

DFA Canada Global Targeted Credit Fund - Class F

As of August 31, 2017 (Updated Monthly)

Source: RBC

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

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%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
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%

Rates of Return

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%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
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%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
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%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
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%