

DFA Canada Global Targeted Credit Fund - Class A

As of June 30, 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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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$6,000,000	\$5,950,530	1.226%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$6,000,000	\$5,864,792	1.208%
ROYAL BANK OF C	-	-	\$5,000,000	\$5,015,540	1.033%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,978,870	1.025%
MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	-	-	\$4,600,000	\$4,556,644	0.938%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,663,784	0.755%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	-	-	\$3,700,000	\$3,632,704	0.748%
CAD - London	-	-	\$3,510,878	\$3,510,878	0.723%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,441,347	0.709%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$3,018,802	0.622%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,775,796	0.572%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,765,927	0.570%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,690,778	0.554%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,660,705	0.548%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,644,338	0.545%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,620,260	0.540%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$2,000,000	\$2,614,347	0.538%
DANONE SA	-	-	\$2,000,000	\$2,561,206	0.527%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,552,817	0.526%

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JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,552,428	0.526%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,529,488	0.521%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,525,737	0.520%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,458,894	0.506%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,455,799	0.506%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,431,060	0.501%
HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	-	-	\$1,800,000	\$2,408,547	0.496%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,398,002	0.494%
REGIONS FINANCI	-	-	\$1,800,000	\$2,388,427	0.492%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,370,805	0.488%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	-	-	\$1,800,000	\$2,356,927	0.485%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,342,081	0.482%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,312,145	0.476%
BANK OF NY MELL	-	-	\$1,750,000	\$2,286,623	0.471%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,283,458	0.470%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,700,000	\$2,236,888	0.461%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,167,896	0.446%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,121,993	0.437%
METLIFE INC SR UNSECURED 02/21 4.75	-	-	\$1,500,000	\$2,116,506	0.436%
CSX CORP 3.7% 3	-	-	\$1,560,000	\$2,115,475	0.436%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	-	-	\$1,600,000	\$2,111,583	0.435%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,101,136	0.433%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,086,522	0.430%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$2,052,697	0.423%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$2,048,400	0.422%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$2,038,322	0.420%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$2,022,799	0.417%
PACIFIC GAS & E	-	-	\$1,500,000	\$2,022,178	0.416%
AMERISOURCEBERG	-	-	\$1,497,000	\$2,018,754	0.416%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$2,002,882	0.412%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$1,996,361	0.411%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,996,201	0.411%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	-	-	\$1,400,000	\$1,988,940	0.410%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,976,117	0.407%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,974,405	0.407%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,500,000	\$1,969,358	0.406%

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MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,966,187	0.405%
DAIWA SECS GROU	-	-	\$1,500,000	\$1,960,799	0.404%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,960,517	0.404%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,944,956	0.401%
VERIZON COMMUN	-	-	\$1,400,000	\$1,940,785	0.400%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,936,310	0.399%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	-	-	\$1,373,000	\$1,935,947	0.399%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,928,637	0.397%
BAXTER INTL INC	-	-	\$1,500,000	\$1,900,121	0.391%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,896,970	0.391%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,876,542	0.386%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	-	-	\$1,410,000	\$1,848,609	0.381%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,845,420	0.380%
BEST BUY CO INC	-	-	\$1,300,000	\$1,836,109	0.378%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,818,942	0.375%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,803,622	0.371%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$1,375,000	\$1,797,809	0.370%
ASSOCD BANC-COR	-	-	\$1,358,000	\$1,775,010	0.366%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,756,819	0.362%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$1,300,000	\$1,709,794	0.352%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,672,967	0.345%
TIME WARNER INC	-	-	\$1,279,000	\$1,659,992	0.342%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,640,913	0.338%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,225,000	\$1,628,904	0.335%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,620,477	0.334%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,575,875	0.325%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,573,246	0.324%
BERKSHIRE HAT E	-	-	\$1,200,000	\$1,570,577	0.323%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,532,424	0.316%
DEUTSCHE BANK A	-	-	\$1,000,000	\$1,517,467	0.313%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	-	-	\$1,150,000	\$1,512,928	0.312%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,507,943	0.311%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$1,140,000	\$1,503,128	0.310%
PRICELINE GROUP	-	-	\$1,000,000	\$1,476,446	0.304%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,449,352	0.298%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,423,174	0.293%

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GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,422,085	0.293%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,407,296	0.290%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	-	-	\$1,000,000	\$1,402,731	0.289%
US dollar - Lon	-	-	\$1,080,972	\$1,401,748	0.289%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,399,735	0.288%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,398,932	0.288%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,398,465	0.288%
AON CORP COMPANY GUAR 09/20 5	-	-	\$1,000,000	\$1,397,434	0.288%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,391,340	0.287%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,391,015	0.286%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,389,141	0.286%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,388,674	0.286%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,383,857	0.285%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,380,330	0.284%
EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	-	-	\$1,000,000	\$1,378,080	0.284%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,377,794	0.284%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	-	-	\$1,000,000	\$1,375,882	0.283%
AETNA INC 4.125	-	-	\$1,000,000	\$1,374,203	0.283%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,368,134	0.282%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,368,069	0.282%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,366,934	0.282%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,356,528	0.279%
ITALY BUONI POL	-	-	\$900,000	\$1,354,138	0.279%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,352,560	0.279%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,351,548	0.278%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,342,601	0.277%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,341,310	0.276%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,338,108	0.276%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,331,377	0.274%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,330,761	0.274%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,328,272	0.274%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,328,123	0.274%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	-	-	\$1,000,000	\$1,326,936	0.273%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$1,000,000	\$1,325,503	0.273%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	-	-	\$1,000,000	\$1,324,615	0.273%
BIOGEN INC SR UNSECURED 09/20 2.9	-	-	\$1,000,000	\$1,323,753	0.273%

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AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,323,156	0.273%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	-	-	\$1,000,000	\$1,322,949	0.272%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,322,884	0.272%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$1,000,000	\$1,321,691	0.272%
HUNTINGTON NATI	-	-	\$1,000,000	\$1,319,772	0.272%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,319,097	0.272%
JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	-	-	\$1,000,000	\$1,318,961	0.272%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	-	-	\$1,000,000	\$1,317,982	0.271%
SEMPRA ENERGY	-	-	\$1,000,000	\$1,317,159	0.271%
MORGAN STANLEY	-	-	\$1,000,000	\$1,316,530	0.271%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$1,000,000	\$1,316,030	0.271%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	-	-	\$1,000,000	\$1,316,017	0.271%
PNC BANK NA SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,315,667	0.271%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	-	-	\$1,000,000	\$1,315,635	0.271%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,315,609	0.271%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,315,486	0.271%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,314,610	0.271%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,314,111	0.271%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,313,456	0.271%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	-	-	\$950,000	\$1,313,444	0.271%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,313,346	0.270%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$1,000,000	\$1,313,327	0.270%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$1,000,000	\$1,313,242	0.270%
ABBVIE INC SR UNSECURED 05/20 2.5	-	-	\$1,000,000	\$1,312,652	0.270%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,312,575	0.270%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,312,263	0.270%
BB+T CORPORATION SR UNSECURED 01/20 2.45	-	-	\$1,000,000	\$1,311,699	0.270%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$1,000,000	\$1,311,544	0.270%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,311,278	0.270%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,311,181	0.270%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,311,018	0.270%
AFLAC INC SR UNSECURED 03/20 2.4	-	-	\$1,000,000	\$1,310,967	0.270%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,310,266	0.270%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,310,026	0.270%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,309,644	0.270%
QUALCOMM INC SR UNSECURED 05/20 2.25	-	-	\$1,000,000	\$1,309,599	0.270%

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WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,309,229	0.270%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	-	-	\$1,002,000	\$1,308,898	0.270%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,308,295	0.269%
LAB CORP AMER H	-	-	\$1,000,000	\$1,308,237	0.269%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	-	-	\$1,000,000	\$1,307,582	0.269%
MIZUHO BANK LTD	-	-	\$1,000,000	\$1,307,297	0.269%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,306,710	0.269%
BNP PARIBAS SR UNSECURED 05/20 2.375	-	-	\$1,000,000	\$1,306,687	0.269%
WALT DISNEY CO	-	-	\$1,000,000	\$1,306,182	0.269%
MCDONALD S CORP SR UNSECURED 05/20 2.2	-	-	\$1,000,000	\$1,306,104	0.269%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,306,045	0.269%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,305,955	0.269%
ECOLAB INC SR U	-	-	\$1,000,000	\$1,305,948	0.269%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	-	-	\$1,000,000	\$1,305,916	0.269%
PEPSICO INC SR UNSECURED 10/20 2.15	-	-	\$1,000,000	\$1,305,624	0.269%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,305,404	0.269%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$1,000,000	\$1,305,248	0.269%
CITIGROUP INC	-	-	\$1,000,000	\$1,304,548	0.269%
AT+T INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,304,321	0.269%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	-	-	\$1,000,000	\$1,304,204	0.269%
US BANCORP SR UNSECURED 01/21 2.35	-	-	\$1,000,000	\$1,303,815	0.269%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,303,750	0.269%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,303,691	0.268%
AMERICAN HONDA	-	-	\$1,000,000	\$1,302,907	0.268%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	-	-	\$1,000,000	\$1,302,038	0.268%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	-	-	\$1,000,000	\$1,301,734	0.268%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,301,578	0.268%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,300,897	0.268%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,300,119	0.268%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	-	-	\$1,000,000	\$1,299,075	0.268%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,296,910	0.267%
CONSTELLATION B	-	-	\$1,000,000	\$1,296,625	0.267%
MATTEL INC SR UNSECURED 03/18 1.7	-	-	\$1,000,000	\$1,295,782	0.267%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$992,000	\$1,295,050	0.267%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,294,524	0.267%
SANTANDER HLDG	-	-	\$1,000,000	\$1,294,303	0.267%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	-	-	\$1,000,000	\$1,294,135	0.267%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,290,790	0.266%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,289,963	0.266%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,286,030	0.265%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,284,702	0.265%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,284,046	0.264%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,277,712	0.263%
NVIDIA CORP	-	-	\$994,000	\$1,275,865	0.263%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	-	-	\$900,000	\$1,275,844	0.263%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,275,643	0.263%
PLAINS ALL AMER	-	-	\$980,000	\$1,275,032	0.263%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,273,290	0.262%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,268,420	0.261%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,267,519	0.261%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,266,146	0.261%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,261,585	0.260%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	-	-	\$900,000	\$1,258,612	0.259%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$900,000	\$1,254,603	0.258%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,249,311	0.257%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,231,069	0.254%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$900,000	\$1,229,803	0.253%
CNH INDUSTRIAL	-	-	\$900,000	\$1,224,260	0.252%
HEWLETT PACKARD	-	-	\$900,000	\$1,222,509	0.252%
CARPENTER TECHN	-	-	\$900,000	\$1,219,965	0.251%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$900,000	\$1,217,491	0.251%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,213,231	0.250%
AIRGAS INC COMPANY GUAR 08/20 3.05	-	-	\$900,000	\$1,196,460	0.246%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$900,000	\$1,190,414	0.245%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,189,971	0.245%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,189,037	0.245%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,184,912	0.244%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	-	-	\$825,000	\$1,179,013	0.243%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,177,447	0.242%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,164,786	0.240%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	-	-	\$839,000	\$1,159,527	0.239%
MORGAN STANLEY	-	-	\$800,000	\$1,151,382	0.237%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AMGEN INC	-	-	\$850,000	\$1,148,309	0.236%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,143,437	0.235%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,139,272	0.235%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,135,951	0.234%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,118,927	0.230%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$800,000	\$1,115,203	0.230%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	-	-	\$800,000	\$1,108,424	0.228%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,105,100	0.228%
ANTHEM INC SR UNSECURED 08/20 4.35	-	-	\$800,000	\$1,101,748	0.227%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,081,488	0.223%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$800,000	\$1,081,062	0.223%
XEROX CORP 2.75	-	-	\$829,000	\$1,073,176	0.221%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,069,817	0.220%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	-	-	\$762,000	\$1,063,733	0.219%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$750,000	\$1,055,122	0.217%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,053,592	0.217%
BEMIS CO INC	-	-	\$750,000	\$1,038,029	0.214%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$1,022,906	0.211%
PERRIGO FIN UNL	-	-	\$759,000	\$1,017,651	0.210%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	-	-	\$775,000	\$1,011,180	0.208%
CANADA HOUSING	-	-	\$1,000,000	\$1,009,698	0.208%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$750,000	\$993,816	0.205%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$984,431	0.203%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$960,812	0.198%
ASSURANT INC SR UNSECURED 03/18 2.5	-	-	\$728,000	\$950,065	0.196%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$921,466	0.190%
UNILEVER CAP CO	-	-	\$662,000	\$918,749	0.189%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$911,177	0.188%
MUFG AMERICAS H	-	-	\$700,000	\$908,627	0.187%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$897,493	0.185%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$893,039	0.184%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$880,059	0.181%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	-	-	\$679,000	\$879,400	0.181%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$588,000	\$876,861	0.181%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$865,288	0.178%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$845,058	0.174%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$840,561	0.173%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$600,000	\$825,619	0.170%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$598,000	\$812,933	0.167%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$807,225	0.166%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$800,091	0.165%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$794,890	0.164%
KEYCORP	-	-	\$600,000	\$792,112	0.163%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$787,837	0.162%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	-	-	\$600,000	\$785,681	0.162%
ENBRIDGE ENERGY	-	-	\$580,000	\$785,421	0.162%
ANTHEM INC SR UNSECURED 08/19 2.25	-	-	\$600,000	\$782,052	0.161%
DR PEPPER SNAPP	-	-	\$585,000	\$779,963	0.161%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$500,000	\$755,356	0.156%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$741,972	0.153%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$546,000	\$734,575	0.151%
CBS CORP COMPANY GUAR 04/20 5.75	-	-	\$515,000	\$730,991	0.151%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$538,000	\$726,906	0.150%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$723,638	0.149%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$707,561	0.146%
AUTOZONE INC 3.	-	-	\$525,000	\$706,755	0.146%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$500,000	\$705,807	0.145%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$698,185	0.144%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$500,000	\$697,002	0.144%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$694,049	0.143%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	-	-	\$500,000	\$690,444	0.142%
EXELON GENERATI	-	-	\$500,000	\$682,942	0.141%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$680,742	0.140%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$671,180	0.138%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$671,154	0.138%
EXPRESS SCRIPTS	-	-	\$500,000	\$668,324	0.138%
BECTON DICKINSO	-	-	\$500,000	\$664,389	0.137%
NORDSTROM INC	-	-	\$500,000	\$662,881	0.137%
BHP BILLITON FI	-	-	\$500,000	\$661,986	0.136%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$660,654	0.136%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$500,000	\$660,583	0.136%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$660,103	0.136%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
INTEL CORP SR UNSECURED 07/20 2.45	-	-	\$500,000	\$659,617	0.136%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$658,644	0.136%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$657,522	0.135%
AMERICAN HONDA	-	-	\$500,000	\$657,464	0.135%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$655,801	0.135%
GATX CORP	-	-	\$500,000	\$653,798	0.135%
MYLAN INC COMPANY GUAR 03/19 2.55	-	-	\$500,000	\$653,331	0.135%
KEYBANK NA/CLEV	-	-	\$500,000	\$650,844	0.134%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$650,231	0.134%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$647,820	0.133%
EVERSOURCE ENER	-	-	\$500,000	\$646,539	0.133%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$626,485	0.129%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$621,478	0.128%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$611,155	0.126%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$600,063	0.124%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	-	-	\$450,000	\$589,028	0.121%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$579,567	0.119%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$421,000	\$577,322	0.119%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$576,402	0.119%
CALATLANTIC GRO	-	-	\$400,000	\$575,756	0.119%
NASDAQ INC SR UNSECURED 01/20 5.55	-	-	\$400,000	\$560,952	0.116%
O'REILLY AUTOMO	-	-	\$400,000	\$559,876	0.115%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$400,000	\$559,863	0.115%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$553,641	0.114%
LENNAR CORP 4.7	-	-	\$400,000	\$551,766	0.114%
PROGRESS ENERGY	-	-	\$400,000	\$551,437	0.114%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	-	-	\$400,000	\$547,876	0.113%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$529,379	0.109%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$527,050	0.109%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$400,000	\$524,374	0.108%
BPCE SA COMPANY GUAR 07/19 2.5	-	-	\$400,000	\$523,821	0.108%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$522,385	0.108%
PSEG POWER	-	-	\$370,000	\$513,884	0.106%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	-	-	\$375,000	\$495,916	0.102%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$300,000	\$436,680	0.090%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$431,136	0.089%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$406,178	0.084%
LG&E & KU ENERG	-	-	\$300,000	\$405,941	0.084%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$395,194	0.081%
SCRIPPS NETWORK	-	-	\$300,000	\$393,852	0.081%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$391,850	0.081%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$347,298	0.072%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	-	-	\$233,000	\$325,780	0.067%
ZOETIS INC SR UNSECURED 02/18 1.875	-	-	\$225,000	\$291,987	0.060%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	-	-	\$225,000	\$291,584	0.060%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$280,802	0.058%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	-	-	\$200,000	\$262,750	0.054%
FEDEX CORP COMPANY GUAR 02/20 2.3	-	-	\$190,000	\$248,434	0.051%
INGERSOLL GLB H	-	-	\$160,000	\$210,584	0.043%
CAPITAL ONE BAN	-	-	\$150,000	\$194,836	0.040%
FISERV INC SR UNSECURED 06/20 2.7	-	-	\$100,000	\$131,291	0.027%
XEROX CORP 4.07	-	-	\$85,000	\$113,163	0.023%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$50,000	\$69,376	0.014%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	-	-	\$50,000	\$64,982	0.013%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$45,344	0.009%
GRAND TOTAL				\$485,559,118	100.000%