

DFA Canada Investment Grade Fixed Income Fund - Class F

As of April 28, 2017 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|---|----------------|--------------|
| 1 | UK(GOVT OF) 4.2 | 2.853% | 2.853% |
| 2 | CANADA HOUSING | 2.756% | 5.609% |
| 3 | US TREASURY N/B 05/25 2.125 | 2.707% | 8.317% |
| 4 | NETWORK RAIL IN | 2.567% | 10.884% |
| 5 | MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25 | 1.809% | 12.692% |
| 6 | SINGAPORE GOVT | 1.749% | 14.441% |
| 7 | NESTLE FINANCE | 1.729% | 16.170% |
| 8 | BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85 | 1.727% | 17.897% |
| 9 | SWEDISH GOVERNME | 1.683% | 19.580% |
| 10 | DEUTSCHE BAHN F | 1.625% | 21.205% |
| 11 | CHEVRON CORP SR UNSECURED 06/23 3.191 | 1.585% | 22.790% |
| 12 | EUROPEAN INVEST | 1.505% | 24.294% |
| 13 | PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9 | 1.473% | 25.767% |
| 14 | WAL MART STORES INC SR UNSECURED 04/23 2.55 | 1.471% | 27.238% |
| 15 | CAD - London | 1.315% | 28.553% |
| 16 | TRANSPORT FOR L | 1.309% | 29.862% |
| 17 | FRENCH REP GOVT | 1.304% | 31.166% |
| 18 | SNCF RESEAU 3.1 | 1.229% | 32.395% |
| 19 | APPLE INC SR UNSECURED 05/23 2.4 | 1.104% | 33.499% |
| 20 | INTL BUSINESS M | 1.053% | 34.552% |
| 21 | AGENCE FRANCAIS | 0.940% | 35.491% |
| 22 | EUROPEAN INVEST | 0.910% | 36.401% |
| 23 | NOVARTIS CAP CO | 0.841% | 37.243% |
| 24 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3 | 0.831% | 38.073% |
| 25 | FRANCE GOVERNME | 0.796% | 38.870% |
| 26 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | 0.795% | 39.665% |
| 27 | COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85 | 0.788% | 40.453% |
| 28 | CANADIAN (GOVT | 0.787% | 41.240% |
| 29 | SWEDEN GOVERNME | 0.781% | 42.021% |
| 30 | TOTAL CAPITAL I | 0.768% | 42.790% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|----|--|----------------|--------------|
| 31 | COCA COLA CO/THE SR UNSECURED 11/23 3.2 | 0.742% | 43.531% |
| 32 | SHELL INTL.FIN. | 0.735% | 44.266% |
| 33 | ALBERTA PROV | 0.716% | 44.982% |
| 34 | ROYAL BANK OF C | 0.713% | 45.695% |
| 35 | SVENSKA HANDELS | 0.704% | 46.399% |
| 36 | FRENCH REPUBLIC | 0.688% | 47.087% |
| 37 | COOPERATIEVE RA | 0.674% | 47.761% |
| 38 | JOHNSON + JOHNSON SR UNSECURED 03/26 2.45 | 0.588% | 48.349% |
| 39 | STATOIL ASA COMPANY GUAR 01/24 2.65 | 0.499% | 48.848% |
| 40 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625 | 0.486% | 49.334% |
| 41 | TOTAL CAPITAL I | 0.486% | 49.819% |
| 42 | ONTARIO(PROV OF | 0.483% | 50.302% |
| 43 | PROV OF SASK CA | 0.481% | 50.783% |
| 44 | BPCE SA COMPANY GUAR 04/24 4 | 0.447% | 51.230% |
| 45 | GLAXOSMITHKLINE | 0.444% | 51.674% |
| 46 | COCA-COLA CO/TH | 0.443% | 52.117% |
| 47 | MICROSOFT CORP SR UNSECURED 12/23 3.625 | 0.430% | 52.547% |
| 48 | CANADA HOUSING | 0.427% | 52.975% |
| 49 | CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875 | 0.421% | 53.396% |
| 50 | COMCAST CORP COMPANY GUAR 08/25 3.375 | 0.411% | 53.807% |
| 51 | ABBVIE INC SR UNSECURED 11/22 2.9 | 0.406% | 54.213% |
| 52 | MICROSOFT CORP | 0.402% | 54.615% |
| 53 | WELLS FARGO + COMPANY SR UNSECURED 04/26 3 | 0.391% | 55.005% |
| 54 | APPLE INC SR UNSECURED 02/27 3.35 | 0.372% | 55.377% |
| 55 | ABN AMRO BANK N | 0.370% | 55.748% |
| 56 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3 | 0.357% | 56.105% |
| 57 | CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625 | 0.332% | 56.436% |
| 58 | LEGG MASON INC SR UNSECURED 03/26 4.75 | 0.321% | 56.757% |
| 59 | US BANCORP SR UNSECURED 01/24 3.7 | 0.319% | 57.076% |
| 60 | NATIONWIDE B/S | 0.317% | 57.394% |
| 61 | CVS HEALTH CORP SR UNSECURED 07/25 3.875 | 0.315% | 57.709% |
| 62 | HUMANA INC SR UNSECURED 10/24 3.85 | 0.314% | 58.023% |
| 63 | PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3 | 0.312% | 58.335% |
| 64 | CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35 | 0.311% | 58.646% |
| 65 | ELECTRICITE DE | 0.308% | 58.954% |
| 66 | KEY BANK NA SR UNSECURED 06/25 3.3 | 0.307% | 59.260% |
| 67 | COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85 | 0.304% | 59.564% |
| 68 | ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3 | 0.303% | 59.868% |
| 69 | CHARLES SCHWAB CORP SR UNSECURED 03/25 3 | 0.302% | 60.170% |
| 70 | ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875 | 0.301% | 60.471% |
| 71 | BROWN FORMAN CORP SR UNSECURED 01/23 2.25 | 0.297% | 60.768% |
| 72 | AT+T INC SR UNSECURED 05/25 3.4 | 0.295% | 61.063% |
| 73 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8 | 0.294% | 61.357% |
| 74 | ROLLS ROYCE | 0.288% | 61.644% |
| 75 | ASTRAZENECA PLC SR UNSECURED 11/25 3.375 | 0.286% | 61.930% |
| 76 | DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25 | 0.278% | 62.209% |
| 77 | GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375 | 0.278% | 62.486% |
| 78 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3 | 0.273% | 62.759% |
| 79 | PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5 | 0.271% | 63.030% |
| 80 | STRYKER CORP SR UNSECURED 05/24 3.375 | 0.269% | 63.299% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 81 | CAMPBELL SOUP CO SR UNSECURED 03/25 3.3 | 0.267% | 63.566% |
| 82 | BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25 | 0.267% | 63.834% |
| 83 | REINSURANCE GRO | 0.267% | 64.100% |
| 84 | METLIFE INC SR UNSECURED 04/24 3.6 | 0.263% | 64.363% |
| 85 | GILEAD SCIENCES INC SR UNSECURED 04/24 3.7 | 0.261% | 64.625% |
| 86 | TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625 | 0.260% | 64.885% |
| 87 | UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75 | 0.258% | 65.143% |
| 88 | CENTRICA PLC 4. | 0.251% | 65.394% |
| 89 | HYATT HOTELS CO | 0.247% | 65.641% |
| 90 | AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85 | 0.246% | 65.887% |
| 91 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45 | 0.245% | 66.132% |
| 92 | COLGATE-PALMOLI | 0.243% | 66.375% |
| 93 | NASDAQ INC SR UNSECURED 06/24 4.25 | 0.238% | 66.612% |
| 94 | LIBERTY MUTUAL | 0.237% | 66.850% |
| 95 | MYLAN NV 3.125% | 0.235% | 67.085% |
| 96 | HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5 | 0.233% | 67.318% |
| 97 | THERMO FISHER S | 0.232% | 67.551% |
| 98 | DENMARK GOVERNMENT | 0.232% | 67.783% |
| 99 | MORGAN STANLEY SR UNSECURED 04/24 3.875 | 0.230% | 68.012% |
| 100 | EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176 | 0.229% | 68.242% |
| 101 | NATIONAL AUSTRALIA | 0.228% | 68.470% |
| 102 | JPMORGAN CHASE | 0.227% | 68.697% |
| 103 | NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1 | 0.227% | 68.924% |
| 104 | UNILEVER NV | 0.226% | 69.149% |
| 105 | WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15 | 0.225% | 69.374% |
| 106 | AFLAC INC SR UNSECURED 06/23 3.625 | 0.221% | 69.596% |
| 107 | PRICELINE GROUP | 0.221% | 69.816% |
| 108 | DOVER CORP | 0.218% | 70.034% |
| 109 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57 | 0.218% | 70.252% |
| 110 | JANUS CAPITAL G | 0.217% | 70.469% |
| 111 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35 | 0.217% | 70.686% |
| 112 | KINGDOM BELGIUM | 0.216% | 70.902% |
| 113 | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875 | 0.215% | 71.117% |
| 114 | MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5 | 0.214% | 71.330% |
| 115 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125 | 0.213% | 71.543% |
| 116 | SANTANDER UK PLC SR UNSECURED 03/24 4 | 0.213% | 71.756% |
| 117 | JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5 | 0.213% | 71.969% |
| 118 | IBM CORP SR UNSECURED 02/24 3.625 | 0.212% | 72.182% |
| 119 | DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9 | 0.212% | 72.394% |
| 120 | MOSAIC CO SR UNSECURED 11/23 4.25 | 0.211% | 72.605% |
| 121 | INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2 | 0.211% | 72.816% |
| 122 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4 | 0.211% | 73.027% |
| 123 | BROWN + BROWN INC SR UNSECURED 09/24 4.2 | 0.211% | 73.238% |
| 124 | BLACKROCK INC SR UNSECURED 06/22 3.375 | 0.211% | 73.448% |
| 125 | MASTERCARD INC SR UNSECURED 04/24 3.375 | 0.211% | 73.659% |
| 126 | SKY PLC | 0.211% | 73.870% |
| 127 | MCKESSON CORP SR UNSECURED 03/24 3.796 | 0.210% | 74.080% |
| 128 | MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9 | 0.210% | 74.290% |
| 129 | CLOROX COMPANY SR UNSECURED 12/24 3.5 | 0.210% | 74.500% |
| 130 | mitsubishi UFJ FIN GRP SR UNSECURED 03/26 3.85 | 0.210% | 74.709% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 131 | PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5 | 0.210% | 74.919% |
| 132 | STATE STREET CORP SR UNSECURED 08/25 3.55 | 0.210% | 75.128% |
| 133 | BAT INTL FINANC | 0.209% | 75.338% |
| 134 | PROCTER & GAMBL | 0.209% | 75.547% |
| 135 | AMGEN INC SR UNSECURED 05/24 3.625 | 0.209% | 75.756% |
| 136 | SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784 | 0.209% | 75.966% |
| 137 | LOEWS CORP SR UNSECURED 04/26 3.75 | 0.209% | 76.175% |
| 138 | HOME DEPOT INC SR UNSECURED 09/25 3.35 | 0.209% | 76.384% |
| 139 | CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7 | 0.209% | 76.593% |
| 140 | MANITOBA PROVIN | 0.209% | 76.801% |
| 141 | LAB CORP OF AME | 0.209% | 77.010% |
| 142 | AETNA INC SR UNSECURED 11/24 3.5 | 0.209% | 77.219% |
| 143 | GENERAL MILLS INC SR UNSECURED 12/21 3.15 | 0.209% | 77.427% |
| 144 | MEDTRONIC INC 3 | 0.209% | 77.636% |
| 145 | ASSURANT INC | 0.208% | 77.844% |
| 146 | STATOIL ASA COMPANY GUAR 01/22 3.15 | 0.208% | 78.052% |
| 147 | UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125 | 0.207% | 78.260% |
| 148 | PFIZER INC SR UNSECURED 06/23 3 | 0.207% | 78.467% |
| 149 | HSBC USA INC SR UNSECURED 06/24 3.5 | 0.207% | 78.674% |
| 150 | HALLIBURTON COMPANY SR UNSECURED 08/23 3.5 | 0.207% | 78.882% |
| 151 | ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85 | 0.207% | 79.089% |
| 152 | CELGENE CORP SR UNSECURED 05/24 3.625 | 0.207% | 79.296% |
| 153 | INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65 | 0.207% | 79.503% |
| 154 | ENTERPRISE PROD | 0.207% | 79.710% |
| 155 | AVNET INC SR UNSECURED 04/26 4.625 | 0.207% | 79.916% |
| 156 | SUNTRUST BANK SR UNSECURED 05/23 2.75 | 0.206% | 80.123% |
| 157 | SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5 | 0.206% | 80.329% |
| 158 | STATE STREET CORP SR UNSECURED 12/24 3.3 | 0.206% | 80.535% |
| 159 | QUALCOMM INC SR UNSECURED 05/25 3.45 | 0.206% | 80.741% |
| 160 | ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65 | 0.206% | 80.947% |
| 161 | ZOETIS INC SR UNSECURED 02/23 3.25 | 0.206% | 81.153% |
| 162 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375 | 0.206% | 81.359% |
| 163 | COACH INC SR UNSECURED 04/25 4.25 | 0.206% | 81.565% |
| 164 | ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8 | 0.206% | 81.771% |
| 165 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5 | 0.206% | 81.976% |
| 166 | CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75 | 0.205% | 82.182% |
| 167 | BANK OF AMERICA CORP SR UNSECURED 01/23 3.3 | 0.205% | 82.387% |
| 168 | VISA INC SR UNSECURED 12/25 3.15 | 0.205% | 82.592% |
| 169 | PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25 | 0.205% | 82.797% |
| 170 | BANK TOKYO-MIT | 0.205% | 83.002% |
| 171 | UNUM GROUP | 0.205% | 83.207% |
| 172 | ANTHEM INC | 0.205% | 83.412% |
| 173 | ITC HOLDINGS CORP SR UNSECURED 06/24 3.65 | 0.205% | 83.617% |
| 174 | DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25 | 0.204% | 83.821% |
| 175 | AMERICAN INTL GROUP SR UNSECURED 07/25 3.75 | 0.204% | 84.025% |
| 176 | NETAPP INC SR UNSECURED 12/22 3.25 | 0.204% | 84.229% |
| 177 | EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043 | 0.204% | 84.433% |
| 178 | CHURCH & DWIGHT | 0.204% | 84.637% |
| 179 | VIACOM INC SR UNSECURED 04/24 3.875 | 0.204% | 84.841% |
| 180 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | 0.204% | 85.045% |

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|-----|---|----------------|--------------|
| 181 | CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5 | 0.204% | 85.248% |
| 182 | CME GROUP INC SR UNSECURED 03/25 3 | 0.203% | 85.452% |
| 183 | BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3 | 0.203% | 85.655% |
| 184 | UNION PACIFIC CORP SR UNSECURED 04/23 2.75 | 0.203% | 85.859% |
| 185 | BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3 | 0.203% | 86.062% |
| 186 | NORDSTROM INC | 0.203% | 86.265% |
| 187 | PITNEY BOWES INC SR UNSECURED 03/24 4.625 | 0.203% | 86.468% |
| 188 | EATON CORP COMPANY GUAR 11/22 2.75 | 0.203% | 86.671% |
| 189 | BHP BILLITON FI | 0.203% | 86.874% |
| 190 | BEAM SUNTORY INC COMPANY GUAR 06/23 3.25 | 0.203% | 87.077% |
| 191 | NORFOLK STHN CO | 0.203% | 87.280% |
| 192 | ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3 | 0.203% | 87.483% |
| 193 | ORACLE CORP SR UNSECURED 10/22 2.5 | 0.202% | 87.685% |
| 194 | BANK OF NY MELLON CORP SR UNSECURED 02/25 3 | 0.202% | 87.887% |
| 195 | QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5 | 0.202% | 88.089% |
| 196 | E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8 | 0.201% | 88.290% |
| 197 | OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7 | 0.201% | 88.491% |
| 198 | BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75 | 0.201% | 88.692% |
| 199 | TIME WARNER INC COMPANY GUAR 07/25 3.6 | 0.201% | 88.893% |
| 200 | EXELON CORP SR UNSECURED 04/26 3.4 | 0.201% | 89.094% |
| 201 | CITIGROUP INC SR UNSECURED 04/25 3.3 | 0.201% | 89.295% |
| 202 | STATOIL ASA COMPANY GUAR 01/23 2.45 | 0.201% | 89.496% |
| 203 | LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9 | 0.201% | 89.696% |
| 204 | FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664 | 0.200% | 89.897% |
| 205 | AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5 | 0.199% | 90.096% |
| 206 | BARCLAYS PLC SR UNSECURED 03/25 3.65 | 0.199% | 90.295% |
| 207 | DEUTSCHE BK AG | 0.199% | 90.494% |
| 208 | ALABAMA POWER CO SR UNSECURED 04/25 2.8 | 0.198% | 90.692% |
| 209 | BOEING CO SR UNSECURED 03/25 2.5 | 0.198% | 90.889% |
| 210 | A.P. MOLLER-MAE | 0.197% | 91.086% |
| 211 | NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6 | 0.195% | 91.281% |
| 212 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5 | 0.194% | 91.475% |
| 213 | POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3 | 0.194% | 91.669% |
| 214 | TARGET CORP SR UNSECURED 04/26 2.5 | 0.193% | 91.861% |
| 215 | CBS CORP COMPANY GUAR 01/27 2.9 | 0.191% | 92.052% |
| 216 | EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5 | 0.190% | 92.242% |
| 217 | AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3 | 0.190% | 92.433% |
| 218 | MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875 | 0.189% | 92.622% |
| 219 | CBS CORP COMPANY GUAR 01/25 3.5 | 0.187% | 92.809% |
| 220 | KOHL S CORPORATION SR UNSECURED 07/25 4.25 | 0.184% | 92.993% |
| 221 | JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR | 0.180% | 93.174% |
| 222 | EUROPEAN INVEST | 0.172% | 93.346% |
| 223 | AUTODESK INC SR UNSECURED 12/22 3.6 | 0.165% | 93.511% |
| 224 | PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9 | 0.163% | 93.674% |
| 225 | SYSCO CORPORATI | 0.161% | 93.836% |
| 226 | SWEDEN GOVERNEN | 0.160% | 93.995% |
| 227 | CMS ENERGY CORP SR UNSECURED 03/24 3.875 | 0.157% | 94.153% |
| 228 | TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5 | 0.157% | 94.310% |
| 229 | MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5 | 0.155% | 94.465% |
| 230 | DUKE ENERGY CORP SR UNSECURED 04/24 3.75 | 0.155% | 94.620% |

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|-----|--|----------------|--------------|
| 231 | WESTERN POWER W | 0.149% | 94.769% |
| 232 | BAT INTL FINANC | 0.149% | 94.918% |
| 233 | EDF | 0.143% | 95.060% |
| 234 | CATERPILLAR FIN | 0.141% | 95.201% |
| 235 | CONAGRA BRANDS INC SR UNSECURED 01/23 3.2 | 0.128% | 95.329% |
| 236 | WHIRLPOOL CORP | 0.126% | 95.455% |
| 237 | LOWE S COS INC SR UNSECURED 09/25 3.375 | 0.124% | 95.579% |
| 238 | AUTOZONE INC SR UNSECURED 01/23 2.875 | 0.120% | 95.700% |
| 239 | NIKE INC SR UNSECURED 11/26 2.375 | 0.115% | 95.815% |
| 240 | SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95 | 0.114% | 95.929% |
| 241 | MORGAN STANLEY | 0.113% | 96.042% |
| 242 | FEDEX CORP COMPANY GUAR 01/24 4 | 0.108% | 96.149% |
| 243 | AMERIPRISE FINA | 0.107% | 96.257% |
| 244 | HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3 | 0.107% | 96.363% |
| 245 | ILLINOIS TOOL W | 0.106% | 96.469% |
| 246 | INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75 | 0.105% | 96.575% |
| 247 | BIOGEN INC SR UNSECURED 09/22 3.625 | 0.105% | 96.680% |
| 248 | CATERPILLAR INC SR UNSECURED 05/24 3.4 | 0.105% | 96.785% |
| 249 | AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7 | 0.105% | 96.890% |
| 250 | CNA FINANCIAL CORP SR UNSECURED 05/24 3.95 | 0.105% | 96.995% |
| 251 | JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625 | 0.104% | 97.099% |
| 252 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95 | 0.104% | 97.203% |
| 253 | KROGER 3.4% 15A | 0.104% | 97.306% |
| 254 | ALLSTATE CORP SR UNSECURED 06/23 3.15 | 0.104% | 97.410% |
| 255 | WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9 | 0.103% | 97.513% |
| 256 | SEMPRA ENERGY SR UNSECURED 06/24 3.55 | 0.103% | 97.617% |
| 257 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9 | 0.103% | 97.720% |
| 258 | PRICELINE GROUP | 0.103% | 97.823% |
| 259 | DOMINION RESOURCES INC SR UNSECURED 12/24 3.625 | 0.103% | 97.926% |
| 260 | WALGREEN CO COMPANY GUAR 09/22 3.1 | 0.103% | 98.028% |
| 261 | DOVER CORP SR UNSECURED 11/25 3.15 | 0.103% | 98.131% |
| 262 | DOW CHEMICAL CO/THE SR UNSECURED 11/22 3 | 0.102% | 98.233% |
| 263 | 21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3 | 0.102% | 98.336% |
| 264 | ALTRIA GROUP INC COMPANY GUAR 08/22 2.85 | 0.102% | 98.438% |
| 265 | EBAY INC 3.45% | 0.102% | 98.540% |
| 266 | AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65 | 0.102% | 98.641% |
| 267 | VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5 | 0.101% | 98.742% |
| 268 | MIZUHO BANK LTD | 0.101% | 98.844% |
| 269 | ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55 | 0.101% | 98.944% |
| 270 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5 | 0.101% | 99.045% |
| 271 | FEDEX CORP SR U | 0.100% | 99.145% |
| 272 | AMGEN INC SR UNSECURED 05/25 3.125 | 0.100% | 99.246% |
| 273 | TJX COS INC SR UNSECURED 05/23 2.5 | 0.100% | 99.346% |
| 274 | VERIZON COMMUNI | 0.099% | 99.445% |
| 275 | ABBOTT LABORATORIES SR UNSECURED 03/25 2.95 | 0.097% | 99.541% |
| 276 | BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734 | 0.094% | 99.635% |
| 277 | APPLIED MATERIALS INC SR UNSECURED 04/27 3.3 | 0.091% | 99.727% |
| 278 | WALGREEN BOOTS | 0.089% | 99.816% |
| 279 | LAM RESEARCH CO | 0.077% | 99.893% |
| 280 | ARROW ELECTRONI | 0.061% | 99.954% |

| | SECURITY NAME | % OF PORTFOLIO | CUMULATIVE % |
|-----|---|----------------|--------------|
| 281 | L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95 | 0.036% | 99.990% |
| 282 | US dollar - Lon | 0.010% | 100.000% |