

DFA Canada Global Targeted Credit Fund - Class A

As of March 29, 2018 (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
CAD - London	-	-	\$22,283,743	\$22,283,743	3.550%
TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	-	-	\$10,000,000	\$9,861,175	1.571%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$8,000,000	\$7,712,856	1.229%
IRELAND GOVT BO	-	-	\$3,700,000	\$5,858,573	0.933%
GENERAL ELECTRI	-	-	\$3,400,000	\$5,366,308	0.855%
AIR LIQUIDE FIN	-	-	\$3,100,000	\$4,965,041	0.791%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,884,721	0.778%
ANTHEM INC SR UNSECURED 05/22 3.125	-	-	\$3,610,000	\$4,593,245	0.732%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,582,567	0.730%
MIZUHO FINANCIA	-	-	\$3,500,000	\$4,434,957	0.707%
PRICELINE GROUP	-	-	\$2,750,000	\$4,412,972	0.703%
AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	-	-	\$3,500,000	\$4,353,617	0.694%
SPAIN GOVERNMEN	-	-	\$2,650,000	\$4,267,202	0.680%
BRITISH TELECOM	-	-	\$2,650,000	\$4,195,795	0.668%
E TRADE FINANCI	-	-	\$3,300,000	\$4,142,589	0.660%
JPMORGAN CHASE	-	-	\$2,300,000	\$3,998,542	0.637%
ELECTRICITE DE	-	-	\$2,200,000	\$3,957,552	0.630%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	-	-	\$4,000,000	\$3,905,673	0.622%
BNP PARIBAS SA	-	-	\$2,450,000	\$3,900,684	0.621%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ANHEUSER-BUSCH	-	-	\$2,285,000	\$3,703,541	0.590%
ITALY BUONI POL	-	-	\$2,240,000	\$3,667,175	0.584%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,548,713	0.565%
ENBRIDGE INC SR UNSECURED 07/22 2.9	-	-	\$2,833,000	\$3,544,215	0.565%
HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	-	-	\$3,500,000	\$3,437,295	0.548%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,335,057	0.531%
BP CAPITAL MARK	-	-	\$2,000,000	\$3,299,149	0.526%
AMGEN INC 1.25%	-	-	\$2,000,000	\$3,270,142	0.521%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$2,455,000	\$3,218,936	0.513%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	-	-	\$2,500,000	\$3,213,494	0.512%
INTESA SANPAOLO	-	-	\$2,000,000	\$3,194,059	0.509%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,182,238	0.507%
CHURCH + DWIGHT CO INC SR UNSECURED 10/22 2.875	-	-	\$2,500,000	\$3,175,362	0.506%
ASTRAZENECA PLC SR UNSECURED 06/22 2.375	-	-	\$2,500,000	\$3,113,478	0.496%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	-	-	\$2,489,000	\$3,090,737	0.492%
BANK TOKYO-MITS	-	-	\$1,868,000	\$3,012,564	0.480%
CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	-	-	\$3,000,000	\$2,955,269	0.471%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,939,570	0.468%
DANSKE BANK A/S	-	-	\$2,195,000	\$2,763,466	0.440%
DEUTSCHE BANK A	-	-	\$1,700,000	\$2,737,316	0.436%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$2,046,000	\$2,700,852	0.430%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,699,451	0.430%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,676,511	0.426%
EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	-	-	\$2,159,000	\$2,672,626	0.426%
BANK OF AMERICA	-	-	\$1,600,000	\$2,644,772	0.421%
ANGLO AMERICAN	-	-	\$1,500,000	\$2,630,688	0.419%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,599,304	0.414%
UNILEVER NV 0.5	-	-	\$1,625,000	\$2,598,135	0.414%
EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	-	-	\$2,000,000	\$2,580,973	0.411%
CELGENE CORP SR UNSECURED 08/22 3.55	-	-	\$2,000,000	\$2,575,523	0.410%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,554,383	0.407%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$2,000,000	\$2,554,254	0.407%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,553,736	0.407%
TELEFONICA EMIS	-	-	\$1,500,000	\$2,552,466	0.407%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$2,000,000	\$2,533,668	0.404%
JOHN DEERE CAP	-	-	\$2,000,000	\$2,525,965	0.402%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	-	-	\$2,000,000	\$2,525,411	0.402%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	-	-	\$2,000,000	\$2,524,251	0.402%
ABBVIE INC SR UNSECURED 11/22 2.9	-	-	\$2,000,000	\$2,519,446	0.401%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,514,010	0.401%
NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	-	-	\$2,000,000	\$2,499,517	0.398%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,497,262	0.398%
ECOLAB INC 2.37	-	-	\$2,000,000	\$2,496,979	0.398%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,488,529	0.396%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,474,190	0.394%
DANONE SA	-	-	\$2,000,000	\$2,471,111	0.394%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,460,779	0.392%
FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	-	-	\$2,500,000	\$2,445,529	0.390%
ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	-	-	\$2,300,000	\$2,410,935	0.384%
BMW US CAPITAL	-	-	\$1,500,000	\$2,408,502	0.384%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,374,678	0.378%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,356,499	0.375%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	-	-	\$1,800,000	\$2,341,658	0.373%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,315,200	0.369%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,304,357	0.367%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,298,789	0.366%
SUNTRUST BANK A	-	-	\$1,800,000	\$2,284,012	0.364%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,277,924	0.363%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,250,607	0.359%
ING GROEP NV 0.	-	-	\$1,400,000	\$2,240,280	0.357%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,716,000	\$2,221,416	0.354%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,220,161	0.354%
BANK OF NY MELL	-	-	\$1,750,000	\$2,212,868	0.353%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$1,700,000	\$2,158,622	0.344%
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	-	-	\$1,500,000	\$2,154,589	0.343%
ASHLAND LLC COMPANY GUAR 08/22 4.75	-	-	\$1,600,000	\$2,097,262	0.334%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,629,000	\$2,088,960	0.333%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	-	-	\$1,634,000	\$2,087,236	0.333%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,074,174	0.330%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$2,000,000	\$2,064,046	0.329%
AT&T INC 1.45%	-	-	\$1,250,000	\$2,059,987	0.328%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,036,440	0.324%

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PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$2,011,034	0.320%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$1,538,000	\$2,003,046	0.319%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,981,227	0.316%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$2,000,000	\$1,978,897	0.315%
CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	-	-	\$1,547,000	\$1,972,398	0.314%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,960,512	0.312%
TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	-	-	\$1,500,000	\$1,958,135	0.312%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,948,565	0.310%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,944,219	0.310%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,941,626	0.309%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$2,000,000	\$1,938,402	0.309%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,935,672	0.308%
TIME WARNER INC	-	-	\$1,500,000	\$1,928,696	0.307%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,925,594	0.307%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$1,450,000	\$1,923,994	0.307%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,917,420	0.305%
KELLOGG CO 0.8%	-	-	\$1,200,000	\$1,917,101	0.305%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,902,792	0.303%
REGIONS FINANCI	-	-	\$1,475,000	\$1,897,957	0.302%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$1,522,000	\$1,894,633	0.302%
WALGREEN CO COMPANY GUAR 09/22 3.1	-	-	\$1,500,000	\$1,894,271	0.302%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,890,715	0.301%
EATON CORP COMPANY GUAR 11/22 2.75	-	-	\$1,500,000	\$1,889,604	0.301%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	-	-	\$1,500,000	\$1,874,435	0.299%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,868,452	0.298%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,867,086	0.297%
SUNTRUST BANK SR UNSECURED 08/22 2.45	-	-	\$1,500,000	\$1,863,633	0.297%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,863,382	0.297%
ING BANK	-	-	\$1,000,000	\$1,844,854	0.294%
BAXTER INTL INC	-	-	\$1,500,000	\$1,843,720	0.294%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,816,853	0.289%
COCA-COLA EUROP	-	-	\$1,119,000	\$1,800,379	0.287%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$1,360,000	\$1,791,083	0.285%
KROGER CO SR UNSECURED 04/22 3.4	-	-	\$1,390,000	\$1,782,907	0.284%
BEST BUY CO INC	-	-	\$1,300,000	\$1,769,440	0.282%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,764,107	0.281%

Rates of Return

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HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,400,000	\$1,736,451	0.277%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,731,726	0.276%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,724,786	0.275%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,718,314	0.274%
THERMO FISHER S	-	-	\$1,000,000	\$1,691,499	0.269%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$1,300,000	\$1,689,874	0.269%
VOLKSWAGEN LEAS	-	-	\$1,000,000	\$1,683,970	0.268%
VIDEOTRON LTD COMPANY GUAR 07/22 5	-	-	\$1,275,000	\$1,673,309	0.267%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,651,594	0.263%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	-	-	\$1,300,000	\$1,632,850	0.260%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$1,200,000	\$1,630,918	0.260%
UTD TECHNOLOGIE	-	-	\$1,000,000	\$1,630,554	0.260%
ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	-	-	\$1,300,000	\$1,625,909	0.259%
ENEL FINANCE IN	-	-	\$848,000	\$1,614,169	0.257%
BHP BILLITON FI	-	-	\$1,000,000	\$1,612,801	0.257%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,604,614	0.256%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,597,512	0.254%
POLYONE CORP SR UNSECURED 03/23 5.25	-	-	\$1,200,000	\$1,592,271	0.254%
MITSUBISHI UFJ	-	-	\$1,000,000	\$1,584,904	0.252%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$1,180,000	\$1,560,032	0.249%
FMG RESOURCES A	-	-	\$1,200,000	\$1,542,957	0.246%
ERICSSON LM SR UNSECURED 05/22 4.125	-	-	\$1,200,000	\$1,536,232	0.245%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,533,055	0.244%
VOLKSWAGEN LEAS	-	-	\$900,000	\$1,532,977	0.244%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,530,450	0.244%
US dollar - Lon	-	-	\$1,161,634	\$1,496,469	0.238%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$1,150,000	\$1,496,296	0.238%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	-	-	\$1,200,000	\$1,491,486	0.238%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	-	-	\$1,200,000	\$1,477,929	0.235%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$1,100,000	\$1,477,295	0.235%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,474,223	0.235%
BPCE	-	-	\$900,000	\$1,470,779	0.234%
BARCLAYS PLC 1.	-	-	\$900,000	\$1,464,574	0.233%
SUMITOMO MITSUI	-	-	\$900,000	\$1,460,508	0.233%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,451,674	0.231%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$1,099,000	\$1,438,787	0.229%

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PULTEGROUP INC COMPANY GUAR 03/21 4.25	-	-	\$1,100,000	\$1,436,341	0.229%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,432,005	0.228%
GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	-	-	\$1,082,000	\$1,423,571	0.227%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$1,400,000	\$1,415,070	0.225%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,100,000	\$1,403,047	0.224%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$954,000	\$1,387,217	0.221%
SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	-	-	\$1,100,000	\$1,381,529	0.220%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,366,510	0.218%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,366,248	0.218%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,365,043	0.217%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,359,720	0.217%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$1,000,000	\$1,354,158	0.216%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,350,192	0.215%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,343,124	0.214%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,343,027	0.214%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,342,821	0.214%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,338,969	0.213%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,338,164	0.213%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$1,025,000	\$1,335,306	0.213%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$1,039,000	\$1,335,140	0.213%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,333,333	0.212%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,333,205	0.212%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,325,829	0.211%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,325,262	0.211%
AETNA INC 4.125	-	-	\$1,000,000	\$1,318,570	0.210%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,317,481	0.210%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,317,308	0.210%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,309,965	0.209%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,308,799	0.209%
WR BERKLEY CORP	-	-	\$975,000	\$1,308,510	0.208%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,307,491	0.208%
VIACOM INC SR UNSECURED 12/21 3.875	-	-	\$1,000,000	\$1,306,351	0.208%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,302,564	0.208%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$926,000	\$1,294,312	0.206%
QEP RESOURCES INC SR UNSECURED 10/22 5.375	-	-	\$1,000,000	\$1,293,076	0.206%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,290,203	0.206%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,288,593	0.205%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,287,614	0.205%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,284,593	0.205%
CBS CORP COMPANY GUAR 03/22 3.375	-	-	\$1,000,000	\$1,283,845	0.205%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,283,820	0.205%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,282,815	0.204%
VERIZON COMMUN	-	-	\$750,000	\$1,280,810	0.204%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,279,652	0.204%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,278,403	0.204%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,278,235	0.204%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,278,055	0.204%
CIT GROUP INC SR UNSECURED 05/20 5.375	-	-	\$959,000	\$1,277,122	0.203%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,277,056	0.203%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,276,876	0.203%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,275,884	0.203%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,274,732	0.203%
SANTANDER HLDG	-	-	\$1,000,000	\$1,274,512	0.203%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,274,171	0.203%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,000,000	\$1,273,198	0.203%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,271,317	0.203%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,270,403	0.202%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,270,132	0.202%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,269,771	0.202%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,269,327	0.202%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,268,000	0.202%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,267,646	0.202%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,267,375	0.202%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,266,576	0.202%
TECHNIPFMC PLC SR UNSECURED 144A 10/22 3.45	-	-	\$1,000,000	\$1,265,237	0.202%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,263,021	0.201%
GENERAL MOTORS	-	-	\$1,000,000	\$1,259,034	0.201%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,257,842	0.200%
CONSTELLATION B	-	-	\$1,000,000	\$1,250,911	0.199%
NVIDIA CORP	-	-	\$994,000	\$1,249,623	0.199%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,246,858	0.199%
PLAINS ALL AMER	-	-	\$980,000	\$1,246,667	0.199%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	-	-	\$1,000,000	\$1,246,242	0.199%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,245,958	0.198%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,245,700	0.198%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,245,024	0.198%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,243,588	0.198%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,242,834	0.198%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$900,000	\$1,242,029	0.198%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,234,454	0.197%
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,233,333	0.196%
WELLS FARGO & C	-	-	\$750,000	\$1,231,593	0.196%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,230,731	0.196%
BNP PARIBAS	-	-	\$700,000	\$1,230,262	0.196%
INTL BUSINESS M	-	-	\$1,000,000	\$1,225,282	0.195%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,213,606	0.193%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,206,614	0.192%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,205,809	0.192%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,196,197	0.191%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,190,852	0.190%
CARPENTER TECHN	-	-	\$900,000	\$1,182,029	0.188%
HEWLETT PACKARD	-	-	\$900,000	\$1,177,913	0.188%
CNH INDUSTRIAL	-	-	\$900,000	\$1,176,812	0.187%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,163,749	0.185%
IBM CORP	-	-	\$720,000	\$1,154,540	0.184%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,151,780	0.183%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,149,646	0.183%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$900,000	\$1,142,284	0.182%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,141,768	0.182%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,131,055	0.180%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,116,973	0.178%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,116,908	0.178%
MORGAN STANLEY	-	-	\$800,000	\$1,101,573	0.175%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,087,279	0.173%
BAT INTL FIN PL	-	-	\$667,000	\$1,072,144	0.171%
XEROX CORP 2.75	-	-	\$829,000	\$1,048,609	0.167%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,047,121	0.167%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,021,702	0.163%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$800,000	\$1,014,318	0.162%
BEMIS CO INC	-	-	\$750,000	\$1,006,797	0.160%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$988,166	0.157%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	-	-	\$1,000,000	\$981,720	0.156%
PERRIGO FIN UNL	-	-	\$759,000	\$978,800	0.156%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$957,097	0.152%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$937,903	0.149%
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	-	-	\$700,000	\$900,567	0.143%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$700,000	\$895,315	0.143%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$700,000	\$892,754	0.142%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$890,698	0.142%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$881,382	0.140%
ZIMMER HOLDINGS	-	-	\$691,000	\$878,235	0.140%
MERITAGE HOMES	-	-	\$619,000	\$875,172	0.139%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$871,864	0.139%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$844,518	0.135%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$650,000	\$838,079	0.134%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$837,494	0.133%
DUKE ENERGY COR	-	-	\$655,000	\$811,099	0.129%
CRED SUIS GP FU	-	-	\$500,000	\$809,729	0.129%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$809,472	0.129%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$635,000	\$809,409	0.129%
LEIDOS HOLDINGS	-	-	\$595,000	\$781,836	0.125%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	-	-	\$800,000	\$780,404	0.124%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$776,854	0.124%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$769,909	0.123%
KEYCORP	-	-	\$600,000	\$769,898	0.123%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$769,121	0.123%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$763,053	0.122%
ENBRIDGE ENERGY	-	-	\$580,000	\$760,654	0.121%
DR PEPPER SNAPP	-	-	\$585,000	\$751,668	0.120%
LENNAR CORP 8.3	-	-	\$500,000	\$716,586	0.114%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$711,499	0.113%
WESTERN GAS PAR	-	-	\$528,000	\$710,125	0.113%
BAT INTL FINANC	-	-	\$400,000	\$705,004	0.112%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$695,019	0.111%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
AUTOZONE INC SR UNSECURED 04/22 3.7	-	-	\$525,000	\$686,372	0.109%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$677,832	0.108%
VOLKSWAGEN LEAS	-	-	\$400,000	\$673,588	0.107%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$673,559	0.107%
EXELON GENERATI	-	-	\$500,000	\$665,807	0.106%
ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	-	-	\$500,000	\$663,672	0.106%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$659,548	0.105%
NORDSTROM INC	-	-	\$500,000	\$657,552	0.105%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$649,736	0.104%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$645,607	0.103%
EXPRESS SCRIPTS	-	-	\$500,000	\$643,391	0.102%
BECTON DICKINSON	-	-	\$500,000	\$642,957	0.102%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$640,692	0.102%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$639,237	0.102%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$638,248	0.102%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$637,098	0.101%
EVERSOURCE ENER	-	-	\$500,000	\$634,741	0.101%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$631,327	0.101%
SANTANDER HOLDINGS USA SR UNSECURED 01/23 3.4	-	-	\$500,000	\$629,871	0.100%
KEYBANK NA/CLEV	-	-	\$500,000	\$629,317	0.100%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$629,198	0.100%
EBAY INC SR UNSECURED 07/22 2.6	-	-	\$500,000	\$623,762	0.099%
MORGAN STANLEY	-	-	\$470,000	\$601,718	0.096%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$596,226	0.095%
RYDER SYSTEM IN	-	-	\$465,000	\$595,616	0.095%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$588,441	0.094%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$559,596	0.089%
LENNAR CORP 6.6	-	-	\$400,000	\$550,081	0.088%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$408,000	\$549,698	0.088%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$548,864	0.087%
O'REILLY AUTOMO	-	-	\$400,000	\$536,938	0.086%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$534,160	0.085%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$534,127	0.085%
PROGRESS ENERGY	-	-	\$400,000	\$529,760	0.084%
LENNAR CORP 4.7	-	-	\$400,000	\$526,248	0.084%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	-	-	\$382,000	\$520,103	0.083%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$513,085	0.082%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$511,505	0.081%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$504,656	0.080%
PSEG POWER	-	-	\$370,000	\$495,335	0.079%
BMW FINANCE NV	-	-	\$300,000	\$493,684	0.079%
CITIGROUP INC	-	-	\$300,000	\$492,447	0.078%
SEALED AIR CORP COMPANY GUAR 144A 12/20 6.5	-	-	\$350,000	\$480,193	0.076%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	-	-	\$364,000	\$469,793	0.075%
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	-	-	\$350,000	\$449,758	0.072%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$435,932	0.069%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$333,000	\$431,163	0.069%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$424,152	0.068%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$325,000	\$415,659	0.066%
BHP BILLITON FI	-	-	\$310,000	\$397,449	0.063%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$392,860	0.063%
LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	-	-	\$300,000	\$392,172	0.062%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$384,290	0.061%
SEMPRA ENERGY	-	-	\$300,000	\$383,760	0.061%
SCRIPPS NETWORK	-	-	\$300,000	\$381,699	0.061%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$374,856	0.060%
BERKSHIRE HAT E	-	-	\$270,000	\$345,096	0.055%
PACIFIC GAS & E	-	-	\$263,000	\$341,272	0.054%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$338,824	0.054%
DH EUROPE FINAN	-	-	\$200,000	\$333,291	0.053%
MURPHY OIL CORP SR UNSECURED 06/22 4	-	-	\$250,000	\$313,205	0.050%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$217,000	\$277,014	0.044%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$205,000	\$275,400	0.044%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$273,297	0.044%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$200,000	\$268,370	0.043%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$195,000	\$249,267	0.040%
TIME WARNER INC	-	-	\$179,000	\$228,586	0.036%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$170,000	\$220,804	0.035%
CAPITAL ONE BAN	-	-	\$150,000	\$192,601	0.031%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$100,000	\$128,117	0.020%
XEROX CORPORATION SR UNSECURED 03/22 4.07	-	-	\$85,000	\$109,692	0.017%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$75,000	\$96,165	0.015%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$43,774	0.007%
GRAND TOTAL				\$627,709,009	100.000%