Dimensional

DFA Intermediate-Term Extended Quality Portfolio

As of September 30, 2013 (Updated Monthly)

Source: State Street

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/14/2026	$12,374,000	$15,744,058	1.250%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/17/2018	$15,000,000	$15,169,320	1.204%
FRANCE (GOVT OF) BONDS 04/22 3.	3.000%	04/24/2022	$10,000,000	$14,499,634	1.151%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	10/31/2025	$10,200,000	$13,252,064	1.052%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/23/2018	$12,500,000	$12,462,237	0.990%
FREDDIE MAC NOTES 01/22 2.375	2.375%	01/12/2022	$12,000,000	$11,684,304	0.928%
INTL BK RECON + DEVELOP SR UNSECURED 01/23 7.625	7.625%	01/18/2023	$7,700,000	$10,662,806	0.847%
ENERGY TRANSFER PARTNERS SR UNSECURED 02/23 3.6	3.600%	01/31/2023	$11,000,000	$10,250,691	0.814%
BROADCOM CORP SR UNSECURED 08/22 2.5	2.500%	08/14/2022	$10,900,000	$9,948,342	0.790%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/14/2021	$8,082,000	$9,108,397	0.723%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/27/2021	$8,320,000	$9,102,612	0.723%
ENERGIZER HOLDINGS INC COMPANY GUAR 05/22 4.7	4.700%	05/23/2022	$8,935,000	$9,060,161	0.719%
CSX CORP SR UNSECURED 06/21 4.25	4.250%	05/31/2021	$8,000,000	$8,492,784	0.674%
UNIONBANCAL CORP SR UNSECURED 06/22 3.5	3.500%	06/17/2022	$8,550,000	$8,353,683	0.663%
AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/14/2022	$9,000,000	$8,309,079	0.660%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	02/14/2023	$8,650,000	$7,995,134	0.635%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/02/2026	$9,000,000	$7,961,634	0.632%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7.	7.000%	06/14/2025	$6,000,000	$7,944,948	0.631%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	11/30/2022	$8,500,000	$7,897,154	0.627%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FREDDIE MAC NOTES 03/18 0.875	0.875%	03/06/2018	$8,000,000	$7,817,664	0.621%
ENCANA CORP SR UNSECURED 11/21 3.9	3.900%	11/14/2021	$7,700,000	$7,720,081	0.613%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/23/2021	$7,000,000	$7,710,780	0.612%
MONDELEZ INTERNATIONAL SR UNSECURED 02/20 5.375	5.375%	02/09/2020	$6,700,000	$7,567,690	0.601%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	02/14/2019	$5,975,000	$7,485,157	0.594%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	03/14/2022	$7,500,000	$7,412,392	0.589%
PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	01/14/2023	$8,000,000	$7,375,288	0.586%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/04/2022	$8,000,000	$7,368,624	0.585%
INTEL CORP SR UNSECURED 10/21 3.3	3.300%	09/30/2021	$7,400,000	$7,368,172	0.585%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/14/2022	$7,535,000	$7,359,743	0.584%
TEXAS INSTRUMENTS INC SR UNSECURED 08/19 1.65	1.650%	08/02/2019	$7,500,000	$7,245,307	0.575%
NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	6.125%	02/28/2022	$6,425,000	$7,239,304	0.575%
UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	02/14/2023	$7,750,000	$7,223,046	0.574%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/22/2021	$6,800,000	$7,029,105	0.558%
GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/14/2022	$7,500,000	$6,794,505	0.539%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/14/2021	$6,400,000	$6,774,252	0.538%
BARCLAYS BANK PLC SR UNSECURED 01/20 5.125	5.125%	01/07/2020	$6,000,000	$6,700,458	0.532%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	03/06/2021	$6,200,000	$6,681,591	0.531%
WISC ELEC POWER SR UNSECURED 09/21 2.95	2.950%	09/14/2021	$6,675,000	$6,655,335	0.528%
UBS AG STAMFORD CT SR UNSECURED 08/20 4.875	4.875%	08/03/2020	$5,928,000	$6,628,885	0.526%
BAXTER INTERNATIONAL INC SR UNSECURED 08/22 2.4	2.400%	08/14/2022	$7,140,000	$6,617,102	0.525%
HOME DEPOT INC SR UNSECURED 04/21 4.4	4.400%	03/31/2021	$6,000,000	$6,580,386	0.522%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/10/2023	$7,000,000	$6,560,127	0.521%
COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/14/2022	$4,620,000	$6,515,294	0.517%
REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25	3.250%	10/31/2022	$6,850,000	$6,308,240	0.501%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	02/14/2021	$5,700,000	$6,162,783	0.489%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/11/2022	$6,165,000	$6,133,065	0.487%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	05/04/2021	$5,731,000	$6,082,264	0.483%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	07/31/2022	$6,500,000	$5,972,213	0.474%
DARDEN RESTAURANTS INC SR UNSECURED 11/22 3.35	3.350%	10/31/2022	$6,550,000	$5,942,448	0.472%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/26/2021	$5,500,000	$5,937,437	0.471%
CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375	4.375%	08/04/2020	$5,500,000	$5,914,298	0.470%
EMC CORP SR UNSECURED 06/23 3.375	3.375%	05/31/2023	$6,000,000	$5,865,642	0.466%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	05/14/2018	$4,975,000	$5,792,228	0.460%
KERR MCGEE CORP COMPANY GUAR 07/24 6.95	6.950%	06/30/2024	$4,900,000	$5,739,041	0.456%
CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	06/14/2022	$6,000,000	$5,717,286	0.454%

Rates of Return

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WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	03/07/2022	$5,700,000	$5,707,427	0.453%
BEAM INC SR UNSECURED 06/23 3.25	3.250%	06/14/2023	$5,850,000	$5,640,657	0.448%
CVS CAREMARK CORP SR UNSECURED 06/27 6.25	6.250%	05/31/2027	$4,700,000	$5,595,105	0.444%
MARATHON OIL CORP SR UNSECURED 11/22 2.8	2.800%	10/31/2022	$6,000,000	$5,581,548	0.443%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/14/2024	$5,860,000	$5,422,041	0.431%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/12/2021	$5,000,000	$5,394,780	0.428%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/14/2021	$5,200,000	$5,388,479	0.428%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/10/2021	$5,000,000	$5,334,330	0.424%
ONEOK PARTNERS LP COMPANY GUAR 03/19 8.625	8.625%	02/28/2019	$4,200,000	$5,298,690	0.421%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/14/2021	$5,250,000	$5,230,795	0.415%
XEROX CORPORATION SR UNSECURED 05/21 4.5	4.500%	05/14/2021	$5,000,000	$5,198,605	0.413%
AFLAC INC SR UNSECURED 05/19 8.5	8.500%	05/14/2019	$4,005,000	$5,177,672	0.411%
CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	06/25/2022	$5,500,000	$5,157,240	0.409%
PPL ENERGY SUPPLY LLC SR UNSECURED 12/21 4.6	4.600%	12/14/2021	$5,181,000	$5,113,937	0.406%
PNC FUNDING CORP BANK GUARANT 08/20 4.375	4.375%	08/10/2020	$4,730,000	$5,081,046	0.403%
BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	01/30/2022	$5,000,000	$5,020,845	0.399%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/05/2023	$5,000,000	$5,004,990	0.397%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5.	5.000%	08/14/2022	$5,000,000	$4,995,525	0.397%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/14/2022	$5,000,000	$4,915,940	0.390%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 08/18 6.75	6.750%	08/19/2018	$4,085,000	$4,897,665	0.389%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3.	3.000%	05/14/2022	$5,000,000	$4,858,230	0.386%
ASSURANT INC SR UNSECURED 03/23 4.	4.000%	03/14/2023	$5,000,000	$4,842,195	0.384%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3.	3.000%	02/10/2023	$5,000,000	$4,820,570	0.383%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/22 2.75	2.750%	03/14/2022	$5,000,000	$4,783,680	0.380%
ACTAVIS INC SR UNSECURED 10/22 3.25	3.250%	09/30/2022	$5,100,000	$4,783,305	0.380%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6.	6.000%	08/31/2017	$4,165,000	$4,781,099	0.380%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	02/28/2022	$5,000,000	$4,777,920	0.379%
TRANSALTA CORP SR UNSECURED 11/22 4.5	4.500%	11/14/2022	$5,000,000	$4,765,020	0.378%
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	08/14/2022	$5,029,000	$4,758,173	0.378%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/15/2021	$4,500,000	$4,707,607	0.374%
PRUDENTIAL FINANCIAL INC NOTES 06/20 5.375	5.375%	06/20/2020	$4,170,000	$4,705,515	0.374%
TRANS CANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	07/31/2022	$5,112,000	$4,703,817	0.373%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/14/2024	$4,000,000	$4,696,972	0.373%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	02/28/2023	$5,000,000	$4,670,165	0.371%
HESS CORP SR UNSECURED 02/19 8.125	8.125%	02/14/2019	$3,745,000	$4,661,315	0.370%
WELLPOINT INC SR UNSECURED 05/22 3.125	3.125%	05/14/2022	$4,900,000	$4,654,676	0.370%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CONOCOPHILLIPS COMPANY GUAR 01/20 6.	6.000%	01/14/2020	$3,930,000	$4,654,314	0.370%
CHUBB CORP SR UNSECURED 05/18 5.75	5.750%	05/14/2018	$3,990,000	$4,641,870	0.369%
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	04/10/2023	$5,000,000	$4,625,135	0.367%
DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25	3.250%	05/14/2022	$4,800,000	$4,596,571	0.365%
DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8	3.800%	03/14/2022	$4,900,000	$4,575,174	0.363%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	05/31/2021	$4,200,000	$4,567,327	0.363%
AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	01/14/2023	$5,000,000	$4,541,070	0.361%
APPLE INC SR UNSECURED 05/23 2.4	2.400%	05/02/2023	$5,000,000	$4,527,980	0.360%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	10/31/2020	$4,200,000	$4,488,628	0.356%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/14/2024	$4,000,000	$4,475,660	0.355%
NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	08/22/2021	$4,400,000	$4,464,948	0.355%
SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	04/30/2023	$4,900,000	$4,456,153	0.354%
VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	09/25/2022	$5,000,000	$4,441,660	0.353%
NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	04/23/2020	$4,000,000	$4,393,088	0.349%
WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	04/14/2021	$4,000,000	$4,345,608	0.345%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	03/31/2021	$4,050,000	$4,305,259	0.342%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/11/2026	$3,580,000	$4,273,188	0.339%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/14/2019	$3,690,000	$4,250,876	0.338%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	02/28/2021	$4,000,000	$4,184,052	0.332%
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	4.450%	03/14/2021	$3,900,000	$4,180,242	0.332%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	08/14/2021	$4,000,000	$4,159,796	0.330%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	06/14/2022	$4,000,000	$4,153,272	0.330%
BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	04/29/2019	$3,385,000	$4,135,948	0.328%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	01/14/2020	$3,725,000	$4,103,407	0.326%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	04/22/2019	$3,500,000	$4,101,632	0.326%
JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	03/14/2021	$4,000,000	$4,088,060	0.325%
EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	01/31/2021	$3,850,000	$4,076,722	0.324%
OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	09/30/2021	$3,606,000	$4,060,078	0.322%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/14/2025	$3,500,000	$4,059,643	0.322%
DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828	4.828%	07/14/2020	$3,600,000	$4,035,823	0.320%
ENSCO PLC SR UNSECURED 03/21 4.7	4.700%	03/14/2021	$3,800,000	$4,034,771	0.320%
PRAXAIR INC SR UNSECURED 03/21 4.05	4.050%	03/14/2021	$3,800,000	$4,009,505	0.318%
NEWELL RUBBERMAID INC SR UNSECURED 06/22 4.	4.000%	06/14/2022	$4,000,000	$3,990,556	0.317%
NOBLE HOLDING INTL LTD COMPANY GUAR 03/22 3.95	3.950%	03/14/2022	$4,100,000	$3,956,344	0.314%
INTER AMERICAN DEVEL BK NOTES 07/27 6.75	6.750%	07/14/2027	$3,000,000	$3,956,328	0.314%
CF INDUSTRIES INC COMPANY GUAR 06/23 3.45	3.450%	05/31/2023	$4,260,000	$3,949,867	0.314%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KROGER CO/THE SR UNSECURED 08/23 3.85	3.850%	07/31/2023	$4,000,000	$3,941,272	0.313%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	03/14/2022	$4,474,000	$3,913,828	0.311%
REPUBLIC SERVICES INC COMPANY GUAR 06/22 3.55	3.550%	05/31/2022	$4,000,000	$3,905,900	0.310%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/29/2018	$4,000,000	$3,903,324	0.310%
RIO TINTO FIN USA LTD COMPANY GUAR 05/21 4.125	4.125%	05/19/2021	$3,800,000	$3,865,417	0.307%
UNUM GROUP SR UNSECURED 09/20 5.625	5.625%	09/14/2020	$3,500,000	$3,861,739	0.307%
AT+T INC SR UNSECURED 02/22 3.	3.000%	02/14/2022	$4,100,000	$3,846,509	0.305%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	11/30/2019	$3,492,000	$3,835,755	0.305%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	05/31/2023	$4,130,000	$3,833,726	0.304%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/14/2020	$3,650,000	$3,818,626	0.303%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	02/05/2022	$4,000,000	$3,811,260	0.303%
WALT DISNEY COMPANY/THE SR UNSECURED 02/22 2.55	2.550%	02/14/2022	$4,000,000	$3,798,560	0.302%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	02/09/2021	$3,500,000	$3,793,429	0.301%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	03/31/2020	$3,568,000	$3,787,574	0.301%
CONAGRA FOODS INC SR UNSECURED 01/23 3.2	3.200%	01/24/2023	$4,000,000	$3,743,684	0.297%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/04/2027	$3,000,000	$3,672,051	0.292%
BLACKROCK INC SR UNSECURED 12/19 5.	5.000%	12/09/2019	$3,230,000	$3,665,326	0.291%
PLAINS ALL AMER PIPELINE SR UNSECURED 01/23 2.85	2.850%	01/30/2023	$4,000,000	$3,655,964	0.290%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/29/2020	$3,185,000	$3,595,052	0.285%
MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	05/31/2019	$3,225,000	$3,562,002	0.283%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	01/31/2021	$3,370,000	$3,547,181	0.282%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	02/15/2021	$3,200,000	$3,541,683	0.281%
BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	09/30/2020	$3,200,000	$3,458,486	0.275%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4.	4.000%	11/14/2021	$3,500,000	$3,449,355	0.274%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	11/30/2019	$2,952,000	$3,437,574	0.273%
ARROW ELECTRONICS INC SR UNSECURED 06/18 6.875	6.875%	05/31/2018	$3,000,000	$3,426,972	0.272%
MEDTRONIC INC SR UNSECURED 03/22 3.125	3.125%	03/14/2022	$3,407,000	$3,352,978	0.266%
TALISMAN ENERGY SR UNSECURED 06/19 7.75	7.750%	05/31/2019	$2,760,000	$3,347,256	0.266%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6.	6.000%	01/14/2020	$2,900,000	$3,317,573	0.263%
HONEYWELL INTERNATIONAL SR UNSECURED 02/19 5.	5.000%	02/14/2019	$2,895,000	$3,313,428	0.263%
TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	06/23/2020	$3,000,000	$3,308,790	0.263%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	03/24/2020	$3,000,000	$3,307,701	0.263%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	03/17/2023	$3,500,000	$3,306,359	0.263%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	04/14/2022	$3,000,000	$3,284,652	0.261%
WAL MART STORES INC SR UNSECURED 07/20 3.625	3.625%	07/07/2020	$3,075,000	$3,257,144	0.259%
AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	05/31/2022	$3,000,000	$3,219,528	0.256%

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BP CAPITAL MARKETS PLC COMPANY GUAR 11/22 2.5	2.500%	11/05/2022	$3,500,000	$3,167,594	0.252%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/14/2023	$3,500,000	$3,148,425	0.250%
WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	05/31/2022	$3,000,000	$3,138,477	0.249%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/14/2020	$2,800,000	$3,128,361	0.248%
WESTERN UNION CO/THE SR UNSECURED 08/18 3.65	3.650%	08/21/2018	$3,000,000	$3,113,577	0.247%
TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75	8.750%	02/13/2019	$2,645,000	$3,112,522	0.247%
JOHNSON + JOHNSON SR UNSECURED 09/20 2.95	2.950%	08/31/2020	$3,000,000	$3,102,183	0.246%
VALERO ENERGY CORP COMPANY GUAR 03/19 9.375	9.375%	03/14/2019	$2,375,000	$3,077,567	0.244%
TJX COS INC SR UNSECURED 05/23 2.5	2.500%	05/14/2023	$3,310,000	$3,074,599	0.244%
HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/14/2019	$2,500,000	$3,061,250	0.243%
GENERAL ELEC CAP CORP SR UNSECURED 01/20 5.5	5.500%	01/07/2020	$2,700,000	$3,060,990	0.243%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4.	4.000%	03/29/2022	$3,000,000	$3,053,715	0.242%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	02/28/2021	$2,860,000	$3,051,837	0.242%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	02/28/2021	$2,900,000	$3,023,911	0.240%
CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	07/21/2020	$2,750,000	$3,002,150	0.238%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65	4.650%	02/14/2022	$2,895,000	$2,987,668	0.237%
NEWS AMERICA INC COMPANY GUAR 02/21 4.5	4.500%	02/14/2021	$2,800,000	$2,974,392	0.236%
KFW GOVT GUARANT 01/22 2.625	2.625%	01/24/2022	$3,000,000	$2,974,146	0.236%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	01/31/2022	$3,035,000	$2,964,393	0.235%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/14/2020	$2,900,000	$2,942,746	0.234%
LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/14/2019	$2,700,000	$2,935,275	0.233%
US BANCORP SR UNSECURED 03/22 3.	3.000%	03/14/2022	$3,000,000	$2,927,187	0.232%
FRANCE TELECOM SR UNSECURED 09/21 4.125	4.125%	09/13/2021	$2,900,000	$2,922,098	0.232%
LLOYDS TSB BANK PLC BANK GUARANT 01/21 6.375	6.375%	01/20/2021	$2,500,000	$2,913,485	0.231%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	08/31/2020	$2,600,000	$2,894,177	0.230%
WYNDHAM WORLDWIDE SR UNSECURED 03/23 3.9	3.900%	02/28/2023	$3,027,000	$2,875,008	0.228%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/14/2022	$3,000,000	$2,865,078	0.227%
CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/14/2021	$2,915,000	$2,847,660	0.226%
CENOVUS ENERGY INC SR UNSECURED 08/22 3.	3.000%	08/14/2022	$3,000,000	$2,846,385	0.226%
HALLIBURTON COMPANY SR UNSECURED 09/19 6.15	6.150%	09/14/2019	$2,360,000	$2,828,441	0.225%
NORTHERN TRUST CORP SR UNSECURED 08/22 2.375	2.375%	08/01/2022	$3,016,000	$2,823,226	0.224%
ACE INA HOLDINGS COMPANY GUAR 03/23 2.7	2.700%	03/12/2023	$3,000,000	$2,817,195	0.224%
MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	08/14/2021	$2,013,000	$2,816,269	0.224%
BNP PARIBAS SR UNSECURED 03/23 3.25	3.250%	03/02/2023	$3,000,000	$2,810,937	0.223%
MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	01/14/2022	$2,900,000	$2,799,607	0.222%
INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/14/2022	$3,000,000	$2,787,414	0.221%

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ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	07/14/2022	$3,000,000	$2,776,521	0.220%
ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/14/2022	$3,000,000	$2,766,756	0.220%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2.	2.000%	07/31/2022	$3,070,000	$2,761,664	0.219%
MANITOBA (PROVINCE OF) SR UNSECURED 09/22 2.1	2.100%	09/05/2022	$3,000,000	$2,761,206	0.219%
FREEPORT MCMORAN C + G SR UNSECURED 03/22 3.55	3.550%	02/28/2022	$3,000,000	$2,760,168	0.219%
APACHE CORP SR UNSECURED 01/23 2.625	2.625%	01/14/2023	$3,000,000	$2,750,301	0.218%
AON CORP COMPANY GUAR 09/20 5.	5.000%	09/29/2020	$2,500,000	$2,750,022	0.218%
COCA COLA ENTERPRISES SR UNSECURED 09/20 3.5	3.500%	09/14/2020	$2,713,000	$2,736,027	0.217%
ZIMMER HOLDINGS INC SR UNSECURED 11/19 4.625	4.625%	11/29/2019	$2,500,000	$2,729,035	0.217%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	08/31/2021	$2,650,000	$2,712,752	0.215%
COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	01/31/2023	$3,000,000	$2,703,717	0.215%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/14/2019	$2,300,000	$2,651,502	0.211%
ENCANA CORP SR UNSECURED 05/19 6.5	6.500%	05/14/2019	$2,250,000	$2,649,759	0.210%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/14/2018	$2,261,000	$2,636,251	0.209%
AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	05/14/2018	$2,700,000	$2,626,084	0.209%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	05/14/2023	$2,865,000	$2,621,595	0.208%
FRANCE TELECOM SR UNSECURED 07/19 5.375	5.375%	07/07/2019	$2,350,000	$2,602,004	0.207%
BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	6.500%	03/31/2019	$2,160,000	$2,582,031	0.205%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/18/2019	$2,250,000	$2,518,578	0.200%
PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	6.500%	04/30/2018	$2,130,000	$2,513,022	0.200%
AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125	8.125%	05/19/2019	$1,900,000	$2,470,222	0.196%
BOEING CO SR UNSECURED 08/21 8.75	8.750%	08/14/2021	$1,829,000	$2,459,979	0.195%
KELLOGG CO SR UNSECURED 05/18 3.25	3.250%	05/20/2018	$2,315,000	$2,450,339	0.195%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6.	6.000%	06/14/2020	$2,150,000	$2,442,056	0.194%
BAXTER INTERNATIONAL INC SR UNSECURED 06/23 3.2	3.200%	06/14/2023	$2,500,000	$2,440,327	0.194%
GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	05/14/2022	$2,550,000	$2,434,571	0.193%
HEWLETT PACKARD CO SR UNSECURED 09/21 4.375	4.375%	09/14/2021	$2,500,000	$2,426,902	0.193%
PROGRESS ENERGY INC SR UNSECURED 03/19 7.05	7.050%	03/14/2019	$2,000,000	$2,417,304	0.192%
KINDER MORGAN ENER PART SR UNSECURED 03/22 4.15	4.150%	02/28/2022	$2,400,000	$2,413,183	0.192%
CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	01/13/2022	$2,300,000	$2,411,382	0.191%
HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	04/14/2021	$2,310,000	$2,387,555	0.190%
ORACLE CORP SR UNSECURED 07/19 5.	5.000%	07/07/2019	$2,100,000	$2,385,570	0.189%
TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	03/28/2021	$2,200,000	$2,357,053	0.187%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/08/2022	$2,000,000	$2,331,658	0.185%
PHILIPS ELECTRONICS NV SR UNSECURED 03/22 3.75	3.750%	03/14/2022	$2,322,000	$2,316,668	0.184%
LORILLARD TOBACCO CO COMPANY GUAR 05/20 6.875	6.875%	04/30/2020	$2,000,000	$2,300,684	0.183%

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NORTHROP GRUMMAN CORP SR UNSECURED 03/21 3.5	3.500%	03/14/2021	$2,256,000	$2,282,313	0.181%
WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6	4.600%	03/31/2021	$2,100,000	$2,281,146	0.181%
KINDER MORGAN ENER PART SR UNSECURED 09/20 5.3	5.300%	09/14/2020	$2,000,000	$2,196,830	0.174%
TARGET CORP SR UNSECURED 07/20 3.875	3.875%	07/14/2020	$2,000,000	$2,148,334	0.171%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	05/31/2021	$2,000,000	$2,136,736	0.170%
UNITED TECHNOLOGIES CORP SR UNSECURED 04/20 4.5	4.500%	04/14/2020	$1,925,000	$2,129,818	0.169%
SAFEWAY INC SR UNSECURED 08/19 5.	5.000%	08/14/2019	$2,025,000	$2,115,351	0.168%
TRANS CANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	09/30/2020	$2,000,000	$2,098,754	0.167%
CITIGROUP INC SR UNSECURED 08/20 5.375	5.375%	08/08/2020	$1,875,000	$2,098,080	0.167%
NSTAR SR UNSECURED 11/19 4.5	4.500%	11/14/2019	$1,900,000	$2,088,806	0.166%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/14/2021	$1,983,000	$2,084,438	0.166%
AVON PRODUCTS INC SR UNSECURED 07/18 4.2	4.200%	07/14/2018	$2,000,000	$2,075,844	0.165%
KFW GOVT GUARANT 09/20 2.75	2.750%	09/07/2020	$2,000,000	$2,047,310	0.163%
MICROSOFT CORP SR UNSECURED 10/20 3.	3.000%	09/30/2020	$2,000,000	$2,039,060	0.162%
UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	3.125%	01/14/2021	$2,000,000	$2,027,750	0.161%
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/14/2022	$2,200,000	$2,018,062	0.160%
MEDTRONIC INC SR UNSECURED 03/20 4.45	4.450%	03/14/2020	$1,840,000	$2,015,519	0.160%
VF CORP SR UNSECURED 09/21 3.5	3.500%	08/31/2021	$2,000,000	$2,011,822	0.160%
WALGREEN CO SR UNSECURED 09/22 3.1	3.100%	09/14/2022	$2,124,000	$1,999,433	0.159%
EQT CORP SR UNSECURED 06/19 8.125	8.125%	05/31/2019	$1,625,000	$1,972,017	0.157%
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	04/14/2022	$2,000,000	$1,949,852	0.155%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/14/2023	$2,000,000	$1,937,672	0.154%
SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	03/31/2020	$1,750,000	$1,929,940	0.153%
MURPHY OIL CORP SR UNSECURED 06/22 4.	4.000%	05/31/2022	$2,000,000	$1,913,342	0.152%
MARKEL CORPORATION SR UNSECURED 03/23 3.625	3.625%	03/29/2023	$2,000,000	$1,901,422	0.151%
AUTODESK INC SR UNSECURED 12/22 3.6	3.600%	12/14/2022	$2,000,000	$1,897,116	0.151%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	03/31/2023	$2,000,000	$1,877,604	0.149%
QUEST DIAGNOSTIC INC COMPANY GUAR 04/21 4.7	4.700%	03/31/2021	$1,770,000	$1,871,649	0.149%
KOHL S CORPORATION SR UNSECURED 02/23 3.25	3.250%	01/31/2023	$2,000,000	$1,845,508	0.147%
STARWOOD HOTELS + RESORT SR UNSECURED 02/23 3.125	3.125%	02/14/2023	$2,000,000	$1,825,854	0.145%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	08/14/2021	$1,800,000	$1,823,506	0.145%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/14/2023	$2,000,000	$1,822,196	0.145%
TIME WARNER INC COMPANY GUAR 01/22 4.	4.000%	01/14/2022	$1,800,000	$1,819,958	0.145%
CAMPBELL SOUP CO SR UNSECURED 07/17 3.05	3.050%	07/14/2017	$1,700,000	$1,785,974	0.142%
PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	01/14/2020	$1,575,000	$1,736,648	0.138%
CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55	5.550%	02/28/2019	$1,490,000	$1,728,058	0.137%

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DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	05/10/2022	$1,750,000	$1,684,224	0.134%
AUST + NZ BANKING GROUP SR UNSECURED REGS 01/20 5.1	5.100%	01/12/2020	$1,500,000	$1,673,835	0.133%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	04/14/2021	$1,600,000	$1,672,179	0.133%
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7.	7.000%	12/14/2025	$1,340,000	$1,668,711	0.132%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	09/21/2019	$1,500,000	$1,656,319	0.132%
REINSURANCE GRP OF AMER SR UNSECURED 06/21 5.	5.000%	05/31/2021	$1,500,000	$1,606,054	0.128%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/23/2021	$1,500,000	$1,597,405	0.127%
ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	06/28/2022	$1,700,000	$1,593,331	0.127%
SWEDISH EXPORT CREDIT SR UNSECURED 03/17 5.125	5.125%	02/28/2017	$1,400,000	$1,589,487	0.126%
BAKER HUGHES INC SR UNSECURED 11/18 7.5	7.500%	11/14/2018	$1,260,000	$1,581,118	0.126%
KFW GOVT GUARANT 06/19 4.875	4.875%	06/16/2019	$1,350,000	$1,563,684	0.124%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/14/2022	$1,700,000	$1,561,601	0.124%
RYDER SYSTEM INC SR UNSECURED 11/16 5.85	5.850%	10/31/2016	$1,400,000	$1,559,384	0.124%
PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/14/2021	$1,407,000	$1,558,007	0.124%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/14/2022	$1,570,000	$1,557,102	0.124%
CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	2.875%	09/30/2022	$1,600,000	$1,505,441	0.120%
BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25	3.250%	11/20/2021	$1,500,000	$1,489,170	0.118%
WALGREEN CO SR UNSECURED 01/19 5.25	5.250%	01/14/2019	$1,320,000	$1,487,782	0.118%
JAPAN FIN ORG MUNICIPAL GOVT GUARANT 05/17 5.	5.000%	05/15/2017	$1,300,000	$1,480,576	0.118%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5	2.500%	08/21/2022	$1,504,000	$1,385,412	0.110%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5.	5.000%	03/18/2020	$1,225,000	$1,371,596	0.109%
PROV OF NEW BRUNSWICK DEBENTURES 05/20 9.75	9.750%	05/14/2020	$1,000,000	$1,367,819	0.109%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	01/10/2021	$1,200,000	$1,287,424	0.102%
NORTHROP GRUMMAN CORP SR UNSECURED 08/19 5.05	5.050%	07/31/2019	$1,125,000	$1,262,462	0.100%
MCKESSON CORP SR UNSECURED 02/19 7.5	7.500%	02/14/2019	$1,000,000	$1,241,954	0.099%
WILLIAMS PARTNERS LP SR UNSECURED 08/22 3.35	3.350%	08/14/2022	$1,300,000	$1,204,088	0.096%
HALLIBURTON COMPANY SR UNSECURED 09/18 5.9	5.900%	09/14/2018	$1,000,000	$1,178,542	0.094%
WAL MART STORES INC SR UNSECURED 02/18 5.8	5.800%	02/14/2018	$1,000,000	$1,173,447	0.093%
EOG RESOURCES INC SR UNSECURED 06/19 5.625	5.625%	05/31/2019	$1,000,000	$1,165,421	0.093%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 5.4	5.400%	05/14/2018	$1,000,000	$1,153,272	0.092%
MARATHON OIL CORP SR UNSECURED 10/17 6.	6.000%	09/30/2017	$1,000,000	$1,149,312	0.091%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	08/14/2022	$1,250,000	$1,139,427	0.090%
CANADIAN NATL RESOURCES SR UNSECURED 05/17 5.7	5.700%	05/14/2017	$1,000,000	$1,130,887	0.090%
HEWLETT PACKARD CO SR UNSECURED 03/18 5.5	5.500%	02/28/2018	$1,000,000	$1,116,793	0.089%
TRANS CANADA PIPELINES SR UNSECURED 01/19 7.125	7.125%	01/14/2019	$915,000	$1,113,831	0.088%
EUROPEAN INVESTMENT BANK SR UNSECURED 02/21 4.	4.000%	02/15/2021	$1,000,000	$1,089,861	0.087%

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PLAINS ALL AMER PIPELINE SR UNSECURED 02/21 5.	5.000%	01/31/2021	$1,000,000	$1,089,301	0.086%
NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	02/14/2023	$1,100,000	$1,075,248	0.085%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/14/2020	$1,000,000	$1,068,919	0.085%
ACE INA HOLDINGS COMPANY GUAR 03/18 5.8	5.800%	03/14/2018	$915,000	$1,061,701	0.084%
GOOGLE INC SR UNSECURED 05/21 3.625	3.625%	05/18/2021	$1,000,000	$1,047,747	0.083%
INTEGRYS ENERGY GROUP SR UNSECURED 11/20 4.17	4.170%	10/31/2020	$1,000,000	$1,047,298	0.083%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/17 2.375	2.375%	09/12/2017	$1,000,000	$1,043,592	0.083%
ASIAN DEVELOPMENT BANK SR UNSECURED 08/17 2.25	2.250%	08/17/2017	$1,000,000	$1,041,116	0.083%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	09/14/2020	$1,000,000	$1,017,448	0.081%
FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	02/12/2023	$900,000	$1,007,450	0.080%
CA INC SR UNSECURED 12/19 5.375	5.375%	11/30/2019	$900,000	$998,818	0.079%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/14/2020	$900,000	$991,176	0.079%
BECTON DICKINSON AND CO SR UNSECURED 05/19 5.	5.000%	05/14/2019	$825,000	$936,841	0.074%
UNILEVER CAPITAL CORP COMPANY GUAR 02/19 4.8	4.800%	02/14/2019	$825,000	$934,127	0.074%
PPG INDUSTRIES INC SR UNSECURED 08/22 2.7	2.700%	08/14/2022	$1,000,000	$927,716	0.074%
EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	08/14/2022	$950,000	$924,480	0.073%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3.	3.000%	11/14/2022	$1,000,000	$921,187	0.073%
BERKLEY (WR) CORPORATION SR UNSECURED 09/20 5.375	5.375%	09/14/2020	$800,000	$874,687	0.069%
CR BARD INC SR UNSECURED 01/21 4.4	4.400%	01/14/2021	$800,000	$850,568	0.068%
AETNA INC SR UNSECURED 09/20 3.95	3.950%	08/31/2020	$800,000	$835,315	0.066%
AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	06/27/2019	$635,000	$792,869	0.063%
CIGNA CORP SR UNSECURED 03/17 5.375	5.375%	03/14/2017	$710,000	$790,523	0.063%
BOEING CAPITAL CORP SR UNSECURED 10/19 4.7	4.700%	10/26/2019	$700,000	$790,181	0.063%
AMGEN INC SR UNSECURED 03/20 4.5	4.500%	03/14/2020	$720,000	$773,202	0.061%
CITIGROUP INC SR UNSECURED 05/19 8.5	8.500%	05/21/2019	$600,000	$766,519	0.061%
ROWAN COMPANIES INC COMPANY GUAR 08/19 7.875	7.875%	07/31/2019	$600,000	$723,393	0.057%
JPMORGAN CHASE + CO SR UNSECURED 03/20 4.95	4.950%	03/24/2020	$630,000	$689,339	0.055%
BROWN FORMAN CORP SR UNSECURED 01/23 2.25	2.250%	01/14/2023	$750,000	$681,149	0.054%
IBM CORP SR UNSECURED 08/22 1.875	1.875%	07/31/2022	$700,000	$623,049	0.049%
KINDER MORGAN ENER PART SR UNSECURED 03/21 5.8	5.800%	02/28/2021	$550,000	$617,738	0.049%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/09/2019	$530,000	$586,425	0.047%
CAMERON INTL CORP SR UNSECURED 07/18 6.375	6.375%	07/14/2018	$485,000	$570,774	0.045%
WISCONSIN POWER + LIGHT SR UNSECURED 07/19 5.	5.000%	07/14/2019	$500,000	$570,523	0.045%
VERIZON COMMUNICATIONS SR UNSECURED 11/18 8.75	8.750%	10/31/2018	$367,000	$471,589	0.037%
NORTHERN TRUST CORP SR UNSECURED 11/20 3.45	3.450%	11/03/2020	$450,000	$464,815	0.037%
SOUTHWESTERN PUBLIC SERV SR UNSECURED 12/18 8.75	8.750%	11/30/2018	$350,000	$452,240	0.036%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/19 8.875	8.875%	05/14/2019	$330,000	$427,830	0.034%
ENBRIDGE ENERGY PARTNERS SR UNSECURED 03/20 5.2	5.200%	03/14/2020	$350,000	$378,168	0.030%
MARSH + MCLENNAN COS INC SR UNSECURED 04/19 9.25	9.250%	04/14/2019	$225,000	$291,739	0.023%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7.	7.000%	03/14/2019	$235,000	$282,001	0.022%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/14/2019	$250,000	$278,674	0.022%
CONS EDISON CO OF NY SR UNSECURED 04/19 6.65	6.650%	03/31/2019	$225,000	$274,535	0.022%
MARATHON OIL CORP SR UNSECURED 03/18 5.9	5.900%	03/14/2018	$227,000	$261,015	0.021%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5.	5.000%	07/14/2020	$215,000	$231,596	0.018%
ASSOCIATES CORP NA SR UNSECURED 11/18 6.95	6.950%	10/31/2018	$190,000	$225,741	0.018%
TRAVELERS COS INC SR UNSECURED 05/18 5.8	5.800%	05/14/2018	$190,000	$221,731	0.018%
REINSURANCE GRP OF AMER SR UNSECURED 03/17 5.625	5.625%	03/14/2017	$200,000	$221,076	0.018%
SEMPRA ENERGY SR UNSECURED 02/19 9.8	9.800%	02/14/2019	$160,000	$214,164	0.017%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	09/14/2018	$175,000	$213,880	0.017%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/14/2020	$180,000	$209,453	0.017%
GRAND TOTAL				**$1,259,437,902**	**100.000%**