

DFA Canada Global Targeted Credit Fund - Class A

As of August 31, 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
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$6,000,000	\$5,851,343	1.181%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$5,000,000	\$4,995,434	1.008%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,956,377	1.000%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,644,946	0.938%
MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	-	-	\$4,600,000	\$4,545,475	0.917%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	-	-	\$3,700,000	\$3,626,336	0.732%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,553,527	0.717%
ITALY BUONI POL	-	-	\$2,240,000	\$3,401,588	0.687%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,340,202	0.674%
CAD - London	-	-	\$3,302,352	\$3,302,352	0.667%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,178,056	0.641%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,924,773	0.590%
BRITISH TELECOM	-	-	\$1,950,000	\$2,906,565	0.587%
BANK TOKYO-MITS	-	-	\$1,868,000	\$2,837,236	0.573%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,692,174	0.543%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$2,046,000	\$2,670,864	0.539%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,667,430	0.538%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,605,521	0.526%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,577,999	0.520%

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WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,567,844	0.518%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$2,000,000	\$2,565,955	0.518%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,545,628	0.514%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$2,000,000	\$2,536,701	0.512%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$2,000,000	\$2,532,781	0.511%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,481,940	0.501%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,472,301	0.499%
DANONE SA	-	-	\$2,000,000	\$2,466,533	0.498%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,464,179	0.497%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,452,049	0.495%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,375,586	0.480%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,351,453	0.475%
HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	-	-	\$1,800,000	\$2,333,519	0.471%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,319,960	0.468%
REGIONS FINANCI	-	-	\$1,800,000	\$2,309,168	0.466%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,309,078	0.466%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,282,121	0.461%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,277,126	0.460%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	-	-	\$1,800,000	\$2,275,603	0.459%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,238,152	0.452%
BANK OF NY MELL	-	-	\$1,750,000	\$2,220,761	0.448%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,204,603	0.445%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$2,000,000	\$2,107,373	0.425%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,091,990	0.422%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,043,063	0.412%
CSX CORP 3.7% 3	-	-	\$1,560,000	\$2,041,870	0.412%
METLIFE INC SR UNSECURED 02/21 4.75	-	-	\$1,500,000	\$2,041,377	0.412%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,034,025	0.411%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,015,682	0.407%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,986,026	0.401%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,978,525	0.399%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,976,108	0.399%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$2,000,000	\$1,968,910	0.397%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,957,178	0.395%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,954,260	0.394%
PACIFIC GAS & E	-	-	\$1,500,000	\$1,952,699	0.394%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$1,941,078	0.392%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,939,795	0.392%
TIME WARNER INC	-	-	\$1,500,000	\$1,939,729	0.392%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,929,888	0.390%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	-	-	\$1,400,000	\$1,914,742	0.386%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,911,712	0.386%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,908,940	0.385%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,907,994	0.385%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,500,000	\$1,906,861	0.385%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,905,944	0.385%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,887,581	0.381%
VERIZON COMMUN	-	-	\$1,400,000	\$1,876,382	0.379%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,874,312	0.378%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,872,074	0.378%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	-	-	\$1,373,000	\$1,860,218	0.375%
BAXTER INTL INC	-	-	\$1,500,000	\$1,836,734	0.371%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,832,902	0.370%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,820,850	0.368%
JM SMUCKER CO SR UNSECURED 03/20 2.5	-	-	\$1,410,000	\$1,783,938	0.360%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,783,430	0.360%
BEST BUY CO INC	-	-	\$1,300,000	\$1,767,359	0.357%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,751,333	0.353%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,728,611	0.349%
ASSOCD BANC-COR	-	-	\$1,358,000	\$1,714,578	0.346%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,705,299	0.344%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$1,300,000	\$1,657,410	0.335%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,618,142	0.327%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,615,946	0.326%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,589,324	0.321%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,225,000	\$1,586,338	0.320%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,577,083	0.318%
DEUTSCHE BANK A	-	-	\$1,000,000	\$1,542,944	0.311%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,200,000	\$1,527,407	0.308%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,524,006	0.308%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,520,770	0.307%
BERKSHIRE HAT E	-	-	\$1,200,000	\$1,513,780	0.306%

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PRICELINE GROUP	-	-	\$1,000,000	\$1,504,890	0.304%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$1,150,000	\$1,489,675	0.301%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,476,616	0.298%
NATIONWIDE BLDG	-	-	\$950,000	\$1,466,743	0.296%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	-	-	\$1,150,000	\$1,461,812	0.295%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,460,189	0.295%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$1,100,000	\$1,457,524	0.294%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$1,140,000	\$1,454,702	0.294%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	-	-	\$1,200,000	\$1,445,242	0.292%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$1,400,000	\$1,436,793	0.290%
GRAPHIC PACKAGING INTL COMPANY GUAR 04/21 4.75	-	-	\$1,082,000	\$1,428,608	0.288%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,418,327	0.286%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$988,000	\$1,403,181	0.283%
BARCLAYS PLC 1.	-	-	\$900,000	\$1,393,332	0.281%
SUMITOMO MITSUI	-	-	\$900,000	\$1,376,944	0.278%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,376,107	0.278%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,375,064	0.278%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,364,149	0.275%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$1,000,000	\$1,360,918	0.275%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$1,000,000	\$1,357,378	0.274%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,357,205	0.274%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,355,281	0.274%
AON CORP COMPANY GUAR 09/20 5	-	-	\$1,000,000	\$1,352,596	0.273%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,351,866	0.273%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,350,131	0.273%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,345,860	0.272%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,340,629	0.271%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,339,405	0.270%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,333,799	0.269%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,332,963	0.269%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,332,826	0.269%
AETNA INC 4.125	-	-	\$1,000,000	\$1,328,587	0.268%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,326,489	0.268%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,325,815	0.268%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	-	-	\$1,000,000	\$1,325,216	0.267%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,324,785	0.267%

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SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,317,219	0.266%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,316,582	0.266%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,306,931	0.264%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,305,014	0.263%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,304,608	0.263%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,299,071	0.262%
VIACOM INC	-	-	\$1,000,000	\$1,299,034	0.262%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,298,453	0.262%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$1,022,000	\$1,291,967	0.261%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,289,844	0.260%
KROGER CO SR UNSECURED 04/22 3.4	-	-	\$1,000,000	\$1,288,852	0.260%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,286,523	0.260%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,282,366	0.259%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,281,211	0.259%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,280,374	0.258%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	-	-	\$1,000,000	\$1,279,968	0.258%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	-	-	\$1,000,000	\$1,279,662	0.258%
BIOGEN INC SR UNSECURED 09/20 2.9	-	-	\$1,000,000	\$1,278,714	0.258%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	-	-	\$1,000,000	\$1,277,371	0.258%
HUNTINGTON NATI	-	-	\$1,000,000	\$1,276,953	0.258%
SEMPRA ENERGY	-	-	\$1,000,000	\$1,276,616	0.258%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$1,000,000	\$1,276,285	0.258%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,274,793	0.257%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,273,457	0.257%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,272,827	0.257%
PNC BANK NA SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,272,190	0.257%
MORGAN STANLEY	-	-	\$1,000,000	\$1,272,052	0.257%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$1,000,000	\$1,271,372	0.257%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,271,097	0.257%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	-	-	\$1,000,000	\$1,270,804	0.257%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,270,760	0.256%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,270,486	0.256%
MIZUHO FINANCA	-	-	\$1,000,000	\$1,270,367	0.256%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	-	-	\$1,000,000	\$1,270,298	0.256%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	-	-	\$1,000,000	\$1,270,223	0.256%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,270,180	0.256%

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WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,269,668	0.256%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,269,655	0.256%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,269,574	0.256%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$950,000	\$1,269,505	0.256%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,268,962	0.256%
MIZUHO BANK LTD	-	-	\$1,000,000	\$1,268,594	0.256%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,267,477	0.256%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,267,021	0.256%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,266,890	0.256%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,266,584	0.256%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,266,372	0.256%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$1,000,000	\$1,265,335	0.255%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,265,217	0.255%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,265,204	0.255%
US BANCORP SR UNSECURED 01/21 2.35	-	-	\$1,000,000	\$1,265,048	0.255%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,265,023	0.255%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$1,000,000	\$1,264,692	0.255%
LAB CORP AMER H	-	-	\$1,000,000	\$1,264,686	0.255%
AFLAC INC SR UNSECURED 03/20 2.4	-	-	\$1,000,000	\$1,264,555	0.255%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	-	-	\$950,000	\$1,264,459	0.255%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$1,000,000	\$1,263,931	0.255%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,263,500	0.255%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	-	-	\$1,000,000	\$1,263,394	0.255%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	-	-	\$1,002,000	\$1,262,962	0.255%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,262,868	0.255%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,262,464	0.255%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,262,420	0.255%
MCDONALD S CORP SR UNSECURED 05/20 2.2	-	-	\$1,000,000	\$1,262,339	0.255%
CONSTELLATION B	-	-	\$1,000,000	\$1,260,728	0.254%
CITIGROUP INC	-	-	\$1,000,000	\$1,260,597	0.254%
WALT DISNEY CO	-	-	\$1,000,000	\$1,260,329	0.254%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	-	-	\$1,000,000	\$1,260,110	0.254%
AMERICAN HONDA	-	-	\$1,000,000	\$1,260,073	0.254%
AT+T INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,260,041	0.254%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,259,704	0.254%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,259,698	0.254%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,258,150	0.254%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,256,920	0.254%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,255,846	0.253%
ACTIVISION BLIZ	-	-	\$1,000,000	\$1,254,985	0.253%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	-	-	\$1,000,000	\$1,254,935	0.253%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,254,766	0.253%
SANTANDER HLDG	-	-	\$1,000,000	\$1,254,691	0.253%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$900,000	\$1,254,323	0.253%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$992,000	\$1,251,937	0.253%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,250,989	0.253%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	-	-	\$1,000,000	\$1,250,047	0.252%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,249,704	0.252%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,000,000	\$1,248,549	0.252%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,248,230	0.252%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,248,155	0.252%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,247,716	0.252%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,245,177	0.251%
NVIDIA CORP	-	-	\$994,000	\$1,244,079	0.251%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,236,937	0.250%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,234,861	0.249%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,232,361	0.249%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,231,056	0.248%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,229,059	0.248%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	-	-	\$900,000	\$1,228,652	0.248%
PLAINS ALL AMER	-	-	\$980,000	\$1,224,740	0.247%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,216,535	0.246%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,212,960	0.245%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	-	-	\$900,000	\$1,211,960	0.245%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,210,106	0.244%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,189,739	0.240%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,188,306	0.240%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$900,000	\$1,187,744	0.240%
CARPENTER TECHN	-	-	\$900,000	\$1,178,114	0.238%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$900,000	\$1,177,069	0.238%
CNH INDUSTRIAL	-	-	\$900,000	\$1,177,047	0.238%
HEWLETT PACKARD	-	-	\$900,000	\$1,176,710	0.238%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,171,237	0.236%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$900,000	\$1,160,214	0.234%
AIRGAS INC COMPANY GUAR 08/20 3.05	-	-	\$900,000	\$1,154,337	0.233%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,153,303	0.233%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,148,600	0.232%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,145,078	0.231%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$900,000	\$1,136,948	0.229%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	-	-	\$825,000	\$1,135,478	0.229%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,129,301	0.228%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,127,439	0.228%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	-	-	\$839,000	\$1,116,172	0.225%
MORGAN STANLEY	-	-	\$800,000	\$1,114,669	0.225%
AMGEN INC	-	-	\$850,000	\$1,105,298	0.223%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,103,921	0.223%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,097,396	0.222%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$800,000	\$1,096,226	0.221%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,086,237	0.219%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,083,655	0.219%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	-	-	\$800,000	\$1,078,716	0.218%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,071,388	0.216%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	-	-	\$800,000	\$1,069,906	0.216%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,037,544	0.209%
XEROX CORP 2.75	-	-	\$829,000	\$1,037,526	0.209%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$800,000	\$1,035,047	0.209%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,033,798	0.209%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	-	-	\$762,000	\$1,022,910	0.206%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,017,817	0.205%
BEMIS CO INC	-	-	\$750,000	\$1,005,519	0.203%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	-	-	\$1,000,000	\$994,444	0.201%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$992,511	0.200%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	-	-	\$1,000,000	\$990,259	0.200%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$700,000	\$988,694	0.200%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	-	-	\$775,000	\$978,550	0.198%
PERRIGO FIN UNL	-	-	\$759,000	\$978,404	0.197%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$953,927	0.193%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$934,014	0.189%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	-	-	\$700,000	\$905,683	0.183%
BNP PARIBAS SR UNSECURED 05/20 2.375	-	-	\$710,000	\$897,790	0.181%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$891,708	0.180%
UNILEVER CAP CO	-	-	\$662,000	\$890,150	0.180%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$881,566	0.178%
MUFG AMERICAS H	-	-	\$700,000	\$880,211	0.178%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$871,834	0.176%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$862,970	0.174%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$847,767	0.171%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	-	-	\$679,000	\$847,519	0.171%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$835,579	0.169%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$814,288	0.164%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$811,786	0.164%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$600,000	\$801,343	0.162%
LEIDOS HOLDINGS	-	-	\$595,000	\$783,745	0.158%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$776,667	0.157%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$774,412	0.156%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$770,689	0.156%
KEYCORP	-	-	\$600,000	\$767,468	0.155%
ENBRIDGE ENERGY	-	-	\$580,000	\$764,892	0.154%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$759,329	0.153%
DR PEPPER SNAPP	-	-	\$585,000	\$755,085	0.152%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$575,000	\$733,042	0.148%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$500,000	\$731,962	0.148%
CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	-	-	\$500,000	\$729,621	0.147%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$716,265	0.145%
WESTERN GAS PAR	-	-	\$528,000	\$712,612	0.144%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$538,000	\$703,260	0.142%
CBS CORP COMPANY GUAR 04/20 5.75	-	-	\$515,000	\$702,509	0.142%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$698,871	0.141%
AUTOZONE INC 3.	-	-	\$525,000	\$685,309	0.138%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$682,806	0.138%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$500,000	\$679,844	0.137%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$678,728	0.137%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$673,052	0.136%
EXELON GENERATI	-	-	\$500,000	\$665,205	0.134%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$658,471	0.133%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$651,365	0.131%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$650,694	0.131%
PULTEGROUP INC COMPANY GUAR 03/21 4.25	-	-	\$500,000	\$650,119	0.131%
NORDSTROM INC	-	-	\$500,000	\$647,163	0.131%
EXPRESS SCRIPTS	-	-	\$500,000	\$645,671	0.130%
BHP BILLITON FI	-	-	\$500,000	\$643,920	0.130%
BECTON DICKINSON	-	-	\$500,000	\$642,978	0.130%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$639,937	0.129%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$500,000	\$639,066	0.129%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$638,508	0.129%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$637,297	0.129%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$634,974	0.128%
KEYBANK NA/CLEV	-	-	\$500,000	\$633,317	0.128%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$633,245	0.128%
ABBVIE INC SR UNSECURED 05/20 2.5	-	-	\$500,000	\$632,668	0.128%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$629,808	0.127%
EVERSOURCE ENER	-	-	\$500,000	\$629,590	0.127%
GATX CORP	-	-	\$500,000	\$629,222	0.127%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$629,044	0.127%
MYLAN INC COMPANY GUAR 03/19 2.55	-	-	\$500,000	\$627,474	0.127%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$606,008	0.122%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$603,772	0.122%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$591,984	0.119%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$578,932	0.117%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$561,556	0.113%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$558,421	0.113%
CALATLANTIC GRO	-	-	\$400,000	\$551,858	0.111%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$400,000	\$542,065	0.109%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$540,443	0.109%
NASDAQ INC SR UNSECURED 01/20 5.55	-	-	\$400,000	\$540,142	0.109%
O'REILLY AUTOMO	-	-	\$400,000	\$539,473	0.109%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$533,572	0.108%
PROGRESS ENERGY	-	-	\$400,000	\$532,326	0.107%
LENNAR CORP 4.7	-	-	\$400,000	\$528,760	0.107%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$514,422	0.104%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$511,153	0.103%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$508,340	0.103%
ERICSSON LM SR UNSECURED 05/22 4.125	-	-	\$400,000	\$507,670	0.102%
PSEG POWER	-	-	\$370,000	\$496,878	0.100%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	-	-	\$375,000	\$478,942	0.097%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$375,000	\$472,033	0.095%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$436,540	0.088%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$421,807	0.085%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$392,885	0.079%
LG&E & KU ENERG	-	-	\$300,000	\$392,060	0.079%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$381,421	0.077%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	-	-	\$300,000	\$378,782	0.076%
SCRIPPS NETWORK	-	-	\$300,000	\$377,580	0.076%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$376,505	0.076%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$339,751	0.069%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	-	-	\$233,000	\$312,083	0.063%
ZOETIS INC SR UNSECURED 02/18 1.875	-	-	\$225,000	\$280,943	0.057%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	-	-	\$225,000	\$280,846	0.057%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$270,143	0.055%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	-	-	\$200,000	\$254,427	0.051%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	-	-	\$200,000	\$253,108	0.051%
FEDEX CORP COMPANY GUAR 02/20 2.3	-	-	\$190,000	\$239,810	0.048%
TIME WARNER INC	-	-	\$179,000	\$224,177	0.045%
INGERSOLL GLB H	-	-	\$160,000	\$202,466	0.041%
CAPITAL ONE BAN	-	-	\$150,000	\$187,975	0.038%
BB+T CORPORATION SR UNSECURED 01/20 2.45	-	-	\$132,000	\$167,321	0.034%
CIT GROUP INC SR UNSECURED 05/20 5.375	-	-	\$100,000	\$134,375	0.027%
FISERV INC SR UNSECURED 06/20 2.7	-	-	\$100,000	\$126,964	0.026%
XEROX CORP 4.07	-	-	\$85,000	\$109,576	0.022%
US dollar - Lon	-	-	\$62,885	\$78,515	0.016%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	-	-	\$50,000	\$62,533	0.013%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$43,925	0.009%
GRAND TOTAL				\$495,426,613	100.000%