

DFA Canada Global Targeted Credit Fund - Class F

As of April 28, 2017 (Updated Monthly)

Source: RBC

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CAD - London	-	-	\$9,120,787	\$9,120,787	1.924%
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$6,000,000	\$6,052,504	1.276%
ROYAL BANK OF C	-	-	\$5,000,000	\$5,073,147	1.070%
MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	-	-	\$4,600,000	\$4,619,741	0.974%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,869,089	0.816%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	-	-	\$3,700,000	\$3,683,953	0.777%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,621,823	0.764%
GENERAL MOTORS FINL CO COMPANY GUAR 07/21 3.2	-	-	\$2,300,000	\$3,170,549	0.669%
PROVINCE OF ONT	-	-	\$3,000,000	\$2,975,054	0.627%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,921,493	0.616%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,918,645	0.616%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,824,367	0.596%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,794,768	0.589%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,781,560	0.587%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$2,000,000	\$2,735,335	0.577%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,682,383	0.566%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,675,995	0.564%
DANONE SA	-	-	\$2,000,000	\$2,671,736	0.563%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,656,356	0.560%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,646,891	0.558%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,603,673	0.549%
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,558,184	0.540%
HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	-	-	\$1,800,000	\$2,541,881	0.536%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,525,413	0.533%
PERRIGO FIN UNL	-	-	\$1,800,000	\$2,520,749	0.532%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	-	-	\$1,700,000	\$2,519,530	0.531%
REGIONS FINANCI	-	-	\$1,800,000	\$2,513,796	0.530%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	-	-	\$1,810,000	\$2,502,213	0.528%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,492,278	0.526%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	-	-	\$1,800,000	\$2,487,049	0.525%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,468,669	0.521%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,441,965	0.515%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,407,035	0.508%
BANK OF NY MELL	-	-	\$1,750,000	\$2,406,044	0.507%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,700,000	\$2,353,904	0.496%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,289,990	0.483%
LAB CORP AMER H	-	-	\$1,645,000	\$2,263,051	0.477%
METLIFE INC SR UNSECURED 02/21 4.75	-	-	\$1,500,000	\$2,236,434	0.472%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,231,849	0.471%
CSX CORP 3.7% 3	-	-	\$1,560,000	\$2,231,169	0.471%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	-	-	\$1,600,000	\$2,226,688	0.470%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,210,918	0.466%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$2,166,804	0.457%
PACIFIC GAS & E	-	-	\$1,500,000	\$2,130,786	0.449%
AMERISOURCEBERG	-	-	\$1,497,000	\$2,129,733	0.449%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	-	-	\$1,400,000	\$2,100,516	0.443%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$2,100,205	0.443%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$2,098,702	0.443%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	-	-	\$1,500,000	\$2,090,325	0.441%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$2,075,633	0.438%
PNC BANK NA 2.6	-	-	\$1,500,000	\$2,070,698	0.437%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$2,070,616	0.437%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$2,067,586	0.436%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,500,000	\$2,058,310	0.434%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$2,050,215	0.432%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	-	-	\$1,373,000	\$2,047,870	0.432%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$2,042,553	0.431%
VERIZON COMMUN	-	-	\$1,400,000	\$2,041,214	0.430%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$2,023,306	0.427%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$2,000,022	0.422%
BAXTER INTL INC	-	-	\$1,500,000	\$1,995,038	0.421%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,946,272	0.410%
BEST BUY CO INC	-	-	\$1,300,000	\$1,931,739	0.407%
BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	-	-	\$1,800,000	\$1,910,804	0.403%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,899,893	0.401%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$1,375,000	\$1,890,304	0.399%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,890,142	0.399%
BRIT SKY BROAD	-	-	\$1,000,000	\$1,878,238	0.396%
ASSOCD BANC-COR	-	-	\$1,358,000	\$1,870,158	0.394%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	-	-	\$1,350,000	\$1,857,243	0.392%
DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	-	-	\$1,300,000	\$1,836,957	0.387%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$1,300,000	\$1,797,977	0.379%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,758,685	0.371%
TIME WARNER INC	-	-	\$1,279,000	\$1,750,059	0.369%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,722,596	0.363%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	-	-	\$1,225,000	\$1,711,555	0.361%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,711,062	0.361%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,661,096	0.350%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,657,902	0.350%
BERKSHIRE HAT E	-	-	\$1,200,000	\$1,651,562	0.348%
FEDEX CORP COMPANY GUAR 02/20 2.3	-	-	\$1,190,000	\$1,642,795	0.346%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,609,934	0.340%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,590,664	0.335%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	-	-	\$1,150,000	\$1,589,474	0.335%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$1,140,000	\$1,578,827	0.333%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,551,067	0.327%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	-	-	\$1,000,000	\$1,508,928	0.318%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,504,614	0.317%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,503,085	0.317%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	-	-	\$1,000,000	\$1,483,182	0.313%
AON CORP COMPANY GUAR 09/20 5	-	-	\$1,000,000	\$1,475,708	0.311%

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NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,475,497	0.311%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,473,347	0.311%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,473,306	0.311%
INGERSOLL GLB H	-	-	\$1,060,000	\$1,469,805	0.310%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,468,129	0.310%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,463,067	0.309%
BALL CORP COMPANY GUAR 03/22 5	-	-	\$1,000,000	\$1,462,358	0.308%
EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	-	-	\$1,000,000	\$1,459,204	0.308%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,457,382	0.307%
AETNA INC 4.125	-	-	\$1,000,000	\$1,453,259	0.306%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	-	-	\$1,000,000	\$1,447,219	0.305%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,447,137	0.305%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,443,635	0.304%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/22 4.25	-	-	\$1,000,000	\$1,435,028	0.303%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,428,019	0.301%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,426,640	0.301%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,424,476	0.300%
TOTAL SYSTEM SE	-	-	\$1,000,000	\$1,422,715	0.300%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,416,163	0.299%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,397,195	0.295%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	-	-	\$1,000,000	\$1,396,492	0.295%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,395,386	0.294%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,394,635	0.294%
BIOGEN INC SR UNSECURED 09/20 2.9	-	-	\$1,000,000	\$1,394,123	0.294%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,393,229	0.294%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	-	-	\$1,000,000	\$1,392,710	0.294%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,391,680	0.294%
HUNTINGTON NATI	-	-	\$1,000,000	\$1,391,195	0.293%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	-	-	\$1,000,000	\$1,389,557	0.293%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	-	-	\$1,000,000	\$1,387,892	0.293%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,387,864	0.293%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,387,714	0.293%
JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	-	-	\$1,000,000	\$1,387,298	0.293%
SEMPRA ENERGY	-	-	\$1,000,000	\$1,387,025	0.293%
MORGAN STANLEY	-	-	\$1,000,000	\$1,386,929	0.293%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$1,000,000	\$1,386,062	0.292%

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PNC BANK NA SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,386,062	0.292%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,385,994	0.292%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	-	-	\$1,000,000	\$1,385,578	0.292%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	-	-	\$950,000	\$1,385,252	0.292%
AFLAC INC SR UNSECURED 03/20 2.4	-	-	\$1,000,000	\$1,384,875	0.292%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,384,745	0.292%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$1,000,000	\$1,384,650	0.292%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,383,742	0.292%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$1,000,000	\$1,383,728	0.292%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$1,000,000	\$1,383,687	0.292%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,382,677	0.292%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,382,670	0.292%
BB+T CORPORATION SR UNSECURED 01/20 2.45	-	-	\$1,000,000	\$1,382,534	0.292%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	-	-	\$1,000,000	\$1,381,708	0.291%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$1,000,000	\$1,381,653	0.291%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,381,626	0.291%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	-	-	\$1,000,000	\$1,380,397	0.291%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,380,124	0.291%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,379,817	0.291%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	-	-	\$1,000,000	\$1,379,640	0.291%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,378,937	0.291%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,378,855	0.291%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	-	-	\$1,002,000	\$1,378,822	0.291%
GATX CORP	-	-	\$1,000,000	\$1,378,281	0.291%
ABBVIE INC SR UNSECURED 05/20 2.5	-	-	\$1,000,000	\$1,377,933	0.291%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,377,674	0.291%
PEPSICO INC SR UNSECURED 10/20 2.15	-	-	\$1,000,000	\$1,377,585	0.291%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,377,462	0.291%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,376,964	0.290%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,376,519	0.290%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	-	-	\$1,000,000	\$1,376,329	0.290%
WALT DISNEY CO	-	-	\$1,000,000	\$1,376,165	0.290%
US BANCORP SR UNSECURED 01/21 2.35	-	-	\$1,000,000	\$1,376,015	0.290%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$1,000,000	\$1,375,927	0.290%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	-	-	\$1,000,000	\$1,375,804	0.290%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,375,497	0.290%

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QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,375,442	0.290%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	-	-	\$1,000,000	\$1,375,114	0.290%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,374,705	0.290%
QUALCOMM INC SR UNSECURED 05/20 2.25	-	-	\$1,000,000	\$1,374,329	0.290%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,374,015	0.290%
MIZUHO BANK LTD	-	-	\$1,000,000	\$1,373,879	0.290%
ECOLAB INC SR U	-	-	\$1,000,000	\$1,373,729	0.290%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	-	-	\$1,000,000	\$1,373,544	0.290%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,373,183	0.290%
CITIGROUP INC	-	-	\$1,000,000	\$1,373,101	0.290%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	-	-	\$1,000,000	\$1,372,876	0.290%
MYLAN INC COMPANY GUAR 03/19 2.55	-	-	\$1,000,000	\$1,372,022	0.289%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,371,749	0.289%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,371,688	0.289%
AMERICAN HONDA	-	-	\$1,000,000	\$1,371,258	0.289%
EBAY INC SR UNSECURED 08/19 2.2	-	-	\$1,000,000	\$1,371,244	0.289%
MCDONALD S CORP SR UNSECURED 05/20 2.2	-	-	\$1,000,000	\$1,371,026	0.289%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	-	-	\$1,000,000	\$1,369,954	0.289%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	-	-	\$1,000,000	\$1,369,838	0.289%
BNP PARIBAS SR UNSECURED 05/20 2.375	-	-	\$1,000,000	\$1,369,094	0.289%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,368,927	0.289%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,368,821	0.289%
AT+T INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,368,125	0.289%
ZOETIS INC SR UNSECURED 02/18 1.875	-	-	\$1,000,000	\$1,367,272	0.288%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	-	-	\$1,000,000	\$1,365,449	0.288%
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	-	-	\$1,000,000	\$1,365,306	0.288%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,365,156	0.288%
VODAFONE GROUP	-	-	\$1,000,000	\$1,364,501	0.288%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$992,000	\$1,364,357	0.288%
MATTEL INC SR UNSECURED 03/18 1.7	-	-	\$1,000,000	\$1,363,600	0.288%
SANTANDER HLDG	-	-	\$1,000,000	\$1,362,685	0.287%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,362,504	0.287%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$1,015,000	\$1,357,804	0.286%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,354,257	0.286%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,349,949	0.285%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	-	-	\$900,000	\$1,349,435	0.285%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BP CAPITAL MARK	-	-	\$1,000,000	\$1,347,075	0.284%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,346,290	0.284%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,341,902	0.283%
PLAINS ALL AMER	-	-	\$980,000	\$1,341,472	0.283%
NVIDIA CORP	-	-	\$994,000	\$1,341,266	0.283%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,336,830	0.282%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,334,520	0.281%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,328,960	0.280%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,328,326	0.280%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,327,900	0.280%
NASDAQ INC SR UNSECURED 01/20 5.55	-	-	\$900,000	\$1,325,668	0.280%
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,322,719	0.279%
KROGER CO SR UNSECURED 01/19 2.3	-	-	\$950,000	\$1,305,529	0.275%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,301,637	0.275%
HEWLETT PACKARD	-	-	\$900,000	\$1,285,966	0.271%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,272,286	0.268%
DCP MIDSTREAM OPERATING COMPANY GUAR 04/22 4.95	-	-	\$900,000	\$1,263,133	0.266%
AIRGAS INC COMPANY GUAR 08/20 3.05	-	-	\$900,000	\$1,262,439	0.266%
CNH INDUSTRIAL	-	-	\$900,000	\$1,255,675	0.265%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,252,690	0.264%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	-	-	\$825,000	\$1,248,768	0.263%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,246,952	0.263%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,236,810	0.261%
ALLY FINANCIAL INC COMPANY GUAR 09/20 7.5	-	-	\$800,000	\$1,235,411	0.261%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,228,272	0.259%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	-	-	\$839,000	\$1,217,372	0.257%
MORGAN STANLEY	-	-	\$800,000	\$1,216,954	0.257%
AMGEN INC	-	-	\$850,000	\$1,210,631	0.255%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,206,164	0.254%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,201,314	0.253%
ARCONIC INC SR UNSECURED 02/22 5.87	-	-	\$800,000	\$1,183,264	0.250%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,182,805	0.249%
UNITED CONTINENTAL HLDGS COMPANY GUAR 12/20 6	-	-	\$800,000	\$1,176,711	0.248%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,171,368	0.247%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	-	-	\$800,000	\$1,167,806	0.246%
ANTHEM INC SR UNSECURED 08/20 4.35	-	-	\$800,000	\$1,156,814	0.244%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CNO FINANCIAL GROUP INC SR UNSECURED 05/20 4.5	-	-	\$800,000	\$1,135,759	0.240%
XEROX CORP 2.75	-	-	\$829,000	\$1,126,101	0.237%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	-	-	\$762,000	\$1,124,401	0.237%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,108,408	0.234%
GAP INC/THE SR UNSECURED 04/21 5.95	-	-	\$750,000	\$1,107,831	0.234%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$1,072,850	0.226%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	-	-	\$775,000	\$1,063,555	0.224%
ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$750,000	\$1,044,589	0.220%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$1,035,405	0.218%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$1,012,472	0.214%
ASSURANT INC SR UNSECURED 03/18 2.5	-	-	\$728,000	\$999,692	0.211%
UNILEVER CAP CO	-	-	\$662,000	\$970,453	0.205%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$968,399	0.204%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	-	-	\$700,000	\$965,700	0.204%
MUFG AMERICAS H	-	-	\$700,000	\$956,990	0.202%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$952,054	0.201%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$943,832	0.199%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$940,524	0.198%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	-	-	\$679,000	\$924,531	0.195%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$922,807	0.195%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$894,959	0.189%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$884,794	0.187%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$600,000	\$876,800	0.185%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$598,000	\$851,522	0.180%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$841,757	0.178%
KEYCORP	-	-	\$600,000	\$834,459	0.176%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$832,207	0.176%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$829,901	0.175%
ANTHEM INC SR UNSECURED 08/19 2.25	-	-	\$600,000	\$822,779	0.174%
NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	-	-	\$500,000	\$785,940	0.166%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$782,195	0.165%
CBS CORP COMPANY GUAR 04/20 5.75	-	-	\$515,000	\$771,892	0.163%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$763,198	0.161%
SOUTHERN POWER	-	-	\$550,000	\$754,196	0.159%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$743,642	0.157%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$500,000	\$740,840	0.156%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$732,588	0.155%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$731,977	0.154%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	-	-	\$500,000	\$727,978	0.154%
NORDSTROM INC	-	-	\$500,000	\$716,463	0.151%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	-	-	\$520,000	\$714,474	0.151%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$705,587	0.149%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$483,000	\$701,651	0.148%
EXPRESS SCRIPTS	-	-	\$500,000	\$697,123	0.147%
INTEL CORP SR UNSECURED 07/20 2.45	-	-	\$500,000	\$696,720	0.147%
BECTON DICKINSON	-	-	\$500,000	\$696,188	0.147%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$695,420	0.147%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$693,748	0.146%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$691,478	0.146%
AMERICAN HONDA	-	-	\$500,000	\$691,202	0.146%
EMD FINANCE LLC COMPANY GUAR 144A 03/22 2.95	-	-	\$500,000	\$691,052	0.146%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$500,000	\$689,574	0.145%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$689,414	0.145%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$688,516	0.145%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	-	-	\$500,000	\$687,141	0.145%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	-	-	\$500,000	\$686,878	0.145%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$683,793	0.144%
KEYBANK NA/CLEV	-	-	\$500,000	\$682,377	0.144%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$681,503	0.144%
EVERSOURCE ENER	-	-	\$500,000	\$681,479	0.144%
MCKESSON CORP SR UNSECURED 03/21 4.75	-	-	\$450,000	\$662,217	0.140%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$658,829	0.139%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$642,919	0.136%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$629,214	0.133%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	-	-	\$450,000	\$615,447	0.130%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$613,731	0.129%
CALATLANTIC GRO	-	-	\$400,000	\$602,591	0.127%
EXELON CORP SR UNSECURED 12/20 5.15	-	-	\$400,000	\$590,638	0.125%
O'REILLY AUTOMO	-	-	\$400,000	\$588,541	0.124%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$582,188	0.123%
PROGRESS ENERGY	-	-	\$400,000	\$580,231	0.122%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$558,471	0.118%

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	\$554,480	0.117%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$400,000	\$550,125	0.116%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$549,567	0.116%
BPCE SA COMPANY GUAR 07/19 2.5	-	-	\$400,000	\$549,554	0.116%
PSEG POWER	-	-	\$370,000	\$544,335	0.115%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	-	-	\$375,000	\$521,284	0.110%
RADIAN GROUP INC SR UNSECURED 03/21 7	-	-	\$300,000	\$458,160	0.097%
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$427,349	0.090%
LG&E & KU ENERG	-	-	\$300,000	\$426,411	0.090%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$415,886	0.088%
SCRIPPS NETWORK	-	-	\$300,000	\$414,256	0.087%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$280,000	\$413,022	0.087%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$364,193	0.077%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	-	-	\$233,000	\$344,589	0.073%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	-	-	\$225,000	\$306,904	0.065%
CAPITAL ONE BAN	-	-	\$150,000	\$205,057	0.043%
FISERV INC SR UNSECURED 06/20 2.7	-	-	\$100,000	\$138,379	0.029%
DUKE ENERGY CORP SR UNSECURED 06/18 2.1	-	-	\$95,000	\$130,168	0.027%
XEROX CORP 4.07	-	-	\$85,000	\$121,076	0.026%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	-	-	\$50,000	\$68,501	0.014%
US dollar - Lon	-	-	\$-1,993,930	\$-2,721,903	-0.574%
GRAND TOTAL				\$474,158,417	100.000%