

# DFA Canada Global Targeted Credit Fund - Class F

As of March 29, 2018 (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
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%

## Rates of Return

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%

## Rates of Return

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

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

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
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 DICKINSO	-	-	\$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%
<b>GRAND TOTAL</b>				<b>\$627,709,009</b>	<b>100.000%</b>