Dimensional

DFA Investment Grade Portfolio

As of September 30, 2013 (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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This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 11/17 5.	5.000%	11/16/2017	$19,181,821	$22,108,526	1.773%
US TREASURY N/B 07/18 2.25	2.250%	07/30/2018	$19,706,622	$20,554,933	1.648%
US TREASURY N/B 09/18 1.375	1.375%	09/29/2018	$18,359,161	$18,350,550	1.471%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/12/2020	$14,798,013	$14,377,216	1.153%
FEDERAL HOME LOAN BANK BONDS 05/17 4.875	4.875%	05/16/2017	$11,391,921	$12,964,496	1.040%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/12/2020	$11,047,378	$12,247,554	0.982%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	10/31/2025	$9,305,111	$12,089,405	0.969%
FEDERAL HOME LOAN BANK BONDS 12/16 4.75	4.750%	12/15/2016	$10,694,247	$12,027,435	0.964%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/14/2021	$11,165,401	$11,996,029	0.962%
FEDERAL HOME LOAN BANK BONDS 05/16 5.375	5.375%	05/17/2016	$8,964,874	$10,093,982	0.809%
US TREASURY N/B 05/21 8.125	8.125%	05/14/2021	$6,989,955	$9,973,793	0.800%
US TREASURY N/B 08/20 8.75	8.750%	08/14/2020	$6,761,368	$9,763,308	0.783%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	01/14/2026	$6,588,742	$8,383,186	0.672%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/17/2018	$7,987,000	$8,077,157	0.648%
US TREASURY N/B 08/26 6.75	6.750%	08/14/2026	$5,714,679	$8,057,698	0.646%
US TREASURY N/B 08/22 7.25	7.250%	08/14/2022	$5,774,834	$8,044,615	0.645%
FRANCE (GOVT OF) BONDS 04/22 3.	3.000%	04/24/2022	$5,324,666	$7,720,572	0.619%
FEDERAL HOME LOAN BANK BONDS 06/16 2.125	2.125%	06/09/2016	$7,001,185	$7,270,870	0.583%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 11/24 7.5	7.500%	11/14/2024	$4,968,763	$7,259,055	0.582%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/13/2019	$7,318,399	$7,204,525	0.578%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/14/2019	$5,964,321	$7,049,720	0.565%
US TREASURY N/B 11/18 9.	9.000%	11/14/2018	$4,956,732	$6,829,446	0.548%
TENN VALLEY AUTHORITY SR UNSECURED 12/17 6.25	6.250%	12/14/2017	$5,682,869	$6,766,058	0.543%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/14/2023	$5,786,865	$6,736,866	0.540%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/09/2023	$5,919,205	$6,654,654	0.534%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	06/23/2018	$6,655,833	$6,635,726	0.532%
FEDERAL HOME LOAN BANK BONDS 06/17 1.	1.000%	06/20/2017	$6,586,224	$6,589,260	0.528%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/14/2022	$7,219,746	$6,511,402	0.522%
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	03/08/2018	$6,473,158	$6,458,858	0.518%
TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	03/31/2018	$5,603,046	$6,314,139	0.506%
FEDERAL HOME LOAN BANK BONDS 12/21 5.	5.000%	12/09/2021	$5,474,061	$6,280,878	0.504%
FEDERAL HOME LOAN BANK BONDS 06/14 5.25	5.250%	06/17/2014	$6,051,545	$6,272,293	0.503%
FREDDIE MAC NOTES 01/22 2.375	2.375%	01/12/2022	$6,389,600	$6,221,502	0.499%
US TREASURY N/B 02/26 6.	6.000%	02/14/2026	$4,451,434	$5,889,110	0.472%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/20/2020	$5,293,598	$5,680,279	0.455%
INTL BK RECON + DEVELOP SR UNSECURED 01/23 7.625	7.625%	01/18/2023	$4,099,993	$5,677,588	0.455%
ENERGY TRANSFER PARTNERS SR UNSECURED 02/23 3.6	3.600%	01/31/2023	$5,857,133	$5,458,151	0.438%
US TREASURY N/B 11/16 7.5	7.500%	11/14/2016	$4,427,373	$5,356,776	0.430%
BROADCOM CORP SR UNSECURED 08/22 2.5	2.500%	08/14/2022	$5,803,886	$5,297,161	0.425%
FEDERAL HOME LOAN BANK BONDS 06/15 2.875	2.875%	06/11/2015	$5,003,826	$5,216,624	0.418%
US TREASURY N/B 02/20 3.625	3.625%	02/14/2020	$4,631,898	$5,146,113	0.413%
FEDERAL HOME LOAN BANK BONDS 09/18 2.	2.000%	09/13/2018	$5,028,918	$5,125,981	0.411%
US TREASURY N/B 08/19 8.125	8.125%	08/14/2019	$3,705,518	$5,060,349	0.406%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	5.750%	08/14/2021	$4,303,395	$4,849,918	0.389%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	07/27/2021	$4,430,122	$4,846,837	0.389%
ENERGIZER HOLDINGS INC COMPANY GUAR 05/22 4.7	4.700%	05/23/2022	$4,757,589	$4,824,234	0.387%
US TREASURY N/B 05/16 7.25	7.250%	05/14/2016	$4,090,507	$4,811,459	0.386%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/10/2021	$3,991,854	$4,783,315	0.384%
US TREASURY N/B 09/16 3.	3.000%	09/29/2016	$4,451,434	$4,761,646	0.382%
CSX CORP SR UNSECURED 06/21 4.25	4.250%	05/31/2021	$4,259,733	$4,522,124	0.363%
FEDERAL HOME LOAN BANK BONDS 08/14 5.5	5.500%	08/12/2014	$4,270,971	$4,471,702	0.359%
UNIONBANCAL CORP SR UNSECURED 06/22 3.5	3.500%	06/17/2022	$4,552,590	$4,448,058	0.357%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/09/2021	$4,492,941	$4,429,164	0.355%
AETNA INC SR UNSECURED 11/22 2.75	2.750%	11/14/2022	$4,792,200	$4,424,307	0.355%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	09/12/2019	$3,849,889	$4,354,617	0.349%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/07/2019	$4,331,125	$4,262,005	0.342%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	2.700%	02/14/2023	$4,605,836	$4,257,142	0.341%
FEDERAL FARM CREDIT BANK BONDS 08/26 2.63	2.630%	08/02/2026	$4,792,200	$4,239,304	0.340%
INTER AMERICAN DEVEL BK SR UNSECURED 06/25 7.	7.000%	06/14/2025	$3,194,800	$4,230,420	0.339%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	11/30/2022	$4,525,966	$4,204,971	0.337%
FREDDIE MAC NOTES 03/18 0.875	0.875%	03/06/2018	$4,259,733	$4,162,645	0.334%
ENCANA CORP SR UNSECURED 11/21 3.9	3.900%	11/14/2021	$4,099,993	$4,110,686	0.330%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	03/23/2021	$3,727,266	$4,105,733	0.329%
FEDERAL FARM CREDIT BANK BONDS 02/17 2.875	2.875%	02/09/2017	$3,849,889	$4,083,774	0.327%
MONDELEZ INTERNATIONAL SR UNSECURED 02/20 5.375	5.375%	02/09/2020	$3,567,526	$4,029,542	0.323%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	02/14/2019	$3,181,488	$3,985,596	0.320%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	3.500%	03/14/2022	$3,993,500	$3,946,852	0.316%
PRECISION CASTPARTS CORP SR UNSECURED 01/23 2.5	2.500%	01/14/2023	$4,259,733	$3,927,095	0.315%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/04/2022	$4,259,733	$3,923,546	0.315%
INTEL CORP SR UNSECURED 10/21 3.3	3.300%	09/30/2021	$3,940,253	$3,923,306	0.315%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	01/14/2022	$4,012,136	$3,918,818	0.314%
US TREASURY N/B 04/17 3.125	3.125%	04/29/2017	$3,609,271	$3,895,475	0.312%
FEDERAL HOME LOAN BANK BONDS 12/17 3.125	3.125%	12/07/2017	$3,609,271	$3,871,896	0.310%
TEXAS INSTRUMENTS INC SR UNSECURED 08/19 1.65	1.650%	08/02/2019	$3,993,500	$3,857,884	0.309%
NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	6.125%	02/28/2022	$3,421,098	$3,854,688	0.309%
UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	2.750%	02/14/2023	$4,126,616	$3,846,031	0.308%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/14/2024	$3,212,648	$3,772,429	0.302%
PROGRESSIVE CORP SR UNSECURED 08/21 3.75	3.750%	08/22/2021	$3,620,773	$3,742,764	0.300%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/07/2019	$3,729,580	$3,736,379	0.300%
FEDERAL HOME LOAN BANK BONDS 03/15 2.75	2.750%	03/12/2015	$3,590,192	$3,718,071	0.298%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/11/2020	$3,488,962	$3,710,459	0.298%
FEDERAL HOME LOAN BANK BONDS 03/16 3.125	3.125%	03/10/2016	$3,463,612	$3,675,402	0.295%
GENERAL DYNAMICS CORP COMPANY GUAR 11/22 2.25	2.250%	11/14/2022	$3,993,500	$3,617,847	0.290%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	4.750%	07/14/2021	$3,407,786	$3,607,063	0.289%
BARCLAYS BANK PLC SR UNSECURED 01/20 5.125	5.125%	01/07/2020	$3,194,800	$3,567,770	0.286%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	03/06/2021	$3,301,293	$3,557,724	0.285%
WISC ELEC POWER SR UNSECURED 09/21 2.95	2.950%	09/14/2021	$3,554,215	$3,543,744	0.284%
UBS AG STAMFORD CT SR UNSECURED 08/20 4.875	4.875%	08/03/2020	$3,156,462	$3,529,660	0.283%
BAXTER INTERNATIONAL INC SR UNSECURED 08/22 2.4	2.400%	08/14/2022	$3,801,812	$3,523,386	0.283%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/10/2020	$3,085,927	$3,519,104	0.282%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HOME DEPOT INC SR UNSECURED 04/21 4.4	4.400%	03/31/2021	$3,194,800	$3,503,836	0.281%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	01/10/2023	$3,727,266	$3,493,049	0.280%
COMCAST CABLE COMMUNICAT COMPANY GUAR 11/22 9.455	9.455%	11/14/2022	$2,459,996	$3,469,177	0.278%
US TREASURY N/B 02/15 11.25	11.250%	02/14/2015	$3,007,726	$3,462,058	0.278%
FEDERAL HOME LOAN BANK BONDS 09/17 0.75	0.750%	09/07/2017	$3,513,613	$3,448,854	0.277%
FEDERAL HOME LOAN BANK BONDS 10/16 5.125	5.125%	10/18/2016	$3,000,335	$3,388,956	0.272%
REYNOLDS AMERICAN INC COMPANY GUAR 11/22 3.25	3.250%	10/31/2022	$3,647,396	$3,358,927	0.269%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 02/21 4.375	4.375%	02/14/2021	$3,035,060	$3,281,476	0.263%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	01/11/2022	$3,282,657	$3,265,652	0.262%
US TREASURY N/B 05/18 2.375	2.375%	05/30/2018	$3,103,973	$3,258,203	0.261%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	4.750%	05/04/2021	$3,051,566	$3,238,603	0.260%
US TREASURY N/B 08/23 6.25	6.250%	08/14/2023	$2,406,181	$3,185,932	0.255%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	07/31/2022	$3,461,033	$3,180,004	0.255%
DARDEN RESTAURANTS INC SR UNSECURED 11/22 3.35	3.350%	10/31/2022	$3,487,656	$3,164,155	0.254%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	07/26/2021	$2,928,566	$3,161,487	0.253%
CREDIT SUISSE NEW YORK SR UNSECURED 08/20 4.375	4.375%	08/04/2020	$2,928,566	$3,149,166	0.253%
US TREASURY N/B 11/15 4.5	4.500%	11/14/2015	$2,882,965	$3,135,224	0.251%
EMC CORP SR UNSECURED 06/23 3.375	3.375%	05/31/2023	$3,194,800	$3,123,258	0.250%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	05/14/2018	$2,649,021	$3,084,168	0.247%
KERR MCGEE CORP COMPANY GUAR 07/24 6.95	6.950%	06/30/2024	$2,609,086	$3,055,848	0.245%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/29/2022	$2,598,675	$3,050,896	0.245%
CARDINAL HEALTH INC SR UNSECURED 06/22 3.2	3.200%	06/14/2022	$3,194,800	$3,044,264	0.244%
WELLS FARGO + COMPANY SR UNSECURED 03/22 3.5	3.500%	03/07/2022	$3,035,060	$3,039,014	0.244%
BEAM INC SR UNSECURED 06/23 3.25	3.250%	06/14/2023	$3,114,930	$3,003,462	0.241%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	09/02/2019	$2,562,582	$3,000,159	0.241%
CVS CAREMARK CORP SR UNSECURED 06/27 6.25	6.250%	05/31/2027	$2,502,593	$2,979,207	0.239%
US TREASURY N/B 11/15 9.875	9.875%	11/14/2015	$2,478,792	$2,977,649	0.239%
MARATHON OIL CORP SR UNSECURED 11/22 2.8	2.800%	10/31/2022	$3,194,800	$2,971,988	0.238%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6.	6.000%	08/31/2017	$2,586,168	$2,968,722	0.238%
FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/18/2022	$2,550,551	$2,963,618	0.238%
FEDERAL HOME LOAN BANK BONDS 09/15 1.75	1.750%	09/10/2015	$2,888,145	$2,961,657	0.237%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	01/14/2024	$3,120,254	$2,887,056	0.231%
BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	01/12/2021	$2,662,333	$2,872,540	0.230%
JPMORGAN CHASE + CO SR UNSECURED 08/21 4.35	4.350%	08/14/2021	$2,768,826	$2,869,185	0.230%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/10/2021	$2,662,333	$2,840,352	0.228%
US TREASURY N/B 02/16 2.625	2.625%	02/28/2016	$2,694,922	$2,837,036	0.227%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ONEOK PARTNERS LP COMPANY GUAR 03/19 8.625	8.625%	02/28/2019	$2,236,360	$2,821,376	0.226%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/09/2022	$2,346,026	$2,796,824	0.224%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	3.450%	11/14/2021	$2,795,450	$2,785,224	0.223%
XEROX CORPORATION SR UNSECURED 05/21 4.5	4.500%	05/14/2021	$2,662,333	$2,768,083	0.222%
AFLAC INC SR UNSECURED 05/19 8.5	8.500%	05/14/2019	$2,132,529	$2,756,937	0.221%
CATERPILLAR INC SR UNSECURED 06/22 2.6	2.600%	06/25/2022	$2,928,566	$2,746,058	0.220%
TENN VALLEY AUTHORITY SR UNSECURED 06/15 4.375	4.375%	06/14/2015	$2,551,225	$2,723,726	0.218%
PPL ENERGY SUPPLY LLC SR UNSECURED 12/21 4.6	4.600%	12/14/2021	$2,758,709	$2,723,001	0.218%
PNC FUNDING CORP BANK GUARANT 08/20 4.375	4.375%	08/10/2020	$2,518,567	$2,705,487	0.217%
FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/12/2019	$2,406,181	$2,684,944	0.215%
BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	01/30/2022	$2,662,333	$2,673,432	0.214%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	08/05/2023	$2,662,333	$2,664,990	0.214%
STANCORP FINANCIAL GROUP SR UNSECURED 08/22 5.	5.000%	08/14/2022	$2,662,333	$2,659,950	0.213%
FEDERAL FARM CREDIT BANK NOTES 12/15 4.875	4.875%	12/15/2015	$2,404,356	$2,636,120	0.211%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/12/2026	$2,418,211	$2,628,516	0.211%
COMPUTER SCIENCES CORP SR UNSECURED 09/22 4.45	4.450%	09/14/2022	$2,662,333	$2,617,574	0.210%
FEDERAL HOME LOAN BANK BONDS 03/17 3.625	3.625%	03/09/2017	$2,406,181	$2,614,152	0.210%
FEDERAL HOME LOAN BANK BONDS 12/15 1.375	1.375%	12/10/2015	$2,562,814	$2,612,448	0.209%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 08/18 6.75	6.750%	08/19/2018	$2,175,126	$2,607,843	0.209%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/22 3.	3.000%	05/14/2022	$2,662,333	$2,586,845	0.207%
ASSURANT INC SR UNSECURED 03/23 4.	4.000%	03/14/2023	$2,662,333	$2,578,307	0.207%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3.	3.000%	02/10/2023	$2,662,333	$2,566,792	0.206%
JOHN DEERE CAPITAL CORP SR UNSECURED 03/22 2.75	2.750%	03/14/2022	$2,662,333	$2,547,150	0.204%
ACTAVIS INC SR UNSECURED 10/22 3.25	3.250%	09/30/2022	$2,715,580	$2,546,950	0.204%
CBS CORP COMPANY GUAR 03/22 3.375	3.375%	02/28/2022	$2,662,333	$2,544,083	0.204%
TRANSALTA CORP SR UNSECURED 11/22 4.5	4.500%	11/14/2022	$2,662,333	$2,537,214	0.203%
BALTIMORE GAS + ELECTRIC SR UNSECURED 08/22 2.8	2.800%	08/14/2022	$2,677,774	$2,533,568	0.203%
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	06/07/2018	$2,564,825	$2,533,472	0.203%
VODAFONE GROUP PLC SR UNSECURED 03/21 4.375	4.375%	03/15/2021	$2,396,100	$2,506,644	0.201%
PRUDENTIAL FINANCIAL INC NOTES 06/20 5.375	5.375%	06/20/2020	$2,220,386	$2,505,530	0.201%
TRANS CANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	07/31/2022	$2,721,969	$2,504,625	0.201%
MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	3.500%	02/28/2023	$2,662,333	$2,486,707	0.199%
HESS CORP SR UNSECURED 02/19 8.125	8.125%	02/14/2019	$1,994,087	$2,481,995	0.199%
WELLPOINT INC SR UNSECURED 05/22 3.125	3.125%	05/14/2022	$2,609,086	$2,478,460	0.199%
CONOCOPHILLIPS COMPANY GUAR 01/20 6.	6.000%	01/14/2020	$2,092,594	$2,478,267	0.199%
CHUBB CORP SR UNSECURED 05/18 5.75	5.750%	05/14/2018	$2,124,542	$2,471,641	0.198%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	04/10/2023	$2,662,333	$2,462,730	0.197%
US TREASURY N/B 08/16 4.875	4.875%	08/14/2016	$2,189,624	$2,455,972	0.197%
DEVON ENERGY CORPORATION SR UNSECURED 05/22 3.25	3.250%	05/14/2022	$2,555,840	$2,447,521	0.196%
DIRECTV HOLDINGS/FING COMPANY GUAR 03/22 3.8	3.800%	03/14/2022	$2,609,086	$2,436,127	0.195%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	05/31/2021	$2,236,360	$2,431,949	0.195%
AUTOZONE INC SR UNSECURED 01/23 2.875	2.875%	01/14/2023	$2,662,333	$2,417,968	0.194%
APPLE INC SR UNSECURED 05/23 2.4	2.400%	05/02/2023	$2,662,333	$2,410,998	0.193%
US TREASURY N/B 02/16 9.25	9.250%	02/14/2016	$1,985,099	$2,397,007	0.192%
TRAVELERS COS INC SR UNSECURED 11/20 3.9	3.900%	10/31/2020	$2,236,360	$2,390,044	0.192%
LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	04/14/2024	$2,129,866	$2,383,139	0.191%
NORTHERN TRUST CORP SR UNSECURED 08/21 3.375	3.375%	08/22/2021	$2,342,853	$2,377,436	0.191%
SUNTRUST BANK SR UNSECURED 05/23 2.75	2.750%	04/30/2023	$2,609,086	$2,372,753	0.190%
VODAFONE GROUP PLC SR UNSECURED 09/22 2.5	2.500%	09/25/2022	$2,662,333	$2,365,035	0.190%
NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	04/23/2020	$2,129,866	$2,339,172	0.188%
FEDERAL FARM CREDIT BANK BONDS 11/14 1.625	1.625%	11/18/2014	$2,297,362	$2,334,929	0.187%
WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	04/14/2021	$2,129,866	$2,313,891	0.186%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	03/31/2021	$2,156,490	$2,292,407	0.184%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/11/2026	$1,906,230	$2,275,330	0.182%
AT+T INC SR UNSECURED 02/19 5.8	5.800%	02/14/2019	$1,964,802	$2,263,449	0.181%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	4.500%	02/28/2021	$2,129,866	$2,227,868	0.179%
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	4.450%	03/14/2021	$2,076,620	$2,225,839	0.178%
FEDERAL HOME LOAN BANK BONDS 12/17 0.75	0.750%	12/07/2017	$2,276,191	$2,222,441	0.178%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/21 3.75	3.750%	08/14/2021	$2,129,866	$2,214,952	0.178%
TYSON FOODS INC COMPANY GUAR 06/22 4.5	4.500%	06/14/2022	$2,129,866	$2,211,478	0.177%
BB+T CORPORATION SR UNSECURED 04/19 6.85	6.850%	04/29/2019	$1,802,399	$2,202,254	0.177%
CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	01/14/2020	$1,983,438	$2,184,927	0.175%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	04/22/2019	$1,863,633	$2,183,982	0.175%
JUNIPER NETWORKS INC SR UNSECURED 03/21 4.6	4.600%	03/14/2021	$2,129,866	$2,176,755	0.175%
EOG RESOURCES INC SR UNSECURED 02/21 4.1	4.100%	01/31/2021	$2,049,996	$2,170,718	0.174%
OHIO POWER COMPANY SR UNSECURED 10/21 5.375	5.375%	09/30/2021	$1,920,074	$2,161,856	0.173%
MONSANTO CO SR UNSECURED 08/25 5.5	5.500%	08/14/2025	$1,863,633	$2,161,624	0.173%
DIAGEO CAPITAL PLC COMPANY GUAR 07/20 4.828	4.828%	07/14/2020	$1,916,880	$2,148,941	0.172%
ENSCO PLC SR UNSECURED 03/21 4.7	4.700%	03/14/2021	$2,023,373	$2,148,381	0.172%
PRAXAIR INC SR UNSECURED 03/21 4.05	4.050%	03/14/2021	$2,023,373	$2,134,928	0.171%
NEWELL RUBBERMAID INC SR UNSECURED 06/22 4.	4.000%	06/14/2022	$2,129,866	$2,124,838	0.170%
NOBLE HOLDING INTL LTD COMPANY GUAR 03/22 3.95	3.950%	03/14/2022	$2,183,113	$2,106,621	0.169%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
INTER AMERICAN DEVEL BK NOTES 07/27 6.75	6.750%	07/14/2027	$1,597,400	$2,106,612	0.169%
US TREASURY N/B 08/15 0.25	0.250%	08/14/2015	$2,107,267	$2,105,290	0.169%
CF INDUSTRIES INC COMPANY GUAR 06/23 3.45	3.450%	05/31/2023	$2,268,308	$2,103,172	0.169%
KROGER CO/THE SR UNSECURED 08/23 3.85	3.850%	07/31/2023	$2,129,866	$2,098,596	0.168%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	3.500%	03/14/2022	$2,382,255	$2,083,983	0.167%
REPUBLIC SERVICES INC COMPANY GUAR 06/22 3.55	3.550%	05/31/2022	$2,129,866	$2,079,761	0.167%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/29/2018	$2,129,866	$2,078,389	0.167%
UK TSY 1 2017 BONDS 09/17 1.	1.000%	09/06/2017	$1,284,205	$2,061,475	0.165%
RIO TINTO FIN USA LTD COMPANY GUAR 05/21 4.125	4.125%	05/19/2021	$2,023,373	$2,058,205	0.165%
UNUM GROUP SR UNSECURED 09/20 5.625	5.625%	09/14/2020	$1,863,633	$2,056,247	0.165%
TENN VALLEY AUTHORITY SR UNSECURED 07/17 5.5	5.500%	07/17/2017	$1,775,617	$2,050,915	0.164%
AT+T INC SR UNSECURED 02/22 3.	3.000%	02/14/2022	$2,183,113	$2,048,138	0.164%
GEORGIA POWER COMPANY SR UNSECURED 12/19 4.25	4.250%	11/30/2019	$1,859,373	$2,042,412	0.164%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	05/31/2023	$2,199,087	$2,041,331	0.164%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	08/14/2020	$1,943,503	$2,033,291	0.163%
PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	02/05/2022	$2,129,866	$2,029,368	0.163%
WALT DISNEY COMPANY/THE SR UNSECURED 02/22 2.55	2.550%	02/14/2022	$2,129,866	$2,022,606	0.162%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	02/09/2021	$1,863,633	$2,019,874	0.162%
WESTERN UNION CO/THE SR UNSECURED 04/20 5.253	5.253%	03/31/2020	$1,899,841	$2,016,757	0.162%
CONAGRA FOODS INC SR UNSECURED 01/23 3.2	3.200%	01/24/2023	$2,129,866	$1,993,386	0.160%
FEDERAL FARM CREDIT BANK BONDS 01/27 5.77	5.770%	01/04/2027	$1,597,400	$1,955,244	0.157%
BLACKROCK INC SR UNSECURED 12/19 5.	5.000%	12/09/2019	$1,719,867	$1,951,664	0.156%
FEDERAL HOME LOAN BANK BONDS 12/15 5.	5.000%	12/20/2015	$1,774,149	$1,950,521	0.156%
PLAINS ALL AMER PIPELINE SR UNSECURED 01/23 2.85	2.850%	01/30/2023	$2,129,866	$1,946,679	0.156%
US TREASURY N/B 08/14 4.25	4.250%	08/14/2014	$1,864,790	$1,931,807	0.155%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	5.500%	03/29/2020	$1,695,906	$1,914,245	0.153%
MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	05/31/2019	$1,717,205	$1,896,647	0.152%
FEDERAL FARM CREDIT BANK BONDS 01/17 4.875	4.875%	01/16/2017	$1,675,671	$1,892,230	0.152%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	4.250%	01/31/2021	$1,794,412	$1,888,755	0.151%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	02/15/2021	$1,703,893	$1,885,828	0.151%
BP CAPITAL MARKETS PLC COMPANY GUAR 10/20 4.5	4.500%	09/30/2020	$1,703,893	$1,841,528	0.148%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4.	4.000%	11/14/2021	$1,863,633	$1,836,666	0.147%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	11/30/2019	$1,571,841	$1,830,393	0.147%
ARROW ELECTRONICS INC SR UNSECURED 06/18 6.875	6.875%	05/31/2018	$1,597,400	$1,824,748	0.146%
FEDERAL FARM CREDIT BANK BONDS 02/15 4.375	4.375%	02/16/2015	$1,720,419	$1,817,860	0.146%
FEDERAL HOME LOAN BANK BONDS 03/16 4.875	4.875%	03/10/2016	$1,636,203	$1,805,627	0.145%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL FARM CREDIT BANK BONDS 06/14 5.25	5.250%	06/04/2014	$1,732,450	$1,792,623	0.144%
FEDERAL HOME LOAN BANK BONDS 09/22 2.	2.000%	09/08/2022	$1,952,014	$1,787,053	0.143%
MEDTRONIC INC SR UNSECURED 03/22 3.125	3.125%	03/14/2022	$1,814,113	$1,785,349	0.143%
TALISMAN ENERGY SR UNSECURED 06/19 7.75	7.750%	05/31/2019	$1,469,608	$1,782,302	0.143%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6.	6.000%	01/14/2020	$1,544,153	$1,766,497	0.142%
HONEYWELL INTERNATIONAL SR UNSECURED 02/19 5.	5.000%	02/14/2019	$1,541,491	$1,764,290	0.141%
TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	06/23/2020	$1,597,400	$1,761,820	0.141%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	03/24/2020	$1,597,400	$1,761,240	0.141%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 03/23 2.8	2.800%	03/17/2023	$1,863,633	$1,760,525	0.141%
FEDERAL HOME LOAN BANK BONDS 03/20 3.	3.000%	03/17/2020	$1,684,326	$1,757,972	0.141%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	5.125%	04/14/2022	$1,597,400	$1,748,967	0.140%
WAL MART STORES INC SR UNSECURED 07/20 3.625	3.625%	07/07/2020	$1,637,335	$1,734,320	0.139%
AMERICAN INTL GROUP SR UNSECURED 06/22 4.875	4.875%	05/31/2022	$1,597,400	$1,714,291	0.137%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/22 2.5	2.500%	11/05/2022	$1,863,633	$1,686,638	0.135%
MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	2.875%	02/14/2023	$1,863,633	$1,676,431	0.134%
WHIRLPOOL CORP SR UNSECURED 06/22 4.7	4.700%	05/31/2022	$1,597,400	$1,671,134	0.134%
CBS CORP COMPANY GUAR 04/20 5.75	5.750%	04/14/2020	$1,490,906	$1,665,748	0.134%
WESTERN UNION CO/THE SR UNSECURED 08/18 3.65	3.650%	08/21/2018	$1,597,400	$1,657,876	0.133%
TIME WARNER CABLE INC COMPANY GUAR 02/19 8.75	8.750%	02/13/2019	$1,408,374	$1,657,314	0.133%
JOHNSON + JOHNSON SR UNSECURED 09/20 2.95	2.950%	08/31/2020	$1,597,400	$1,651,809	0.132%
VALERO ENERGY CORP COMPANY GUAR 03/19 9.375	9.375%	03/14/2019	$1,264,608	$1,638,702	0.131%
TJX COS INC SR UNSECURED 05/23 2.5	2.500%	05/14/2023	$1,762,464	$1,637,121	0.131%
HUSKY ENERGY INC SR UNSECURED 12/19 7.25	7.250%	12/14/2019	$1,331,166	$1,630,013	0.131%
GENERAL ELEC CAP CORP SR UNSECURED 01/20 5.5	5.500%	01/07/2020	$1,437,660	$1,629,875	0.131%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4.	4.000%	03/29/2022	$1,597,400	$1,626,001	0.130%
WASTE MANAGEMENT INC COMPANY GUAR 03/21 4.6	4.600%	02/28/2021	$1,522,854	$1,625,001	0.130%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	02/28/2021	$1,544,153	$1,610,131	0.129%
CHARLES SCHWAB CORP SR UNSECURED 07/20 4.45	4.450%	07/21/2020	$1,464,283	$1,598,544	0.128%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 02/22 4.65	4.650%	02/14/2022	$1,541,491	$1,590,834	0.128%
NEWS AMERICA INC COMPANY GUAR 02/21 4.5	4.500%	02/14/2021	$1,490,906	$1,583,764	0.127%
KFW GOVT GUARANT 01/22 2.625	2.625%	01/24/2022	$1,597,400	$1,583,633	0.127%
SCANA CORPORATION SR UNSECURED 02/22 4.125	4.125%	01/31/2022	$1,616,036	$1,578,440	0.127%
US TREASURY N/B 08/15 10.625	10.625%	08/14/2015	$1,323,399	$1,578,153	0.127%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/11/2021	$1,684,326	$1,576,949	0.126%
FEDERAL HOME LOAN BANK BONDS 06/14 6.7	6.700%	06/24/2014	$1,503,863	$1,576,854	0.126%
RAYTHEON COMPANY SR UNSECURED 10/20 3.125	3.125%	10/14/2020	$1,544,153	$1,566,914	0.126%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/14/2019	$1,347,461	$1,565,895	0.126%
LOCKHEED MARTIN CORP SR UNSECURED 11/19 4.25	4.250%	11/14/2019	$1,437,660	$1,562,936	0.125%
US BANCORP SR UNSECURED 03/22 3.	3.000%	03/14/2022	$1,597,400	$1,558,629	0.125%
FRANCE TELECOM SR UNSECURED 09/21 4.125	4.125%	09/13/2021	$1,544,153	$1,555,919	0.125%
LLOYDS TSB BANK PLC BANK GUARANT 01/21 6.375	6.375%	01/20/2021	$1,331,166	$1,551,333	0.124%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	08/31/2020	$1,384,413	$1,541,052	0.124%
WYNDHAM WORLDWIDE SR UNSECURED 03/23 3.9	3.900%	02/28/2023	$1,611,776	$1,530,846	0.123%
MOTOROLA SOLUTIONS INC SR UNSECURED 05/22 3.75	3.750%	05/14/2022	$1,597,400	$1,525,558	0.122%
CANADIAN NATL RAILWAY SR UNSECURED 12/21 2.85	2.850%	12/14/2021	$1,552,140	$1,516,284	0.122%
CENOVUS ENERGY INC SR UNSECURED 08/22 3.	3.000%	08/14/2022	$1,597,400	$1,515,605	0.122%
HALLIBURTON COMPANY SR UNSECURED 09/19 6.15	6.150%	09/14/2019	$1,256,621	$1,506,050	0.121%
NORTHERN TRUST CORP SR UNSECURED 08/22 2.375	2.375%	08/01/2022	$1,605,919	$1,503,273	0.121%
ACE INA HOLDINGS COMPANY GUAR 03/23 2.7	2.700%	03/12/2023	$1,597,400	$1,500,062	0.120%
MOBIL CORP SR UNSECURED 08/21 8.625	8.625%	08/14/2021	$1,071,855	$1,499,569	0.120%
BNP PARIBAS SR UNSECURED 03/23 3.25	3.250%	03/02/2023	$1,597,400	$1,496,730	0.120%
MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	01/14/2022	$1,544,153	$1,490,697	0.120%
INTEL CORP SR UNSECURED 12/22 2.7	2.700%	12/14/2022	$1,597,400	$1,484,205	0.119%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	2.500%	07/14/2022	$1,597,400	$1,478,404	0.119%
ORACLE CORP SR UNSECURED 10/22 2.5	2.500%	10/14/2022	$1,597,400	$1,473,205	0.118%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/22 2.	2.000%	07/31/2022	$1,634,672	$1,470,494	0.118%
MANITOBA (PROVINCE OF) SR UNSECURED 09/22 2.1	2.100%	09/05/2022	$1,597,400	$1,470,250	0.118%
FREEPORT MCMORAN C + G SR UNSECURED 03/22 3.55	3.550%	02/28/2022	$1,597,400	$1,469,697	0.118%
APACHE CORP SR UNSECURED 01/23 2.625	2.625%	01/14/2023	$1,597,400	$1,464,443	0.117%
AON CORP COMPANY GUAR 09/20 5.	5.000%	09/29/2020	$1,331,166	$1,464,295	0.117%
COCA COLA ENTERPRISES SR UNSECURED 09/20 3.5	3.500%	09/14/2020	$1,444,582	$1,456,843	0.117%
ZIMMER HOLDINGS INC SR UNSECURED 11/19 4.625	4.625%	11/29/2019	$1,331,166	$1,453,120	0.117%
PLAINS ALL AMER PIPELINE SR UNSECURED 05/18 6.5	6.500%	04/30/2018	$1,230,224	$1,451,447	0.116%
COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	08/31/2021	$1,411,036	$1,444,450	0.116%
COLGATE PALMOLIVE CO SR UNSECURED 02/23 1.95	1.950%	01/31/2023	$1,597,400	$1,439,639	0.115%
BANK OF NEW YORK MELLON SR UNSECURED 05/19 5.45	5.450%	05/14/2019	$1,224,673	$1,411,836	0.113%
ENCANA CORP SR UNSECURED 05/19 6.5	6.500%	05/14/2019	$1,198,050	$1,410,908	0.113%
PETRO CANADA SR UNSECURED 05/18 6.05	6.050%	05/14/2018	$1,203,907	$1,403,716	0.113%
AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	05/14/2018	$1,437,660	$1,398,302	0.112%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	05/14/2023	$1,525,517	$1,395,912	0.112%
US TREASURY N/B 11/14 0.375	0.375%	11/14/2014	$1,391,931	$1,395,465	0.112%
FRANCE TELECOM SR UNSECURED 07/19 5.375	5.375%	07/07/2019	$1,251,296	$1,385,480	0.111%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BHP BILLITON FIN USA LTD COMPANY GUAR 04/19 6.5	6.500%	03/31/2019	$1,150,128	$1,374,845	0.110%
FEDERAL FARM CREDIT BANK BONDS 03/17 5.05	5.050%	03/07/2017	$1,203,090	$1,363,908	0.109%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/18/2019	$1,198,050	$1,341,058	0.108%
AMERICAN EXPRESS CO SR UNSECURED 05/19 8.125	8.125%	05/19/2019	$1,011,686	$1,315,311	0.105%
BOEING CO SR UNSECURED 08/21 8.75	8.750%	08/14/2021	$973,881	$1,309,857	0.105%
KELLOGG CO SR UNSECURED 05/18 3.25	3.250%	05/20/2018	$1,232,660	$1,304,724	0.105%
GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6.	6.000%	06/14/2020	$1,144,803	$1,300,313	0.104%
BAXTER INTERNATIONAL INC SR UNSECURED 06/23 3.2	3.200%	06/14/2023	$1,331,166	$1,299,393	0.104%
GEORGIA POWER COMPANY SR UNSECURED 05/22 2.85	2.850%	05/14/2022	$1,357,790	$1,296,328	0.104%
HEWLETT PACKARD CO SR UNSECURED 09/21 4.375	4.375%	09/14/2021	$1,331,166	$1,292,244	0.104%
US TREASURY N/B 05/16 3.25	3.250%	05/30/2016	$1,203,090	$1,289,844	0.103%
PROGRESS ENERGY INC SR UNSECURED 03/19 7.05	7.050%	03/14/2019	$1,064,933	$1,287,133	0.103%
KINDER MORGAN ENER PART SR UNSECURED 03/22 4.15	4.150%	02/28/2022	$1,277,920	$1,284,939	0.103%
CITIGROUP INC SR UNSECURED 01/22 4.5	4.500%	01/13/2022	$1,224,673	$1,283,980	0.103%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/10/2022	$1,323,399	$1,283,054	0.103%
US TREASURY N/B 05/15 4.125	4.125%	05/14/2015	$1,203,090	$1,278,424	0.103%
HORMEL FOODS CORP SR UNSECURED 04/21 4.125	4.125%	04/14/2021	$1,229,998	$1,271,293	0.102%
FEDERAL FARM CREDIT BANK BONDS 09/19 5.1	5.100%	09/02/2019	$1,082,781	$1,270,929	0.102%
ORACLE CORP SR UNSECURED 07/19 5.	5.000%	07/07/2019	$1,118,180	$1,270,236	0.102%
FEDERAL HOME LOAN BANK BONDS 09/15 2.875	2.875%	09/10/2015	$1,203,090	$1,258,454	0.101%
TIME WARNER INC COMPANY GUAR 03/21 4.75	4.750%	03/28/2021	$1,171,426	$1,255,052	0.101%
FEDERAL HOME LOAN BANK BONDS 01/15 0.25	0.250%	01/15/2015	$1,243,278	$1,243,812	0.100%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/08/2022	$1,064,933	$1,241,530	0.100%
PHILIPS ELECTRONICS NV SR UNSECURED 03/22 3.75	3.750%	03/14/2022	$1,236,387	$1,233,548	0.099%
LORILLARD TOBACCO CO COMPANY GUAR 05/20 6.875	6.875%	04/30/2020	$1,064,933	$1,225,037	0.098%
NORTHROP GRUMMAN CORP SR UNSECURED 03/21 3.5	3.500%	03/14/2021	$1,201,244	$1,215,256	0.097%
WELLS FARGO + COMPANY SR UNSECURED 04/21 4.6	4.600%	03/31/2021	$1,118,180	$1,214,634	0.097%
FRENCH TREASURY NOTE NOTES 02/17 1.75	1.750%	02/24/2017	$856,136	$1,197,952	0.096%
KINDER MORGAN ENER PART SR UNSECURED 09/20 5.3	5.300%	09/14/2020	$1,064,933	$1,169,738	0.094%
TARGET CORP SR UNSECURED 07/20 3.875	3.875%	07/14/2020	$1,064,933	$1,143,916	0.092%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	4.850%	05/31/2021	$1,064,933	$1,137,740	0.091%
UNITED TECHNOLOGIES CORP SR UNSECURED 04/20 4.5	4.500%	04/14/2020	$1,024,998	$1,134,057	0.091%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/10/2022	$1,203,090	$1,126,785	0.090%
SAFEWAY INC SR UNSECURED 08/19 5.	5.000%	08/14/2019	$1,078,245	$1,126,354	0.090%
TRANS CANADA PIPELINES SR UNSECURED 10/20 3.8	3.800%	09/30/2020	$1,064,933	$1,117,516	0.090%
CITIGROUP INC SR UNSECURED 08/20 5.375	5.375%	08/08/2020	$998,375	$1,117,157	0.090%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NSTAR SR UNSECURED 11/19 4.5	4.500%	11/14/2019	$1,011,686	$1,112,220	0.089%
EASTMAN CHEMICAL CO SR UNSECURED 01/21 4.5	4.500%	01/14/2021	$1,055,881	$1,109,893	0.089%
AVON PRODUCTS INC SR UNSECURED 07/18 4.2	4.200%	07/14/2018	$1,064,933	$1,105,317	0.089%
KFW GOVT GUARANT 09/20 2.75	2.750%	09/07/2020	$1,064,933	$1,090,124	0.087%
MICROSOFT CORP SR UNSECURED 10/20 3.	3.000%	09/30/2020	$1,064,933	$1,085,731	0.087%
FEDERAL FARM CREDIT BANK BONDS 08/16 5.125	5.125%	08/24/2016	$962,472	$1,084,557	0.087%
UNITED PARCEL SERVICE SR UNSECURED 01/21 3.125	3.125%	01/14/2021	$1,064,933	$1,079,709	0.087%
RAYTHEON COMPANY SR UNSECURED 12/22 2.5	2.500%	12/14/2022	$1,171,426	$1,074,550	0.086%
MEDTRONIC INC SR UNSECURED 03/20 4.45	4.450%	03/14/2020	$979,738	$1,073,196	0.086%
VF CORP SR UNSECURED 09/21 3.5	3.500%	08/31/2021	$1,064,933	$1,071,228	0.086%
WALGREEN CO SR UNSECURED 09/22 3.1	3.100%	09/14/2022	$1,130,959	$1,064,631	0.085%
FEDERAL HOME LOAN BANK BONDS 02/15 0.25	0.250%	02/19/2015	$1,060,841	$1,060,523	0.085%
EQT CORP SR UNSECURED 06/19 8.125	8.125%	05/31/2019	$865,258	$1,050,033	0.084%
LOWE S COMPANIES INC SR UNSECURED 04/22 3.12	3.120%	04/14/2022	$1,064,933	$1,038,231	0.083%
US TREASURY N/B 09/15 0.25	0.250%	09/14/2015	$1,036,065	$1,034,689	0.083%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	06/14/2023	$1,064,933	$1,031,745	0.083%
SCANA CORPORATION SR UNSECURED 04/20 6.25	6.250%	03/31/2020	$931,816	$1,027,628	0.082%
MURPHY OIL CORP SR UNSECURED 06/22 4.	4.000%	05/31/2022	$1,064,933	$1,018,790	0.082%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/09/2022	$869,232	$1,016,449	0.082%
MARKEL CORPORATION SR UNSECURED 03/23 3.625	3.625%	03/29/2023	$1,064,933	$1,012,443	0.081%
AUTODESK INC SR UNSECURED 12/22 3.6	3.600%	12/14/2022	$1,064,933	$1,010,151	0.081%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	03/31/2023	$1,064,933	$999,761	0.080%
QUEST DIAGNOSTIC INC COMPANY GUAR 04/21 4.7	4.700%	03/31/2021	$942,466	$996,590	0.080%
FEDERAL HOME LOAN BANK BONDS 12/15 1.625	1.625%	12/10/2015	$968,496	$991,032	0.079%
KOHL S CORPORATION SR UNSECURED 02/23 3.25	3.250%	01/31/2023	$1,064,933	$982,671	0.079%
STARWOOD HOTELS + RESORT SR UNSECURED 02/23 3.125	3.125%	02/14/2023	$1,064,933	$972,206	0.078%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	08/14/2021	$958,440	$970,956	0.078%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	04/14/2023	$1,064,933	$970,258	0.078%
TIME WARNER INC COMPANY GUAR 01/22 4.	4.000%	01/14/2022	$958,440	$969,067	0.078%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/06/2020	$806,070	$957,451	0.077%
CAMPBELL SOUP CO SR UNSECURED 07/17 3.05	3.050%	07/14/2017	$905,193	$950,971	0.076%
PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	01/14/2020	$838,635	$924,707	0.074%
CANADIAN NATL RAILWAY SR UNSECURED 03/19 5.55	5.550%	02/28/2019	$793,375	$920,133	0.074%
DIAGEO INVESTMENT CORP COMPANY GUAR 05/22 2.875	2.875%	05/10/2022	$931,816	$896,793	0.072%
AUST + NZ BANKING GROUP SR UNSECURED REGS 01/20 5.1	5.100%	01/12/2020	$798,700	$891,261	0.071%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	4.250%	04/14/2021	$851,946	$890,379	0.071%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BURLINGTN NORTH SANTA FE SR UNSECURED 12/25 7.	7.000%	12/14/2025	$713,505	$888,533	0.071%
CANADIAN NATL RESOURCES SR UNSECURED 05/17 5.7	5.700%	05/14/2017	$783,651	$886,220	0.071%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	09/21/2019	$798,700	$881,934	0.071%
FEDERAL HOME LOAN BANK BONDS 12/16 1.625	1.625%	12/08/2016	$855,880	$873,270	0.070%
FEDERAL FARM CREDIT BANK BONDS 09/14 3.	3.000%	09/21/2014	$842,163	$865,500	0.069%
FEDERAL FARM CREDIT BANK BONDS 02/14 5.3	5.300%	02/17/2014	$842,163	$858,886	0.069%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/01/2021	$733,885	$855,449	0.069%
REINSURANCE GRP OF AMER SR UNSECURED 06/21 5.	5.000%	05/31/2021	$798,700	$855,170	0.069%
BLACKROCK INC SR UNSECURED 05/21 4.25	4.250%	05/23/2021	$798,700	$850,565	0.068%
ONTARIO (PROVINCE OF) SR UNSECURED 06/22 2.45	2.450%	06/28/2022	$905,193	$848,396	0.068%
SWEDISH EXPORT CREDIT SR UNSECURED 03/17 5.125	5.125%	02/28/2017	$745,453	$846,348	0.068%
FEDERAL FARM CREDIT BANK BONDS 10/13 4.71	4.710%	10/17/2013	$842,163	$844,004	0.068%
BAKER HUGHES INC SR UNSECURED 11/18 7.5	7.500%	11/14/2018	$670,908	$841,892	0.068%
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/05/2023	$721,854	$832,761	0.067%
KFW GOVT GUARANT 06/19 4.875	4.875%	06/16/2019	$718,830	$832,610	0.067%
NETAPP INC SR UNSECURED 12/22 3.25	3.250%	12/14/2022	$905,193	$831,500	0.067%
RYDER SYSTEM INC SR UNSECURED 11/16 5.85	5.850%	10/31/2016	$745,453	$830,320	0.067%
PRIVATE EXPORT FUNDING US GOVT GUAR 12/21 4.3	4.300%	12/14/2021	$749,180	$829,587	0.067%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/22 3.875	3.875%	01/14/2022	$835,972	$829,105	0.066%
FEDERAL HOME LOAN BANK BONDS 09/16 5.375	5.375%	09/08/2016	$721,854	$818,647	0.066%
FEDERAL HOME LOAN BANK BONDS 06/18 4.75	4.750%	06/07/2018	$702,003	$803,451	0.064%
CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	2.875%	09/30/2022	$851,946	$801,597	0.064%
BHP BILLITON FIN USA LTD COMPANY GUAR 11/21 3.25	3.250%	11/20/2021	$798,700	$792,933	0.064%
WALGREEN CO SR UNSECURED 01/19 5.25	5.250%	01/14/2019	$702,856	$792,194	0.064%
JAPAN FIN ORG MUNICIPAL GOVT GUARANT 05/17 5.	5.000%	05/15/2017	$692,206	$788,357	0.063%
FEDERAL FARM CREDIT BANK BONDS 06/15 0.5	0.500%	06/22/2015	$770,292	$772,424	0.062%
FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	05/06/2020	$673,730	$771,400	0.062%
HEWLETT PACKARD CO SR UNSECURED 03/18 5.5	5.500%	02/28/2018	$685,348	$765,392	0.061%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/18/2018	$764,408	$753,189	0.060%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/16/2018	$764,408	$746,658	0.060%
FEDERAL HOME LOAN BANK BONDS 08/19 5.125	5.125%	08/14/2019	$637,036	$745,248	0.060%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.5	2.500%	08/21/2022	$800,829	$737,686	0.059%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5.	5.000%	03/18/2020	$652,271	$730,329	0.059%
PROV OF NEW BRUNSWICK DEBENTURES 05/20 9.75	9.750%	05/14/2020	$532,466	$728,318	0.058%
FEDERAL HOME LOAN BANK BONDS 03/21 5.	5.000%	03/11/2021	$625,607	$722,507	0.058%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/21/2022	$601,545	$704,287	0.056%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL FARM CREDIT BANK BONDS 01/14 4.9	4.900%	01/15/2014	$685,761	$695,398	0.056%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	01/10/2021	$638,960	$685,510	0.055%
FEDERAL HOME LOAN BANK BONDS 03/16 1.	1.000%	03/10/2016	$675,694	$682,881	0.055%
MORGAN STANLEY SR UNSECURED 03/17 4.75	4.750%	03/21/2017	$628,863	$679,170	0.054%
NORTHROP GRUMMAN CORP SR UNSECURED 08/19 5.05	5.050%	07/31/2019	$599,025	$672,219	0.054%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/16 2.8	2.800%	09/18/2016	$632,929	$662,380	0.053%
MCKESSON CORP SR UNSECURED 02/19 7.5	7.500%	02/14/2019	$532,466	$661,299	0.053%
FEDERAL HOME LOAN BANK BONDS 06/14 6.395	6.395%	06/02/2014	$625,607	$651,929	0.052%
WILLIAMS PARTNERS LP SR UNSECURED 08/22 3.35	3.350%	08/14/2022	$692,206	$641,137	0.051%
FEDERAL FARM CREDIT BANK BONDS 03/16 6.03	6.030%	03/20/2016	$565,452	$641,127	0.051%
MUNICIPALITY FINANCE PLC LOCAL GOVT G 05/16 2.375	2.375%	05/15/2016	$611,526	$636,415	0.051%
HALLIBURTON COMPANY SR UNSECURED 09/18 5.9	5.900%	09/14/2018	$532,466	$627,534	0.050%
WAL MART STORES INC SR UNSECURED 02/18 5.8	5.800%	02/14/2018	$532,466	$624,821	0.050%
EOG RESOURCES INC SR UNSECURED 06/19 5.625	5.625%	05/31/2019	$532,466	$620,547	0.050%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 5.4	5.400%	05/14/2018	$532,466	$614,078	0.049%
MARATHON OIL CORP SR UNSECURED 10/17 6.	6.000%	09/30/2017	$532,466	$611,970	0.049%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	08/14/2022	$665,583	$606,707	0.049%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/13/2018	$601,545	$602,141	0.048%
BAXTER INTERNATIONAL INC SR UNSECURED 06/18 1.85	1.850%	06/14/2018	$598,378	$597,977	0.048%
TRANS CANADA PIPELINES SR UNSECURED 01/19 7.125	7.125%	01/14/2019	$487,207	$593,078	0.048%
EUROPEAN INVESTMENT BANK SR UNSECURED 02/21 4.	4.000%	02/15/2021	$532,466	$580,314	0.047%
PLAINS ALL AMER PIPELINE SR UNSECURED 02/21 5.	5.000%	01/31/2021	$532,466	$580,016	0.047%
NISOURCE FINANCE CORP COMPANY GUAR 02/23 3.85	3.850%	02/14/2023	$585,713	$572,534	0.046%
FEDERAL FARM CREDIT BANK BONDS 02/15 4.55	4.550%	02/02/2015	$541,390	$572,518	0.046%
FEDERAL HOME LOAN BANK BONDS 02/15 4.5	4.500%	02/17/2015	$540,555	$572,040	0.046%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/14/2020	$532,466	$569,163	0.046%
ACE INA HOLDINGS COMPANY GUAR 03/18 5.8	5.800%	03/14/2018	$487,207	$565,320	0.045%
FEDERAL FARM CREDIT BANK BONDS 08/17 5.625	5.625%	08/17/2017	$481,236	$561,758	0.045%
GOOGLE INC SR UNSECURED 05/21 3.625	3.625%	05/18/2021	$532,466	$557,890	0.045%
INTEGRYS ENERGY GROUP SR UNSECURED 11/20 4.17	4.170%	10/31/2020	$532,466	$557,651	0.045%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/17 2.375	2.375%	09/12/2017	$532,466	$555,677	0.045%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/14/2017	$570,187	$554,434	0.044%
ASIAN DEVELOPMENT BANK SR UNSECURED 08/17 2.25	2.250%	08/17/2017	$532,466	$554,359	0.044%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	08/22/2017	$544,992	$545,295	0.044%
CONAGRA FOODS INC SR UNSECURED 01/18 1.9	1.900%	01/24/2018	$549,762	$542,678	0.044%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/20 2.875	2.875%	09/14/2020	$532,466	$541,757	0.043%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
VERIZON COMMUNICATIONS SR UNSECURED 11/16 2.	2.000%	10/31/2016	$532,180	$539,415	0.043%
ACE INA HOLDINGS COMPANY GUAR 11/15 2.6	2.600%	11/22/2015	$519,797	$538,801	0.043%
FEDERAL FARM CREDIT BANK BONDS 02/23 4.8	4.800%	02/12/2023	$479,220	$536,433	0.043%
CA INC SR UNSECURED 12/19 5.375	5.375%	11/30/2019	$479,220	$531,837	0.043%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	01/14/2020	$479,220	$527,768	0.042%
FANNIE MAE NOTES 12/16 4.875	4.875%	12/14/2016	$458,644	$516,670	0.041%
COOPERATIEVE CENTRALE RA BANK GUARANT 10/15 2.125	2.125%	10/12/2015	$503,439	$515,796	0.041%
COSTCO WHOLESALE CORP SR UNSECURED 12/17 1.125	1.125%	12/14/2017	$519,797	$511,163	0.041%
FEDERAL FARM CREDIT BANK BONDS 12/14 4.7	4.700%	12/09/2014	$481,236	$506,090	0.041%
FEDERAL HOME LOAN BANK BONDS 11/15 0.5	0.500%	11/19/2015	$500,418	$500,450	0.040%
BECTON DICKINSON AND CO SR UNSECURED 05/19 5.	5.000%	05/14/2019	$439,285	$498,836	0.040%
UNILEVER CAPITAL CORP COMPANY GUAR 02/19 4.8	4.800%	02/14/2019	$439,285	$497,391	0.040%
PPG INDUSTRIES INC SR UNSECURED 08/22 2.7	2.700%	08/14/2022	$532,466	$493,977	0.040%
EASTMAN CHEMICAL CO SR UNSECURED 08/22 3.6	3.600%	08/14/2022	$505,843	$492,254	0.039%
GLAXOSMITHKLINE CAPITAL COMPANY GUAR 05/17 1.5	1.500%	05/07/2017	$489,221	$492,049	0.039%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3.	3.000%	11/14/2022	$532,466	$490,501	0.039%
FREDDIE MAC NOTES 04/17 5.	5.000%	04/17/2017	$428,068	$486,579	0.039%
FEDERAL FARM CREDIT BANK BONDS 06/14 4.375	4.375%	06/29/2014	$471,009	$486,300	0.039%
ACTAVIS INC SR UNSECURED 10/17 1.875	1.875%	09/30/2017	$489,221	$486,237	0.039%
FIFTH THIRD BANCORP SR UNSECURED 01/16 3.625	3.625%	01/24/2016	$449,013	$473,797	0.038%
HSBC USA INC SR UNSECURED 01/18 1.625	1.625%	01/15/2018	$483,105	$473,649	0.038%
FEDERAL FARM CREDIT BANK NOTES 09/14 8.16	8.160%	09/29/2014	$434,917	$469,527	0.038%
DOMINION RESOURCES INC SR UNSECURED 08/16 1.95	1.950%	08/14/2016	$458,644	$468,099	0.038%
GOOGLE INC SR UNSECURED 05/16 2.125	2.125%	05/18/2016	$449,471	$465,928	0.037%
BERKLEY (WR) CORPORATION SR UNSECURED 09/20 5.375	5.375%	09/14/2020	$425,973	$465,741	0.037%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/17 2.125	2.125%	04/11/2017	$452,529	$464,264	0.037%
NEWELL RUBBERMAID INC SR UNSECURED 04/18 6.25	6.250%	04/14/2018	$397,492	$456,682	0.037%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	10/31/2017	$387,616	$453,351	0.036%
CR BARD INC SR UNSECURED 01/21 4.4	4.400%	01/14/2021	$425,973	$452,899	0.036%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/17 1.	1.000%	10/23/2017	$458,644	$451,595	0.036%
AETNA INC SR UNSECURED 09/20 3.95	3.950%	08/31/2020	$425,973	$444,777	0.036%
GEORGIA POWER COMPANY SR UNSECURED 08/15 0.75	0.750%	08/09/2015	$439,534	$439,851	0.035%
EXELON CORP SR UNSECURED 06/15 4.9	4.900%	06/14/2015	$412,780	$438,609	0.035%
AFLAC INC SR UNSECURED 02/17 2.65	2.650%	02/14/2017	$420,730	$436,064	0.035%
TIME WARNER INC COMPANY GUAR 11/16 5.875	5.875%	11/14/2016	$381,714	$432,424	0.035%
KFW GOVT GUARANT 02/17 1.25	1.250%	02/14/2017	$428,068	$432,092	0.035%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/26/2017	$428,068	$426,702	0.034%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	1.375%	07/14/2017	$428,068	$426,343	0.034%
AMERIPRISE FINANCIAL INC SR UNSECURED 06/19 7.3	7.300%	06/27/2019	$338,116	$422,176	0.034%
CIGNA CORP SR UNSECURED 03/17 5.375	5.375%	03/14/2017	$378,051	$420,927	0.034%
BOEING CAPITAL CORP SR UNSECURED 10/19 4.7	4.700%	10/26/2019	$372,726	$420,745	0.034%
AMGEN INC SR UNSECURED 03/20 4.5	4.500%	03/14/2020	$383,376	$411,704	0.033%
CITIGROUP INC SR UNSECURED 05/19 8.5	8.500%	05/21/2019	$319,480	$408,145	0.033%
FEDERAL HOME LOAN BANK BONDS 06/17 1.	1.000%	06/08/2017	$405,867	$404,235	0.032%
ONEOK PARTNERS LP COMPANY GUAR 10/16 6.15	6.150%	09/30/2016	$357,192	$403,788	0.032%
COUNCIL OF EUROPE SR UNSECURED 06/17 1.5	1.500%	06/18/2017	$397,492	$401,378	0.032%
AIR PRODUCTS + CHEMICALS SR UNSECURED 08/16 2.	2.000%	08/01/2016	$392,905	$400,677	0.032%
ROWAN COMPANIES INC COMPANY GUAR 08/19 7.875	7.875%	07/31/2019	$319,480	$385,182	0.031%
JPMORGAN CHASE + CO SR UNSECURED 07/16 3.15	3.150%	07/04/2016	$366,915	$385,064	0.031%
UNION BANK NA SR UNSECURED 06/16 3.	3.000%	06/05/2016	$366,915	$384,486	0.031%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	04/14/2018	$393,761	$382,206	0.031%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/16 2.9	2.900%	01/14/2016	$367,802	$381,706	0.031%
VODAFONE GROUP PLC SR UNSECURED 03/16 2.875	2.875%	03/15/2016	$366,762	$380,518	0.031%
BRITISH TELECOM PLC SR UNSECURED 06/15 2.	2.000%	06/21/2015	$373,489	$380,348	0.030%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/17 0.875	0.875%	09/11/2017	$385,261	$380,016	0.030%
DAIMLER FINANCE NA LLC COMPANY GUAR 11/13 6.5	6.500%	11/14/2013	$376,088	$378,650	0.030%
AT+T INC SR UNSECURED 08/15 2.5	2.500%	08/14/2015	$366,915	$377,959	0.030%
INTEL CORP SR UNSECURED 10/16 1.95	1.950%	09/30/2016	$366,915	$377,218	0.030%
JPMORGAN CHASE + CO SR UNSECURED 03/20 4.95	4.950%	03/24/2020	$335,454	$367,050	0.029%
INTL BK RECON + DEVELOP SR UNSECURED 04/17 0.875	0.875%	04/16/2017	$366,915	$366,062	0.029%
WALT DISNEY COMPANY/THE SR UNSECURED 02/17 1.125	1.125%	02/14/2017	$366,915	$365,590	0.029%
BROWN FORMAN CORP SR UNSECURED 01/23 2.25	2.250%	01/14/2023	$399,350	$362,689	0.029%
NATIONAL CITY CORP SR UNSECURED 01/15 4.9	4.900%	01/14/2015	$344,686	$362,425	0.029%
LLOYDS TSB BANK PLC BANK GUARANT 03/17 4.2	4.200%	03/27/2017	$333,281	$356,774	0.029%
KINDER MORGAN ENER PART SR UNSECURED 03/16 3.5	3.500%	02/29/2016	$336,339	$354,125	0.028%
DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5	1.500%	05/10/2017	$351,627	$351,813	0.028%
CAPITAL ONE FINANCIAL CO SR UNSECURED 05/14 7.375	7.375%	05/22/2014	$336,339	$350,664	0.028%
MICROSOFT CORP SR UNSECURED 02/16 2.5	2.500%	02/07/2016	$336,339	$350,360	0.028%
ONTARIO (PROVINCE OF) SR UNSECURED 11/16 4.95	4.950%	11/27/2016	$305,763	$342,474	0.027%
AMERICAN INTL GROUP SR UNSECURED 10/16 5.6	5.600%	10/17/2016	$305,763	$341,679	0.027%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/16 1.25	1.250%	10/25/2016	$336,339	$341,365	0.027%
WELLS FARGO + COMPANY SR UNSECURED 12/16 2.625	2.625%	12/14/2016	$325,484	$338,895	0.027%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	1.625%	08/14/2017	$339,397	$338,133	0.027%
SEMPRA ENERGY SR UNSECURED 06/16 6.5	6.500%	05/31/2016	$296,559	$336,878	0.027%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/16 2.8	2.800%	01/10/2016	$321,051	$335,583	0.027%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5.	5.000%	05/14/2018	$305,763	$335,047	0.027%
NOBLE HOLDING INTL LTD COMPANY GUAR 03/17 2.5	2.500%	03/14/2017	$332,517	$334,326	0.027%
LOWE S COMPANIES INC SR UNSECURED 10/15 5.	5.000%	10/14/2015	$305,763	$331,802	0.027%
IBM CORP SR UNSECURED 08/22 1.875	1.875%	07/31/2022	$372,726	$331,752	0.027%
BHP BILLITON FIN USA LTD COMPANY GUAR 02/17 1.625	1.625%	02/23/2017	$329,001	$331,064	0.027%
COMPUTER SCIENCES CORP SR UNSECURED 03/18 6.5	6.500%	03/14/2018	$285,949	$329,990	0.026%
KINDER MORGAN ENER PART SR UNSECURED 03/21 5.8	5.800%	02/28/2021	$292,856	$328,925	0.026%
UNUM GROUP SR UNSECURED 09/16 7.125	7.125%	09/29/2016	$287,417	$328,760	0.026%
NORDIC INVESTMENT BANK SR UNSECURED 01/18 0.75	0.750%	01/16/2018	$336,339	$328,724	0.026%
CIGNA CORP SR UNSECURED 11/16 2.75	2.750%	11/14/2016	$315,700	$328,004	0.026%
PEPSICO INC SR UNSECURED 06/18 5.	5.000%	05/31/2018	$286,408	$324,394	0.026%
SUNTRUST BANKS INC SR UNSECURED 04/16 3.6	3.600%	04/14/2016	$305,763	$322,866	0.026%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/16 3.625	3.625%	02/06/2016	$305,763	$321,861	0.026%
BANK OF AMERICA CORP SR UNSECURED 04/15 4.5	4.500%	03/31/2015	$305,763	$321,127	0.026%
BANK OF NOVA SCOTIA SR UNSECURED 03/16 2.9	2.900%	03/28/2016	$305,763	$319,347	0.026%
SWEDISH EXPORT CREDIT SR UNSECURED 07/16 2.125	2.125%	07/12/2016	$305,763	$316,808	0.025%
ADOBE SYSTEMS INC SR UNSECURED 02/15 3.25	3.250%	01/31/2015	$305,763	$315,673	0.025%
WYNDHAM WORLDWIDE SR UNSECURED 03/18 2.5	2.500%	02/28/2018	$317,687	$314,604	0.025%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	03/09/2019	$282,207	$312,252	0.025%
YUM BRANDS INC SR UNSECURED 04/16 6.25	6.250%	04/14/2016	$276,409	$309,690	0.025%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	03/14/2018	$316,128	$307,895	0.025%
BRITISH COLUMBIA PROV OF SR UNSECURED 04/17 1.2	1.200%	04/24/2017	$305,763	$307,286	0.025%
PACCAR FINANCIAL CORP NOTES 08/15 0.75	0.750%	08/13/2015	$305,763	$306,891	0.025%
ECOLAB INC SR UNSECURED 08/15 1.	1.000%	08/08/2015	$305,763	$305,926	0.025%
CANADA GOVERNMENT SR UNSECURED 02/17 0.875	0.875%	02/13/2017	$305,763	$305,660	0.025%
EMC CORP SR UNSECURED 06/18 1.875	1.875%	05/31/2018	$305,763	$304,679	0.024%
CAMERON INTL CORP SR UNSECURED 07/18 6.375	6.375%	07/14/2018	$258,246	$303,918	0.024%
WISCONSIN POWER + LIGHT SR UNSECURED 07/19 5.	5.000%	07/14/2019	$266,233	$303,784	0.024%
NETAPP INC SR UNSECURED 12/17 2.	2.000%	12/14/2017	$305,763	$301,083	0.024%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	02/13/2018	$305,763	$300,438	0.024%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	03/14/2018	$305,763	$300,253	0.024%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/14/2018	$305,763	$299,270	0.024%
QUESTAR CORP SR UNSECURED 02/16 2.75	2.750%	01/31/2016	$287,111	$297,927	0.024%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1.	1.000%	03/14/2018	$305,763	$296,844	0.024%
TEXAS INSTRUMENTS INC SR UNSECURED 05/16 2.375	2.375%	05/15/2016	$282,739	$294,064	0.024%
UNILEVER CAPITAL CORP COMPANY GUAR 02/16 2.75	2.750%	02/09/2016	$277,632	$289,987	0.023%
BARCLAYS BANK PLC SR UNSECURED 07/14 5.2	5.200%	07/09/2014	$279,008	$288,784	0.023%
PRUDENTIAL FINANCIAL INC SR UNSECURED 05/16 3.	3.000%	05/11/2016	$275,186	$287,752	0.023%
XEROX CORPORATION SR UNSECURED 02/15 4.25	4.250%	02/14/2015	$275,462	$287,232	0.023%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/16 2.248	2.248%	10/31/2016	$278,275	$286,498	0.023%
TRAVELERS COS INC SR UNSECURED 12/15 5.5	5.500%	11/30/2015	$259,898	$286,247	0.023%
DIRECTV HOLDINGS/FING COMPANY GUAR 03/15 3.55	3.550%	03/14/2015	$275,186	$284,976	0.023%
MARSH + MCLENNAN COS INC SR UNSECURED 04/17 2.3	2.300%	03/31/2017	$277,632	$280,507	0.022%
HALLIBURTON COMPANY SR UNSECURED 08/16 1.	1.000%	07/31/2016	$278,091	$277,736	0.022%
ALTRIA GROUP INC COMPANY GUAR 09/15 4.125	4.125%	09/10/2015	$260,510	$276,358	0.022%
WALGREEN CO SR UNSECURED 09/17 1.8	1.800%	09/14/2017	$275,186	$276,183	0.022%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/14 4.15	4.150%	11/30/2014	$262,008	$272,657	0.022%
CISCO SYSTEMS INC SR UNSECURED 03/14 1.625	1.625%	03/13/2014	$267,542	$269,221	0.022%
RIO TINTO FIN USA LTD COMPANY GUAR 05/16 2.5	2.500%	05/19/2016	$255,220	$262,806	0.021%
CONSTELLATION ENERGY GRP COMPANY GUAR 06/15 4.55	4.550%	06/14/2015	$244,610	$258,565	0.021%
CARDINAL HEALTH INC 03/18 1.7	1.700%	03/14/2018	$264,485	$258,524	0.021%
WAL MART STORES INC SR UNSECURED 04/16 2.8	2.800%	04/14/2016	$244,610	$257,259	0.021%
CATERPILLAR FINANCIAL SE SR UNSECURED 04/16 2.65	2.650%	03/31/2016	$244,610	$254,739	0.020%
MANITOBA (PROVINCE OF) SR UNSECURED 07/15 2.625	2.625%	07/14/2015	$244,610	$253,817	0.020%
BB+T CORPORATION SR UNSECURED 04/14 5.7	5.700%	04/29/2014	$244,610	$252,154	0.020%
KEYCORP SR UNSECURED 08/15 3.75	3.750%	08/12/2015	$239,259	$251,402	0.020%
VERIZON COMMUNICATIONS SR UNSECURED 11/18 8.75	8.750%	10/31/2018	$195,415	$251,105	0.020%
TIME WARNER CABLE INC COMPANY GUAR 02/15 3.5	3.500%	01/31/2015	$244,610	$251,028	0.020%
VIACOM INC SR UNSECURED 12/16 2.5	2.500%	12/14/2016	$244,610	$250,708	0.020%
RIO TINTO FIN USA LTD COMPANY GUAR 09/16 2.25	2.250%	09/19/2016	$244,610	$250,583	0.020%
SOCIETE GENERALE BANK GUARANT 10/17 2.75	2.750%	10/11/2017	$244,610	$250,405	0.020%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/16 2.25	2.250%	07/14/2016	$238,495	$247,559	0.020%
NORTHERN TRUST CORP SR UNSECURED 11/20 3.45	3.450%	11/03/2020	$239,610	$247,498	0.020%
ASIAN DEVELOPMENT BANK SR UNSECURED 09/18 1.75	1.750%	09/10/2018	$244,610	$246,813	0.020%
CITIGROUP INC SR UNSECURED 08/17 6.	6.000%	08/14/2017	$214,034	$244,661	0.020%
DOW CHEMICAL CO/THE SR UNSECURED 02/16 2.5	2.500%	02/14/2016	$233,908	$241,504	0.019%
SOUTHWESTERN PUBLIC SERV SR UNSECURED 12/18 8.75	8.750%	11/30/2018	$186,363	$240,802	0.019%
SINGAPORE GOVERNMENT SR UNSECURED 04/18 0.5	0.500%	03/31/2018	$305,763	$239,408	0.019%
CATERPILLAR FINANCIAL SE UNSECURED 09/18 2.45	2.450%	09/05/2018	$233,113	$237,406	0.019%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CITIGROUP INC SR UNSECURED 01/17 4.45	4.450%	01/09/2017	$214,034	$231,783	0.019%
GENERAL DYNAMICS CORP COMPANY GUAR 11/17 1.	1.000%	11/14/2017	$235,437	$229,050	0.018%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 05/19 8.875	8.875%	05/14/2019	$175,714	$227,805	0.018%
COMCAST CORP COMPANY GUAR 01/17 6.5	6.500%	01/14/2017	$195,168	$226,621	0.018%
US TREASURY N/B 11/14 0.25	0.250%	11/29/2014	$225,231	$225,486	0.018%
REPUBLIC OF FINLAND SR UNSECURED REGS 03/16 2.25	2.250%	03/16/2016	$214,034	$222,613	0.018%
US BANCORP SR UNSECURED 05/14 4.2	4.200%	05/14/2014	$215,104	$220,289	0.018%
EBAY INC SR UNSECURED 10/13 0.875	0.875%	10/14/2013	$220,149	$220,199	0.018%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/10/2020	$186,479	$219,598	0.018%
WELLS FARGO + COMPANY SR UNSECURED 07/15 1.5	1.500%	06/30/2015	$214,034	$216,733	0.017%
WESTPAC BANKING CORP SR UNSECURED 08/17 2.	2.000%	08/13/2017	$214,034	$216,707	0.017%
ANADARKO PETROLEUM CORP SR UNSECURED 09/16 5.95	5.950%	09/14/2016	$191,866	$215,489	0.017%
BANK OF NOVA SCOTIA SR UNSECURED 12/13 2.375	2.375%	12/16/2013	$214,034	$215,012	0.017%
AFRICAN DEVELOPMENT BANK SR UNSECURED 03/17 1.125	1.125%	03/14/2017	$214,034	$214,969	0.017%
3M COMPANY SR UNSECURED 06/17 1.	1.000%	06/25/2017	$214,034	$210,434	0.017%
JOHNSON CONTROLS INC SR UNSECURED 01/16 5.5	5.500%	01/14/2016	$192,355	$210,396	0.017%
WESTPAC BANKING CORP SR UNSECURED 12/15 3.	3.000%	12/08/2015	$198,746	$208,009	0.017%
CVS CAREMARK CORP SR UNSECURED 09/14 4.875	4.875%	09/14/2014	$198,746	$206,703	0.017%
JOHN DEERE CAPITAL CORP SR UNSECURED 01/17 2.	2.000%	01/12/2017	$201,803	$206,551	0.017%
MEDTRONIC INC SR UNSECURED 03/15 3.	3.000%	03/14/2015	$198,746	$205,854	0.017%
BLACKROCK INC SR UNSECURED 12/14 3.5	3.500%	12/09/2014	$198,746	$205,689	0.016%
BROWN FORMAN CORP SR UNSECURED 01/18 1.	1.000%	01/14/2018	$211,588	$205,452	0.016%
WASTE MANAGEMENT INC COMPANY GUAR 09/16 2.6	2.600%	08/31/2016	$198,562	$205,243	0.016%
AT+T INC SR UNSECURED 08/16 2.4	2.400%	08/14/2016	$198,746	$205,241	0.016%
FRANCE TELECOM SR UNSECURED 09/15 2.125	2.125%	09/15/2015	$198,898	$201,972	0.016%
ENBRIDGE ENERGY PARTNERS SR UNSECURED 03/20 5.2	5.200%	03/14/2020	$186,363	$201,362	0.016%
BANK OF NEW YORK MELLON SR UNSECURED 06/15 2.95	2.950%	06/17/2015	$193,058	$200,721	0.016%
NESTLE HOLDINGS INC COMPANY GUAR 03/14 2.125	2.125%	03/11/2014	$198,746	$200,312	0.016%
DOVER CORP SR UNSECURED 10/15 4.875	4.875%	10/14/2015	$183,457	$198,425	0.016%
STATE STREET CORP SR UNSECURED 03/16 2.875	2.875%	03/06/2016	$183,457	$192,022	0.015%
TRANS CANADA PIPELINES SR UNSECURED 06/15 3.4	3.400%	05/31/2015	$183,457	$191,651	0.015%
E.I. DU PONT DE NEMOURS SR UNSECURED 01/15 3.25	3.250%	01/14/2015	$183,457	$189,805	0.015%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/15 5.125	5.125%	01/14/2015	$180,400	$189,765	0.015%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 06/16 2.125	2.125%	06/15/2016	$183,457	$189,764	0.015%
JPMORGAN CHASE + CO SR UNSECURED 06/14 4.65	4.650%	05/31/2014	$183,457	$188,487	0.015%
RABOBANK NEDERLAND SR UNSECURED REGS 05/14 4.2	4.200%	05/12/2014	$183,457	$187,487	0.015%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WAL MART STORES INC SR UNSECURED 04/15 2.875	2.875%	03/31/2015	$180,400	$187,485	0.015%
STARWOOD HOTELS + RESORT SR UNSECURED 05/18 6.75	6.750%	05/14/2018	$157,009	$185,291	0.015%
UBS AG STAMFORD CT SR UNSECURED 12/17 5.875	5.875%	12/19/2017	$158,996	$183,598	0.015%
FREDDIE MAC NOTES 07/17 1.	1.000%	07/27/2017	$183,457	$182,936	0.015%
BP CAPITAL MARKETS PLC COMPANY GUAR 10/15 3.125	3.125%	09/30/2015	$174,285	$182,284	0.015%
ANHEUSER BUSCH COS LLC COMPANY GUAR 10/16 5.05	5.050%	10/14/2016	$162,146	$180,861	0.015%
AMGEN INC SR UNSECURED 11/14 4.85	4.850%	11/17/2014	$170,279	$178,517	0.014%
MONDELEZ INTERNATIONAL SR UNSECURED 08/17 6.5	6.500%	08/10/2017	$152,881	$177,820	0.014%
JOHNSON CONTROLS INC SR UNSECURED 12/16 2.6	2.600%	11/30/2016	$171,227	$177,310	0.014%
WHIRLPOOL CORP SR UNSECURED 07/16 7.75	7.750%	07/14/2016	$152,881	$177,163	0.014%
QWEST CORP SR UNSECURED 10/14 7.5	7.500%	09/30/2014	$166,885	$176,828	0.014%
REPUBLIC SERVICES INC COMPANY GUAR 05/18 3.8	3.800%	05/14/2018	$165,968	$176,774	0.014%
KOHL S CORPORATION SR UNSECURED 12/17 6.25	6.250%	12/14/2017	$152,881	$176,490	0.014%
BANK OF AMERICA CORP SR UNSECURED 01/18 2.	2.000%	01/10/2018	$177,342	$174,442	0.014%
ROYAL BANK OF CANADA SR UNSECURED 07/16 2.3	2.300%	07/19/2016	$168,169	$173,873	0.014%
FANNIE MAE NOTES 02/17 5.	5.000%	02/12/2017	$152,881	$173,312	0.014%
FREDDIE MAC NOTES 10/16 5.125	5.125%	10/17/2016	$152,881	$172,821	0.014%
STATE STREET CORP SR UNSECURED 05/14 4.3	4.300%	05/29/2014	$168,169	$172,589	0.014%
KFW GOVT GUARANT 01/17 4.875	4.875%	01/16/2017	$152,881	$172,339	0.014%
AETNA INC SR UNSECURED 06/16 6.	6.000%	06/14/2016	$152,881	$172,117	0.014%
EUROPEAN INVESTMENT BANK SR UNSECURED 01/17 4.875	4.875%	01/16/2017	$152,881	$171,911	0.014%
VODAFONE GROUP PLC SR UNSECURED 02/17 5.625	5.625%	02/26/2017	$152,881	$171,624	0.014%
VIACOM INC SR UNSECURED 04/16 6.25	6.250%	04/29/2016	$152,881	$170,760	0.014%
NASDAQ OMX GROUP SR UNSECURED 01/15 4.	4.000%	01/14/2015	$165,112	$170,677	0.014%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/16 2.5	2.500%	01/31/2016	$163,919	$169,693	0.014%
EUROFIMA SR UNSECURED 04/16 5.25	5.250%	04/06/2016	$152,881	$169,669	0.014%
THERMO FISHER SCIENTIFIC SR UNSECURED 01/18 1.85	1.850%	01/14/2018	$170,921	$167,903	0.013%
COCA COLA CO/THE SR UNSECURED 11/15 1.5	1.500%	11/14/2015	$162,818	$165,997	0.013%
METLIFE INC SR UNSECURED 06/15 5.	5.000%	06/14/2015	$152,881	$163,698	0.013%
KELLOGG CO SR UNSECURED 11/16 1.875	1.875%	11/16/2016	$158,538	$161,484	0.013%
CHEVRON CORP SR UNSECURED 12/17 1.104	1.104%	12/04/2017	$163,583	$161,268	0.013%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/16 3.2	3.200%	01/31/2016	$152,881	$160,470	0.013%
TOTAL CAPITAL SA COMPANY GUAR 10/15 3.125	3.125%	10/01/2015	$152,881	$160,063	0.013%
EOG RESOURCES INC SR UNSECURED 06/15 2.95	2.950%	05/31/2015	$152,881	$158,756	0.013%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/16 2.375	2.375%	03/30/2016	$152,881	$158,706	0.013%
JAPAN FINANCE CORP GOVT LIQUID 07/16 2.25	2.250%	07/12/2016	$152,881	$158,676	0.013%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BRITISH COLUMBIA PROV OF SR UNSECURED 05/16 2.1	2.100%	05/17/2016	$152,881	$158,570	0.013%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/16 2.2	2.200%	08/14/2016	$152,881	$158,555	0.013%
BARRICK GOLD FINANCE CO COMPANY GUAR 11/14 4.875	4.875%	11/14/2014	$152,881	$158,276	0.013%
DIAGEO FINANCE BV COMPANY GUAR 01/15 3.25	3.250%	01/14/2015	$152,881	$158,230	0.013%
UBS AG STAMFORD CT SR UNSECURED 01/15 3.875	3.875%	01/14/2015	$151,016	$157,148	0.013%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/16 2.	2.000%	09/14/2016	$152,881	$157,107	0.013%
PROCTER + GAMBLE CO/THE SR UNSECURED 11/15 1.8	1.800%	11/14/2015	$152,881	$156,829	0.013%
SWEDISH EXPORT CREDIT SR UNSECURED 05/17 1.75	1.750%	05/29/2017	$152,881	$155,919	0.013%
BERKSHIRE HATHAWAY INC SR UNSECURED 01/17 1.9	1.900%	01/30/2017	$152,881	$155,882	0.012%
MARSH + MCLENNAN COS INC SR UNSECURED 04/19 9.25	9.250%	04/14/2019	$119,805	$155,341	0.012%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	06/14/2017	$152,881	$155,335	0.012%
FANNIE MAE NOTES 01/17 1.25	1.250%	01/29/2017	$152,881	$154,595	0.012%
HERSHEY COMPANY SR UNSECURED 11/16 1.5	1.500%	10/31/2016	$152,881	$154,421	0.012%
APACHE CORP SR UNSECURED 04/17 1.75	1.750%	04/14/2017	$152,881	$154,166	0.012%
FREDDIE MAC NOTES 05/17 1.25	1.250%	05/11/2017	$152,881	$153,937	0.012%
ASIAN DEVELOPMENT BANK SR UNSECURED 03/17 1.125	1.125%	03/14/2017	$152,881	$153,656	0.012%
PHILIP MORRIS INTL INC SR UNSECURED 03/17 1.625	1.625%	03/19/2017	$152,881	$153,396	0.012%
ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/14/2017	$155,939	$153,183	0.012%
AUST + NZ BANKING GRP NY SR UNSECURED 10/17 1.875	1.875%	10/05/2017	$152,881	$152,543	0.012%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/17 1.125	1.125%	08/20/2017	$152,881	$151,786	0.012%
KFW GOVT GUARANT 09/17 0.875	0.875%	09/04/2017	$152,881	$151,037	0.012%
RAYTHEON COMPANY SR UNSECURED 03/18 6.75	6.750%	03/14/2018	$125,271	$150,396	0.012%
INDIANA MICHIGAN POWER SR UNSECURED 03/19 7.	7.000%	03/14/2019	$125,129	$150,156	0.012%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	5.050%	09/14/2019	$133,116	$148,384	0.012%
CONS EDISON CO OF NY SR UNSECURED 04/19 6.65	6.650%	03/31/2019	$119,805	$146,181	0.012%
HUSKY ENERGY INC SR UNSECURED 06/14 5.9	5.900%	06/14/2014	$140,651	$145,730	0.012%
COMCAST CORP COMPANY GUAR 11/17 6.3	6.300%	11/14/2017	$122,305	$144,127	0.012%
NETWORK RAIL INFRA FIN GOVT GUARANT REGS 08/16 1.25	1.250%	08/30/2016	$140,651	$142,574	0.011%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	02/28/2018	$122,060	$140,272	0.011%
MARATHON OIL CORP SR UNSECURED 03/18 5.9	5.900%	03/14/2018	$120,869	$138,981	0.011%
ORACLE CORP SR UNSECURED 01/16 5.25	5.250%	01/14/2016	$122,305	$134,517	0.011%
OCCIDENTAL PETROLEUM COR SR UNSECURED 12/13 1.45	1.450%	12/12/2013	$133,159	$133,438	0.011%
YUM BRANDS INC SR UNSECURED 03/18 6.25	6.250%	03/14/2018	$114,661	$132,741	0.011%
APPLIED MATERIALS INC SR UNSECURED 06/16 2.65	2.650%	06/14/2016	$126,800	$131,993	0.011%
FEDERAL HOME LOAN BANK BONDS 12/14 0.875	0.875%	12/11/2014	$130,634	$131,669	0.011%
CREDIT SUISSE USA INC BANK GUARANT 01/15 4.875	4.875%	01/14/2015	$122,305	$129,239	0.010%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HEWLETT PACKARD CO SR UNSECURED 03/14 6.125	6.125%	02/28/2014	$125,362	$128,085	0.010%
GENERAL ELEC CAP CORP SR UNSECURED 05/16 2.95	2.950%	05/08/2016	$122,305	$127,876	0.010%
BRITISH COLUMBIA PROV OF SR UNSECURED 06/15 2.85	2.850%	06/14/2015	$122,305	$127,372	0.010%
EASTMAN CHEMICAL CO SR UNSECURED 12/15 3.	3.000%	12/14/2015	$122,305	$127,312	0.010%
FREEPORT MCMORAN C + G SR UNSECURED 03/17 2.15	2.150%	02/28/2017	$127,809	$127,037	0.010%
BNP PARIBAS BANK GUARANT 03/15 3.25	3.250%	03/10/2015	$122,305	$126,546	0.010%
LORILLARD TOBACCO CO COMPANY GUAR 08/17 2.3	2.300%	08/20/2017	$126,891	$125,795	0.010%
BHP BILLITON FIN USA LTD COMPANY GUAR 04/14 5.5	5.500%	03/31/2014	$122,305	$125,499	0.010%
EUROPEAN INVESTMENT BANK SR UNSECURED 06/17 1.625	1.625%	06/14/2017	$122,305	$124,150	0.010%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5.	5.000%	07/14/2020	$114,480	$123,317	0.010%
MURPHY OIL CORP SR UNSECURED 12/17 2.5	2.500%	11/30/2017	$122,305	$121,419	0.010%
KOMMUNALBANKEN AS SR UNSECURED REGS 09/17 1.	1.000%	09/25/2017	$122,305	$120,431	0.010%
ASSOCIATES CORP NA SR UNSECURED 11/18 6.95	6.950%	10/31/2018	$101,168	$120,199	0.010%
OEKB OEST. KONTROLLBANK GOVT GUARANT 06/16 2.	2.000%	06/02/2016	$116,190	$120,131	0.010%
TRANS CANADA PIPELINES SR UNSECURED 03/15 0.875	0.875%	03/01/2015	$119,247	$119,623	0.010%
PHILIP MORRIS INTL INC SR UNSECURED 03/14 6.875	6.875%	03/16/2014	$116,190	$119,604	0.010%
PPG INDUSTRIES INC SR UNSECURED 01/16 1.9	1.900%	01/14/2016	$117,565	$119,237	0.010%
TRAVELERS COS INC SR UNSECURED 05/18 5.8	5.800%	05/14/2018	$101,168	$118,064	0.009%
REINSURANCE GRP OF AMER SR UNSECURED 03/17 5.625	5.625%	03/14/2017	$106,493	$117,715	0.009%
ACE INA HOLDINGS COMPANY GUAR 05/15 5.6	5.600%	05/14/2015	$109,065	$117,529	0.009%
CR BARD INC SR UNSECURED 01/18 1.375	1.375%	01/14/2018	$118,483	$114,816	0.009%
SEMPRA ENERGY SR UNSECURED 02/19 9.8	9.800%	02/14/2019	$85,194	$114,035	0.009%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	09/14/2018	$93,181	$113,884	0.009%
CATERPILLAR FINANCIAL SE SR UNSECURED 02/15 4.75	4.750%	02/16/2015	$107,017	$113,266	0.009%
LINCOLN NATIONAL CORP SR UNSECURED 02/20 6.25	6.250%	02/14/2020	$95,844	$111,526	0.009%
UNITEDHEALTH GROUP INC SR UNSECURED 08/14 5.	5.000%	08/14/2014	$103,959	$107,986	0.009%
NISOURCE FINANCE CORP COMPANY GUAR 03/18 6.4	6.400%	03/14/2018	$91,728	$106,182	0.009%
FRANCE TELECOM SR UNSECURED 07/14 4.375	4.375%	07/07/2014	$102,430	$105,164	0.008%
UNITEDHEALTH GROUP INC SR UNSECURED 02/14 4.75	4.750%	02/09/2014	$103,653	$105,158	0.008%
METLIFE INC SR UNSECURED 06/16 6.75	6.750%	05/31/2016	$91,728	$105,136	0.008%
WILLIAMS PARTNERS LP SR UNSECURED 02/15 3.8	3.800%	02/14/2015	$101,085	$104,929	0.008%
GEORGIA POWER COMPANY SR UNSECURED 12/15 5.25	5.250%	12/14/2015	$92,952	$101,823	0.008%
VERIZON COMMUNICATIONS SR UNSECURED 02/16 5.55	5.550%	02/14/2016	$91,728	$100,884	0.008%
DEUTSCHE BANK AG LONDON SR UNSECURED 08/14 3.875	3.875%	08/17/2014	$97,844	$100,586	0.008%
UNITEDHEALTH GROUP INC SR UNSECURED 06/17 6.	6.000%	06/14/2017	$85,613	$98,876	0.008%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/14/2018	$100,901	$98,075	0.008%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MERCK SHARP + DOHME CORP COMPANY GUAR 03/15 4.75	4.750%	02/28/2015	$91,728	$97,175	0.008%
AMERICAN INTL GROUP SR UNSECURED 01/18 5.85	5.850%	01/15/2018	$85,307	$97,019	0.008%
HESS CORP SR UNSECURED 02/14 7.	7.000%	02/14/2014	$94,786	$96,888	0.008%
POTASH CORP SASKATCHEWAN SR UNSECURED 09/15 3.75	3.750%	09/29/2015	$91,728	$96,708	0.008%
NOMURA HOLDINGS INC SR UNSECURED 03/15 5.	5.000%	03/03/2015	$91,728	$96,391	0.008%
AON CORP COMPANY GUAR 09/15 3.5	3.500%	09/29/2015	$91,728	$96,164	0.008%
SOUTHWEST AIRLINES CO SR UNSECURED 10/14 5.25	5.250%	09/30/2014	$91,728	$95,371	0.008%
DIRECTV HOLDINGS/FING COMPANY GUAR 10/14 4.75	4.750%	09/30/2014	$91,728	$95,338	0.008%
GENERAL ELEC CAP CORP SR UNSECURED 11/14 3.75	3.750%	11/13/2014	$91,728	$95,145	0.008%
US BANCORP SR UNSECURED 03/15 3.15	3.150%	03/03/2015	$91,728	$95,135	0.008%
NEDER WATERSCHAPSBANK SR UNSECURED 03/15 3.	3.000%	03/16/2015	$91,728	$95,031	0.008%
INTL FINANCE CORP SR UNSECURED 04/15 2.75	2.750%	04/19/2015	$91,728	$94,995	0.008%
TORONTO DOMINION BANK SR UNSECURED 10/16 2.375	2.375%	10/18/2016	$91,728	$94,897	0.008%
CAMPBELL SOUP CO SR UNSECURED 10/13 4.875	4.875%	09/30/2013	$94,786	$94,786	0.008%
REPUBLIC OF AUSTRIA NOTES REGS 06/16 1.75	1.750%	06/16/2016	$91,728	$94,385	0.008%
SFEF GOVT LIQUID REGS 09/14 2.875	2.875%	09/21/2014	$91,728	$93,986	0.008%
ASSURANT INC SR UNSECURED 02/14 5.625	5.625%	02/14/2014	$91,728	$93,465	0.007%
HEWLETT PACKARD CO SR UNSECURED 12/15 2.2	2.200%	11/30/2015	$91,728	$93,283	0.007%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	09/13/2017	$91,728	$92,984	0.007%
EUROFIMA SR UNSECURED 02/14 4.25	4.250%	02/03/2014	$91,728	$92,944	0.007%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 08/15 1.25	1.250%	08/12/2015	$91,728	$92,217	0.007%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/13 5.25	5.250%	11/06/2013	$91,728	$92,138	0.007%
EUROPEAN INVESTMENT BANK SR UNSECURED 09/17 1.125	1.125%	09/14/2017	$91,728	$90,975	0.007%
APPLE INC 05/18 1	1.000%	05/02/2018	$91,728	$88,377	0.007%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	11/30/2017	$73,383	$83,263	0.007%
ABB FINANCE USA INC COMPANY GUAR 05/17 1.625	1.625%	05/07/2017	$80,782	$80,895	0.006%
EOG RESOURCES INC SR UNSECURED 02/16 2.5	2.500%	01/31/2016	$77,939	$80,867	0.006%
JPMORGAN CHASE + CO SR UNSECURED 06/15 3.4	3.400%	06/23/2015	$76,440	$79,649	0.006%
BECTON DICKINSON SR UNSECURED 11/16 1.75	1.750%	11/07/2016	$77,694	$79,309	0.006%
PRUDENTIAL FINANCIAL INC SR UNSECURED 09/14 5.1	5.100%	09/19/2014	$72,313	$75,387	0.006%
EBAY INC SR UNSECURED 10/15 1.625	1.625%	10/14/2015	$70,325	$71,678	0.006%
DUKE ENERGY CORP SR UNSECURED 04/15 3.35	3.350%	03/31/2015	$68,032	$70,613	0.006%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	01/16/2018	$71,976	$70,567	0.006%
VIACOM INC SR UNSECURED 02/15 1.25	1.250%	02/26/2015	$70,325	$70,519	0.006%
NOVARTIS CAPITAL CORP COMPANY GUAR 04/15 2.9	2.900%	04/23/2015	$67,267	$69,887	0.006%
OHIO POWER COMPANY SR UNSECURED 06/16 6.	6.000%	05/31/2016	$61,152	$68,498	0.005%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PROGRESS ENERGY INC SR UNSECURED 01/16 5.625	5.625%	01/14/2016	$61,152	$67,205	0.005%
AMERIPRISE FINANCIAL INC SR UNSECURED 11/15 5.65	5.650%	11/14/2015	$61,152	$67,200	0.005%
HSBC FINANCE CORP SR UNSECURED 01/16 5.5	5.500%	01/18/2016	$61,152	$66,857	0.005%
AVNET INC SR UNSECURED 09/15 6.	6.000%	08/31/2015	$61,152	$66,291	0.005%
METLIFE INC SR UNSECURED 06/14 5.5	5.500%	06/14/2014	$63,629	$65,897	0.005%
SOUTHERN POWER CO SR UNSECURED 07/15 4.875	4.875%	07/14/2015	$61,152	$65,419	0.005%
ANHEUSER BUSCH COS LLC COMPANY GUAR 01/15 5.	5.000%	01/14/2015	$61,152	$64,594	0.005%
VALERO ENERGY CORP COMPANY GUAR 02/15 4.5	4.500%	01/31/2015	$61,152	$64,058	0.005%
HARTFORD FINL SVCS GRP SR UNSECURED 03/15 4.	4.000%	03/29/2015	$61,152	$63,712	0.005%
QUEST DIAGNOSTIC INC COMPANY GUAR 04/16 3.2	3.200%	03/31/2016	$61,152	$63,664	0.005%
COMERICA INC SR UNSECURED 09/15 3.	3.000%	09/15/2015	$61,152	$63,656	0.005%
BEMIS COMPANY INC SR UNSECURED 08/14 5.65	5.650%	07/31/2014	$61,152	$63,630	0.005%
JOHNSON + JOHNSON SR UNSECURED 05/16 2.15	2.150%	05/14/2016	$61,152	$63,486	0.005%
BANK OF NOVA SCOTIA SR UNSECURED 01/15 3.4	3.400%	01/21/2015	$61,152	$63,402	0.005%
DEVELOPMENT BK OF JAPAN GOVT GUARANT 04/15 2.875	2.875%	04/19/2015	$61,152	$63,376	0.005%
EUROPEAN BK RECON + DEV SR UNSECURED 04/15 2.75	2.750%	04/19/2015	$61,152	$63,360	0.005%
INTL BK RECON + DEVELOP SR UNSECURED 05/15 2.375	2.375%	05/25/2015	$61,152	$63,199	0.005%
BELGIUM KINGDOM SR UNSECURED 03/15 2.75	2.750%	03/04/2015	$61,152	$63,036	0.005%
US TREASURY N/B 11/14 4.25	4.250%	11/14/2014	$60,154	$62,915	0.005%
COMMONWEALTH BANK AUST GOVT LIQUID REGS 11/14 2.7	2.700%	11/24/2014	$61,152	$62,869	0.005%
GENERAL ELEC CAP CORP SR UNSECURED 11/15 2.25	2.250%	11/08/2015	$61,152	$62,787	0.005%
BANK OF NEW YORK MELLON SR UNSECURED 05/14 4.3	4.300%	05/14/2014	$61,152	$62,650	0.005%
ROYAL BK SCOTLND GRP PLC SR UNSECURED 09/15 2.55	2.550%	09/17/2015	$61,152	$62,469	0.005%
SFEF GOVT LIQUID REGS 05/14 3.375	3.375%	05/04/2014	$61,152	$62,259	0.005%
CAPITAL ONE FINANCIAL CO SR UNSECURED 03/15 2.15	2.150%	03/22/2015	$61,152	$62,141	0.005%
KINDER MORGAN ENER PART SR UNSECURED 12/13 5.	5.000%	12/14/2013	$61,152	$61,682	0.005%
INTL BK RECON + DEVELOP SR UNSECURED 09/16 1.	1.000%	09/14/2016	$61,152	$61,583	0.005%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	04/12/2018	$57,330	$61,529	0.005%
AFLAC INC SR UNSECURED 08/15 3.45	3.450%	08/14/2015	$57,330	$60,204	0.005%
OEKB OEST. KONTROLLBANK GOVT GUARANT 10/15 1.75	1.750%	10/04/2015	$58,095	$59,470	0.005%
MARSH + MCLENNAN COS INC SR UNSECURED 09/15 5.75	5.750%	09/14/2015	$54,303	$59,127	0.005%
WELLPOINT INC SR UNSECURED 06/17 5.875	5.875%	06/14/2017	$50,022	$56,853	0.005%
VALERO ENERGY CORP COMPANY GUAR 06/17 6.125	6.125%	06/14/2017	$48,922	$55,923	0.004%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	3.250%	11/30/2017	$52,744	$55,137	0.004%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	07/14/2017	$52,438	$52,083	0.004%
TJX COS INC SR UNSECURED 08/15 4.2	4.200%	08/14/2015	$48,157	$51,323	0.004%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DIAMOND OFFSHORE DRILL SR UNSECURED 07/15 4.875	4.875%	06/30/2015	$47,240	$50,661	0.004%
OMNICOM GROUP INC COMPANY GUAR 04/16 5.9	5.900%	04/14/2016	$45,100	$50,414	0.004%
SPECTRA ENERGY CAPITAL COMPANY GUAR 08/14 5.668	5.668%	08/14/2014	$45,864	$47,771	0.004%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	1.300%	05/14/2018	$48,922	$47,768	0.004%
KOMMUNALBANKEN AS SR UNSECURED REGS 01/16 2.375	2.375%	01/18/2016	$45,864	$47,611	0.004%
ENCANA HLDINGS FIN CORP COMPANY GUAR 05/14 5.8	5.800%	04/30/2014	$45,864	$47,195	0.004%
NIPPON TELEGR + TELEPH GENL REF MOR 07/17 1.4	1.400%	07/17/2017	$43,571	$43,275	0.003%
REYNOLDS AMERICAN INC COMPANY GUAR 06/16 7.625	7.625%	05/31/2016	$36,294	$42,533	0.003%
NEXTERA ENERGY CAPITAL COMPANY GUAR 11/13 2.55	2.550%	11/14/2013	$41,278	$41,369	0.003%
CANADIAN NATL RESOURCES SR UNSECURED 11/14 1.45	1.450%	11/13/2014	$40,819	$41,126	0.003%
THERMO FISHER SCIENTIFIC SR UNSECURED 05/15 3.2	3.200%	04/30/2015	$39,749	$41,057	0.003%
GOLDMAN SACHS GROUP INC SR UNSECURED 05/14 6.	6.000%	04/30/2014	$36,691	$37,832	0.003%
CAPITAL ONE FINANCIAL SR UNSECURED 11/13 6.25	6.250%	11/14/2013	$36,691	$36,937	0.003%
MOTOROLA SOLUTIONS INC SR UNSECURED 11/17 6.	6.000%	11/14/2017	$30,576	$34,885	0.003%
ENBRIDGE ENERGY PARTNERS SR UNSECURED 12/16 5.875	5.875%	12/14/2016	$30,576	$34,539	0.003%
QWEST CORP SR UNSECURED 06/17 6.5	6.500%	05/31/2017	$30,576	$34,468	0.003%
BOSTON SCIENTIFIC CORP SR UNSECURED 06/16 6.4	6.400%	06/14/2016	$30,576	$34,338	0.003%
DEVON ENERGY CORPORATION SR UNSECURED 01/14 5.625	5.625%	01/14/2014	$33,633	$34,134	0.003%
DUKE ENERGY CORP SR UNSECURED 09/14 3.95	3.950%	09/14/2014	$32,716	$33,748	0.003%
TRANSATLANTIC HOLDINGS SR UNSECURED 12/15 5.75	5.750%	12/13/2015	$30,576	$33,632	0.003%
QUEST DIAGNOSTIC INC COMPANY GUAR 11/15 5.45	5.450%	10/31/2015	$30,576	$33,148	0.003%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 03/15 5.	5.000%	02/28/2015	$30,576	$32,334	0.003%
WEATHERFORD BERMUDA COMPANY GUAR 10/13 4.95	4.950%	10/14/2013	$31,952	$31,992	0.003%
DTE ENERGY COMPANY SR UNSECURED 05/14 7.625	7.625%	05/14/2014	$30,576	$31,877	0.003%
SAFEWAY INC SR UNSECURED 08/14 5.625	5.625%	08/14/2014	$30,576	$31,842	0.003%
KFW GOVT GUARANT 06/16 2.	2.000%	05/31/2016	$30,576	$31,668	0.003%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/14 4.875	4.875%	07/07/2014	$30,576	$31,555	0.003%
HILLSHIRE BRANDS CO/THE SR UNSECURED 09/15 2.75	2.750%	09/14/2015	$30,576	$31,534	0.003%
EXPORT DEVELOPMNT CANADA SR UNSECURED 05/15 2.25	2.250%	05/27/2015	$30,576	$31,532	0.003%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/14/2017	$32,105	$31,474	0.003%
WESTPAC SECURITIES NZ LT GOVT LIQUID REGS 07/14 3.45	3.450%	07/27/2014	$30,576	$31,365	0.003%
COMCAST CORP COMPANY GUAR 01/14 5.3	5.300%	01/14/2014	$30,576	$31,005	0.002%
HEWLETT PACKARD CO SR UNSECURED 09/17 2.6	2.600%	09/14/2017	$30,576	$30,880	0.002%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/17 1.6	1.600%	05/14/2017	$30,576	$30,839	0.002%
ICI WILMINGTON COMPANY GUAR 12/13 5.625	5.625%	11/30/2013	$30,576	$30,827	0.002%
HOME DEPOT INC SR UNSECURED 03/16 5.4	5.400%	02/29/2016	$27,518	$30,531	0.002%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MOLSON COORS BREWING CO COMPANY GUAR 05/17 2.	2.000%	04/30/2017	$30,117	$30,445	0.002%
UNITED TECHNOLOGIES CORP SR UNSECURED 05/15 4.875	4.875%	04/30/2015	$27,518	$29,398	0.002%
PPL ENERGY SUPPLY LLC SR UNSECURED 08/14 5.4	5.400%	08/14/2014	$27,518	$28,633	0.002%
EMERSON ELECTRIC CO SR UNSECURED 11/13 5.625	5.625%	11/14/2013	$27,671	$27,840	0.002%
PEPSICO INC SR UNSECURED 01/15 3.1	3.100%	01/14/2015	$26,540	$27,397	0.002%
AUTOZONE INC SR UNSECURED 06/16 6.95	6.950%	06/14/2016	$22,962	$26,264	0.002%
SOUTHERN CAL EDISON 1ST REF MORT 03/14 5.75	5.750%	03/14/2014	$24,461	$25,023	0.002%
PEPSICO INC SR UNSECURED 10/13 0.875	0.875%	10/24/2013	$24,461	$24,468	0.002%
CVS CAREMARK CORP SR UNSECURED 06/17 5.75	5.750%	05/31/2017	$14,921	$17,065	0.001%
HERSHEY COMPANY SR UNSECURED 08/15 4.85	4.850%	08/14/2015	$15,288	$16,426	0.001%
PNC FUNDING CORP BANK GUARANT 06/14 5.4	5.400%	06/09/2014	$15,288	$15,801	0.001%
CREDIT SUISSE USA INC BANK GUARANT 01/14 5.125	5.125%	01/14/2014	$15,288	$15,495	0.001%
DEVELOPMENT BK OF JAPAN GOVT GUARANT 02/17 5.125	5.125%	01/31/2017	$12,230	$13,812	0.001%
BARCLAYS BANK PLC SR UNSECURED 04/15 3.9	3.900%	04/06/2015	$10,701	$11,177	0.001%
BARCLAYS BANK PLC SR UNSECURED 09/16 5.	5.000%	09/21/2016	$9,172	$10,125	0.001%
WASTE MANAGEMENT INC COMPANY GUAR 03/14 5.	5.000%	03/14/2014	$7,888	$8,045	0.001%
ASIAN DEVELOPMENT BANK SR UNSECURED 02/15 2.625	2.625%	02/08/2015	-	-	-
GRAND TOTAL				**$1,247,140,641**	**100.000%**