

DFA Social Fixed Income Portfolio-Institutional Class

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
US TREASURY N/B 07/23 1.25	1.250%	07/31/2023	\$3,300,000	\$3,122,753	3.423%
US TREASURY N/B 03/21 1.25	1.250%	03/31/2021	\$2,760,000	\$2,702,644	2.963%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$2,430,000	\$2,345,613	2.571%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$1,810,000	\$2,255,004	2.472%
US TREASURY N/B 07/20 2	2.000%	07/31/2020	\$2,000,000	\$2,024,844	2.220%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$2,000,000	\$2,006,936	2.200%
FANNIE MAE NOTES 01/22 2	2.000%	01/05/2022	\$2,000,000	\$2,000,892	2.193%
US TREASURY N/B 08/26 1.5	1.500%	08/15/2026	\$2,000,000	\$1,850,234	2.028%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$1,800,000	\$1,745,508	1.914%
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	\$1,700,000	\$1,693,907	1.857%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$1,210,000	\$1,615,397	1.771%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$1,500,000	\$1,541,803	1.690%
US TREASURY N/B 08/19 0.75	0.750%	08/15/2019	\$1,500,000	\$1,478,788	1.621%
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	05/15/2025	\$1,400,000	\$1,381,760	1.515%
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$1,350,000	\$1,329,328	1.457%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$870,000	\$1,115,231	1.223%
COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/01/2023	\$1,000,000	\$1,030,827	1.130%
US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	\$750,000	\$1,008,925	1.106%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	\$950,000	\$947,328	1.039%

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US TREASURY N/B 02/26 1.625	1.625%	02/15/2026	\$1,000,000	\$940,078	1.031%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$900,000	\$915,855	1.004%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$600,000	\$823,359	0.903%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	02/09/2027	\$800,000	\$807,468	0.885%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$750,000	\$773,375	0.848%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	08/08/2026	\$800,000	\$756,408	0.829%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	01/27/2027	\$750,000	\$754,750	0.827%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$500,000	\$716,493	0.785%
PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$500,000	\$710,016	0.778%
US TREASURY N/B 05/26 1.625	1.625%	05/15/2026	\$700,000	\$656,468	0.720%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	03/01/2021	\$550,000	\$551,013	0.604%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$500,000	\$536,278	0.588%
BPCE SA COMPANY GUAR 04/24 4	4.000%	04/15/2024	\$500,000	\$518,632	0.569%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/15/2023	\$500,000	\$507,965	0.557%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	09/09/2024	\$500,000	\$507,512	0.556%
EMERSON ELECTRIC CO SR UNSECURED 12/21 2.625	2.625%	12/01/2021	\$500,000	\$505,495	0.554%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/05/2019	\$500,000	\$503,274	0.552%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	02/25/2026	\$500,000	\$503,158	0.552%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	08/10/2018	\$500,000	\$502,240	0.551%
CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	06/15/2018	\$500,000	\$501,542	0.550%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	05/15/2018	\$500,000	\$499,778	0.548%
US TREASURY N/B 03/18 0.875	0.875%	03/31/2018	\$500,000	\$498,984	0.547%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/05/2022	\$500,000	\$494,413	0.542%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	07/12/2021	\$500,000	\$485,528	0.532%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	4.400%	12/01/2021	\$450,000	\$483,066	0.530%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$440,000	\$443,311	0.486%
BHP BILLITON FIN USA LTD COMPANY GUAR 09/23 3.85	3.850%	09/30/2023	\$400,000	\$424,714	0.466%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	\$400,000	\$412,475	0.452%
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	03/15/2026	\$407,000	\$406,567	0.446%
PNC BANK NA SR UNSECURED 07/19 2.25	2.250%	07/02/2019	\$400,000	\$402,893	0.442%
HUMANA INC SR UNSECURED 12/22 3.15	3.150%	12/01/2022	\$400,000	\$401,708	0.440%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$400,000	\$389,422	0.427%
3M COMPANY SR UNSECURED 06/19 1.625	1.625%	06/15/2019	\$375,000	\$376,432	0.413%
TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	09/15/2030	\$275,000	\$373,812	0.410%
JANUS CAPITAL GROUP INC SR UNSECURED 08/25 4.875	4.875%	08/01/2025	\$350,000	\$371,636	0.407%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	03/30/2022	\$350,000	\$366,522	0.402%

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MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	04/29/2024	\$350,000	\$360,167	0.395%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	01/15/2025	\$350,000	\$352,921	0.387%
SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	\$350,000	\$350,364	0.384%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	05/15/2021	\$350,000	\$350,363	0.384%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	06/15/2025	\$344,000	\$347,369	0.381%
PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	06/01/2026	\$350,000	\$346,466	0.380%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	04/08/2021	\$350,000	\$344,959	0.378%
ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	08/15/2021	\$350,000	\$340,786	0.374%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	07/14/2021	\$350,000	\$340,669	0.373%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	02/04/2024	\$300,000	\$311,137	0.341%
CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	3.950%	05/15/2024	\$300,000	\$307,853	0.337%
BP CAPITAL MARKETS PLC COMPANY GUAR 05/22 3.245	3.245%	05/06/2022	\$300,000	\$307,335	0.337%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	05/15/2020	\$300,000	\$304,126	0.333%
COACH INC SR UNSECURED 04/25 4.25	4.250%	04/01/2025	\$300,000	\$303,558	0.333%
UNILEVER CAPITAL CORP COMPANY GUAR 03/19 2.2	2.200%	03/06/2019	\$300,000	\$302,681	0.332%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	\$300,000	\$302,395	0.332%
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	03/15/2024	\$300,000	\$301,464	0.330%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	04/01/2027	\$300,000	\$300,356	0.329%
SOUTHERN CO SR UNSECURED 07/19 1.85	1.850%	07/01/2019	\$300,000	\$298,341	0.327%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	03/15/2024	\$300,000	\$296,192	0.325%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	03/01/2025	\$300,000	\$295,860	0.324%
TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	08/01/2022	\$300,000	\$295,396	0.324%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	01/14/2022	\$300,000	\$292,127	0.320%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	04/15/2024	\$275,000	\$282,827	0.310%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	\$200,000	\$281,996	0.309%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	08/01/2024	\$275,000	\$275,948	0.303%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/15/2022	\$270,000	\$274,920	0.301%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	06/14/2024	\$275,000	\$274,542	0.301%
GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	03/01/2026	\$250,000	\$268,577	0.294%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	02/15/2030	\$200,000	\$265,437	0.291%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	04/01/2024	\$250,000	\$259,178	0.284%
INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	02/21/2024	\$250,000	\$259,116	0.284%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$250,000	\$258,642	0.284%
AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	\$250,000	\$257,564	0.282%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	04/15/2026	\$250,000	\$253,168	0.278%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	06/15/2024	\$250,000	\$253,152	0.278%

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DOMINION GAS HLDGS LLC SR UNSECURED 11/20 2.8	2.800%	11/15/2020	\$250,000	\$253,068	0.277%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/15/2026	\$200,000	\$252,861	0.277%
APPLE INC SR UNSECURED 02/26 3.25	3.250%	02/23/2026	\$250,000	\$252,522	0.277%
PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	06/01/2025	\$250,000	\$251,294	0.275%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/02/2020	\$250,000	\$249,551	0.274%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	\$243,000	\$249,103	0.273%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	01/15/2025	\$250,000	\$248,864	0.273%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	\$250,000	\$248,694	0.273%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$200,000	\$247,859	0.272%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	06/15/2024	\$250,000	\$246,212	0.270%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	01/27/2025	\$250,000	\$245,430	0.269%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	\$225,000	\$244,692	0.268%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	08/17/2026	\$200,000	\$243,763	0.267%
FANNIE MAE NOTES 05/29 6.25	6.250%	05/15/2029	\$180,000	\$240,885	0.264%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	\$200,000	\$226,404	0.248%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/18/2018	\$220,000	\$222,068	0.243%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	\$200,000	\$213,776	0.234%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/01/2023	\$200,000	\$213,690	0.234%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	04/01/2022	\$200,000	\$212,015	0.232%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/01/2023	\$200,000	\$210,513	0.231%
UNION PACIFIC CORP SR UNSECURED 03/24 3.75	3.750%	03/15/2024	\$200,000	\$210,285	0.231%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	\$200,000	\$209,829	0.230%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/06/2023	\$200,000	\$208,741	0.229%
ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	02/25/2024	\$200,000	\$208,718	0.229%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	07/21/2025	\$200,000	\$207,517	0.227%
EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/02/2022	\$207,000	\$205,531	0.225%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	\$200,000	\$204,722	0.224%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	02/15/2024	\$200,000	\$204,680	0.224%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	06/06/2022	\$200,000	\$204,561	0.224%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	09/15/2024	\$200,000	\$204,476	0.224%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	\$200,000	\$203,856	0.223%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	08/01/2023	\$200,000	\$203,580	0.223%
TJX COS INC SR UNSECURED 06/21 2.75	2.750%	06/15/2021	\$200,000	\$203,451	0.223%
UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	4.125%	09/24/2025	\$200,000	\$203,364	0.223%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/01/2024	\$200,000	\$203,265	0.223%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	05/15/2024	\$200,000	\$203,144	0.223%

Rates of Return

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SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/01/2024	\$200,000	\$202,765	0.222%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	01/12/2026	\$200,000	\$202,670	0.222%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	03/01/2021	\$200,000	\$202,192	0.222%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	01/15/2021	\$200,000	\$202,124	0.222%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	06/15/2024	\$200,000	\$201,493	0.221%
AETNA INC SR UNSECURED 03/19 2.2	2.200%	03/15/2019	\$200,000	\$201,286	0.221%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/08/2019	\$200,000	\$201,122	0.220%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$145,000	\$200,791	0.220%
MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	07/15/2024	\$200,000	\$200,625	0.220%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	06/01/2024	\$200,000	\$200,304	0.220%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	03/08/2027	\$200,000	\$199,216	0.218%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	03/15/2027	\$200,000	\$199,176	0.218%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	04/12/2021	\$200,000	\$198,457	0.218%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	03/30/2025	\$200,000	\$198,011	0.217%
CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/01/2022	\$200,000	\$197,840	0.217%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	04/15/2026	\$200,000	\$196,684	0.216%
TEXAS INSTRUMENTS INC SR UNSECURED 08/19 1.65	1.650%	08/03/2019	\$197,000	\$196,627	0.216%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	05/01/2025	\$200,000	\$196,619	0.216%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	04/01/2026	\$200,000	\$195,479	0.214%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	06/09/2021	\$190,000	\$195,422	0.214%
CR BARD INC SR UNSECURED 05/26 3	3.000%	05/15/2026	\$200,000	\$192,602	0.211%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/01/2026	\$200,000	\$191,009	0.209%
AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	04/21/2026	\$200,000	\$190,694	0.209%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/24/2021	\$174,000	\$189,867	0.208%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	6.000%	07/08/2019	\$175,000	\$189,791	0.208%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/15/2023	\$200,000	\$187,089	0.205%
CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	\$180,000	\$186,231	0.204%
TCI COMMUNICATIONS INC SR UNSECURED 02/26 7.875	7.875%	02/15/2026	\$140,000	\$185,405	0.203%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	08/15/2026	\$200,000	\$184,685	0.202%
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$130,000	\$184,224	0.202%
STRYKER CORP SR UNSECURED 03/19 2	2.000%	03/08/2019	\$180,000	\$180,465	0.198%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	05/11/2020	\$180,000	\$180,183	0.198%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	03/01/2024	\$175,000	\$180,146	0.197%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	3.000%	09/15/2022	\$180,000	\$180,035	0.197%
EBAY INC SR UNSECURED 07/22 2.6	2.600%	07/15/2022	\$175,000	\$172,531	0.189%
VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	09/15/2023	\$150,000	\$164,627	0.180%

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ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	02/01/2025	\$160,000	\$161,623	0.177%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	\$150,000	\$159,077	0.174%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	08/15/2021	\$150,000	\$156,046	0.171%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	06/15/2025	\$150,000	\$154,557	0.169%
MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	01/30/2026	\$150,000	\$153,404	0.168%
JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	3.250%	09/23/2022	\$150,000	\$152,710	0.167%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	\$150,000	\$152,246	0.167%
EXELON CORP SR UNSECURED 06/20 2.85	2.850%	06/15/2020	\$150,000	\$151,948	0.167%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	08/15/2024	\$150,000	\$150,926	0.165%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/11/2023	\$150,000	\$150,911	0.165%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	07/10/2025	\$150,000	\$149,149	0.164%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	06/01/2026	\$150,000	\$146,223	0.160%
ASIAN DEVELOPMENT BANK SR UNSECURED 01/25 2	2.000%	01/22/2025	\$150,000	\$144,934	0.159%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	04/22/2026	\$150,000	\$143,635	0.157%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$125,000	\$127,655	0.140%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/28/2021	\$100,000	\$110,884	0.122%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	5.375%	09/15/2020	\$100,000	\$108,213	0.119%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/21 4.5	4.500%	11/16/2021	\$100,000	\$107,987	0.118%
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	\$100,000	\$106,548	0.117%
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	\$100,000	\$105,624	0.116%
CA INC SR UNSECURED 08/23 4.5	4.500%	08/15/2023	\$100,000	\$104,829	0.115%
EOG RESOURCES INC SR UNSECURED 01/26 4.15	4.150%	01/15/2026	\$100,000	\$104,458	0.115%
BLACKROCK INC SR UNSECURED 06/22 3.375	3.375%	06/01/2022	\$100,000	\$103,951	0.114%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	03/01/2024	\$100,000	\$103,799	0.114%
COLGATE PALMOLIVE CO SR UNSECURED 03/24 3.25	3.250%	03/15/2024	\$100,000	\$103,547	0.114%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	09/15/2025	\$100,000	\$103,181	0.113%
AMAZON.COM INC SR UNSECURED 12/19 2.6	2.600%	12/05/2019	\$100,000	\$101,974	0.112%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	09/15/2017	\$100,000	\$101,858	0.112%
PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	03/05/2022	\$100,000	\$101,613	0.111%
XILINX INC SR UNSECURED 03/21 3	3.000%	03/15/2021	\$100,000	\$101,613	0.111%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/01/2024	\$100,000	\$101,594	0.111%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	05/08/2022	\$100,000	\$101,120	0.111%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	01/25/2019	\$100,000	\$100,864	0.111%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	09/15/2026	\$100,000	\$100,838	0.111%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	07/15/2023	\$100,000	\$100,728	0.110%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	04/01/2020	\$100,000	\$100,695	0.110%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	07/27/2018	\$100,000	\$100,690	0.110%
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	08/10/2018	\$100,000	\$100,585	0.110%
IBM CORP SR UNSECURED 05/19 1.875	1.875%	05/15/2019	\$100,000	\$100,528	0.110%
DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	3.625%	12/01/2024	\$100,000	\$100,485	0.110%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	02/04/2021	\$100,000	\$100,286	0.110%
MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	05/30/2019	\$100,000	\$100,196	0.110%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	07/01/2019	\$100,000	\$100,181	0.110%
UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	2.450%	10/01/2022	\$100,000	\$100,158	0.110%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/23 3.125	3.125%	05/15/2023	\$100,000	\$100,138	0.110%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	05/28/2019	\$100,000	\$100,104	0.110%
FREDDIE MAC NOTES 07/17 1	1.000%	07/28/2017	\$100,000	\$100,035	0.110%
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	04/11/2023	\$100,000	\$100,001	0.110%
TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45	1.450%	01/15/2018	\$100,000	\$99,977	0.110%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$100,000	\$99,967	0.110%
PRECISION CASTPARTS CORP SR UNSECURED 01/18 1.25	1.250%	01/15/2018	\$100,000	\$99,936	0.110%
SHERWIN WILLIAMS CO SR UNSECURED 12/17 1.35	1.350%	12/15/2017	\$100,000	\$99,858	0.109%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	08/01/2022	\$100,000	\$99,636	0.109%
HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	04/01/2021	\$100,000	\$99,535	0.109%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	02/26/2020	\$100,000	\$99,335	0.109%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	03/15/2021	\$100,000	\$99,123	0.109%
HASBRO INC SR UNSECURED 05/21 3.15	3.150%	05/15/2021	\$97,000	\$98,762	0.108%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	09/15/2024	\$100,000	\$98,443	0.108%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/15/2024	\$100,000	\$98,193	0.108%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	\$100,000	\$97,359	0.107%
US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$100,000	\$96,652	0.106%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	\$80,000	\$95,854	0.105%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	09/15/2026	\$100,000	\$95,233	0.104%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	03/15/2025	\$85,000	\$85,024	0.093%
SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	04/01/2029	\$65,000	\$81,573	0.089%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	\$75,000	\$80,770	0.089%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	03/07/2021	\$75,000	\$80,269	0.088%
US BANCORP SR UNSECURED 01/24 3.7	3.700%	01/30/2024	\$75,000	\$78,710	0.086%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	09/17/2020	\$78,000	\$78,432	0.086%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	03/15/2024	\$75,000	\$77,824	0.085%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	02/15/2022	\$75,000	\$77,721	0.085%
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	06/01/2024	\$75,000	\$77,628	0.085%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	\$75,000	\$76,329	0.084%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	03/14/2021	\$75,000	\$76,290	0.084%
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	05/20/2025	\$75,000	\$76,082	0.083%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	03/03/2021	\$75,000	\$75,896	0.083%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	01/15/2026	\$75,000	\$75,849	0.083%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	04/01/2023	\$75,000	\$75,692	0.083%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	\$75,000	\$75,251	0.082%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	05/23/2019	\$75,000	\$74,903	0.082%
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	03/15/2019	\$75,000	\$74,759	0.082%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	04/01/2025	\$75,000	\$74,655	0.082%
LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	03/09/2025	\$75,000	\$74,460	0.082%
EXELON CORP SR UNSECURED 04/21 2.45	2.450%	04/15/2021	\$75,000	\$74,095	0.081%
KELLOGG CO SR UNSECURED 03/23 2.75	2.750%	03/01/2023	\$75,000	\$73,665	0.081%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	04/01/2023	\$75,000	\$73,183	0.080%
UNITEDHEALTH GROUP INC SR UNSECURED 07/25 3.75	3.750%	07/15/2025	\$70,000	\$73,095	0.080%
CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	\$70,000	\$72,939	0.080%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	04/11/2026	\$75,000	\$71,996	0.079%
JM SMUCKER CO COMPANY GUAR 03/25 3.5	3.500%	03/15/2025	\$70,000	\$71,047	0.078%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	04/15/2026	\$75,000	\$70,085	0.077%
AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	04/15/2021	\$70,000	\$69,413	0.076%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	07/20/2025	\$67,000	\$69,026	0.076%
WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	05/15/2024	\$60,000	\$61,995	0.068%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	01/15/2020	\$55,000	\$60,252	0.066%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	09/15/2029	\$40,000	\$55,857	0.061%
GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	\$40,000	\$55,529	0.061%
ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	03/01/2026	\$50,000	\$54,067	0.059%
LOWE S COMPANIES INC SR UNSECURED 09/23 3.875	3.875%	09/15/2023	\$50,000	\$53,174	0.058%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	02/08/2022	\$50,000	\$52,628	0.058%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	03/13/2024	\$50,000	\$52,340	0.057%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	01/09/2020	\$51,000	\$51,807	0.057%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	\$50,000	\$51,798	0.057%
KROGER CO SR UNSECURED 08/23 3.85	3.850%	08/01/2023	\$50,000	\$51,779	0.057%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	04/10/2024	\$50,000	\$51,687	0.057%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/01/2025	\$50,000	\$51,666	0.057%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	02/15/2024	\$50,000	\$51,277	0.056%
MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	03/15/2022	\$50,000	\$51,139	0.056%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	\$50,000	\$51,054	0.056%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	05/15/2024	\$50,000	\$51,033	0.056%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/01/2024	\$50,000	\$50,946	0.056%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	06/15/2022	\$50,000	\$50,932	0.056%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	04/24/2024	\$50,000	\$50,845	0.056%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/04/2024	\$50,000	\$50,593	0.055%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	\$50,000	\$50,479	0.055%
WALGREEN CO COMPANY GUAR 09/22 3.1	3.100%	09/15/2022	\$50,000	\$50,316	0.055%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/25 4.125	4.125%	11/15/2025	\$48,000	\$50,286	0.055%
COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	\$48,000	\$50,138	0.055%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	03/17/2025	\$50,000	\$50,122	0.055%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	04/01/2024	\$50,000	\$50,109	0.055%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	02/28/2021	\$50,000	\$50,016	0.055%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$50,000	\$50,000	0.055%
ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	04/15/2023	\$50,000	\$49,883	0.055%
AT+T INC SR UNSECURED 02/22 3	3.000%	02/15/2022	\$50,000	\$49,878	0.055%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	05/21/2020	\$50,000	\$49,839	0.055%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	05/01/2029	\$40,000	\$49,716	0.055%
TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	04/07/2021	\$50,000	\$49,552	0.054%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	06/01/2023	\$50,000	\$49,337	0.054%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	08/15/2022	\$50,000	\$49,127	0.054%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	05/15/2023	\$50,000	\$49,114	0.054%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	02/01/2025	\$50,000	\$49,022	0.054%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	02/19/2025	\$50,000	\$48,747	0.053%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	09/15/2024	\$40,000	\$41,006	0.045%
AUTODESK INC SR UNSECURED 12/22 3.6	3.600%	12/15/2022	\$40,000	\$40,729	0.045%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	03/01/2023	\$40,000	\$40,387	0.044%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	07/29/2020	\$35,000	\$36,693	0.040%
KOHL S CORPORATION SR UNSECURED 07/25 4.25	4.250%	07/17/2025	\$37,000	\$35,519	0.039%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	\$33,000	\$33,799	0.037%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	06/01/2021	\$30,000	\$32,853	0.036%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	04/15/2020	\$30,000	\$32,294	0.035%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	04/01/2026	\$30,000	\$32,289	0.035%
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	04/01/2021	\$30,000	\$32,230	0.035%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	04/01/2021	\$30,000	\$32,053	0.035%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	\$30,000	\$31,713	0.035%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	03/01/2026	\$30,000	\$31,703	0.035%
LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	03/15/2026	\$30,000	\$31,470	0.034%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	07/15/2025	\$30,000	\$31,007	0.034%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	08/12/2023	\$30,000	\$30,899	0.034%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	04/01/2025	\$30,000	\$30,759	0.034%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	07/29/2020	\$30,000	\$30,478	0.033%
MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/09/2020	\$30,000	\$30,399	0.033%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	\$30,000	\$30,304	0.033%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	03/09/2021	\$30,000	\$30,248	0.033%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/01/2020	\$30,000	\$30,246	0.033%
ANTHEM INC SR UNSECURED 05/22 3.125	3.125%	05/15/2022	\$30,000	\$30,150	0.033%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	3.450%	01/15/2021	\$30,000	\$30,129	0.033%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	\$30,000	\$30,067	0.033%
ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/15/2017	\$30,000	\$29,992	0.033%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	\$30,000	\$29,980	0.033%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	05/30/2024	\$30,000	\$29,485	0.032%
CENTERPOINT ENERGY RESOU SR UNSECURED 01/21 4.5	4.500%	01/15/2021	\$25,000	\$26,309	0.029%
ZOETIS INC SR UNSECURED 02/18 1.875	1.875%	02/01/2018	\$25,000	\$25,014	0.027%
RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	08/21/2022	\$22,000	\$22,157	0.024%
NUCOR CORP SR UNSECURED 08/23 4	4.000%	08/01/2023	\$20,000	\$21,139	0.023%
GRAND TOTAL				\$91,220,374	100.000%