

DFA Canada Global Targeted Credit Fund - Class I

As of February 28, 2018 (Updated Monthly)

Source: RBC

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	-	-	\$10,000,000	\$9,868,783	1.622%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$8,000,000	\$7,710,552	1.268%
CAD - London	-	-	\$6,464,036	\$6,464,036	1.063%
IRELAND GOVT BO	-	-	\$3,700,000	\$5,749,119	0.945%
GENERAL ELECTRI	-	-	\$3,400,000	\$5,296,016	0.871%
AIR LIQUIDE FIN	-	-	\$3,100,000	\$4,902,004	0.806%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,883,533	0.803%
ANTHEM INC SR UNSECURED 05/22 3.125	-	-	\$3,610,000	\$4,601,456	0.756%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,581,572	0.753%
PRICELINE GROUP	-	-	\$2,750,000	\$4,356,732	0.716%
SPAIN GOVERNMEN	-	-	\$2,650,000	\$4,160,344	0.684%
BRITISH TELECOM	-	-	\$2,650,000	\$4,148,313	0.682%
JPMORGAN CHASE	-	-	\$2,300,000	\$3,960,501	0.651%
ELECTRICITE DE	-	-	\$2,200,000	\$3,916,086	0.644%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	-	-	\$4,000,000	\$3,903,473	0.642%
BNP PARIBAS SA	-	-	\$2,450,000	\$3,861,315	0.635%
E TRADE FINANCI	-	-	\$3,000,000	\$3,754,610	0.617%
ANHEUSER-BUSCH	-	-	\$2,285,000	\$3,654,211	0.601%
ITALY BUONI POL	-	-	\$2,240,000	\$3,590,312	0.590%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,534,467	0.581%
ENBRIDGE INC SR UNSECURED 07/22 2.9	-	-	\$2,833,000	\$3,527,772	0.580%
HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	-	-	\$3,500,000	\$3,438,632	0.565%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,335,344	0.548%
BP CAPITAL MARK	-	-	\$2,000,000	\$3,267,945	0.537%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$2,455,000	\$3,245,967	0.534%
AMGEN INC 1.25%	-	-	\$2,000,000	\$3,235,225	0.532%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	-	-	\$2,500,000	\$3,201,875	0.526%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,173,258	0.522%
CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	-	-	\$2,500,000	\$3,165,719	0.520%
INTESA SANPAOLO	-	-	\$2,000,000	\$3,165,088	0.520%
ASTRAZENECA PLC SR UNSECURED 06/22 2.375	-	-	\$2,500,000	\$3,111,951	0.512%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	-	-	\$2,489,000	\$3,081,761	0.507%
BANK TOKYO-MITS	-	-	\$1,868,000	\$2,980,465	0.490%
CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	-	-	\$3,000,000	\$2,956,270	0.486%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,931,115	0.482%
DANSKE BANK A/S	-	-	\$2,195,000	\$2,750,602	0.452%
DEUTSCHE BANK A	-	-	\$1,700,000	\$2,721,597	0.447%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$2,046,000	\$2,698,524	0.444%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,695,689	0.443%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,679,080	0.440%
EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	-	-	\$2,159,000	\$2,668,212	0.439%
BANK OF AMERICA	-	-	\$1,600,000	\$2,618,614	0.431%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,603,129	0.428%
ANGLO AMERICAN	-	-	\$1,500,000	\$2,597,025	0.427%
CELGENE CORP SR UNSECURED 08/22 3.55	-	-	\$2,000,000	\$2,582,545	0.425%
EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	-	-	\$2,000,000	\$2,573,229	0.423%
UNILEVER NV 0.5	-	-	\$1,625,000	\$2,568,072	0.422%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,563,878	0.422%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,556,906	0.420%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$2,000,000	\$2,552,941	0.420%
ACTAVIS INC COMPANY GUAR 10/22 3.25	-	-	\$2,000,000	\$2,533,910	0.417%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$2,000,000	\$2,528,084	0.416%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	-	-	\$2,000,000	\$2,524,568	0.415%
TELEFONICA EMIS	-	-	\$1,500,000	\$2,524,110	0.415%
MIZUHO FINANCA	-	-	\$2,000,000	\$2,522,669	0.415%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
JOHN DEERE CAP	-	-	\$2,000,000	\$2,514,918	0.413%
ABBVIE INC SR UNSECURED 11/22 2.9	-	-	\$2,000,000	\$2,512,018	0.413%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,509,618	0.413%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,489,308	0.409%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,484,992	0.409%
NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	-	-	\$2,000,000	\$2,484,928	0.409%
ECOLAB INC 2.37	-	-	\$2,000,000	\$2,482,349	0.408%
DANONE SA	-	-	\$2,000,000	\$2,478,165	0.407%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,474,508	0.407%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,466,334	0.405%
ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	-	-	\$2,300,000	\$2,413,818	0.397%
BMW US CAPITAL	-	-	\$1,500,000	\$2,378,513	0.391%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,363,778	0.389%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,362,253	0.388%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	-	-	\$1,800,000	\$2,337,803	0.384%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,321,230	0.382%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,300,859	0.378%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,294,080	0.377%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,269,726	0.373%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,249,286	0.370%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,716,000	\$2,222,177	0.365%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,216,857	0.364%
ING GROEP NV 0.	-	-	\$1,400,000	\$2,216,219	0.364%
BANK OF NY MELL	-	-	\$1,750,000	\$2,198,004	0.361%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$1,700,000	\$2,152,427	0.354%
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	-	-	\$1,500,000	\$2,151,052	0.354%
ASHLAND LLC COMPANY GUAR 08/22 4.75	-	-	\$1,600,000	\$2,104,534	0.346%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,629,000	\$2,090,596	0.344%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	-	-	\$1,634,000	\$2,083,666	0.343%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,076,482	0.341%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$2,000,000	\$2,065,122	0.340%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,037,155	0.335%
AT&T INC 1.45%	-	-	\$1,250,000	\$2,035,519	0.335%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,000,334	0.329%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$1,538,000	\$1,993,941	0.328%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$2,000,000	\$1,979,243	0.325%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	-	-	\$1,547,000	\$1,975,940	0.325%
TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	-	-	\$1,500,000	\$1,970,286	0.324%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,960,200	0.322%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,959,257	0.322%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,949,762	0.321%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,947,618	0.320%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$2,000,000	\$1,942,191	0.319%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,935,100	0.318%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,930,355	0.317%
TIME WARNER INC	-	-	\$1,500,000	\$1,927,131	0.317%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,925,032	0.316%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$1,450,000	\$1,921,189	0.316%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,911,606	0.314%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,907,805	0.314%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$1,522,000	\$1,904,087	0.313%
KELLOGG CO 0.8%	-	-	\$1,200,000	\$1,904,031	0.313%
REGIONS FINANCI	-	-	\$1,475,000	\$1,900,198	0.312%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,894,908	0.312%
WALGREEN CO COMPANY GUAR 09/22 3.1	-	-	\$1,500,000	\$1,893,561	0.311%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,887,882	0.310%
EATON CORP COMPANY GUAR 11/22 2.75	-	-	\$1,500,000	\$1,885,698	0.310%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,880,885	0.309%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,875,107	0.308%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,868,066	0.307%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	-	-	\$1,500,000	\$1,866,535	0.307%
AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	-	-	\$1,500,000	\$1,863,379	0.306%
SUNTRUST BANK SR UNSECURED 08/22 2.45	-	-	\$1,500,000	\$1,862,532	0.306%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,860,716	0.306%
BAXTER INTL INC	-	-	\$1,500,000	\$1,842,176	0.303%
ING BANK	-	-	\$1,000,000	\$1,828,571	0.301%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,818,408	0.299%
KROGER CO SR UNSECURED 04/22 3.4	-	-	\$1,390,000	\$1,792,006	0.295%
COCA-COLA EUROP	-	-	\$1,119,000	\$1,776,911	0.292%
BEST BUY CO INC	-	-	\$1,300,000	\$1,774,703	0.292%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,770,932	0.291%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$1,360,000	\$1,764,857	0.290%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,742,477	0.286%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,400,000	\$1,737,815	0.286%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,730,584	0.285%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,716,899	0.282%
VIDEOTRON LTD COMPANY GUAR 07/22 5	-	-	\$1,275,000	\$1,691,367	0.278%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$1,300,000	\$1,680,740	0.276%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	-	-	\$1,300,000	\$1,680,740	0.276%
THERMO FISHER S	-	-	\$1,000,000	\$1,670,137	0.275%
VOLKSWAGEN LEAS	-	-	\$1,000,000	\$1,668,102	0.274%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,660,862	0.273%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$1,200,000	\$1,639,996	0.270%
ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	-	-	\$1,300,000	\$1,617,756	0.266%
UTD TECHNOLOGIE	-	-	\$1,000,000	\$1,613,620	0.265%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,607,514	0.264%
ENEL FINANCE IN	-	-	\$848,000	\$1,607,184	0.264%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,592,941	0.262%
BHP BILLITON FI	-	-	\$1,000,000	\$1,590,920	0.262%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$1,180,000	\$1,571,022	0.258%
MITSUBISHI UFJ	-	-	\$1,000,000	\$1,567,906	0.258%
NATIONWIDE BLDG	-	-	\$950,000	\$1,535,170	0.252%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,531,510	0.252%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,530,240	0.252%
ERICSSON LM SR UNSECURED 05/22 4.125	-	-	\$1,200,000	\$1,526,829	0.251%
VOLKSWAGEN LEAS	-	-	\$900,000	\$1,518,975	0.250%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$1,150,000	\$1,516,323	0.249%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	-	-	\$1,200,000	\$1,494,352	0.246%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,475,520	0.243%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$1,100,000	\$1,475,098	0.243%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	-	-	\$1,200,000	\$1,474,711	0.242%
BPCE	-	-	\$900,000	\$1,457,119	0.240%
BARCLAYS PLC 1.	-	-	\$900,000	\$1,453,808	0.239%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$1,099,000	\$1,450,840	0.239%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,449,514	0.238%
SUMITOMO MITSUI	-	-	\$900,000	\$1,444,227	0.237%
PULTEGROUP INC COMPANY GUAR 03/21 4.25	-	-	\$1,100,000	\$1,439,809	0.237%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,431,742	0.235%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	-	-	\$1,082,000	\$1,419,720	0.233%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$1,400,000	\$1,418,473	0.233%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,100,000	\$1,402,494	0.231%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$988,000	\$1,400,978	0.230%
SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	-	-	\$1,100,000	\$1,377,827	0.227%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,368,050	0.225%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,367,106	0.225%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$1,000,000	\$1,361,588	0.224%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,357,119	0.223%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,354,955	0.223%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,350,465	0.222%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,344,861	0.221%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,340,954	0.220%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,338,163	0.220%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$1,039,000	\$1,336,632	0.220%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,336,186	0.220%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,335,455	0.220%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$1,025,000	\$1,335,064	0.219%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,331,374	0.219%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,331,374	0.219%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,328,436	0.218%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,323,309	0.218%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,320,646	0.217%
AETNA INC 4.125	-	-	\$1,000,000	\$1,318,311	0.217%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,314,827	0.216%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,310,765	0.215%
QEP RESOURCES INC SR UNSECURED 10/22 5.375	-	-	\$1,000,000	\$1,308,917	0.215%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,308,301	0.215%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,307,429	0.215%
WR BERKLEY CORP	-	-	\$975,000	\$1,307,342	0.215%
VIACOM INC SR UNSECURED 12/21 3.875	-	-	\$1,000,000	\$1,307,223	0.215%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$926,000	\$1,302,665	0.214%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,300,762	0.214%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,288,206	0.212%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,287,012	0.212%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,286,351	0.211%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,285,607	0.211%
CBS CORP COMPANY GUAR 03/22 3.375	-	-	\$1,000,000	\$1,285,177	0.211%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,283,586	0.211%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,281,578	0.211%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,280,429	0.211%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,278,312	0.210%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,278,158	0.210%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,276,464	0.210%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,276,291	0.210%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,275,591	0.210%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,275,405	0.210%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,275,322	0.210%
CIT GROUP INC SR UNSECURED 05/20 5.375	-	-	\$959,000	\$1,275,250	0.210%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,274,815	0.210%
SANTANDER HLDG	-	-	\$1,000,000	\$1,273,808	0.209%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,273,467	0.209%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,271,594	0.209%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,269,740	0.209%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,268,668	0.209%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,000,000	\$1,268,405	0.209%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,268,059	0.208%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,267,986	0.208%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,267,250	0.208%
VERIZON COMMUN	-	-	\$750,000	\$1,265,930	0.208%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,265,742	0.208%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,264,401	0.208%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,263,304	0.208%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,258,062	0.207%
GENERAL MOTORS	-	-	\$1,000,000	\$1,257,985	0.207%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,257,895	0.207%
CONSTELLATION B	-	-	\$1,000,000	\$1,254,584	0.206%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,252,072	0.206%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,251,918	0.206%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,250,401	0.206%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,248,957	0.205%
INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	-	-	\$1,000,000	\$1,248,746	0.205%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,245,801	0.205%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,245,281	0.205%
PLAINS ALL AMER	-	-	\$980,000	\$1,245,118	0.205%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,242,984	0.204%
NVIDIA CORP	-	-	\$994,000	\$1,242,261	0.204%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$900,000	\$1,240,103	0.204%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,238,935	0.204%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,234,328	0.203%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,230,979	0.202%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,230,344	0.202%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,228,547	0.202%
WELLS FARGO & C	-	-	\$750,000	\$1,219,256	0.200%
BNP PARIBAS	-	-	\$700,000	\$1,218,740	0.200%
INTL BUSINESS M	-	-	\$1,000,000	\$1,217,883	0.200%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,216,848	0.200%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,209,272	0.199%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,205,455	0.198%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,195,702	0.197%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,194,784	0.196%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,191,538	0.196%
CARPENTER TECHN	-	-	\$900,000	\$1,188,847	0.195%
CNH INDUSTRIAL	-	-	\$900,000	\$1,183,384	0.195%
HEWLETT PACKARD	-	-	\$900,000	\$1,176,530	0.193%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,147,351	0.189%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,146,259	0.188%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,141,923	0.188%
IBM CORP	-	-	\$720,000	\$1,140,897	0.188%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$900,000	\$1,139,151	0.187%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,129,859	0.186%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,118,996	0.184%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$775,000	\$1,118,836	0.184%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,116,210	0.184%
MORGAN STANLEY	-	-	\$800,000	\$1,101,836	0.181%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,093,331	0.180%
BAT INTL FIN PL	-	-	\$667,000	\$1,063,650	0.175%
XEROX CORP 2.75	-	-	\$829,000	\$1,051,327	0.173%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,046,810	0.172%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,021,787	0.168%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$800,000	\$1,011,418	0.166%
BEMIS CO INC	-	-	\$750,000	\$1,005,436	0.165%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$989,049	0.163%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	-	-	\$1,000,000	\$983,392	0.162%
FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	-	-	\$1,000,000	\$980,655	0.161%
PERRIGO FIN UNL	-	-	\$759,000	\$975,571	0.160%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$955,149	0.157%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$935,520	0.154%
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	-	-	\$700,000	\$903,765	0.149%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$700,000	\$890,462	0.146%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$700,000	\$889,994	0.146%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$889,244	0.146%
MERITAGE HOMES	-	-	\$619,000	\$879,724	0.145%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$878,070	0.144%
ZIMMER HOLDINGS	-	-	\$691,000	\$873,435	0.144%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$867,088	0.143%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$840,244	0.138%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$650,000	\$836,721	0.138%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$835,475	0.137%
DUKE ENERGY COR	-	-	\$655,000	\$813,785	0.134%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$810,547	0.133%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$635,000	\$808,200	0.133%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$806,062	0.133%
CRED SUIS GP FU	-	-	\$500,000	\$802,779	0.132%
LEIDOS HOLDINGS	-	-	\$595,000	\$784,654	0.129%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	-	-	\$800,000	\$779,898	0.128%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$775,414	0.127%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$768,958	0.126%
KEYCORP	-	-	\$600,000	\$768,939	0.126%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$768,808	0.126%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$765,139	0.126%
ENBRIDGE ENERGY	-	-	\$580,000	\$762,871	0.125%
DR PEPPER SNAPP	-	-	\$585,000	\$749,670	0.123%
LENNAR CORP 8.3	-	-	\$500,000	\$718,942	0.118%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WESTERN GAS PAR	-	-	\$528,000	\$709,592	0.117%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$709,334	0.117%
BAT INTL FINANC	-	-	\$400,000	\$699,710	0.115%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$694,437	0.114%
AUTOZONE INC SR UNSECURED 04/22 3.7	-	-	\$525,000	\$684,642	0.113%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$675,687	0.111%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$673,890	0.111%
VOLKSWAGEN LEAS	-	-	\$400,000	\$667,241	0.110%
EXELON GENERATI	-	-	\$500,000	\$663,130	0.109%
ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	-	-	\$500,000	\$662,511	0.109%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$655,630	0.108%
NORDSTROM INC	-	-	\$500,000	\$650,115	0.107%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$649,091	0.107%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$643,830	0.106%
EXPRESS SCRIPTS	-	-	\$500,000	\$643,035	0.106%
BECTON DICKINSO	-	-	\$500,000	\$642,120	0.106%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$638,116	0.105%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$637,837	0.105%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$637,237	0.105%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$636,602	0.105%
EVERSOURCE ENER	-	-	\$500,000	\$632,538	0.104%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$631,363	0.104%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$628,450	0.103%
KEYBANK NA/CLEV	-	-	\$500,000	\$628,428	0.103%
MORGAN STANLEY	-	-	\$470,000	\$601,548	0.099%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$596,944	0.098%
RYDER SYSTEM IN	-	-	\$465,000	\$595,086	0.098%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$588,964	0.097%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$578,149	0.095%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$562,537	0.092%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$548,814	0.090%
LENNAR CORP 6.6	-	-	\$400,000	\$547,949	0.090%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$408,000	\$547,329	0.090%
O'REILLY AUTOMO	-	-	\$400,000	\$536,987	0.088%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$533,321	0.088%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$533,076	0.088%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PROGRESS ENERGY	-	-	\$400,000	\$530,453	0.087%
LENNAR CORP 4.7	-	-	\$400,000	\$526,133	0.086%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	-	-	\$382,000	\$518,740	0.085%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$515,177	0.085%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$511,227	0.084%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$504,467	0.083%
PSEG POWER	-	-	\$370,000	\$496,181	0.082%
BMW FINANCE NV	-	-	\$300,000	\$487,609	0.080%
CITIGROUP INC	-	-	\$300,000	\$487,092	0.080%
SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	-	-	\$350,000	\$480,578	0.079%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$375,000	\$477,312	0.078%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	-	-	\$364,000	\$470,023	0.077%
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	-	-	\$350,000	\$452,556	0.074%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$435,005	0.072%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$333,000	\$430,154	0.071%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$424,339	0.070%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$325,000	\$414,634	0.068%
BHP BILLITON FI	-	-	\$310,000	\$395,905	0.065%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$393,289	0.065%
LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	-	-	\$300,000	\$392,059	0.064%
SEMPRA ENERGY	-	-	\$300,000	\$385,559	0.063%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$383,894	0.063%
SCRIPPS NETWORK	-	-	\$300,000	\$381,850	0.063%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$374,614	0.062%
BERKSHIRE HAT E	-	-	\$270,000	\$344,330	0.057%
PACIFIC GAS & E	-	-	\$263,000	\$341,606	0.056%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$337,141	0.055%
DH EUROPE FINAN	-	-	\$200,000	\$329,785	0.054%
MURPHY OIL CORP SR UNSECURED 06/22 4	-	-	\$250,000	\$313,595	0.052%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$217,000	\$276,210	0.045%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$205,000	\$275,775	0.045%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$273,535	0.045%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$200,000	\$268,909	0.044%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$195,000	\$248,634	0.041%
TIME WARNER INC	-	-	\$179,000	\$228,426	0.038%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$170,000	\$220,717	0.036%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
INGERSOLL GLB H	-	-	\$160,000	\$206,151	0.034%
CAPITAL ONE BAN	-	-	\$150,000	\$192,096	0.032%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$100,000	\$127,552	0.021%
XEROX CORPORATION SR UNSECURED 03/22 4.07	-	-	\$85,000	\$109,970	0.018%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$75,000	\$96,224	0.016%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$43,826	0.007%
US dollar - Lon	-	-	\$5,982	\$7,676	0.001%
GRAND TOTAL				\$608,267,806	100.000%