\$1,325,406	0.025%
BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	\$1,315,000	\$1,320,133	0.025%
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	04/01/2021	\$1,198,000	\$1,291,756	0.024%
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5	1.500%	05/15/2018	\$1,288,000	\$1,286,597	0.024%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	3.750%	03/15/2022	\$1,218,000	\$1,283,842	0.024%
BPCE SA COMPANY GUAR 12/18 2.5	2.500%	12/10/2018	\$1,250,000	\$1,261,165	0.024%
PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	06/01/2020	\$1,200,000	\$1,206,619	0.023%
UNION PACIFIC CORP SR UNSECURED 02/19 2.25	2.250%	02/15/2019	\$1,189,000	\$1,199,865	0.023%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	5.875%	08/15/2020	\$1,000,000	\$1,101,198	0.021%
TELEFONICA EMISIONES SAU COMPANY GUAR 07/19 5.877	5.877%	07/15/2019	\$1,000,000	\$1,074,465	0.020%
COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	\$1,020,000	\$1,059,697	0.020%
ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	05/19/2021	\$1,000,000	\$1,058,502	0.020%
INTEGRYS HOLDING INC SR UNSECURED 11/20 4.17	4.170%	11/01/2020	\$1,000,000	\$1,054,809	0.020%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$1,000,000	\$1,046,699	0.020%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/01/2019	\$1,025,000	\$1,032,022	0.019%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	\$1,000,000	\$1,012,781	0.019%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	\$1,000,000	\$1,011,837	0.019%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	05/15/2021	\$1,000,000	\$1,009,437	0.019%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	\$1,000,000	\$1,008,410	0.019%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	2.350%	03/06/2020	\$1,000,000	\$1,005,056	0.019%
FREDDIE MAC NOTES 07/17 1	1.000%	07/28/2017	\$982,000	\$981,965	0.018%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	04/23/2019	\$894,000	\$962,219	0.018%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	04/27/2018	\$950,000	\$960,058	0.018%
UNITEDHEALTH GROUP INC SR UNSECURED 10/17 1.4	1.400%	10/15/2017	\$956,000	\$955,602	0.018%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	01/15/2019	\$939,000	\$949,452	0.018%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/10/2019	\$894,000	\$937,804	0.018%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/01/2020	\$900,000	\$935,183	0.018%
BUCKEYE PARTNERS LP SR UNSECURED 11/18 2.65	2.650%	11/15/2018	\$889,000	\$893,752	0.017%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$828,000	\$844,179	0.016%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	09/29/2017	\$800,000	\$800,186	0.015%
FREDDIE MAC NOTES 09/17 1	1.000%	09/29/2017	\$764,000	\$763,827	0.014%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/01/2020	\$700,000	\$747,662	0.014%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/23/2021	\$706,000	\$745,536	0.014%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/20 2	2.000%	01/15/2020	\$747,000	\$744,153	0.014%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	5.750%	04/07/2021	\$620,000	\$690,362	0.013%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/15/2019	\$586,000	\$623,724	0.012%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/15/2020	\$550,000	\$585,928	0.011%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	4.100%	02/01/2021	\$542,000	\$577,309	0.011%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	04/25/2021	\$502,000	\$502,951	0.009%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	01/21/2020	\$480,000	\$481,749	0.009%
CENTERPOINT ENERGY RESOU SR UNSECURED 11/17 6.125	6.125%	11/01/2017	\$457,000	\$463,247	0.009%
AMPHENOL CORP SR UNSECURED 01/19 2.55	2.550%	01/30/2019	\$452,000	\$456,172	0.009%
ASSOC BANC CORP SR UNSECURED 11/19 2.75	2.750%	11/15/2019	\$447,000	\$450,334	0.008%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	09/06/2018	\$360,000	\$363,403	0.007%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$273,000	\$275,462	0.005%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	09/15/2018	\$200,000	\$211,348	0.004%
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	1.700%	12/15/2019	\$2,000	\$1,995	0.000%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	08/13/2019	-	-	-
GRAND TOTAL				\$5,332,186,193	100.000%