

DFA Canada Global Targeted Credit Fund - Class I

As of December 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
TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	-	-	\$10,000,000	\$9,934,294	1.705%
CAD - London	-	-	\$8,624,782	\$8,624,782	1.480%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$8,000,000	\$7,741,016	1.328%
IRELAND GOVT BO	-	-	\$3,700,000	\$5,574,937	0.957%
GENERAL ELECTRI	-	-	\$3,400,000	\$5,125,479	0.880%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,910,335	0.843%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,603,918	0.790%
ANTHEM INC SR UNSECURED 05/22 3.125	-	-	\$3,610,000	\$4,581,424	0.786%
AIR LIQUIDE FIN	-	-	\$3,000,000	\$4,579,250	0.786%
PRICELINE GROUP	-	-	\$2,750,000	\$4,200,341	0.721%
SPAIN GOVERNMEN	-	-	\$2,650,000	\$4,012,040	0.689%
BRITISH TELECOM	-	-	\$2,650,000	\$3,995,258	0.686%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	-	-	\$4,000,000	\$3,923,685	0.673%
JPMORGAN CHASE	-	-	\$2,300,000	\$3,844,720	0.660%
E TRADE FINANCI	-	-	\$3,000,000	\$3,742,318	0.642%
BNP PARIBAS SA	-	-	\$2,450,000	\$3,730,485	0.640%
ENBRIDGE INC SR UNSECURED 07/22 2.9	-	-	\$2,833,000	\$3,542,452	0.608%
ANHEUSER-BUSCH	-	-	\$2,285,000	\$3,532,134	0.606%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,524,236	0.605%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ITALY BUONI POL	-	-	\$2,240,000	\$3,460,716	0.594%
HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	-	-	\$3,500,000	\$3,459,680	0.594%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,320,601	0.570%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,163,982	0.543%
BP CAPITAL MARK	-	-	\$2,000,000	\$3,159,434	0.542%
ASTRAZENECA PLC SR UNSECURED 06/22 2.375	-	-	\$2,500,000	\$3,107,760	0.533%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	-	-	\$2,489,000	\$3,084,045	0.529%
INTESA SANPAOLO	-	-	\$2,000,000	\$3,054,793	0.524%
CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	-	-	\$3,000,000	\$2,973,203	0.510%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,920,994	0.501%
BANK TOKYO-MITS	-	-	\$1,868,000	\$2,871,907	0.493%
DANSKE BANK A/S	-	-	\$2,195,000	\$2,762,956	0.474%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$2,046,000	\$2,681,272	0.460%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,667,348	0.458%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,656,609	0.456%
DEUTSCHE BANK A	-	-	\$1,700,000	\$2,649,505	0.455%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,570,608	0.441%
EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	-	-	\$2,000,000	\$2,562,402	0.440%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,553,335	0.438%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$2,000,000	\$2,552,951	0.438%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,546,830	0.437%
BANK OF AMERICA	-	-	\$1,600,000	\$2,543,470	0.436%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	-	-	\$2,000,000	\$2,531,537	0.434%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$2,000,000	\$2,525,605	0.433%
ACTAVIS INC COMPANY GUAR 10/22 3.25	-	-	\$2,000,000	\$2,523,783	0.433%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,519,397	0.432%
MIZUHO FINANCIA	-	-	\$2,000,000	\$2,517,349	0.432%
ANGLO AMERICAN	-	-	\$1,500,000	\$2,513,646	0.431%
ECOLAB INC 2.37	-	-	\$2,000,000	\$2,487,992	0.427%
UNILEVER NV 0.5	-	-	\$1,625,000	\$2,480,917	0.426%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,465,560	0.423%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,465,334	0.423%
DANONE SA	-	-	\$2,000,000	\$2,460,872	0.422%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,458,243	0.422%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,447,438	0.420%
TELEFONICA EMIS	-	-	\$1,500,000	\$2,441,837	0.419%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	-	-	\$2,300,000	\$2,430,261	0.417%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,345,392	0.402%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,334,098	0.401%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,315,719	0.397%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	-	-	\$1,800,000	\$2,311,059	0.397%
BMW US CAPITAL	-	-	\$1,500,000	\$2,298,785	0.394%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,286,699	0.392%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,283,751	0.392%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,251,449	0.386%
ELECTRICITE DE	-	-	\$1,300,000	\$2,243,275	0.385%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,225,570	0.382%
BANK OF NY MELL	-	-	\$1,750,000	\$2,205,528	0.378%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,197,424	0.377%
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	-	-	\$1,500,000	\$2,153,683	0.370%
ASHLAND LLC COMPANY GUAR 08/22 4.75	-	-	\$1,600,000	\$2,096,188	0.360%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,629,000	\$2,087,404	0.358%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$2,000,000	\$2,080,804	0.357%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	-	-	\$1,634,000	\$2,079,252	0.357%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,070,646	0.355%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,022,458	0.347%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,020,233	0.347%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,005,460	0.344%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$1,538,000	\$1,994,406	0.342%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$2,000,000	\$1,983,261	0.340%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,964,630	0.337%
TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	-	-	\$1,500,000	\$1,960,624	0.336%
AT&T INC 1.45%	-	-	\$1,250,000	\$1,960,511	0.336%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,952,622	0.335%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,951,750	0.335%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$2,000,000	\$1,951,321	0.335%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,938,426	0.333%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,930,769	0.331%
TIME WARNER INC	-	-	\$1,500,000	\$1,923,969	0.330%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,923,083	0.330%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,914,082	0.328%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$1,911,332	0.328%

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CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,899,822	0.326%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,895,316	0.325%
WALGREEN CO COMPANY GUAR 09/22 3.1	-	-	\$1,500,000	\$1,894,656	0.325%
EATON CORP COMPANY GUAR 11/22 2.75	-	-	\$1,500,000	\$1,892,696	0.325%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,890,641	0.324%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,890,415	0.324%
REGIONS FINANCI	-	-	\$1,475,000	\$1,887,362	0.324%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,870,820	0.321%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,864,849	0.320%
AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	-	-	\$1,500,000	\$1,864,307	0.320%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	-	-	\$1,500,000	\$1,862,714	0.320%
SUNTRUST BANK SR UNSECURED 08/22 2.45	-	-	\$1,500,000	\$1,860,763	0.319%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,859,114	0.319%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,834,089	0.315%
BAXTER INTL INC	-	-	\$1,500,000	\$1,829,480	0.314%
KELLOGG CO 0.8%	-	-	\$1,200,000	\$1,828,805	0.314%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,818,137	0.312%
KROGER CO SR UNSECURED 04/22 3.4	-	-	\$1,390,000	\$1,789,734	0.307%
ING BANK	-	-	\$1,000,000	\$1,769,624	0.304%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,768,110	0.303%
BEST BUY CO INC	-	-	\$1,300,000	\$1,761,117	0.302%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$1,360,000	\$1,750,193	0.300%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,400,000	\$1,737,583	0.298%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,718,507	0.295%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,710,758	0.294%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,709,744	0.293%
VIDEOTRON LTD COMPANY GUAR 07/22 5	-	-	\$1,275,000	\$1,692,432	0.290%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	-	-	\$1,300,000	\$1,682,732	0.289%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,645,687	0.282%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$1,200,000	\$1,640,004	0.281%
ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	-	-	\$1,300,000	\$1,623,387	0.279%
VOLKSWAGEN LEAS	-	-	\$1,000,000	\$1,611,230	0.277%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,598,493	0.274%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,581,732	0.271%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,563,713	0.268%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$1,180,000	\$1,562,622	0.268%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ENEL FINANCE IN	-	-	\$848,000	\$1,562,014	0.268%
UTD TECHNOLOGIE	-	-	\$1,000,000	\$1,557,779	0.267%
BHP BILLITON FI	-	-	\$1,000,000	\$1,539,987	0.264%
ING GROEP NV 0.	-	-	\$1,000,000	\$1,529,734	0.263%
ERICSSON LM SR UNSECURED 05/22 4.125	-	-	\$1,200,000	\$1,520,144	0.261%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,514,926	0.260%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,200,000	\$1,514,504	0.260%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,514,036	0.260%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$1,150,000	\$1,508,442	0.259%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	-	-	\$1,200,000	\$1,500,245	0.257%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$1,100,000	\$1,480,873	0.254%
NATIONWIDE BLDG	-	-	\$950,000	\$1,477,025	0.253%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	-	-	\$1,200,000	\$1,474,374	0.253%
VOLKSWAGEN LEAS	-	-	\$900,000	\$1,468,902	0.252%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,458,218	0.250%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,448,850	0.249%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	-	-	\$1,082,000	\$1,427,746	0.245%
PULTEGROUP INC COMPANY GUAR 03/21 4.25	-	-	\$1,100,000	\$1,427,306	0.245%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$1,400,000	\$1,422,662	0.244%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,413,931	0.243%
BARCLAYS PLC 1.	-	-	\$900,000	\$1,409,804	0.242%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$988,000	\$1,399,935	0.240%
SUMITOMO MITSUI	-	-	\$900,000	\$1,389,856	0.239%
SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	-	-	\$1,100,000	\$1,378,439	0.237%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,362,673	0.234%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$1,000,000	\$1,356,107	0.233%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,355,076	0.233%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,349,688	0.232%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,346,248	0.231%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,345,448	0.231%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,343,963	0.231%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,341,014	0.230%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,332,563	0.229%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,330,866	0.228%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,329,722	0.228%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,325,808	0.228%

Rates of Return

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ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,319,543	0.226%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,318,117	0.226%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,316,401	0.226%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,314,604	0.226%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,312,286	0.225%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$926,000	\$1,309,175	0.225%
AETNA INC 4.125	-	-	\$1,000,000	\$1,309,031	0.225%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,305,814	0.224%
WR BERKLEY CORP	-	-	\$975,000	\$1,305,228	0.224%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,299,090	0.223%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,297,551	0.223%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,295,006	0.222%
QEP RESOURCES INC SR UNSECURED 10/22 5.375	-	-	\$1,000,000	\$1,291,267	0.222%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,289,043	0.221%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,287,252	0.221%
VIACOM INC SR UNSECURED 12/21 3.875	-	-	\$1,000,000	\$1,283,011	0.220%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,280,774	0.220%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$1,022,000	\$1,279,603	0.220%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,278,078	0.219%
CBS CORP COMPANY GUAR 03/22 3.375	-	-	\$1,000,000	\$1,276,997	0.219%
CIT GROUP INC SR UNSECURED 05/20 5.375	-	-	\$959,000	\$1,275,987	0.219%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,272,699	0.218%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,272,536	0.218%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,269,419	0.218%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,268,766	0.218%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,268,709	0.218%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,268,156	0.218%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,266,466	0.217%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,266,296	0.217%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,000,000	\$1,265,857	0.217%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,265,637	0.217%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,265,410	0.217%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,264,914	0.217%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,264,638	0.217%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,263,783	0.217%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,263,437	0.217%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,263,217	0.217%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$950,000	\$1,262,520	0.217%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,262,331	0.217%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,261,898	0.217%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,261,112	0.216%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,260,786	0.216%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,260,490	0.216%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,259,856	0.216%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,259,083	0.216%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,258,624	0.216%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,258,304	0.216%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,257,330	0.216%
SANTANDER HLDG	-	-	\$1,000,000	\$1,256,733	0.216%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,256,491	0.216%
WALT DISNEY CO	-	-	\$1,000,000	\$1,255,903	0.216%
CITIGROUP INC	-	-	\$1,000,000	\$1,255,885	0.216%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,255,822	0.216%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,255,639	0.215%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,255,489	0.215%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,255,137	0.215%
AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	-	-	\$1,000,000	\$1,253,717	0.215%
CONSTELLATION B	-	-	\$1,000,000	\$1,251,825	0.215%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,248,966	0.214%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,246,981	0.214%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,243,075	0.213%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$900,000	\$1,242,727	0.213%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,241,502	0.213%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,241,483	0.213%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,239,435	0.213%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,238,511	0.213%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,237,072	0.212%
NVIDIA CORP	-	-	\$994,000	\$1,236,857	0.212%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,236,582	0.212%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,232,214	0.211%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,226,251	0.210%
PLAINS ALL AMER	-	-	\$980,000	\$1,225,151	0.210%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
VERIZON COMMUN	-	-	\$750,000	\$1,224,367	0.210%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,223,816	0.210%
INTL BUSINESS M	-	-	\$1,000,000	\$1,223,537	0.210%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,223,154	0.210%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,205,895	0.207%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,199,947	0.206%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,195,189	0.205%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,190,416	0.204%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,181,656	0.203%
CARPENTER TECHN	-	-	\$900,000	\$1,180,661	0.203%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$900,000	\$1,176,278	0.202%
CNH INDUSTRIAL	-	-	\$900,000	\$1,174,548	0.202%
HEWLETT PACKARD	-	-	\$900,000	\$1,167,943	0.200%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$900,000	\$1,162,853	0.200%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,160,195	0.199%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,142,824	0.196%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,141,601	0.196%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,138,700	0.195%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$900,000	\$1,137,750	0.195%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,136,421	0.195%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,123,233	0.193%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,115,956	0.192%
MORGAN STANLEY	-	-	\$800,000	\$1,100,604	0.189%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,100,158	0.189%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,089,659	0.187%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,082,025	0.186%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,073,902	0.184%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,068,376	0.183%
CSX CORP 3.7% 3	-	-	\$814,000	\$1,057,439	0.181%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,040,554	0.179%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,035,110	0.178%
XEROX CORP 2.75	-	-	\$829,000	\$1,030,241	0.177%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,012,570	0.174%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$800,000	\$1,009,388	0.173%
BEMIS CO INC	-	-	\$750,000	\$995,378	0.171%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$990,125	0.170%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	-	-	\$1,000,000	\$988,937	0.170%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	-	-	\$1,000,000	\$987,431	0.169%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$788,000	\$984,369	0.169%
PERRIGO FIN UNL	-	-	\$759,000	\$968,745	0.166%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$948,657	0.163%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$929,382	0.159%
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	-	-	\$700,000	\$898,319	0.154%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$886,363	0.152%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$700,000	\$884,745	0.152%
UNILEVER CAP CO	-	-	\$662,000	\$877,730	0.151%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$876,256	0.150%
MUFG AMERICAS H	-	-	\$700,000	\$875,187	0.150%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$600,000	\$874,669	0.150%
ZIMMER HOLDINGS	-	-	\$691,000	\$871,342	0.150%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$859,203	0.147%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$857,070	0.147%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$841,032	0.144%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$832,675	0.143%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$650,000	\$823,048	0.141%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$806,124	0.138%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$802,184	0.138%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$635,000	\$798,500	0.137%
MERITAGE HOMES	-	-	\$562,000	\$798,085	0.137%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$599,000	\$793,229	0.136%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	-	-	\$800,000	\$783,858	0.135%
LEIDOS HOLDINGS	-	-	\$595,000	\$779,520	0.134%
CRED SUIS GP FU	-	-	\$500,000	\$778,437	0.134%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$771,933	0.132%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$771,035	0.132%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$769,493	0.132%
KEYCORP	-	-	\$600,000	\$761,572	0.131%
ENBRIDGE ENERGY	-	-	\$580,000	\$758,283	0.130%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$757,531	0.130%
DR PEPPER SNAPP	-	-	\$585,000	\$750,741	0.129%
CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	-	-	\$500,000	\$726,534	0.125%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$705,075	0.121%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WESTERN GAS PAR	-	-	\$528,000	\$704,124	0.121%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$694,169	0.119%
AUTOZONE INC SR UNSECURED 04/22 3.7	-	-	\$525,000	\$681,297	0.117%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$675,481	0.116%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$674,148	0.116%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$668,339	0.115%
US dollar - Lon	-	-	\$527,223	\$662,565	0.114%
EXELON GENERATI	-	-	\$500,000	\$659,998	0.113%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$655,236	0.112%
ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	-	-	\$500,000	\$653,029	0.112%
NORDSTROM INC	-	-	\$500,000	\$650,497	0.112%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$647,622	0.111%
VOLKSWAGEN LEAS	-	-	\$400,000	\$644,492	0.111%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$642,058	0.110%
EXPRESS SCRIPTS	-	-	\$500,000	\$638,678	0.110%
BECTON DICKINSON	-	-	\$500,000	\$637,801	0.109%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$637,609	0.109%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$635,303	0.109%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$635,087	0.109%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$480,000	\$634,792	0.109%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$500,000	\$631,650	0.108%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$631,624	0.108%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$631,593	0.108%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$628,414	0.108%
GATX CORP	-	-	\$500,000	\$628,319	0.108%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$625,834	0.107%
KEYBANK NA/CLEV	-	-	\$500,000	\$625,401	0.107%
EVERSOURCE ENER	-	-	\$500,000	\$624,848	0.107%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$599,761	0.103%
MORGAN STANLEY	-	-	\$470,000	\$596,332	0.102%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$593,226	0.102%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$588,122	0.101%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$573,605	0.098%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$555,836	0.095%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$549,098	0.094%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$408,000	\$546,257	0.094%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CALATLANTIC GRO	-	-	\$400,000	\$541,742	0.093%
O'REILLY AUTOMO	-	-	\$400,000	\$534,546	0.092%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$533,992	0.092%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$529,413	0.091%
PROGRESS ENERGY	-	-	\$400,000	\$527,282	0.090%
LENNAR CORP 4.7	-	-	\$400,000	\$524,675	0.090%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	-	-	\$382,000	\$518,513	0.089%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$510,967	0.088%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$508,683	0.087%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$503,045	0.086%
PSEG POWER	-	-	\$370,000	\$491,769	0.084%
BMW FINANCE NV	-	-	\$300,000	\$471,880	0.081%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$375,000	\$471,649	0.081%
CITIGROUP INC	-	-	\$300,000	\$471,586	0.081%
EDISON INTERNAT	-	-	\$378,000	\$465,483	0.080%
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	-	-	\$350,000	\$450,756	0.077%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$431,548	0.074%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$421,830	0.072%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$325,000	\$410,821	0.071%
BHP BILLITON FI	-	-	\$310,000	\$394,305	0.068%
LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	-	-	\$300,000	\$389,209	0.067%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$388,749	0.067%
SEMPRA ENERGY	-	-	\$300,000	\$380,632	0.065%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$379,551	0.065%
SCRIPPS NETWORK	-	-	\$300,000	\$377,178	0.065%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$372,706	0.064%
BERKSHIRE HAT E	-	-	\$270,000	\$341,060	0.059%
PACIFIC GAS & E	-	-	\$263,000	\$338,782	0.058%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$336,463	0.058%
MURPHY OIL CORP SR UNSECURED 06/22 4	-	-	\$250,000	\$315,748	0.054%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$217,000	\$273,832	0.047%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$268,658	0.046%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$200,000	\$267,803	0.046%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$195,000	\$247,331	0.042%
TIME WARNER INC	-	-	\$179,000	\$224,593	0.039%
INGERSOLL GLB H	-	-	\$160,000	\$202,154	0.035%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CAPITAL ONE BAN	-	-	\$150,000	\$188,552	0.032%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$100,000	\$126,552	0.022%
XEROX CORPORATION SR UNSECURED 03/22 4.07	-	-	\$85,000	\$107,951	0.019%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$75,000	\$95,149	0.016%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$43,398	0.007%
GRAND TOTAL				\$582,711,359	100.000%