

DFA Canada Global Targeted Credit Fund - Class I

As of September 29, 2017 (Updated Monthly)

Source: RBC

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CAD - London	-	-	\$6,933,482	\$6,933,482	1.287%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$6,000,000	\$5,800,092	1.077%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$5,000,000	\$4,965,544	0.922%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,914,519	0.912%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,608,899	0.855%
ANTHEM INC SR UNSECURED 05/22 3.125	-	-	\$3,610,000	\$4,604,243	0.855%
MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	-	-	\$4,600,000	\$4,509,979	0.837%
JPMORGAN CHASE	-	-	\$2,300,000	\$3,763,976	0.699%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	-	-	\$3,700,000	\$3,599,825	0.668%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,520,511	0.653%
ITALY BUONI POL	-	-	\$2,240,000	\$3,376,598	0.627%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,322,749	0.617%
BRITISH TELECOM	-	-	\$2,250,000	\$3,313,371	0.615%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,157,812	0.586%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$3,000,000	\$3,128,296	0.581%
ASTRAZENECA PLC SR UNSECURED 06/22 2.375	-	-	\$2,500,000	\$3,095,869	0.575%
BP CAPITAL MARK	-	-	\$2,000,000	\$3,094,301	0.574%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	-	-	\$2,489,000	\$3,092,805	0.574%
CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	-	-	\$3,000,000	\$2,977,368	0.553%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,922,447	0.542%
BANK TOKYO-MITS	-	-	\$1,868,000	\$2,805,099	0.521%
DANSKE BANK A/S	-	-	\$2,195,000	\$2,755,183	0.511%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,679,631	0.497%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,662,365	0.494%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$2,046,000	\$2,659,310	0.494%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,587,182	0.480%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,563,485	0.476%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,552,760	0.474%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$2,000,000	\$2,552,449	0.474%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	-	-	\$2,000,000	\$2,549,729	0.473%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,524,478	0.469%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$2,000,000	\$2,522,681	0.468%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$2,000,000	\$2,520,311	0.468%
MIZUHO FINANCIA	-	-	\$2,000,000	\$2,516,805	0.467%
ECOLAB INC 2.37	-	-	\$2,000,000	\$2,495,297	0.463%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,471,617	0.459%
ANGLO AMERICAN	-	-	\$1,500,000	\$2,464,941	0.458%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,462,535	0.457%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,455,583	0.456%
DANONE SA	-	-	\$2,000,000	\$2,453,689	0.455%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,452,442	0.455%
ANHEUSER-BUSCH	-	-	\$1,585,000	\$2,399,996	0.445%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,362,377	0.438%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,340,523	0.434%
HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	-	-	\$1,800,000	\$2,329,385	0.432%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,299,392	0.427%
REGIONS FINANCI	-	-	\$1,800,000	\$2,296,676	0.426%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,290,249	0.425%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,275,410	0.422%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	-	-	\$1,800,000	\$2,269,414	0.421%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,256,632	0.419%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,231,662	0.414%
BANK OF NY MELL	-	-	\$1,750,000	\$2,206,353	0.410%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,196,321	0.408%
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	-	-	\$1,500,000	\$2,189,535	0.406%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	-	-	\$1,634,000	\$2,081,773	0.386%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,076,952	0.386%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,030,057	0.377%
CSX CORP 3.7% 3	-	-	\$1,560,000	\$2,029,154	0.377%
METLIFE INC SR UNSECURED 02/21 4.75	-	-	\$1,500,000	\$2,025,928	0.376%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,024,283	0.376%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,012,071	0.373%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$1,538,000	\$2,002,514	0.372%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,974,586	0.367%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,971,929	0.366%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,968,016	0.365%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	-	-	\$2,000,000	\$1,963,446	0.364%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$2,000,000	\$1,951,595	0.362%
PACIFIC GAS & E	-	-	\$1,500,000	\$1,946,965	0.361%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,945,577	0.361%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,937,832	0.360%
TIME WARNER INC	-	-	\$1,500,000	\$1,932,517	0.359%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,929,766	0.358%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,923,460	0.357%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$1,918,144	0.356%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	-	-	\$1,400,000	\$1,903,067	0.353%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,901,873	0.353%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,900,666	0.353%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,500,000	\$1,897,335	0.352%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,893,265	0.351%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,891,450	0.351%
VERIZON COMMUN	-	-	\$1,400,000	\$1,875,147	0.348%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,873,091	0.348%
AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	-	-	\$1,500,000	\$1,871,369	0.347%
SUNTRUST BANK SR UNSECURED 08/22 2.45	-	-	\$1,500,000	\$1,869,695	0.347%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,864,431	0.346%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,859,037	0.345%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	-	-	\$1,373,000	\$1,845,861	0.343%
BAXTER INTL INC	-	-	\$1,500,000	\$1,827,261	0.339%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,823,315	0.338%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,815,792	0.337%

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JM SMUCKER CO SR UNSECURED 03/20 2.5	-	-	\$1,410,000	\$1,776,617	0.330%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,766,752	0.328%
BEST BUY CO INC	-	-	\$1,300,000	\$1,761,732	0.327%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$1,360,000	\$1,754,711	0.326%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,738,014	0.323%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,400,000	\$1,736,568	0.322%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,719,622	0.319%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,682,893	0.312%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$1,300,000	\$1,649,498	0.306%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,633,758	0.303%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,612,108	0.299%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,586,197	0.294%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,225,000	\$1,570,741	0.292%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,567,424	0.291%
DEUTSCHE BANK A	-	-	\$1,000,000	\$1,524,589	0.283%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,200,000	\$1,522,172	0.283%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,517,935	0.282%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,513,744	0.281%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$1,150,000	\$1,495,715	0.278%
PRICELINE GROUP	-	-	\$1,000,000	\$1,491,116	0.277%
ING GROEP NV 0.	-	-	\$1,000,000	\$1,488,535	0.276%
ERICSSON LM SR UNSECURED 05/22 4.125	-	-	\$1,200,000	\$1,486,863	0.276%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$1,100,000	\$1,471,717	0.273%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,470,755	0.273%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	-	-	\$1,200,000	\$1,467,490	0.272%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	-	-	\$1,150,000	\$1,457,974	0.271%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,449,917	0.269%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$1,140,000	\$1,448,410	0.269%
NATIONWIDE BLDG	-	-	\$950,000	\$1,446,749	0.269%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	-	-	\$1,082,000	\$1,434,675	0.266%
VOLKSWAGEN LEAS	-	-	\$900,000	\$1,431,918	0.266%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$1,400,000	\$1,425,579	0.265%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$988,000	\$1,414,563	0.263%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,413,598	0.262%
BARCLAYS PLC 1.	-	-	\$900,000	\$1,374,386	0.255%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,371,591	0.255%

Rates of Return

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MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,360,687	0.253%
SUMITOMO MITSUI	-	-	\$900,000	\$1,360,119	0.252%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$1,000,000	\$1,356,763	0.252%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,355,981	0.252%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,355,204	0.252%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$1,000,000	\$1,354,524	0.251%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,354,093	0.251%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,350,556	0.251%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,345,508	0.250%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,344,287	0.250%
AON CORP COMPANY GUAR 09/20 5	-	-	\$1,000,000	\$1,344,187	0.249%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,343,277	0.249%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,339,147	0.249%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,338,049	0.248%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,328,511	0.247%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,322,510	0.245%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,320,645	0.245%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,319,254	0.245%
AETNA INC 4.125	-	-	\$1,000,000	\$1,318,886	0.245%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	-	-	\$1,000,000	\$1,318,743	0.245%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,317,227	0.244%
WR BERKLEY CORP	-	-	\$975,000	\$1,312,736	0.244%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,310,602	0.243%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,309,086	0.243%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,302,536	0.242%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,298,164	0.241%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,296,573	0.241%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,294,938	0.240%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,293,367	0.240%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$1,022,000	\$1,289,390	0.239%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,285,419	0.239%
KROGER CO SR UNSECURED 04/22 3.4	-	-	\$1,000,000	\$1,283,879	0.238%
VIACOM INC SR UNSECURED 12/21 3.875	-	-	\$1,000,000	\$1,283,411	0.238%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,280,136	0.238%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$950,000	\$1,280,036	0.238%
BIOGEN INC SR UNSECURED 09/20 2.9	-	-	\$1,000,000	\$1,279,100	0.237%

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PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,274,522	0.237%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,273,817	0.236%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	-	-	\$1,000,000	\$1,272,925	0.236%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	-	-	\$1,000,000	\$1,272,120	0.236%
HUNTINGTON NATI	-	-	\$1,000,000	\$1,270,779	0.236%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$1,000,000	\$1,269,749	0.236%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,269,737	0.236%
MORGAN STANLEY	-	-	\$1,000,000	\$1,269,232	0.236%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,268,184	0.235%
SEMPRA ENERGY	-	-	\$1,000,000	\$1,267,928	0.235%
PNC BANK NA SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,267,055	0.235%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,267,036	0.235%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,266,549	0.235%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,265,745	0.235%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,265,626	0.235%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,265,345	0.235%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,265,227	0.235%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	-	-	\$1,000,000	\$1,264,921	0.235%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,264,584	0.235%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,264,279	0.235%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,263,917	0.235%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,263,281	0.234%
MIZUHO BANK LTD	-	-	\$1,000,000	\$1,263,156	0.234%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$1,000,000	\$1,263,006	0.234%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,262,900	0.234%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,262,532	0.234%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,262,364	0.234%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,262,357	0.234%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,262,139	0.234%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,261,840	0.234%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$1,000,000	\$1,261,784	0.234%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,261,216	0.234%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,259,476	0.234%
US BANCORP SR UNSECURED 01/21 2.35	-	-	\$1,000,000	\$1,258,265	0.234%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	-	-	\$1,000,000	\$1,258,228	0.234%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$1,000,000	\$1,257,698	0.233%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CITIGROUP INC	-	-	\$1,000,000	\$1,257,617	0.233%
WALT DISNEY CO	-	-	\$1,000,000	\$1,257,479	0.233%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,257,423	0.233%
AT+T INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,257,298	0.233%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,256,933	0.233%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	-	-	\$950,000	\$1,256,705	0.233%
MCDONALD S CORP SR UNSECURED 05/20 2.2	-	-	\$1,000,000	\$1,255,926	0.233%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,255,839	0.233%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,254,884	0.233%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,254,722	0.233%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,254,410	0.233%
SANTANDER HLDG	-	-	\$1,000,000	\$1,254,055	0.233%
AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	-	-	\$1,000,000	\$1,253,955	0.233%
CONSTELLATION B	-	-	\$1,000,000	\$1,253,181	0.233%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,252,296	0.232%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	-	-	\$1,000,000	\$1,250,911	0.232%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$900,000	\$1,250,561	0.232%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,250,150	0.232%
ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	-	-	\$1,000,000	\$1,249,545	0.232%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,247,103	0.231%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,245,677	0.231%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$992,000	\$1,243,360	0.231%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,242,751	0.231%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,242,446	0.231%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,242,140	0.231%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,240,356	0.230%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,236,495	0.230%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,235,721	0.229%
NVIDIA CORP	-	-	\$994,000	\$1,235,078	0.229%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,232,293	0.229%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,228,498	0.228%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,226,252	0.228%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,225,253	0.227%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,224,474	0.227%
PLAINS ALL AMER	-	-	\$980,000	\$1,220,812	0.227%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	-	-	\$900,000	\$1,220,503	0.227%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
INTL BUSINESS M	-	-	\$1,000,000	\$1,220,370	0.227%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,211,251	0.225%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,207,847	0.224%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	-	-	\$900,000	\$1,205,070	0.224%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,202,279	0.223%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,185,998	0.220%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$900,000	\$1,184,595	0.220%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,182,254	0.219%
CNH INDUSTRIAL	-	-	\$900,000	\$1,181,788	0.219%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$900,000	\$1,176,173	0.218%
CARPENTER TECHN	-	-	\$900,000	\$1,172,726	0.218%
HEWLETT PACKARD	-	-	\$900,000	\$1,168,342	0.217%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$900,000	\$1,165,529	0.216%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,163,637	0.216%
BERKSHIRE HAT E	-	-	\$920,000	\$1,159,050	0.215%
AIRGAS INC COMPANY GUAR 08/20 3.05	-	-	\$900,000	\$1,148,933	0.213%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,145,728	0.213%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,142,937	0.212%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,140,119	0.212%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$900,000	\$1,133,264	0.210%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,125,334	0.209%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	-	-	\$825,000	\$1,124,939	0.209%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,123,271	0.208%
MORGAN STANLEY	-	-	\$800,000	\$1,108,062	0.206%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	-	-	\$839,000	\$1,105,441	0.205%
AMGEN INC	-	-	\$850,000	\$1,100,125	0.204%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,099,012	0.204%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$800,000	\$1,097,887	0.204%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,096,191	0.203%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,092,896	0.203%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,078,284	0.200%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	-	-	\$800,000	\$1,075,430	0.200%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	-	-	\$800,000	\$1,067,066	0.198%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,066,156	0.198%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,039,249	0.193%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,037,977	0.193%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
XEROX CORP 2.75	-	-	\$829,000	\$1,033,395	0.192%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,012,950	0.188%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	-	-	\$762,000	\$1,011,760	0.188%
BEMIS CO INC	-	-	\$750,000	\$998,821	0.185%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$989,530	0.184%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	-	-	\$1,000,000	\$986,181	0.183%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	-	-	\$775,000	\$974,397	0.181%
PERRIGO FIN UNL	-	-	\$759,000	\$972,688	0.181%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$947,161	0.176%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$929,907	0.173%
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	-	-	\$700,000	\$903,291	0.168%
BNP PARIBAS SR UNSECURED 05/20 2.375	-	-	\$710,000	\$894,852	0.166%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$885,838	0.164%
UNILEVER CAP CO	-	-	\$662,000	\$881,337	0.164%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$876,629	0.163%
MUFG AMERICAS H	-	-	\$700,000	\$875,223	0.162%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$866,000	0.161%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$856,943	0.159%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	-	-	\$679,000	\$846,937	0.157%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$843,424	0.157%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$832,221	0.154%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$811,801	0.151%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$807,373	0.150%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$600,000	\$796,710	0.148%
LEIDOS HOLDINGS	-	-	\$595,000	\$784,262	0.146%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$775,694	0.144%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$772,236	0.143%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$766,929	0.142%
KEYCORP	-	-	\$600,000	\$764,945	0.142%
CRED SUIS GP FU	-	-	\$500,000	\$758,313	0.141%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$757,280	0.141%
ENBRIDGE ENERGY	-	-	\$580,000	\$756,897	0.140%
DR PEPPER SNAPP	-	-	\$585,000	\$749,719	0.139%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$500,000	\$736,083	0.137%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$575,000	\$732,800	0.136%
CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	-	-	\$500,000	\$730,032	0.136%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$710,104	0.132%
WESTERN GAS PAR	-	-	\$528,000	\$706,019	0.131%
CBS CORP COMPANY GUAR 04/20 5.75	-	-	\$515,000	\$699,360	0.130%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$694,809	0.129%
AUTOZONE INC SR UNSECURED 04/22 3.7	-	-	\$525,000	\$682,843	0.127%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$676,451	0.126%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$500,000	\$675,344	0.125%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$673,305	0.125%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$668,039	0.124%
EXELON GENERATI	-	-	\$500,000	\$667,652	0.124%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$655,323	0.122%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$649,275	0.121%
PULTEGROUP INC COMPANY GUAR 03/21 4.25	-	-	\$500,000	\$648,751	0.120%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$645,676	0.120%
EXPRESS SCRIPTS	-	-	\$500,000	\$642,092	0.119%
BECTON DICKINSON	-	-	\$500,000	\$641,122	0.119%
NORDSTROM INC	-	-	\$500,000	\$639,775	0.119%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$636,852	0.118%
WALGREEN CO COMPANY GUAR 09/22 3.1	-	-	\$500,000	\$636,228	0.118%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$636,060	0.118%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$635,898	0.118%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$500,000	\$634,660	0.118%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$632,741	0.117%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$631,721	0.117%
ABBVIE INC SR UNSECURED 05/20 2.5	-	-	\$500,000	\$631,659	0.117%
KEYBANK NA/CLEV	-	-	\$500,000	\$628,459	0.117%
GATX CORP	-	-	\$500,000	\$627,979	0.117%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$627,751	0.117%
MYLAN INC COMPANY GUAR 03/19 2.55	-	-	\$500,000	\$626,912	0.116%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$626,385	0.116%
EVERSOURCE ENER	-	-	\$500,000	\$624,111	0.116%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$602,389	0.112%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$597,095	0.111%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$590,815	0.110%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$575,534	0.107%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$559,829	0.104%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$553,549	0.103%
CALATLANTIC GRO	-	-	\$400,000	\$552,437	0.103%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$400,000	\$539,489	0.100%
O'REILLY AUTOMO	-	-	\$400,000	\$536,405	0.100%
NASDAQ INC SR UNSECURED 01/20 5.55	-	-	\$400,000	\$536,323	0.100%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$535,863	0.099%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$530,516	0.098%
PROGRESS ENERGY	-	-	\$400,000	\$528,236	0.098%
LENNAR CORP 4.7	-	-	\$400,000	\$527,110	0.098%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$367,000	\$521,398	0.097%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$512,067	0.095%
US dollar - Lon	-	-	\$408,915	\$510,161	0.095%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$508,025	0.094%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$504,861	0.094%
PSEG POWER	-	-	\$370,000	\$493,518	0.092%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	-	-	\$375,000	\$477,712	0.089%
VIDEOTRON LTD COMPANY GUAR 07/22 5	-	-	\$350,000	\$473,230	0.088%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$375,000	\$470,694	0.087%
EDISON INTERNAT	-	-	\$378,000	\$469,159	0.087%
BMW FINANCE NV	-	-	\$300,000	\$462,132	0.086%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$434,220	0.081%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$422,686	0.078%
BHP BILLITON FI	-	-	\$310,000	\$395,562	0.073%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$391,451	0.073%
LG&E & KU ENERG	-	-	\$300,000	\$389,507	0.072%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$380,184	0.071%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	-	-	\$300,000	\$377,611	0.070%
SCRIPPS NETWORK	-	-	\$300,000	\$377,098	0.070%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$374,947	0.070%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$335,732	0.062%
ZOETIS INC SR UNSECURED 02/18 1.875	-	-	\$225,000	\$281,308	0.052%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$269,609	0.050%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	-	-	\$200,000	\$252,604	0.047%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$195,000	\$247,711	0.046%
TIME WARNER INC	-	-	\$179,000	\$223,779	0.042%
INGERSOLL GLB H	-	-	\$160,000	\$201,954	0.037%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CAPITAL ONE BAN	-	-	\$150,000	\$187,666	0.035%
CIT GROUP INC SR UNSECURED 05/20 5.375	-	-	\$100,000	\$134,273	0.025%
FISERV INC SR UNSECURED 06/20 2.7	-	-	\$100,000	\$126,281	0.023%
XEROX CORP 4.07	-	-	\$85,000	\$108,570	0.020%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	-	-	\$50,000	\$62,535	0.012%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$43,602	0.008%
GRAND TOTAL				\$538,766,743	100.000%