

DFA Canada Investment Grade Fixed Income Fund - Class A

As of June 30, 2017 (Updated Monthly)

Source: RBC

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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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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CANADA HOUSING	3.230%	3.230%
2	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	2.732%	5.962%
3	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	2.725%	8.687%
4	UK(GOVT OF) 4.2	2.674%	11.361%
5	US TREASURY N/B 05/25 2.125	2.570%	13.931%
6	NETWORK RAIL IN	2.415%	16.345%
7	SWEDEN GOVERNME	2.156%	18.501%
8	FRENCH REP GOVT	2.129%	20.630%
9	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	1.691%	22.321%
10	SINGAPORE GOVT	1.690%	24.011%
11	NESTLE FINANCE	1.626%	25.637%
12	DEUTSCHE BAHN F	1.529%	27.166%
13	CHEVRON CORP SR UNSECURED 06/23 3.191	1.508%	28.674%
14	WAL MART STORES INC SR UNSECURED 04/23 2.55	1.390%	30.064%
15	NOVARTIS CAP CO	1.300%	31.364%
16	SNCF RESEAU 3.1	1.223%	32.587%
17	APPLE INC SR UNSECURED 05/23 2.4	1.046%	33.633%
18	KINGDOM BELGIUM	1.007%	34.640%
19	INTL BUSINESS M	0.996%	35.636%
20	ONTARIO(PROV OF	0.954%	36.590%
21	PROV OF SASK CA	0.944%	37.534%
22	AGENCE FRANCAIS	0.927%	38.461%
23	EUROPEAN INVEST	0.899%	39.360%
24	EUROPEAN INVEST	0.887%	40.247%
25	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.786%	41.032%
26	SWEDEN GOVERNME	0.774%	41.806%
27	CANADIAN (GOVT	0.770%	42.576%
28	CAD - London	0.770%	43.347%
29	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.755%	44.101%
30	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.748%	44.849%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
31	EUROPEAN INVEST	0.745%	45.595%
32	PROCTER & GAMBL	0.733%	46.328%
33	TOTAL CAPITAL I	0.733%	47.061%
34	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.704%	47.765%
35	SHELL INTL.FIN.	0.697%	48.462%
36	ROYAL BANK OF C	0.695%	49.157%
37	FRENCH REPUBLIC	0.683%	49.840%
38	COOPERATIEVE RA	0.667%	50.507%
39	SVENSKA HANDELS	0.667%	51.174%
40	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.561%	51.735%
41	EUROPEAN FIN ST	0.479%	52.214%
42	STATOIL ASA COMPANY GUAR 01/24 2.65	0.473%	52.687%
43	TOTAL CAPITAL I	0.464%	53.151%
44	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.463%	53.614%
45	UNEDIC ASSEO 1.	0.448%	54.062%
46	COCA-COLA CO/TH	0.435%	54.497%
47	PROVINCE OF QUE	0.433%	54.930%
48	BPCE SA COMPANY GUAR 04/24 4	0.430%	55.360%
49	GLAXOSMITHKLINE	0.419%	55.779%
50	CANADA HOUSING	0.418%	56.197%
51	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.406%	56.603%
52	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.404%	57.008%
53	COMCAST CORP COMPANY GUAR 08/25 3.375	0.393%	57.401%
54	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.391%	57.792%
55	ABBVIE INC SR UNSECURED 11/22 2.9	0.387%	58.179%
56	MICROSOFT CORP	0.381%	58.560%
57	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.375%	58.935%
58	ABN AMRO BANK N	0.365%	59.300%
59	APPLE INC SR UNSECURED 02/27 3.35	0.353%	59.653%
60	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.339%	59.992%
61	EURO FIN STABIL	0.321%	60.313%
62	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.317%	60.630%
63	LEGG MASON INC SR UNSECURED 03/26 4.75	0.304%	60.934%
64	US BANCORP SR UNSECURED 01/24 3.7	0.304%	61.238%
65	NATIONWIDE B/S	0.301%	61.539%
66	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.298%	61.837%
67	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.297%	62.133%
68	ELECTRICITE DE	0.295%	62.428%
69	CA INC SR UNSECURED 03/27 4.7	0.294%	62.722%
70	KEY BANK NA SR UNSECURED 06/25 3.3	0.292%	63.014%
71	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.290%	63.304%
72	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.288%	63.592%
73	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.288%	63.880%
74	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.286%	64.166%
75	LYB INTERNATIONAL FINANC COMPANY GUAR 03/27 3.5	0.284%	64.449%
76	AT+T INC SR UNSECURED 05/25 3.4	0.283%	64.732%
77	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.280%	65.012%
78	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.274%	65.286%
79	ROLLS ROYCE	0.272%	65.559%
80	GEN DYNAMICS CO	0.270%	65.829%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
81	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.265%	66.093%
82	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.263%	66.356%
83	DENMARK GOVT BO	0.261%	66.617%
84	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.258%	66.875%
85	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.258%	67.133%
86	STRYKER CORP SR UNSECURED 05/24 3.375	0.256%	67.389%
87	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.256%	67.644%
88	REINSURANCE GRO	0.253%	67.898%
89	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.252%	68.150%
90	METLIFE INC SR UNSECURED 04/24 3.6	0.252%	68.401%
91	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.249%	68.650%
92	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.248%	68.898%
93	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.245%	69.144%
94	PROVINCE OF ALBERTA SR UNSECURED 06/31 3.5	0.239%	69.382%
95	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.234%	69.617%
96	HYATT HOTELS CO	0.234%	69.851%
97	LIBERTY MUTUAL	0.234%	70.085%
98	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.233%	70.318%
99	MYLAN NV 3.125%	0.233%	70.551%
100	COLGATE-PALMOLI	0.230%	70.781%
101	THERMO FISHER S	0.228%	71.009%
102	NASDAQ INC SR UNSECURED 06/24 4.25	0.228%	71.237%
103	JPMORGAN CHASE	0.225%	71.462%
104	UNILEVER NV	0.224%	71.686%
105	NATIONAL AUSTRA	0.223%	71.909%
106	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.221%	72.130%
107	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.219%	72.349%
108	PRICELINE GROUP	0.217%	72.566%
109	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.217%	72.783%
110	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.216%	72.998%
111	DOVER CORP	0.215%	73.213%
112	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.214%	73.427%
113	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	0.209%	73.636%
114	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.209%	73.844%
115	JANUS CAPITAL G	0.206%	74.051%
116	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.206%	74.256%
117	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.204%	74.460%
118	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.203%	74.663%
119	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.203%	74.867%
120	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.203%	75.070%
121	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.203%	75.272%
122	SANTANDER UK PLC SR UNSECURED 03/24 4	0.202%	75.475%
123	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.202%	75.677%
124	MOSAIC CO SR UNSECURED 11/23 4.25	0.202%	75.879%
125	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.201%	76.080%
126	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	0.201%	76.281%
127	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.201%	76.482%
128	IBM CORP SR UNSECURED 02/24 3.625	0.200%	76.682%
129	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.200%	76.882%
130	AMGEN INC SR UNSECURED 05/24 3.625	0.200%	77.082%
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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
131	BLACKROCK INC SR UNSECURED 06/22 3.375	0.200%	77.282%
132	MASTERCARD INC SR UNSECURED 04/24 3.375	0.200%	77.482%
133	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.200%	77.682%
134	STATE STREET CORP SR UNSECURED 08/25 3.55	0.200%	77.882%
135	MCKESSON CORP SR UNSECURED 03/24 3.796	0.200%	78.081%
136	LAB CORP OF AME	0.200%	78.281%
137	MEDTRONIC INC 3	0.199%	78.480%
138	LOEWS CORP SR UNSECURED 04/26 3.75	0.199%	78.680%
139	BAT INTL FINANC	0.199%	78.879%
140	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.199%	79.078%
141	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.199%	79.277%
142	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.199%	79.476%
143	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.199%	79.675%
144	CELGENE CORP SR UNSECURED 05/24 3.625	0.199%	79.873%
145	ALLERGAN FUNDING SCS COMPANY GUAR 03/25 3.8	0.198%	80.072%
146	AVNET INC SR UNSECURED 04/26 4.625	0.198%	80.270%
147	MANITOBA PROVIN	0.198%	80.468%
148	AETNA INC SR UNSECURED 11/24 3.5	0.198%	80.666%
149	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.198%	80.864%
150	ASSURANT INC	0.198%	81.062%
151	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.198%	81.259%
152	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.198%	81.457%
153	HSBC USA INC SR UNSECURED 06/24 3.5	0.198%	81.654%
154	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.197%	81.852%
155	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.197%	82.049%
156	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.197%	82.247%
157	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.197%	82.444%
158	ANTHEM INC	0.197%	82.641%
159	QUALCOMM INC SR UNSECURED 05/25 3.45	0.197%	82.838%
160	STATOIL ASA COMPANY GUAR 01/22 3.15	0.197%	83.035%
161	ENTERPRISE PROD	0.197%	83.232%
162	PLAINS ALL AMER	0.197%	83.429%
163	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.197%	83.625%
164	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.196%	83.822%
165	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.196%	84.018%
166	STATE STREET CORP SR UNSECURED 12/24 3.3	0.196%	84.214%
167	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.196%	84.410%
168	BANK TOKYO-MIT	0.196%	84.606%
169	COACH INC SR UNSECURED 04/25 4.25	0.196%	84.802%
170	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.195%	84.997%
171	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.195%	85.193%
172	VIACOM INC SR UNSECURED 04/24 3.875	0.195%	85.388%
173	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.195%	85.583%
174	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.195%	85.779%
175	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.195%	85.974%
176	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.195%	86.169%
177	VISA INC SR UNSECURED 12/25 3.15	0.195%	86.363%
178	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.195%	86.558%
179	UNUM GROUP	0.194%	86.752%
180	GENERAL MOTORS FINL CO COMPANY GUAR 01/27 4.35	0.194%	86.947%

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181	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.194%	87.140%
182	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.194%	87.334%
183	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.193%	87.527%
184	CME GROUP INC SR UNSECURED 03/25 3	0.193%	87.721%
185	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.193%	87.914%
186	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.193%	88.107%
187	EATON CORP COMPANY GUAR 11/22 2.75	0.193%	88.300%
188	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.193%	88.493%
189	ORACLE CORP SR UNSECURED 10/22 2.5	0.193%	88.686%
190	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.192%	88.878%
191	PFIZER INC SR UNSECURED 12/26 3	0.192%	89.070%
192	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.192%	89.263%
193	CITIGROUP INC SR UNSECURED 04/25 3.3	0.192%	89.455%
194	DEUTSCHE BK AG	0.192%	89.646%
195	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.192%	89.838%
196	BHP BILLITON FI	0.192%	90.030%
197	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	0.191%	90.221%
198	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.191%	90.413%
199	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.191%	90.604%
200	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.191%	90.795%
201	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.191%	90.987%
202	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.191%	91.178%
203	EXELON CORP SR UNSECURED 04/26 3.4	0.191%	91.369%
204	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.191%	91.560%
205	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.191%	91.751%
206	STATOIL ASA COMPANY GUAR 01/23 2.45	0.190%	91.941%
207	A.P. MOLLER-MAE	0.189%	92.129%
208	NORDSTROM INC	0.188%	92.317%
209	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.187%	92.504%
210	BOEING CO SR UNSECURED 03/25 2.5	0.186%	92.504%
	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6		
211		0.185%	92.876%
212	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.185%	93.061%
213	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.184%	93.246%
214	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.184%	93.429%
215	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.184%	93.613%
216	TARGET CORP SR UNSECURED 04/26 2.5	0.182%	93.795%
217	CBS CORP COMPANY GUAR 01/27 2.9	0.182%	93.977%
218	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.181%	94.158%
219	CBS CORP COMPANY GUAR 01/25 3.5	0.179%	94.337%
220	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.172%	94.508%
221	AUTODESK INC SR UNSECURED 12/22 3.6	0.158%	94.666%
222	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.156%	94.822%
223	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.150%	94.973%
224	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.148%	95.120%
225	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.148%	95.268%
226	EDF	0.142%	95.410%
227	BAT INTL FINANC	0.142%	95.552%
228	WESTERN POWER W	0.141%	95.692%
229	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.121%	95.814%
230	WHIRLPOOL CORP	0.119%	95.933%

201 LOWES COUS NOS RE UNSECURED 0122 2875 0.11% \$96.01% 202 AUTOZONE NOS RUNSECURED 0122 2876 0.11% \$96.72% 213 MORGANS STANLEY 0.11% \$96.27% 214 ALFALO NOS RUNSECURED 0122 2876 0.10% \$96.38% 215 NIKE IND SER UNSECURED 1022 2876 0.10% \$96.08% 216 NIKE IND SER UNSECURED 1022 2876 0.10% \$96.08% 217 ALMERIPRISE FINA 0.10% \$9.21% 218 FEDE CORP CORPANY CUAR 0702 136 0.10% \$9.21% 219 HISBO HOLDINGS FLO SR UNSECURED 10225 175 0.10% \$9.12% 210 INTERCONTRINITALECHAMEC COMPANY CUAR 17275 175 0.10% \$9.12% 212 BLOGEN ING SER UNSECURED 1022 128 0.10% \$9.12% 212 LINGER CORP COMPANY CUAR 01275 177 0.10% \$9.71% 212 LINGER CORP COMPANY CUAR 01295 177 0.10% \$9.71% 212 LINGER CORP COMPANY CUAR 01295 174 0.10% \$9.71% 212 LINGER CORP COMPANY CUAR 01295 174 0.10% \$9		SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
233 MORGAN STANLEY 0.112% 9.6279% 244 AFLAC IN SIR UNSECURED 0823 3829 0.100 68.878% 255 NIKE IND SIR UNSECURED 10823 325 0.100 96.987% 256 SUMITOMO MITSUI BANKING COMPANY GUAR 0723 326 0.100% 96.987% 257 AMERIPRISE FINA 0.100% 96.987% 258 FEDEX CORP COMPANY GUAR 0124 0.102% 96.912% 250 HSBC HOLDINGS PLG SR UNSECURED 0026 43 0.102% 96.912% 240 INTERCOTINENTIAL EXCHANGE COMPANY GUAR 1225 375 0.100% 97.12% 241 LLINKIS TOOL W 0.100% 97.12% 242 BOGEN INGS RUISECURED 0822 3.65 0.100% 97.12% 243 AMERIPRISE FINANCIAL ING SR INSECURED 1024 3.7 0.100% 97.12% 244 CATERRILLAR ING SR UNSECURED 1024 3.7 0.100% 97.12% 245 COSEN INSECURED 1024 3.8 0.100% 97.71% 246 COSTREMA ROS INSECURED 1022 3.85 0.100% 97.71% 247 CHARLINGA CORES RUISECURED 1022 3.85 0.100%	231	LOWE S COS INC SR UNSECURED 09/25 3.375	0.119%	96.051%
251 AFLACI NC SR LINSECURED 8023 3.525 0.110% 96.387% 255 NIKE INCS RUINSECURED 1022 3.757 0.109% 96.47% 263 SUINTONAD MITSIL BANKING COMPANY GLAR 01723 3.95 0.109% 96.00% 267 AMERIPRISE FINA 0.102% 96.00% 283 FEDEX CODP COMPANY GLAR 01724 4 0.102% 96.00% 284 HISBO FULDIONISS FOR SINUSECURED 00364 3 0.102% 96.01% 284 HISBO FULDIONISS FOR SINUSECURED 00364 3 0.101% 97.012% 244 BUGGON INCS SU INSECURED 0032 3.62 0.100% 97.13% 245 BUGGON INCS SU INSECURED 0032 3.47 0.100% 97.13% 244 CATERPILLAR INCS SU INSECURED 0032 3.87 0.100% 97.13% 245 COS HALLTH CORP SE UNSECURED 0032 3.87 0.100% 97.13% 246 COS HALLTH CORP SE UNSECURED 0032 3.85 0.090% 97.712% 247 CON AL PINANCIAL CORP SE UNSECURED 0032 3.95 0.090% 97.712% 248 COS PROVINCE CORPORA CORPSE CORPORA 3.05 0.090% 97.712% 249 JANDOR	232	AUTOZONE INC SR UNSECURED 01/23 2.875	0.114%	96.165%
253 NIKE INC SR UNSECURED 1128 2375 0.1998 96.4978 256 SUMITOMO MITSUL BANKING COMPANY GUAR 07723 395 0.1998 96.6958 277 AMERIPRISE FINA 0.1028 96.70818 283 FEDEX CORP COMPANY GUAR 0124 4 0.1028 96.9128 283 FEDEX CORP COMPANY GUAR 01224 4 0.1028 96.9128 284 INTERCONTINENTAL EXCHANGE COMPANY GUAR 1223 3.75 0.1016 97.1234 241 ILLINOIS TOOL W 0.1008 97.1234 242 BIOCEN INS SE JURSECURED 10023 2495 0.1008 97.1234 243 AMERIPRISE FINANCIAL INC SE LUNSECURED 1024 3.7 0.1008 97.1334 244 CATERRILLAR INC SE LUNSECURED 1024 3.7 0.1009 97.1334 245 CATERRILLAR INC SE LUNSECURED 1024 3.7 0.1009 97.1354 246 CHILDRA SE LUNSECURED 1024 3.85 0.1009 97.1254 247 CARRENILLAR INCSE SE LUNSECURED 1024 3.95 0.0998 97.71254 248 SCRIPPS NETWORKS INTERCES RUNSECURED 1024 3.95 0.0998 97.10254 249 JUNIZORAN	233	MORGAN STANLEY	0.112%	96.278%
28 SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3/85 96.085% 27 AMERIPRISE FIRIA 0.102% 96.085% 28 FEDEX CORP COMPANY GUAR 01/24 4 0.102% 96.91% 29 HISCO FLOLINGS PLC SR NINSECURED 03/24 3.3 0.102% 96.91% 20 NITERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 0.101% 97.11% 24 LLINOIS TOOL W 0.100% 97.11% 24 BIOCEN ING SR UNSECURED 09/23 36/25 0.100% 97.11% 24 CATERPILLAR ING SR UNSECURED 10/24 3.7 0.100% 97.11% 24 CATERPILLAR ING SR UNSECURED 10/24 3.7 0.100% 97.11% 24 CATERPILLAR ING SR UNSECURED 10/24 3.7 0.100% 97.11% 24 CATERPILLAR ING SR UNSECURED 10/24 3.8 0.100% 97.11% 24 CATERPILLAR ING SR UNSECURED 10/24 3.8 0.100% 97.11% 24 CANA FINANCIA CORPS NEW SECURED 10/24 3.65 0.099% 97.12% 24 JUMBAN WORLDWING CORPS SR UNSECURED 10/23 3.65 0.099% 97.02% 25 ALTHA GOND SR UNSECURED 00/23 3.15	234	AFLAC INC SR UNSECURED 06/23 3.625	0.110%	96.387%
237 AMERIPRISE FINA 0.102% 96.706.70 238 FEDEX CORP COMPANY GUAR 0124 4 0.102% 96.810% 239 HSBG HOLDINGS PLC SE UNSECURED 0324 3 96.912% 240 NTERCONTINENTALEXCHANGE COMPANY GUAR 1225 3.73 0.101% 97.13% 241 ILLINGIS TOOL W 0.100% 97.13% 242 BIOGEN INCS RUNSECURED 0622 3.625 0.100% 97.13% 243 AMERIPRISE FINANCIAL INCS SELUSECURED 1024 3.7 0.100% 97.13% 244 CATERPILLAR INCS RUNSECURED 1024 3.4 0.100% 97.13% 245 OVA HEALTH COMP SER UNSECURED 1024 3.4 0.100% 97.13% 246 HUMMAH NOS SHUNSECURED 1024 3.55 0.100% 97.13% 247 CNA FRANCIAL COMP SER UNSECURED 1024 3.95 0.100% 97.12% 248 SCHIPPS NETWORKS INTERACE SELIMES 1110.4 3.9 0.009% 97.12% 249 PINDORGAN CHASE - COS RUNSECURED 1024 3.65 0.009% 9.009% 251 ALLISTATE CORP SELIMESCURED 1022 3.25 0.009% 9.009% 252 DONINON ENERGY INCS TUNSECURED 1022 3.65	235	NIKE INC SR UNSECURED 11/26 2.375	0.109%	96.497%
28 FEDEX CORP COMPANY GUAR 01/24 96.810 N 29 HSSC HOLDINGS PLCS SER UNSECURED 03/26 4.3 0.10% 96.917 N 241 LILNOIS TOOL W 0.10% 97.128 N 242 BLIOGEN INC SER UNSECURED 03/22 3.625 0.10% 97.213 N 243 AMERIPIRADE FINANCIAL INC SER UNSECURED 10/24 3.7 0.10% 97.213 N 243 AMERIPIRADE FINANCIAL INC SER UNSECURED 10/24 3.7 0.10% 97.313 N 244 CATEPRILLAR INC. SER UNSECURED 10/24 3.7 0.10% 97.313 N 245 CVS HEALTH CORP SER UNSECURED 50/24 3.4 0.10% 97.113 N 246 CVS HEALTH CORP SER UNSECURED 50/24 3.85 0.10% 97.112 N 247 CNA FINANCIAL CORP SER UNSECURED 10/24 3.95 0.009% 97.172 N 248 SCRIPPS NETWORKS INTERAD SER UNSECURED 10/24 3.95 0.009% 97.910 N 249 PHORGRAN CHASE - CO SER UNSECURED 10/24 3.95 0.009% 9.90% 250 ALISTATE CORP SER UNSECURED 10/24 3.825 0.099% 9.90% 241 ALISTATE CORP SER UNSECURED 10/24 3.825 0.009% 9.80% 2	236	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.109%	96.605%
259 HSBC HOLDINGS PLC SR UNSECURED 0326 4.3 0.102% 96.912X 240 INTERCONTINENTALEXCHANGE COMPANY GUAR 1225 3.75 0.101% 97.1738 241 ILLINOIS TOOL W 0.100% 97.1738 242 BIOGEN ING SR UNSECURED 0823 3.626 0.100% 97.1738 243 AMERIPRISE FINANCIAL ING SR UNSECURED 1074 3.7 0.100% 97.313% 244 CATERPILLAR NO SR UNSECURED 1074 3.4 0.100% 97.1338 245 COX HEALTH CORP BR UNSECURED 0572 3.45 0.100% 97.1318 246 HUMAHA INC SR LINSECURED 1072 3.875 0.100% 97.6133 247 CON FERNANCIAL CORP SR UNSECURED 1072 3.85 0.099% 97.7178 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 1124 3.9 0.099% 97.7178 249 JPBUGROAN CHASE - COSR LINSECURED 1022 3.39 0.099% 9.800% 251 ALLISTATE CORP SR UNSECURED 1022 3.25 0.099% 9.800% 252 DOMINOI ENERGY, INC SR UNSECURED 1022 3.25 0.099% 9.800% 253 SEMPA ENERGY SR UNSECURED 1022 3.25 0.099% 9.800%	237	AMERIPRISE FINA	0.102%	96.708%
240 INTERCONTINENTALEXCHANGE COMPANY GIAR 12/25 3.75 0.101% 97.012 241 ILLINDIS TOOL W 0.100% 97.113 242 BIOGEN INCS RUNSECURED 09/23 3.625 0.100% 97.213 243 AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 0.100% 97.413% 244 CATERPILLAR INC SR UNSECURED 06/25 3.875 0.100% 97.513% 245 CUS HEALTH CORP SR UNSECURED 10/24 3.85 0.100% 97.513% 246 HUMANA INC SR UNSECURED 10/24 3.85 0.100% 97.713% 247 CNA FINANCIAL CORP SR UNSECURED 10/24 3.95 0.099% 97.712% 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 10/24 3.92 0.099% 97.712% 249 "PHORGRAN CHASE - CO SR UNSECURED 10/24 3.92 0.099% 93.00% 251 ALISTATE CORP SR UNSECURED 10/24 3.625 0.099% 93.00% 252 DOMINON ENERGY INC SCRUEDED 10/24 3.625 0.099% 93.00% 252 DOMINON ENERGY SR UNSECURED 10/25 3.55 0.099% 93.00% 252 DOMINON ENERGY INC SCRUEDE 10/25 3.55 0.099% 93.93%	238	FEDEX CORP COMPANY GUAR 01/24 4	0.102%	96.810%
241 ILLINOIS TOOL W 0.100% 97.1378 242 BIOGEN INC SR UNISECURED 10923 3.625 0.100% 97.219% 243 AMERIPRISE FINANCIA INC SR UNISECURED 10924 3.7 0.100% 97.313% 244 CATERPILLAR IN CSR UNISECURED 10924 3.64 0.100% 97.313% 245 CVS HALTHI CORP SR UNISECURED 10924 3.85 0.100% 97.513% 246 HJMANA INC SR UNISECURED 10924 3.85 0.100% 97.513% 247 CONA FINANCIAL CORP SR UNISECURED 10924 3.95 0.099% 97.712% 248 SCRIPPS NETWORKS INTERAC SR UNISECURED 10924 3.95 0.099% 97.712% 249 JPMORGAN CHASE + CO SR UNISECURED 10923 3.95 0.099% 97.910% 250 WYNDHAM WORLDWIDE CORP SR UNISECURED 10923 3.99 0.099% 98.096% 251 ALLISTATE CORP SR UNISECURED 10923 3.95 0.099% 98.206% 252 DOMINION ENERGY INC SR UNISECURED 10923 3.95 0.099% 98.206% 253 SEMPRA DURRECY SR UNISECURED 10923 3.15 0.099% 98.206% 254 DOVER CORP SR UNISECURED 10923 3.15 0.099% 99.306%	239	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.102%	96.912%
242 BIOGEN INC SR UNSECURED 09/23 3-25 0.100% 97.213X 243 AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 0.100% 97.313X 244 CATERPILLAR INC SR UNSECURED 06/24 3.4 0.100% 97.313X 245 CVS HEALTH ORD SR UNSECURED 07/25 3.875 0.100% 97.613X 246 HUMANA INC SR UNSECURED 10/24 3.85 0.099% 97.112X 247 CVA FIRANCIAL CORP SR UNSECURED 06/24 3.95 0.099% 97.112X 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 0.099% 97.112X 249 JUMORGANA CHASE - CO SR UNSECURED 06/24 3.625 0.099% 97.110X 250 WYNDHAM WORLDWIDE CORP SR UNSECURED 06/23 3.9 0.099% 98.096X 251 ALLSTATE CORP SR UNSECURED 06/23 3.15 0.099% 98.096X 252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.099% 98.096X 253 SEMPA ENERGY SR UNSECURED 12/25 3.65 0.099% 98.096X 254 DOVER CORP SR UNSECURED 12/25 3.65 0.099% 98.096X 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.099% 98.936X	240	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.101%	97.012%
243 AMERIPRISE FINANCIAL INC SR UNSECURED 1024 3.7 0.100% 97.3138 244 CATERPILLAR ING SR UNSECURED 0624 3.4 0.100% 97.4138 245 CVIS HEALTH CORP SR UNSECURED 10725 3.875 0.100% 97.613% 246 HUMANA ING SR UNSECURED 1024 3.85 0.009% 97.7126 247 CHA FINANCIAL CORP SR UNSECURED 1024 3.95 0.099% 97.7126 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 1024 3.99 0.099% 97.910% 249 JPMORGAN CHASE - CO SR UNSECURED 0023 3.05 0.099% 97.910% 250 WYNDRAM CHASE - CO SR UNSECURED 0023 3.9 0.099% 98.00% 251 ALLSTATE CORP SR UNSECURED 0623 3.15 0.099% 98.00% 252 DOMINION ENERGY INC SR UNSECURED 10224 3.625 0.099% 98.00% 253 SEMPRA ENERGY SR UNSECURED 1024 3.65 0.099% 98.00% 254 DOVER CORP SR UNSECURED 10223 3.55 0.099% 98.00% 255 ALTRIA GROUP INC COMPANY GUAR 0822 2.85 0.097% 98.69% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 0423 3.55 0.097% 98.69%	241	ILLINOIS TOOL W	0.100%	97.113%
244 CATERPILLAR ING SR UNSECURED 05/24 3.4 0.100% 97.413% 245 CVS HEALTH CORP SR UNSECURED 07/25 3.875 0.100% 97.513% 246 HULMANA ING SR UNSECURED 10/24 3.85 0.100% 97.513% 247 CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 0.099% 97.712% 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 0.099% 97.810% 249 JPMORGAN CHASE - CO SR UNSECURED 06/24 3.625 0.099% 97.810% 250 WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 0.099% 98.009% 251 ALLSTATE CORP SR UNSECURED 06/24 3.625 0.098% 98.006% 252 DOMINON ENERGY INC SE UNSECURED 12/24 3.625 0.098% 98.006% 253 SEMPRA ENERGY SR UNSECURED 12/24 3.625 0.098% 98.006% 254 DOYER CORP SR UNSECURED 16/23 3.55 0.098% 98.006% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.899% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 11/24 3.5 0.097% 98.899% 257 VERIZON COMMUNICATIONS SR UNSECURED 12/23 2.5 0.097%	242	BIOGEN INC SR UNSECURED 09/22 3.625	0.100%	97.213%
245 CVS HEALTH CORP SR UNSECURED 0725 3.875 0.100% 97.513% 246 HUMANA INC SR UNSECURED 1024 3.85 0.100% 97.613% 247 CNA FINANCIAL CORP SR UNSECURED 0524 3.95 0.099% 97.712% 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 11124 3.9 0.099% 97.812% 249 JPMORGAN CHASE - CO SR UNSECURED 0524 3.625 0.099% 97.019% 250 WYYNDHAM WORLDWIDE CORP SR UNSECURED 0323 3.9 0.099% 98.009% 251 ALLSTATE CORP SR UNSECURED 0324 3.55 0.098% 98.009% 252 DOMINION ENERGY INC SR UNSECURED 1243 625 0.098% 98.00% 253 SEMPRA ENERGY SR UNSECURED 1243 625 0.098% 98.00% 254 DOVER CORP SR UNSECURED 1243 5.5 0.098% 98.04% 254 DOVER CORP SR UNSECURED 1243 5.5 0.097% 98.699% 256 ALTRIA GROUP INC COMPANY GUAR 09/22 85 0.097% 98.099% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.099% 258 NEAPP INC SR UNSECURED 12/24 3.25 0.097% 98.099%	243	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.100%	97.313%
246 HUMANA INC SR UNSECURED 1024 3.85 0.100% 97.613% 247 CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 0.099% 97.712% 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 0.099% 97.812% 249 JPMORGAN CHASE - CO SR UNSECURED 05/24 36.65 0.099% 97.910% 250 WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 0.098% 98.009% 251 ALISTATE CORP SR UNSECURED 05/23 3.15 0.098% 98.009% 252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.098% 98.00% 253 SEMPRA ENERGY SR UNSECURED 11/25 3.15 0.098% 98.00% 254 DOVER CORP SR UNSECURED 11/25 3.15 0.098% 98.40% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 11/24 3.5 0.097% 98.693% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.799% 258 DEAY INC SA UNSECURED 12/23 2.5 0.097% 98.799% 259 EBAY INC 3.45% 0.097% 99.097%	244	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.100%	97.413%
247 CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 0.099% 97.7125 248 SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 0.099% 97.812% 249 JPMORGAN CHASE - CO SR UNSECURED 05/24 3.625 0.099% 97.910% 250 WYNDHAM WORLDWIDE CORP SR UNSECURED 09/23 3.9 0.099% 98.009% 251 ALLSTATE CORP SR UNSECURED 06/23 3.15 0.098% 98.206% 252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.099% 98.043% 254 DOVER CORP SR UNSECURED 10/24 3.55 0.098% 98.042% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDRIS SR UNSECURED 11/24 3.5 0.097% 98.596% 257 VERIZONA COMMUNICATIONS SR USECURED 11/24 3.5 0.097% 98.898% 259 EBAY INC 3.45% 0.097% 98.898% 260 MIZUHO BANK LTD 0.096% 99.178% 261 AMGERIN INC SR UNSECURED 05/23 3.125 0.096% 99.178% 262 AMERICAN EXPRESO CREDIT SR UNSECURED 05/27 3.3 0.096% 99.178%	245	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.100%	97.513%
248 SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 0.099% 97.812% 249 JPMORGAN CHASE + CO SR UNSECURED 08/23 3.625 0.099% 97.910% 250 WYNDHAM WORLDWIDE CORP SR UNSECURED 08/23 3.9 0.099% 98.009% 251 ALLSTATE CORP SR UNSECURED 08/23 3.15 0.099% 98.108% 252 DOMINION ENERGY INC SR UNSECURED 08/23 3.55 0.099% 98.206% 253 SEMPRA ENERGY SR UNSECURED 08/24 3.55 0.099% 98.402% 254 DOVER CORP SR UNSECURED 11/25 3.15 0.099% 98.409% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 11/24 3.5 0.097% 98.596% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.698% 259 EBAY INC 3.45% 0.097% 98.898% 259 EBAY INC 3.5 0.097% 98.898% 260 MIZUHO BANK LTD 0.096% 99.078% 261 AMGEN ING SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXP	246	HUMANA INC SR UNSECURED 10/24 3.85	0.100%	97.613%
249 JPMORGAN CHASE + CO SR UNSECURED 06/24 3.625 0.099% 97.910% 250 WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 0.099% 98.009% 251 ALLSTATE CORP SR UNSECURED 06/23 3.15 0.098% 98.108% 252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.098% 98.206% 253 SEMPRA ENERGY SR UNSECURED 11/25 3.15 0.098% 98.04% 254 DOVER CORP SR UNSECURED 11/25 3.15 0.098% 98.09% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.693% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 11/24 3.5 0.097% 98.693% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.893% 259 EBAY INC 3.45% 0.097% 98.895% 260 MIZUHO BANK LTD 0.096% 99.174% 261 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.078 26	247	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.099%	97.712%
250 WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 0.099% 98.009% 251 ALLSTATE CORP SR UNSECURED 06/23 3.15 0.098% 98.108% 252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.098% 98.206% 253 SEMPRA ENERGY SR UNSECURED 06/24 3.55 0.098% 98.304% 254 DOVER CORP SR UNSECURED 11/25 3.15 0.098% 98.402% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.596% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.789% 259 EBAY INC 3.45% 0.097% 99.898% 260 MIZUHO BANK LTD 0.096% 99.078% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.174% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.99% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.269% 265	248	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.099%	97.812%
251 ALLSTATE CORP SR UNSECURED 06/23 3.15 0.098% 98.1089 252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.098% 98.2065 253 SEMPRA ENERGY SR UNSECURED 06/24 3.55 0.098% 98.3045 254 DOVER CORP SR UNSECURED 11/25 3.15 0.098% 98.402% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.693% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.898% 259 EBAY INC 3.45% 0.097% 98.898% 260 MIZUHO BANK LTD 0.096% 99.078% 261 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/22 2.5 0.095% 99.364% 263 TLIX COS INC SR UNSECURED 05/22 2.5 0.095% 99.364% 266 ABBOTT LABORATORIES SR UNSECURED 01/23 2.25 0.095% 99.364% 266	249	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.099%	97.910%
252 DOMINION ENERGY INC SR UNSECURED 12/24 3.625 0.088% 98.206% 253 SEMPRA ENERGY SR UNSECURED 06/24 3.55 0.088% 98.304% 254 DOVER CORP SR UNSECURED 11/25 3.15 0.098% 98.402% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.696% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.698% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.698% 259 EBAY INC 3.45% 0.097% 98.896% 260 MIZUHO BANK LTD 0.096% 99.078 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.178 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.364% 264 MACYS RETALL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 03/25 2.95 0.094% 99.525% 266	250	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.099%	98.009%
253 SEMPRA ENERGY SR UNSECURED 06/24 3.55 0.098% 98.304% 254 DOVER CORP SR UNSECURED 11/25 3.15 0.098% 98.402% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.596% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.788% 259 EBAY INC 3.45% 0.097% 98.866% 260 MIZUHO BANK LTD 0.096% 99.278 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.174% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 T.JX COS INC SR UNSECURED 05/23 2.5 0.095% 99.364% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 03/25 2.95 0.094% 99.552% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267	251	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.098%	98.108%
254 DOVER CORP SR UNSECURED 11/25 3.15 0.099% 98.402% 255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.596% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.896% 259 EBAY INC 3.45% 0.097% 98.896% 260 MIZUHO BANK LTD 0.096% 99.278% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.364% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 03/25 2.95 0.094% 99.552% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN </td <td>252</td> <td>DOMINION ENERGY INC SR UNSECURED 12/24 3.625</td> <td>0.098%</td> <td>98.206%</td>	252	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	0.098%	98.206%
255 ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 0.097% 98.499% 256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.596% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.7889 259 EBAY INC 3.45% 0.097% 98.8866 260 MIZUHO BANK LTD 0.096% 98.0826 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.368% 264 MACYS RETAIL HLOGS INC COMPANY GUAR 02/23 2.875 0.095% 99.368% 265 BROWN FORMAN CORP SR UNSECURED 03/25 2.95 0.094% 99.552% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND COSR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWED	253	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.098%	98.304%
256 ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 0.097% 98.598% 257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.7889% 259 EBAY INC 3.45% 0.097% 98.8866% 260 MIZUHO BANK LTD 0.096% 98.982% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.808% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.458% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.55% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.55% 267 BECTON DICKINSON AND COSR UNSECURED 12/24 3.734 0.090% 99.64% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.073% 99.80% 270 LAM RESEARCH CO <t< td=""><td>254</td><td>DOVER CORP SR UNSECURED 11/25 3.15</td><td>0.098%</td><td>98.402%</td></t<>	254	DOVER CORP SR UNSECURED 11/25 3.15	0.098%	98.402%
257 VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 0.097% 98.693% 258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.789% 259 EBAY INC 3.45% 0.097% 98.886% 260 MIZUHO BANK LTD 0.096% 99.882% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.552% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.727% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.073% 99.879% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99	255	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.097%	98.499%
258 NETAPP INC SR UNSECURED 12/22 3.25 0.097% 98.789% 259 EBAY INC 3.45% 0.097% 98.886% 260 MIZUHO BANK LTD 0.096% 98.982% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.552% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.272% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	256	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.097%	98.596%
259 EBAY INC 3.45% 0.097% 98.886% 260 MIZUHO BANK LTD 0.096% 98.982% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TUX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.458% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	257	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.097%	98.693%
260 MIZUHO BANK LTD 0.096% 98.982% 261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.458% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	258	NETAPP INC SR UNSECURED 12/22 3.25	0.097%	98.789%
261 AMGEN INC SR UNSECURED 05/25 3.125 0.096% 99.078% 262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.552% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	259	EBAY INC 3.45%	0.097%	98.886%
262 AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3 0.096% 99.174% 263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.458% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	260	MIZUHO BANK LTD	0.096%	98.982%
263 TJX COS INC SR UNSECURED 05/23 2.5 0.095% 99.269% 264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.458% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	261	AMGEN INC SR UNSECURED 05/25 3.125	0.096%	99.078%
264 MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 0.095% 99.364% 265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.458% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	262	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	0.096%	99.174%
265 BROWN FORMAN CORP SR UNSECURED 01/23 2.25 0.094% 99.458% 266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	263	TJX COS INC SR UNSECURED 05/23 2.5	0.095%	99.269%
266 ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 0.094% 99.552% 267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	264	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.095%	99.364%
267 BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 0.090% 99.642% 268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	265	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.094%	99.458%
268 WALGREEN BOOTS 0.085% 99.727% 269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	266	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.094%	99.552%
269 SWEDEN GOVERMEN 0.079% 99.806% 270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	267	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.090%	99.642%
270 LAM RESEARCH CO 0.073% 99.879% 271 ARROW ELECTRONI 0.059% 99.938%	268	WALGREEN BOOTS	0.085%	99.727%
271 ARROW ELECTRONI 0.059% 99.938%	269	SWEDEN GOVERMEN	0.079%	99.806%
	270	LAM RESEARCH CO	0.073%	99.879%
272 L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 0.034% 99.972%	271	ARROW ELECTRONI	0.059%	99.938%
	272	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.034%	99.972%
273 US dollar - Lon 0.028% 100.000%	273	US dollar - Lon	0.028%	100.000%