

DFA Canada Global Targeted Credit Fund - Class A

As of January 31, 2018 (Updated Monthly)

Source: RBC

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	-	-	\$10,000,000	\$9,865,888	1.682%
ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	-	-	\$8,000,000	\$7,685,703	1.311%
CAD - London	-	-	\$5,630,619	\$5,630,619	0.960%
IRELAND GOVT BO	-	-	\$3,700,000	\$5,598,647	0.955%
GENERAL ELECTRI	-	-	\$3,400,000	\$5,149,116	0.878%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	-	-	\$5,000,000	\$4,887,015	0.833%
AIR LIQUIDE FIN	-	-	\$3,100,000	\$4,772,417	0.814%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$4,700,000	\$4,582,693	0.782%
ANTHEM INC SR UNSECURED 05/22 3.125	-	-	\$3,610,000	\$4,448,469	0.759%
PRICELINE GROUP	-	-	\$2,750,000	\$4,246,824	0.724%
SPAIN GOVERNMEN	-	-	\$2,650,000	\$4,059,818	0.692%
BRITISH TELECOM	-	-	\$2,650,000	\$4,038,775	0.689%
ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	-	-	\$4,000,000	\$3,902,675	0.666%
JPMORGAN CHASE	-	-	\$2,300,000	\$3,867,285	0.660%
BNP PARIBAS SA	-	-	\$2,450,000	\$3,756,971	0.641%
E TRADE FINANCI	-	-	\$3,000,000	\$3,629,794	0.619%
ANHEUSER-BUSCH	-	-	\$2,285,000	\$3,555,418	0.606%
ITALY BUONI POL	-	-	\$2,240,000	\$3,502,159	0.597%
HONDA CANADA FINANCE INC SR UNSECURED 07/22 2.268	-	-	\$3,500,000	\$3,434,534	0.586%

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ENBRIDGE INC SR UNSECURED 07/22 2.9	-	-	\$2,833,000	\$3,432,161	0.585%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,418,760	0.583%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,228,695	0.551%
BP CAPITAL MARK	-	-	\$2,000,000	\$3,184,956	0.543%
AMGEN INC 1.25%	-	-	\$2,000,000	\$3,153,040	0.538%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$2,455,000	\$3,125,552	0.533%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/22 3.375	-	-	\$2,500,000	\$3,091,205	0.527%
INTESA SANPAOLO	-	-	\$2,000,000	\$3,087,836	0.527%
DAIWA SECS GROU	-	-	\$2,500,000	\$3,056,225	0.521%
ASTRAZENECA PLC SR UNSECURED 06/22 2.375	-	-	\$2,500,000	\$3,005,609	0.513%
PHILIP MORRIS INTL INC SR UNSECURED 08/22 2.375	-	-	\$2,489,000	\$2,984,669	0.509%
CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/22 2.3	-	-	\$3,000,000	\$2,957,583	0.504%
BANK TOKYO-MITS	-	-	\$1,868,000	\$2,896,875	0.494%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$2,832,903	0.483%
DANSKE BANK A/S	-	-	\$2,195,000	\$2,671,999	0.456%
DEUTSCHE BANK A	-	-	\$1,700,000	\$2,669,830	0.455%
ONEOK INC COMPANY GUAR 02/22 4.25	-	-	\$2,046,000	\$2,608,777	0.445%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,597,739	0.443%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,572,264	0.439%
BANK OF AMERICA	-	-	\$1,600,000	\$2,558,226	0.436%
ANGLO AMERICAN	-	-	\$1,500,000	\$2,540,123	0.433%
CELGENE CORP SR UNSECURED 08/22 3.55	-	-	\$2,000,000	\$2,502,694	0.427%
UNILEVER NV 0.5	-	-	\$1,625,000	\$2,499,933	0.426%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,497,811	0.426%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,478,810	0.423%
EXELON GENERATION CO LLC SR UNSECURED 03/22 3.4	-	-	\$2,000,000	\$2,477,490	0.422%
BAT INTL FINANCE PLC COMPANY GUAR 144A 06/22 3.25	-	-	\$2,000,000	\$2,470,491	0.421%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,468,962	0.421%
TELEFONICA EMIS	-	-	\$1,500,000	\$2,463,160	0.420%
ACTAVIS INC COMPANY GUAR 10/22 3.25	-	-	\$2,000,000	\$2,449,900	0.418%
ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	-	-	\$2,000,000	\$2,448,523	0.418%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$2,000,000	\$2,447,170	0.417%
ABBVIE INC SR UNSECURED 11/22 2.9	-	-	\$2,000,000	\$2,440,983	0.416%
ROCKWELL COLLIN	-	-	\$2,000,000	\$2,436,653	0.416%
MIZUHO FINANCIA	-	-	\$2,000,000	\$2,436,062	0.415%
JOHN DEERE CAP	-	-	\$2,000,000	\$2,434,303	0.415%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROGERS COMMUNICATIONS IN COMPANY GUAR 06/22 4	-	-	\$2,300,000	\$2,413,436	0.412%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,407,392	0.411%
NORTHROP GRUMMAN CORP SR UNSECURED 10/22 2.55	-	-	\$2,000,000	\$2,405,028	0.410%
ECOLAB INC 2.37	-	-	\$2,000,000	\$2,401,744	0.410%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,390,219	0.408%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,390,157	0.408%
DANONE SA	-	-	\$2,000,000	\$2,386,688	0.407%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,378,287	0.406%
BMW US CAPITAL	-	-	\$1,500,000	\$2,313,243	0.394%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,283,063	0.389%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,274,753	0.388%
ELECTRICITE DE	-	-	\$1,300,000	\$2,254,047	0.384%
HP ENTERPRISE CO SR UNSECURED 10/20 3.6	-	-	\$1,800,000	\$2,251,959	0.384%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,800,000	\$2,238,907	0.382%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,216,190	0.378%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,214,770	0.378%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,188,113	0.373%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,166,214	0.369%
ING GROEP NV 0.	-	-	\$1,400,000	\$2,160,844	0.368%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,716,000	\$2,150,931	0.367%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,146,052	0.366%
BANK OF NY MELL	-	-	\$1,750,000	\$2,127,282	0.363%
MGM RESORTS INTL COMPANY GUAR 03/22 7.75	-	-	\$1,500,000	\$2,102,395	0.359%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$1,700,000	\$2,080,366	0.355%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	-	-	\$2,000,000	\$2,062,020	0.352%
ASHLAND LLC COMPANY GUAR 08/22 4.75	-	-	\$1,600,000	\$2,051,711	0.350%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,629,000	\$2,020,250	0.345%
TD AMERITRADE HOLDING CO SR UNSECURED 04/22 2.95	-	-	\$1,634,000	\$2,008,382	0.342%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,004,745	0.342%
AT&T INC 1.45%	-	-	\$1,250,000	\$1,982,103	0.338%
ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	-	-	\$2,000,000	\$1,979,370	0.338%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$1,971,182	0.336%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$1,965,765	0.335%
WELLS FARGO + COMPANY SR UNSECURED 04/22 2.094	-	-	\$2,000,000	\$1,942,719	0.331%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	-	-	\$1,500,000	\$1,940,334	0.331%
REPUBLIC SERVICES INC SR UNSECURED 06/22 3.55	-	-	\$1,538,000	\$1,926,946	0.329%

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TECK RESOURCES LIMITED COMPANY GUAR 01/22 4.75	-	-	\$1,500,000	\$1,909,198	0.326%
KONINKLIJKE PHILIPS NV SR UNSECURED 03/22 3.75	-	-	\$1,500,000	\$1,898,921	0.324%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$1,892,569	0.323%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	-	-	\$1,500,000	\$1,890,102	0.322%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	-	-	\$1,479,000	\$1,887,864	0.322%
ANIXTER INC COMPANY GUAR 10/21 5.125	-	-	\$1,450,000	\$1,886,117	0.322%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$1,866,171	0.318%
AMERISOURCEBERG	-	-	\$1,497,000	\$1,865,606	0.318%
TIME WARNER INC	-	-	\$1,500,000	\$1,860,719	0.317%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	-	-	\$1,500,000	\$1,860,369	0.317%
KELLOGG CO 0.8%	-	-	\$1,200,000	\$1,851,327	0.316%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$1,849,492	0.315%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$1,847,914	0.315%
WALGREEN CO COMPANY GUAR 09/22 3.1	-	-	\$1,500,000	\$1,831,706	0.312%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$1,831,180	0.312%
REGIONS FINANCI	-	-	\$1,475,000	\$1,830,297	0.312%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,828,652	0.312%
EATON CORP COMPANY GUAR 11/22 2.75	-	-	\$1,500,000	\$1,828,135	0.312%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,818,384	0.310%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,812,640	0.309%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,806,151	0.308%
AMERICAN EXPRESS CO SR UNSECURED 08/22 2.5	-	-	\$1,500,000	\$1,805,552	0.308%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 09/22 2.6	-	-	\$1,500,000	\$1,804,150	0.308%
SUNTRUST BANK SR UNSECURED 08/22 2.45	-	-	\$1,500,000	\$1,804,085	0.308%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,785,220	0.304%
ING BANK	-	-	\$1,000,000	\$1,783,282	0.304%
BAXTER INTL INC	-	-	\$1,500,000	\$1,776,520	0.303%
OMNICOM GROUP I	-	-	\$1,400,000	\$1,761,271	0.300%
KROGER CO SR UNSECURED 04/22 3.4	-	-	\$1,390,000	\$1,729,729	0.295%
BEST BUY CO INC	-	-	\$1,300,000	\$1,715,139	0.292%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,714,768	0.292%
SOFTBANK GROUP CORP COMPANY GUAR 144A 04/20 4.5	-	-	\$1,360,000	\$1,704,308	0.291%
NUSTAR LOGISTICS LP COMPANY GUAR 02/21 6.75	-	-	\$1,281,000	\$1,699,770	0.290%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/22 2.55	-	-	\$1,400,000	\$1,677,975	0.286%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,665,597	0.284%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,660,955	0.283%

Rates of Return

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VIDEOTRON LTD COMPANY GUAR 07/22 5	-	-	\$1,275,000	\$1,640,838	0.280%
EDGEWELL PERSONAL CARE COMPANY GUAR 05/22 4.7	-	-	\$1,300,000	\$1,635,034	0.279%
THERMO FISHER S	-	-	\$1,000,000	\$1,628,669	0.278%
VOLKSWAGEN LEAS	-	-	\$1,000,000	\$1,624,164	0.277%
EDISON INTERNATIONAL SR UNSECURED 09/22 2.4	-	-	\$1,359,000	\$1,617,785	0.276%
NEWFIELD EXPLORATION CO SR UNSECURED 01/22 5.75	-	-	\$1,221,000	\$1,607,014	0.274%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$1,200,000	\$1,603,360	0.273%
UTD TECHNOLOGIE	-	-	\$1,000,000	\$1,571,405	0.268%
ENEL FINANCE IN	-	-	\$848,000	\$1,571,337	0.268%
ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	-	-	\$1,300,000	\$1,566,962	0.267%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,555,435	0.265%
BHP BILLITON FI	-	-	\$1,000,000	\$1,547,812	0.264%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,540,413	0.263%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,525,118	0.260%
WR GRACE + CO CONN COMPANY GUAR 144A 10/21 5.125	-	-	\$1,180,000	\$1,524,023	0.260%
NATIONWIDE BLDG	-	-	\$950,000	\$1,491,166	0.254%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$1,150,000	\$1,481,740	0.253%
ERICSSON LM SR UNSECURED 05/22 4.125	-	-	\$1,200,000	\$1,480,022	0.252%
VOLKSWAGEN LEAS	-	-	\$900,000	\$1,479,064	0.252%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,476,324	0.252%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,200,000	\$1,475,483	0.252%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,472,885	0.251%
CENOVUS ENERGY INC SR UNSECURED 08/22 3	-	-	\$1,200,000	\$1,450,058	0.247%
L BRANDS INC COMPANY GUAR 02/22 5.625	-	-	\$1,100,000	\$1,432,335	0.244%
NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	-	-	\$1,200,000	\$1,426,876	0.243%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,420,477	0.242%
BARCLAYS PLC 1.	-	-	\$900,000	\$1,420,242	0.242%
BPCE	-	-	\$900,000	\$1,419,143	0.242%
MORGAN STANLEY SR UNSECURED 08/21 3.125	-	-	\$1,400,000	\$1,418,013	0.242%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,403,076	0.239%
SUMITOMO MITSUI	-	-	\$900,000	\$1,402,926	0.239%
ZF NA CAPITAL COMPANY GUAR 144A 04/22 4.5	-	-	\$1,099,000	\$1,397,441	0.238%
PULTEGROUP INC COMPANY GUAR 03/21 4.25	-	-	\$1,100,000	\$1,388,564	0.237%
GRAPHIC PACKAGING INTERN COMPANY GUAR 04/21 4.75	-	-	\$1,082,000	\$1,385,806	0.236%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,373,931	0.234%
AES CORP/VA SR UNSECURED 07/21 7.375	-	-	\$988,000	\$1,364,154	0.233%

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SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	-	-	\$1,100,000	\$1,331,445	0.227%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,321,994	0.225%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$1,000,000	\$1,316,416	0.224%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,311,129	0.224%
VF CORP SR UNSECURED 09/21 3.5	-	-	\$1,040,000	\$1,310,822	0.224%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,310,297	0.223%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,308,139	0.223%
T MOBILE USA INC COMPANY GUAR 04/22 4	-	-	\$1,039,000	\$1,305,977	0.223%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,302,308	0.222%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,297,824	0.221%
KINROSS GOLD CORP COMPANY GUAR 09/21 5.125	-	-	\$1,000,000	\$1,297,695	0.221%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,295,948	0.221%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,295,794	0.221%
ARCELORMITTAL SR UNSECURED 06/20 5.125	-	-	\$1,000,000	\$1,291,545	0.220%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,288,937	0.220%
ADVANCE AUTO PARTS INC COMPANY GUAR 01/22 4.5	-	-	\$1,000,000	\$1,285,942	0.219%
TUPPERWARE BRANDS CORP COMPANY GUAR 06/21 4.75	-	-	\$1,000,000	\$1,284,982	0.219%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,275,308	0.217%
QEP RESOURCES INC SR UNSECURED 10/22 5.375	-	-	\$1,000,000	\$1,274,632	0.217%
AETNA INC 4.125	-	-	\$1,000,000	\$1,273,752	0.217%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,272,448	0.217%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,264,797	0.216%
WR BERKLEY CORP	-	-	\$975,000	\$1,261,703	0.215%
VIACOM INC SR UNSECURED 12/21 3.875	-	-	\$1,000,000	\$1,261,489	0.215%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,258,881	0.215%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,257,755	0.214%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$926,000	\$1,257,193	0.214%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/21 3.8	-	-	\$1,000,000	\$1,254,225	0.214%
CBS CORP COMPANY GUAR 03/22 3.375	-	-	\$1,000,000	\$1,246,494	0.213%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	-	-	\$1,000,000	\$1,244,901	0.212%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,244,797	0.212%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,240,123	0.211%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,239,391	0.211%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,238,727	0.211%
CIT GROUP INC SR UNSECURED 05/20 5.375	-	-	\$959,000	\$1,238,591	0.211%
ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	-	-	\$1,000,000	\$1,238,272	0.211%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
VERIZON COMMUN	-	-	\$750,000	\$1,234,042	0.210%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,232,718	0.210%
NOKIA OYJ SR UNSECURED 06/22 3.375	-	-	\$1,022,000	\$1,232,464	0.210%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,231,888	0.210%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,231,562	0.210%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,231,076	0.210%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,229,717	0.210%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,229,520	0.210%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,229,434	0.210%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,229,067	0.210%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,228,659	0.210%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,228,548	0.210%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,000,000	\$1,227,410	0.209%
SANTANDER HLDG	-	-	\$1,000,000	\$1,226,771	0.209%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,226,322	0.209%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,226,236	0.209%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,226,014	0.209%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,225,688	0.209%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,225,307	0.209%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,225,215	0.209%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,224,999	0.209%
CITIGROUP INC	-	-	\$1,000,000	\$1,224,833	0.209%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,224,415	0.209%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,222,871	0.209%
QUALCOMM INC SR UNSECURED 05/22 3	-	-	\$1,000,000	\$1,222,582	0.208%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,220,903	0.208%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,220,461	0.208%
SANTANDER UK GROUP HLDGS SR UNSECURED 08/21 2.875	-	-	\$1,000,000	\$1,216,943	0.208%
CHOICE HOTELS INTL INC COMPANY GUAR 07/22 5.75	-	-	\$900,000	\$1,215,329	0.207%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,214,040	0.207%
GENERAL MOTORS	-	-	\$1,000,000	\$1,213,818	0.207%
INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	-	-	\$1,000,000	\$1,213,689	0.207%
CANADIAN IMPERIAL BANK SR UNSECURED 06/22 2.55	-	-	\$1,000,000	\$1,210,454	0.206%
CONSTELLATION B	-	-	\$1,000,000	\$1,209,624	0.206%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,206,389	0.206%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,205,336	0.206%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
TOLL BROS FINANCE CORP COMPANY GUAR 02/22 5.875	-	-	\$900,000	\$1,202,520	0.205%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,201,862	0.205%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,201,260	0.205%
NVIDIA CORP	-	-	\$994,000	\$1,200,679	0.205%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,200,506	0.205%
PLAINS ALL AMER	-	-	\$980,000	\$1,196,208	0.204%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,193,609	0.204%
WELLS FARGO & C	-	-	\$750,000	\$1,193,499	0.204%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,191,333	0.203%
BNP PARIBAS	-	-	\$700,000	\$1,188,170	0.203%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,186,740	0.202%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,186,161	0.202%
INTL BUSINESS M	-	-	\$1,000,000	\$1,179,088	0.201%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,172,398	0.200%
ROCKIES EXPRESS PIPELINE SR UNSECURED 144A 04/20 5.625	-	-	\$900,000	\$1,167,925	0.199%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,167,662	0.199%
DOMINION ENERGY INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,159,379	0.198%
TRI POINTE GROUP INC COMPANY GUAR 07/21 4.875	-	-	\$900,000	\$1,151,320	0.196%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,148,159	0.196%
CARPENTER TECHN	-	-	\$900,000	\$1,143,847	0.195%
CNH INDUSTRIAL	-	-	\$900,000	\$1,143,139	0.195%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,136,129	0.194%
HEWLETT PACKARD	-	-	\$900,000	\$1,134,299	0.193%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,107,769	0.189%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,106,119	0.189%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,102,898	0.188%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$900,000	\$1,100,872	0.188%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,091,158	0.186%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,084,898	0.185%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,075,060	0.183%
MORGAN STANLEY	-	-	\$800,000	\$1,064,626	0.182%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,062,548	0.181%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,055,377	0.180%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,040,917	0.178%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,040,562	0.177%
BAT INTL FIN PL	-	-	\$667,000	\$1,036,516	0.177%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
XEROX CORP 2.75	-	-	\$829,000	\$1,016,605	0.173%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/21 4.125	-	-	\$800,000	\$1,009,496	0.172%
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,008,635	0.172%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$983,640	0.168%
DAIMLER CANADA FINANCE COMPANY GUAR 12/21 2.23	-	-	\$1,000,000	\$983,530	0.168%
FORD CREDIT CANADA CO COMPANY GUAR 06/22 2.766	-	-	\$1,000,000	\$981,601	0.167%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$800,000	\$979,468	0.167%
BEMIS CO INC	-	-	\$750,000	\$968,677	0.165%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$957,760	0.163%
PERRIGO FIN UNL	-	-	\$759,000	\$940,296	0.160%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$920,576	0.157%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$900,820	0.154%
WESTERN GAS PARTNERS SR UNSECURED 07/22 4	-	-	\$700,000	\$872,512	0.149%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$861,271	0.147%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$700,000	\$858,890	0.146%
MERITAGE HOMES	-	-	\$619,000	\$858,474	0.146%
WILLIAMS COS INC SR UNSECURED 09/21 7.875	-	-	\$600,000	\$854,265	0.146%
MUFG AMERICAS H	-	-	\$700,000	\$853,388	0.146%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$850,499	0.145%
ZIMMER HOLDINGS	-	-	\$691,000	\$845,620	0.144%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$837,978	0.143%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$836,525	0.143%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$814,895	0.139%
APACHE CORP SR UNSECURED 04/22 3.25	-	-	\$657,000	\$811,528	0.138%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$650,000	\$803,789	0.137%
CRED SUIS GP FU	-	-	\$500,000	\$785,053	0.134%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$784,001	0.134%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	-	-	\$800,000	\$779,806	0.133%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$779,444	0.133%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$635,000	\$778,499	0.133%
LEIDOS HOLDINGS	-	-	\$595,000	\$754,746	0.129%
LENNAR CORP COMPANY GUAR 01/22 4.125	-	-	\$600,000	\$749,391	0.128%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$748,723	0.128%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$742,575	0.127%
KEYCORP	-	-	\$600,000	\$740,992	0.126%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$739,705	0.126%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ENBRIDGE ENERGY	-	-	\$580,000	\$736,222	0.126%
DR PEPPER SNAPP	-	-	\$585,000	\$721,816	0.123%
CALATLANTIC GROUP INC COMPANY GUAR 01/21 8.375	-	-	\$500,000	\$703,431	0.120%
WESTERN GAS PAR	-	-	\$528,000	\$685,410	0.117%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$683,579	0.117%
BAT INTL FINANC	-	-	\$400,000	\$683,047	0.116%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$671,781	0.115%
AUTOZONE INC SR UNSECURED 04/22 3.7	-	-	\$525,000	\$660,209	0.113%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$653,377	0.111%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$652,206	0.111%
VOLKSWAGEN LEAS	-	-	\$400,000	\$649,666	0.111%
ANDEAVOR LOGIS LP/CORP COMPANY GUAR 10/19 5.5	-	-	\$500,000	\$640,256	0.109%
EXELON GENERATI	-	-	\$500,000	\$639,942	0.109%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$635,161	0.108%
NORDSTROM INC	-	-	\$500,000	\$629,665	0.107%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$627,881	0.107%
NEWMONT MINING CORP COMPANY GUAR 03/22 3.5	-	-	\$500,000	\$622,266	0.106%
BECTON DICKINSON	-	-	\$500,000	\$620,092	0.106%
EXPRESS SCRIPTS	-	-	\$500,000	\$619,111	0.106%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$617,611	0.105%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$617,069	0.105%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$614,855	0.105%
GATX CORP	-	-	\$500,000	\$614,246	0.105%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$613,404	0.105%
EVERSOURCE ENER	-	-	\$500,000	\$611,463	0.104%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$609,880	0.104%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$606,534	0.103%
KEYBANK NA/CLEV	-	-	\$500,000	\$605,980	0.103%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$580,982	0.099%
MORGAN STANLEY	-	-	\$470,000	\$579,588	0.099%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$575,181	0.098%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$569,173	0.097%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$557,493	0.095%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$538,958	0.092%
HARTFORD FINL SVCS GRP SR UNSECURED 04/22 5.125	-	-	\$400,000	\$530,800	0.091%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$408,000	\$530,777	0.091%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CALATLANTIC GRO	-	-	\$400,000	\$527,688	0.090%
O'REILLY AUTOMO	-	-	\$400,000	\$518,606	0.088%
GOLDMAN SACHS GROUP INC SR UNSECURED 01/22 5.75	-	-	\$383,000	\$516,757	0.088%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$515,002	0.088%
PROGRESS ENERGY	-	-	\$400,000	\$511,361	0.087%
LENNAR CORP 4.7	-	-	\$400,000	\$510,468	0.087%
LIBERTY MUTUAL GROUP INC COMPANY GUAR 144A 05/22 4.95	-	-	\$382,000	\$500,559	0.085%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$496,214	0.085%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$493,087	0.084%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$486,464	0.083%
PSEG POWER	-	-	\$370,000	\$478,784	0.082%
CITIGROUP INC	-	-	\$300,000	\$475,521	0.081%
BMW FINANCE NV	-	-	\$300,000	\$474,468	0.081%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$375,000	\$458,436	0.078%
CNH INDUSTRIAL CAP LLC COMPANY GUAR 10/21 3.875	-	-	\$364,000	\$458,168	0.078%
ALLY FINANCIAL INC SR UNSECURED 02/22 4.125	-	-	\$350,000	\$436,973	0.075%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$334,000	\$419,834	0.072%
ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	-	-	\$330,000	\$410,791	0.070%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$325,000	\$400,681	0.068%
BHP BILLITON FI	-	-	\$310,000	\$382,558	0.065%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$379,718	0.065%
LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	-	-	\$300,000	\$378,233	0.065%
SEMPRA ENERGY	-	-	\$300,000	\$370,566	0.063%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$369,714	0.063%
SCRIPPS NETWORK	-	-	\$300,000	\$367,834	0.063%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$363,296	0.062%
BERKSHIRE HAT E	-	-	\$270,000	\$331,912	0.057%
PACIFIC GAS & E	-	-	\$263,000	\$329,483	0.056%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$326,444	0.056%
DH EUROPE FINAN	-	-	\$200,000	\$321,198	0.055%
MURPHY OIL CORP SR UNSECURED 06/22 4	-	-	\$250,000	\$307,895	0.053%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$217,000	\$266,945	0.046%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$214,000	\$262,505	0.045%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$200,000	\$260,589	0.044%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$195,000	\$240,170	0.041%
TIME WARNER INC	-	-	\$179,000	\$219,049	0.037%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US dollar - Lon	-	-	\$171,214	\$210,601	0.036%
INGERSOLL GLB H	-	-	\$160,000	\$197,981	0.034%
CAPITAL ONE BAN	-	-	\$150,000	\$184,591	0.031%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$100,000	\$123,137	0.021%
XEROX CORPORATION SR UNSECURED 03/22 4.07	-	-	\$85,000	\$106,418	0.018%
ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$75,000	\$92,661	0.016%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$33,000	\$42,238	0.007%
GRAND TOTAL				\$586,389,941	100.000%