

# DFA Canada Global Targeted Credit Fund - Class I

As of July 31, 2017 (Updated Monthly)

Source: RBC

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## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$6,000,000	\$5,808,597	1.229%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$5,000,000	\$4,987,588	1.056%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,928,993	1.043%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,619,076	0.978%
MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	-	-	\$4,600,000	\$4,520,199	0.957%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	-	-	\$3,700,000	\$3,605,581	0.763%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,547,124	0.751%
ITALY BUONI POL	-	-	\$2,240,000	\$3,370,033	0.713%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,318,447	0.702%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,155,404	0.668%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,913,810	0.617%
BRITISH TELECOM	-	-	\$1,950,000	\$2,871,862	0.608%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,679,423	0.567%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,665,311	0.564%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,590,323	0.548%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,569,484	0.544%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,555,906	0.541%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,530,581	0.536%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$2,000,000	\$2,522,428	0.534%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DANONE SA	-	-	\$2,000,000	\$2,467,711	0.522%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,466,701	0.522%
CAD - London	-	-	\$2,464,517	\$2,464,517	0.522%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,463,547	0.521%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,445,794	0.518%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,442,438	0.517%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,373,267	0.502%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,367,757	0.501%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,348,402	0.497%
HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	-	-	\$1,800,000	\$2,323,930	0.492%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,310,753	0.489%
REGIONS FINANCI	-	-	\$1,800,000	\$2,301,782	0.487%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,294,183	0.486%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	-	-	\$1,800,000	\$2,272,800	0.481%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,272,223	0.481%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,230,577	0.472%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,211,368	0.468%
BANK OF NY MELL	-	-	\$1,750,000	\$2,203,187	0.466%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$2,000,000	\$2,094,713	0.443%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,091,757	0.443%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,041,827	0.432%
METLIFE INC SR UNSECURED 02/21 4.75	-	-	\$1,500,000	\$2,037,591	0.431%
CSX CORP 3.7% 3	-	-	\$1,560,000	\$2,036,021	0.431%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,026,051	0.429%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,012,130	0.426%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,977,121	0.418%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,976,095	0.418%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,966,193	0.416%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,952,052	0.413%
PACIFIC GAS & E	-	-	\$1,500,000	\$1,945,342	0.412%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,942,785	0.411%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,934,926	0.410%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$1,929,274	0.408%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,927,913	0.408%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	-	-	\$1,400,000	\$1,913,899	0.405%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,904,182	0.403%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,903,528	0.403%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,500,000	\$1,899,750	0.402%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,896,861	0.401%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,896,169	0.401%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,874,411	0.397%
VERIZON COMMUN	-	-	\$1,400,000	\$1,867,534	0.395%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,863,836	0.395%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,863,711	0.394%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	-	-	\$1,373,000	\$1,860,813	0.394%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,832,356	0.388%
BAXTER INTL INC	-	-	\$1,500,000	\$1,831,484	0.388%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,812,392	0.384%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	-	-	\$1,410,000	\$1,779,068	0.377%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,776,882	0.376%
BEST BUY CO INC	-	-	\$1,300,000	\$1,763,781	0.373%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,748,735	0.370%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,730,627	0.366%
ASSOCD BANC-COR	-	-	\$1,358,000	\$1,709,944	0.362%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,706,959	0.361%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$1,300,000	\$1,649,448	0.349%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,616,303	0.342%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,615,452	0.342%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,583,335	0.335%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,225,000	\$1,580,273	0.334%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,570,648	0.332%
DEUTSCHE BANK A	-	-	\$1,000,000	\$1,526,689	0.323%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,200,000	\$1,524,827	0.323%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,520,802	0.322%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,510,592	0.320%
BERKSHIRE HAT E	-	-	\$1,200,000	\$1,507,286	0.319%
PRICELINE GROUP	-	-	\$1,000,000	\$1,487,877	0.315%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,474,953	0.312%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	-	-	\$1,150,000	\$1,460,059	0.309%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,452,640	0.307%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$1,140,000	\$1,450,618	0.307%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,420,673	0.301%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BARCLAYS PLC 1.	-	-	\$900,000	\$1,379,001	0.292%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,374,152	0.291%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,368,243	0.290%
SUMITOMO MITSUI	-	-	\$900,000	\$1,359,809	0.288%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,354,339	0.287%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,353,039	0.286%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,352,679	0.286%
AON CORP COMPANY GUAR 09/20 5	-	-	\$1,000,000	\$1,352,597	0.286%
BANK TOKYO-MITS	-	-	\$900,000	\$1,351,175	0.286%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	-	-	\$1,000,000	\$1,350,390	0.286%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,348,626	0.285%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,346,307	0.285%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,345,422	0.285%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,344,151	0.285%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,337,599	0.283%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,334,788	0.283%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,330,462	0.282%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,328,966	0.281%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,326,398	0.281%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	-	-	\$1,000,000	\$1,323,698	0.280%
AETNA INC 4.125	-	-	\$1,000,000	\$1,321,641	0.280%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,321,498	0.280%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,321,261	0.280%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,318,381	0.279%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,312,802	0.278%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,304,343	0.276%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,304,051	0.276%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,301,158	0.275%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,298,434	0.275%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,297,879	0.275%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,286,952	0.272%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,282,221	0.271%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,280,750	0.271%
BIOGEN INC SR UNSECURED 09/20 2.9	-	-	\$1,000,000	\$1,280,463	0.271%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$1,000,000	\$1,280,201	0.271%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,278,998	0.271%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	-	-	\$1,000,000	\$1,278,873	0.271%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	-	-	\$1,000,000	\$1,277,396	0.270%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,275,994	0.270%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	-	-	\$1,000,000	\$1,275,769	0.270%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$1,000,000	\$1,272,864	0.269%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$1,000,000	\$1,272,715	0.269%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	-	-	\$1,000,000	\$1,271,805	0.269%
HUNTINGTON NATI	-	-	\$1,000,000	\$1,271,474	0.269%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,271,026	0.269%
SEMPRA ENERGY	-	-	\$1,000,000	\$1,270,496	0.269%
MORGAN STANLEY	-	-	\$1,000,000	\$1,270,128	0.269%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,269,355	0.269%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	-	-	\$1,000,000	\$1,269,237	0.269%
PNC BANK NA SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,268,906	0.269%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,268,333	0.268%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,267,491	0.268%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$950,000	\$1,267,267	0.268%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,267,111	0.268%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,266,749	0.268%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,266,469	0.268%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	-	-	\$1,000,000	\$1,266,251	0.268%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,265,503	0.268%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,265,409	0.268%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	-	-	\$950,000	\$1,265,372	0.268%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,264,954	0.268%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,264,636	0.268%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,264,325	0.268%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,264,094	0.268%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,264,057	0.268%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$1,000,000	\$1,263,764	0.267%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$1,000,000	\$1,263,153	0.267%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,263,090	0.267%
AFLAC INC SR UNSECURED 03/20 2.4	-	-	\$1,000,000	\$1,262,947	0.267%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$1,000,000	\$1,262,729	0.267%
QUALCOMM INC SR UNSECURED 05/20 2.25	-	-	\$1,000,000	\$1,261,594	0.267%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,261,357	0.267%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
LAB CORP AMER H	-	-	\$1,000,000	\$1,261,127	0.267%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,261,015	0.267%
MIZUHO BANK LTD	-	-	\$1,000,000	\$1,260,828	0.267%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,260,796	0.267%
BNP PARIBAS SR UNSECURED 05/20 2.375	-	-	\$1,000,000	\$1,260,740	0.267%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,260,092	0.267%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	-	-	\$1,000,000	\$1,260,036	0.267%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,260,011	0.267%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	-	-	\$1,000,000	\$1,259,612	0.267%
MCDONALD S CORP SR UNSECURED 05/20 2.2	-	-	\$1,000,000	\$1,258,970	0.266%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	-	-	\$1,002,000	\$1,258,927	0.266%
US BANCORP SR UNSECURED 01/21 2.35	-	-	\$1,000,000	\$1,258,771	0.266%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	-	-	\$1,000,000	\$1,258,689	0.266%
CITIGROUP INC	-	-	\$1,000,000	\$1,257,792	0.266%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$1,000,000	\$1,257,730	0.266%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,257,322	0.266%
AT+T INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,257,100	0.266%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,257,019	0.266%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,256,944	0.266%
WALT DISNEY CO	-	-	\$1,000,000	\$1,256,888	0.266%
AMERICAN HONDA	-	-	\$1,000,000	\$1,256,209	0.266%
CONSTELLATION B	-	-	\$1,000,000	\$1,255,573	0.266%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	-	-	\$1,000,000	\$1,255,286	0.266%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,254,999	0.266%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,254,526	0.266%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,253,680	0.265%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	-	-	\$1,000,000	\$1,253,528	0.265%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,253,029	0.265%
SANTANDER HLDG	-	-	\$1,000,000	\$1,252,182	0.265%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	-	-	\$1,000,000	\$1,251,016	0.265%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,249,657	0.265%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,248,099	0.264%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,247,750	0.264%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,246,061	0.264%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$992,000	\$1,245,380	0.264%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,244,296	0.263%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,241,426	0.263%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,000,000	\$1,241,404	0.263%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,239,191	0.262%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,237,620	0.262%
NVIDIA CORP	-	-	\$994,000	\$1,235,257	0.261%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,234,347	0.261%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,230,888	0.261%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,229,797	0.260%
PLAINS ALL AMER	-	-	\$980,000	\$1,227,914	0.260%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,227,360	0.260%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	-	-	\$900,000	\$1,224,642	0.259%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,224,231	0.259%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,221,167	0.258%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,217,842	0.258%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	-	-	\$900,000	\$1,212,339	0.257%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,203,620	0.255%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,196,754	0.253%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,192,512	0.252%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$900,000	\$1,182,336	0.250%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$900,000	\$1,180,933	0.250%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$900,000	\$1,180,933	0.250%
CNH INDUSTRIAL	-	-	\$900,000	\$1,179,530	0.250%
HEWLETT PACKARD	-	-	\$900,000	\$1,174,605	0.249%
CARPENTER TECHN	-	-	\$900,000	\$1,174,223	0.249%
US dollar - Lon	-	-	\$941,329	\$1,173,551	0.248%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,171,530	0.248%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$900,000	\$1,170,420	0.248%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$900,000	\$1,157,090	0.245%
AIRGAS INC COMPANY GUAR 08/20 3.05	-	-	\$900,000	\$1,152,338	0.244%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,148,961	0.243%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,148,349	0.243%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,142,655	0.242%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	-	-	\$825,000	\$1,139,692	0.241%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,132,000	0.240%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,123,738	0.238%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	-	-	\$839,000	\$1,117,382	0.237%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MORGAN STANLEY	-	-	\$800,000	\$1,111,061	0.235%
AMGEN INC	-	-	\$850,000	\$1,106,890	0.234%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,103,063	0.233%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$800,000	\$1,099,586	0.233%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,096,984	0.232%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,089,613	0.231%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,080,532	0.229%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,069,819	0.226%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	-	-	\$800,000	\$1,069,800	0.226%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,039,745	0.220%
XEROX CORP 2.75	-	-	\$829,000	\$1,037,862	0.220%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,037,251	0.220%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$800,000	\$1,031,018	0.218%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	-	-	\$762,000	\$1,021,906	0.216%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$750,000	\$1,015,719	0.215%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,014,806	0.215%
BEMIS CO INC	-	-	\$750,000	\$1,000,521	0.212%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$987,673	0.209%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$700,000	\$979,592	0.207%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	-	-	\$775,000	\$977,707	0.207%
PERRIGO FIN UNL	-	-	\$759,000	\$976,858	0.207%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$1,000,000	\$975,252	0.206%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$952,035	0.202%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$929,889	0.197%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$900,000	\$919,142	0.195%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$722,000	\$913,049	0.193%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$888,269	0.188%
UNILEVER CAP CO	-	-	\$662,000	\$886,271	0.188%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$878,063	0.186%
MUFG AMERICAS H	-	-	\$700,000	\$876,706	0.186%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$868,010	0.184%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$859,610	0.182%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$847,564	0.179%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	-	-	\$679,000	\$845,258	0.179%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$588,000	\$841,183	0.178%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$836,608	0.177%



## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$813,757	0.172%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$809,026	0.171%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$600,000	\$800,656	0.169%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$773,888	0.164%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$772,792	0.164%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$767,059	0.162%
KEYCORP	-	-	\$600,000	\$764,699	0.162%
ENBRIDGE ENERGY	-	-	\$580,000	\$759,343	0.161%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$757,720	0.160%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	-	-	\$600,000	\$756,119	0.160%
DR PEPPER SNAPP	-	-	\$585,000	\$750,643	0.159%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$575,000	\$734,066	0.155%
CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	-	-	\$500,000	\$733,213	0.155%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$500,000	\$732,434	0.155%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$546,000	\$714,306	0.151%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$713,748	0.151%
CBS CORP COMPANY GUAR 04/20 5.75	-	-	\$515,000	\$702,754	0.149%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$538,000	\$702,357	0.149%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$700,823	0.148%
AUTOZONE INC 3.	-	-	\$525,000	\$683,556	0.145%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$681,762	0.144%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$500,000	\$679,347	0.144%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$675,976	0.143%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$500,000	\$671,658	0.142%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$669,333	0.142%
EXELON GENERATI	-	-	\$500,000	\$662,666	0.140%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$656,126	0.139%
NORDSTROM INC	-	-	\$500,000	\$649,635	0.138%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$648,488	0.137%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$646,437	0.137%
BECTON DICKINSO	-	-	\$500,000	\$642,996	0.136%
EXPRESS SCRIPTS	-	-	\$500,000	\$642,744	0.136%
BHP BILLITON FI	-	-	\$500,000	\$640,524	0.136%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$640,291	0.136%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$500,000	\$637,239	0.135%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$636,685	0.135%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$636,554	0.135%
INTEL CORP SR UNSECURED 07/20 2.45	-	-	\$500,000	\$635,117	0.134%
ABBVIE INC SR UNSECURED 05/20 2.5	-	-	\$500,000	\$633,559	0.134%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$632,839	0.134%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$632,835	0.134%
MYLAN INC COMPANY GUAR 03/19 2.55	-	-	\$500,000	\$629,036	0.133%
GATX CORP	-	-	\$500,000	\$628,840	0.133%
KEYBANK NA/CLEV	-	-	\$500,000	\$628,241	0.133%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$626,608	0.133%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$625,960	0.132%
EVERSOURCE ENER	-	-	\$500,000	\$623,660	0.132%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$604,918	0.128%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$600,335	0.127%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$589,030	0.125%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$576,603	0.122%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	-	-	\$450,000	\$566,090	0.120%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$558,932	0.118%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$556,109	0.118%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$400,000	\$555,403	0.118%
CALATLANTIC GRO	-	-	\$400,000	\$552,286	0.117%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$400,000	\$541,500	0.115%
NASDAQ INC SR UNSECURED 01/20 5.55	-	-	\$400,000	\$540,089	0.114%
O'REILLY AUTOMO	-	-	\$400,000	\$539,161	0.114%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$538,362	0.114%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$533,761	0.113%
PROGRESS ENERGY	-	-	\$400,000	\$530,192	0.112%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	-	-	\$400,000	\$528,290	0.112%
LENNAR CORP 4.7	-	-	\$400,000	\$527,851	0.112%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$511,447	0.108%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$508,420	0.108%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$506,591	0.107%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$400,000	\$504,555	0.107%
PSEG POWER	-	-	\$370,000	\$493,906	0.105%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	-	-	\$375,000	\$478,409	0.101%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$375,000	\$472,542	0.100%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$435,809	0.092%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$422,209	0.089%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$391,367	0.083%
LG&E & KU ENERG	-	-	\$300,000	\$390,520	0.083%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$381,042	0.081%
SCRIPPS NETWORK	-	-	\$300,000	\$379,008	0.080%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$377,505	0.080%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$337,229	0.071%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	-	-	\$233,000	\$312,976	0.066%
ZOETIS INC SR UNSECURED 02/18 1.875	-	-	\$225,000	\$280,577	0.059%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	-	-	\$225,000	\$280,449	0.059%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$270,187	0.057%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	-	-	\$200,000	\$254,619	0.054%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	-	-	\$200,000	\$253,102	0.054%
FEDEX CORP COMPANY GUAR 02/20 2.3	-	-	\$190,000	\$239,176	0.051%
TIME WARNER INC	-	-	\$179,000	\$223,794	0.047%
INGERSOLL GLB H	-	-	\$160,000	\$202,305	0.043%
CAPITAL ONE BAN	-	-	\$150,000	\$187,384	0.040%
BB+T CORPORATION SR UNSECURED 01/20 2.45	-	-	\$132,000	\$167,177	0.035%
FISERV INC SR UNSECURED 06/20 2.7	-	-	\$100,000	\$126,693	0.027%
XEROX CORP 4.07	-	-	\$85,000	\$109,095	0.023%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	-	-	\$50,000	\$62,457	0.013%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$43,711	0.009%
<b>GRAND TOTAL</b>				<b>\$472,454,322</b>	<b>100.000%</b>