

# DFA Canada Global Targeted Credit Fund - Class F

As of March 31, 2017 (Updated Monthly)

Source: RBC

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## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
BANK OF NOVA SCOTIA DEPOSIT NOTE 12/21 1.9	-	-	\$6,000,000	\$6,014,080	1.339%
ROYAL BANK OF C	-	-	\$5,000,000	\$5,053,989	1.125%
MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	-	-	\$4,600,000	\$4,595,811	1.023%
TARGET CORP SR UNSECURED 01/22 2.9	-	-	\$2,750,000	\$3,726,767	0.830%
PROVINCE OF ALBERTA UNSECURED 09/21 1.35	-	-	\$3,700,000	\$3,663,261	0.815%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	-	-	\$2,650,000	\$3,507,601	0.781%
PROVINCE OF ONT	-	-	\$3,000,000	\$2,954,707	0.658%
XCEL ENERGY INC SR UNSECURED 03/21 2.4	-	-	\$2,135,000	\$2,832,196	0.630%
DISCOVERY COMMUNICATIONS COMPANY GUAR 06/21 4.375	-	-	\$2,019,000	\$2,831,685	0.630%
GOLDCORP INC SR UNSECURED 06/21 3.625	-	-	\$2,000,000	\$2,738,503	0.610%
CAPITAL ONE FINANCIAL CO SR UNSECURED 07/21 4.75	-	-	\$1,900,000	\$2,720,211	0.606%
WILLIAMS PARTNERS LP SR UNSECURED 11/21 4	-	-	\$1,958,000	\$2,697,191	0.600%
BPCE SA SR UNSECURED 02/21 2.65	-	-	\$2,000,000	\$2,652,406	0.590%
MOLSON COORS BREWING CO COMPANY GUAR 07/21 2.1	-	-	\$2,000,000	\$2,599,915	0.579%
JPN BANK FOR INT L COOP GOVT GUARANT 11/21 2	-	-	\$2,000,000	\$2,597,601	0.578%
DANONE SA	-	-	\$2,000,000	\$2,591,217	0.577%
KOHL S CORPORATION SR UNSECURED 11/21 4	-	-	\$1,900,000	\$2,577,965	0.574%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	-	-	\$2,000,000	\$2,562,013	0.570%
MOSAIC CO SR UNSECURED 11/21 3.75	-	-	\$1,824,000	\$2,500,874	0.557%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ELECTRONIC ARTS INC SR UNSECURED 03/21 3.7	-	-	\$1,800,000	\$2,486,891	0.554%
CAD - London	-	-	\$2,465,796	\$2,465,796	0.549%
HP ENTERPRISE CO SR UNSECURED 144A 10/20 3.85	-	-	\$1,800,000	\$2,463,731	0.548%
KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	-	-	\$1,700,000	\$2,457,906	0.547%
LIBERTY MUTUAL	-	-	\$1,700,000	\$2,457,702	0.547%
PERRIGO FIN UNL	-	-	\$1,800,000	\$2,442,725	0.544%
REGIONS FINANCI	-	-	\$1,800,000	\$2,436,466	0.542%
JM SMUCKER CO COMPANY GUAR 03/20 2.5	-	-	\$1,810,000	\$2,433,056	0.542%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	-	-	\$1,800,000	\$2,412,408	0.537%
ORANGE SA SR UNSECURED 09/21 4.125	-	-	\$1,718,000	\$2,411,812	0.537%
STRYKER CORP SR UNSECURED 03/21 2.625	-	-	\$1,786,000	\$2,391,151	0.532%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	-	-	\$1,732,000	\$2,363,678	0.526%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	-	-	\$1,750,000	\$2,331,817	0.519%
BANK OF NY MELL	-	-	\$1,750,000	\$2,329,943	0.519%
LLOYDS BANK PLC COMPANY GUAR 08/20 2.7	-	-	\$1,700,000	\$2,287,101	0.509%
PERNOD RICARD SA SR UNSECURED 144A 04/21 5.75	-	-	\$1,500,000	\$2,220,796	0.494%
LAB CORP AMER H	-	-	\$1,645,000	\$2,200,702	0.490%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	-	-	\$1,540,000	\$2,174,092	0.484%
NEWELL BRANDS INC SR UNSECURED 12/19 2.875	-	-	\$1,600,000	\$2,166,981	0.482%
CSX CORP 3.7% 3	-	-	\$1,560,000	\$2,163,853	0.482%
METLIFE INC SR UNSECURED 02/21 4.75	-	-	\$1,500,000	\$2,162,327	0.481%
SOUTHWEST AIRLINES CO SR UNSECURED 11/20 2.65	-	-	\$1,600,000	\$2,153,661	0.479%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	-	-	\$1,397,000	\$2,105,384	0.469%
PACIFIC GAS & E	-	-	\$1,500,000	\$2,073,447	0.462%
AMERISOURCEBERG	-	-	\$1,497,000	\$2,056,608	0.458%
BANK OF AMERICA CORP SR UNSECURED 07/20 5.625	-	-	\$1,400,000	\$2,043,493	0.455%
CIGNA CORP SR UNSECURED 02/22 4	-	-	\$1,455,000	\$2,035,711	0.453%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	-	-	\$1,500,000	\$2,035,136	0.453%
AMERICAN INTL GROUP SR UNSECURED 03/21 3.3	-	-	\$1,500,000	\$2,033,400	0.453%
AMERICAN EXPRESS CREDIT SR UNSECURED 09/20 2.6	-	-	\$1,500,000	\$2,016,933	0.449%
MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	-	-	\$1,500,000	\$2,008,305	0.447%
ING BANK NV SR UNSECURED 144A 03/21 2.75	-	-	\$1,500,000	\$2,005,502	0.446%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	-	-	\$1,500,000	\$2,004,286	0.446%
PNC BANK NA 2.6	-	-	\$1,500,000	\$1,997,842	0.445%
GREAT PLAINS ENERGY INC SR UNSECURED 06/21 4.85	-	-	\$1,400,000	\$1,988,419	0.443%
HARTFORD FINL SVCS GRP SR UNSECURED 03/20 5.5	-	-	\$1,373,000	\$1,988,389	0.443%

## Rates of Return

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VERIZON COMMUN	-	-	\$1,400,000	\$1,983,309	0.442%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/21 2.45	-	-	\$1,500,000	\$1,972,558	0.439%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	-	-	\$1,500,000	\$1,956,499	0.436%
MACYS RETAIL HLDGS INC COMPANY GUAR 01/21 3.45	-	-	\$1,450,000	\$1,938,479	0.432%
BAXTER INTL INC	-	-	\$1,500,000	\$1,926,487	0.429%
BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	-	-	\$1,800,000	\$1,902,846	0.424%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	-	-	\$1,379,000	\$1,879,368	0.418%
BEST BUY CO INC	-	-	\$1,300,000	\$1,865,485	0.415%
TIME WARNER CABLE LLC SR SECURED 02/20 5	-	-	\$1,303,000	\$1,844,230	0.411%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	-	-	\$1,375,000	\$1,841,824	0.410%
NORDSTROM INC SR UNSECURED 05/20 4.75	-	-	\$1,300,000	\$1,840,572	0.410%
ASSOCD BANC-COR	-	-	\$1,358,000	\$1,825,130	0.406%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	-	-	\$1,350,000	\$1,808,022	0.402%
DEUTSCHE BANK AG SR UNSECURED 144A 10/21 4.25	-	-	\$1,300,000	\$1,773,673	0.395%
BRIT SKY BROAD	-	-	\$1,000,000	\$1,770,528	0.394%
ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	-	-	\$1,300,000	\$1,743,410	0.388%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/21 3.3	-	-	\$1,250,000	\$1,707,201	0.380%
TIME WARNER INC	-	-	\$1,279,000	\$1,704,548	0.379%
SOUTHERN CO SR UNSECURED 06/20 2.75	-	-	\$1,250,000	\$1,677,744	0.373%
RYDER SYSTEM IN	-	-	\$1,235,000	\$1,663,622	0.370%
PENSKE TRUCK LE	-	-	\$1,225,000	\$1,654,827	0.368%
HARRIS CORPORATION SR UNSECURED 04/20 2.7	-	-	\$1,200,000	\$1,611,695	0.359%
AMEREN CORP SR UNSECURED 11/20 2.7	-	-	\$1,200,000	\$1,611,639	0.359%
BERKSHIRE HAT E	-	-	\$1,200,000	\$1,608,870	0.358%
FEDEX CORP COMPANY GUAR 02/20 2.3	-	-	\$1,190,000	\$1,596,698	0.355%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	-	-	\$1,085,000	\$1,562,878	0.348%
KELLOGG CO 4% 1	-	-	\$1,100,000	\$1,546,340	0.344%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	-	-	\$1,150,000	\$1,541,245	0.343%
US dollar - Lon	-	-	\$1,156,526	\$1,538,056	0.342%
HSBC USA INC SR UNSECURED 08/20 2.75	-	-	\$1,140,000	\$1,533,892	0.341%
CA INC 3.6% 01A	-	-	\$1,100,000	\$1,508,963	0.336%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	-	-	\$1,000,000	\$1,469,512	0.327%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	-	-	\$1,000,000	\$1,460,203	0.325%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	-	-	\$1,000,000	\$1,457,776	0.325%
AMERIPRISE FINANCIAL INC SR UNSECURED 03/20 5.3	-	-	\$1,000,000	\$1,445,415	0.322%
AON CORP COMPANY GUAR 09/20 5	-	-	\$1,000,000	\$1,439,450	0.320%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
INGERSOLL GLB H	-	-	\$1,060,000	\$1,433,454	0.319%
QUEST DIAGNOSTICS INC COMPANY GUAR 04/21 4.7	-	-	\$1,000,000	\$1,430,141	0.318%
NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/21 4.375	-	-	\$1,000,000	\$1,429,090	0.318%
GILEAD SCIENCES INC SR UNSECURED 12/21 4.4	-	-	\$1,000,000	\$1,428,618	0.318%
EXELON GENERATION CO LLC SR UNSECURED 10/19 5.2	-	-	\$1,000,000	\$1,423,551	0.317%
CREDIT SUISSE NEW YORK SR UNSECURED 10/21 3	-	-	\$1,058,000	\$1,420,767	0.316%
NEXTERA ENERGY CAPITAL COMPANY GUAR 06/21 4.5	-	-	\$1,000,000	\$1,419,887	0.316%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/21 1.95	-	-	\$1,100,000	\$1,414,637	0.315%
AETNA INC 4.125	-	-	\$1,000,000	\$1,411,356	0.314%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 01/20 4.6	-	-	\$1,000,000	\$1,408,197	0.313%
MAGELLAN MIDSTREAM PARTN SR UNSECURED 02/21 4.25	-	-	\$1,000,000	\$1,404,434	0.313%
AMGEN INC SR UNSECURED 11/21 3.875	-	-	\$1,000,000	\$1,401,089	0.312%
EBAY INC SR UNSECURED 03/22 3.8	-	-	\$1,000,000	\$1,385,509	0.308%
BURLINGTN NORTH SANTA FE SR UNSECURED 09/21 3.45	-	-	\$1,000,000	\$1,384,864	0.308%
TOTAL SYSTEM SE	-	-	\$1,000,000	\$1,377,058	0.307%
SYMANTEC CORP SR UNSECURED 09/20 4.2	-	-	\$1,000,000	\$1,372,324	0.305%
FIFTH THIRD BANCORP SR UNSECURED 03/22 3.5	-	-	\$1,000,000	\$1,367,370	0.304%
NETAPP INC SR UNSECURED 06/21 3.375	-	-	\$1,000,000	\$1,358,267	0.302%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	-	-	\$1,000,000	\$1,357,263	0.302%
AUTODESK INC SR UNSECURED 06/20 3.125	-	-	\$1,000,000	\$1,356,564	0.302%
ROPER TECHNOLOG	-	-	\$1,000,000	\$1,356,039	0.302%
BIOGEN INC SR UNSECURED 09/20 2.9	-	-	\$1,000,000	\$1,354,756	0.302%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	-	-	\$1,000,000	\$1,354,410	0.302%
FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	-	-	\$1,000,000	\$1,354,377	0.302%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	-	-	\$1,000,000	\$1,352,615	0.301%
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	-	-	\$1,000,000	\$1,351,970	0.301%
HUNTINGTON NATI	-	-	\$1,000,000	\$1,351,052	0.301%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	-	-	\$1,000,000	\$1,349,802	0.300%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	-	-	\$1,000,000	\$1,349,350	0.300%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	-	-	\$1,000,000	\$1,348,957	0.300%
STATE STREET CORP SR UNSECURED 08/20 2.55	-	-	\$1,000,000	\$1,348,405	0.300%
JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	-	-	\$1,000,000	\$1,347,840	0.300%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	-	-	\$950,000	\$1,347,484	0.300%
MORGAN STANLEY	-	-	\$1,000,000	\$1,347,049	0.300%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	-	-	\$1,000,000	\$1,347,036	0.300%
PHILIP MORRIS INTL INC SR UNSECURED 11/21 2.9	-	-	\$1,000,000	\$1,346,803	0.300%

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SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	-	-	\$1,000,000	\$1,346,603	0.300%
SEMPRA ENERGY	-	-	\$1,000,000	\$1,346,377	0.300%
AP MOLLER MAERSK A/S SR UNSECURED 144A 09/20 2.875	-	-	\$1,000,000	\$1,346,284	0.300%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	-	-	\$1,000,000	\$1,345,832	0.300%
AFLAC INC SR UNSECURED 03/20 2.4	-	-	\$1,000,000	\$1,345,054	0.299%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	-	-	\$1,000,000	\$1,344,868	0.299%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	-	-	\$1,000,000	\$1,344,369	0.299%
BB+T CORPORATION SR UNSECURED 01/20 2.45	-	-	\$1,000,000	\$1,343,997	0.299%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	-	-	\$1,002,000	\$1,343,867	0.299%
BAE SYSTEMS HLD	-	-	\$1,000,000	\$1,343,744	0.299%
WELLS FARGO + COMPANY SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,343,678	0.299%
LEGG MASON INC SR UNSECURED 07/19 2.7	-	-	\$1,000,000	\$1,343,598	0.299%
PNC BANK NA SR UNSECURED 07/20 2.6	-	-	\$1,000,000	\$1,343,265	0.299%
ABBOTT LABORATORIES SR UNSECURED 09/20 2.8	-	-	\$1,000,000	\$1,342,534	0.299%
GOLDMAN SACHS GROUP INC SR UNSECURED 09/20 2.75	-	-	\$1,000,000	\$1,341,982	0.299%
GATX CORP	-	-	\$1,000,000	\$1,341,929	0.299%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	-	-	\$1,000,000	\$1,341,709	0.299%
JOHN DEERE CAPI	-	-	\$1,000,000	\$1,341,590	0.299%
VIACOM INC SR UNSECURED 04/19 2.2	-	-	\$1,000,000	\$1,340,719	0.298%
ABBVIE INC SR UNSECURED 05/20 2.5	-	-	\$1,000,000	\$1,339,934	0.298%
MANUF + TRADERS TRUST CO SR UNSECURED 07/19 2.25	-	-	\$1,000,000	\$1,339,874	0.298%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/22 3.219	-	-	\$1,000,000	\$1,339,502	0.298%
BARCLAYS PLC SR UNSECURED 06/20 2.875	-	-	\$1,000,000	\$1,339,495	0.298%
QUEST DIAGNOSTICS INC SR UNSECURED 03/20 2.5	-	-	\$1,000,000	\$1,339,136	0.298%
HARLEY DAVIDSON	-	-	\$1,000,000	\$1,338,863	0.298%
WEC ENERGY GROUP INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,338,830	0.298%
PSEG POWER LLC COMPANY GUAR 11/18 2.45	-	-	\$1,000,000	\$1,338,597	0.298%
PEPSICO INC SR UNSECURED 10/20 2.15	-	-	\$1,000,000	\$1,338,152	0.298%
BANK OF NY MELLON CORP SR UNSECURED 11/20 2.45	-	-	\$1,000,000	\$1,338,032	0.298%
WELLS FARGO + COMPANY SR UNSECURED 12/20 2.55	-	-	\$1,000,000	\$1,337,334	0.298%
ECOLAB INC SR U	-	-	\$1,000,000	\$1,337,327	0.298%
WALT DISNEY CO	-	-	\$1,000,000	\$1,337,141	0.298%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 04/21 2.85	-	-	\$1,000,000	\$1,336,902	0.298%
MARSH + MCLENNAN COS INC SR UNSECURED 03/20 2.35	-	-	\$1,000,000	\$1,336,576	0.298%
US BANCORP SR UNSECURED 01/22 2.625	-	-	\$1,000,000	\$1,335,791	0.297%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/20 2.45	-	-	\$1,000,000	\$1,335,758	0.297%

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MYLAN INC COMPANY GUAR 03/19 2.55	-	-	\$1,000,000	\$1,335,632	0.297%
CITIGROUP INC	-	-	\$1,000,000	\$1,335,466	0.297%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	-	-	\$1,000,000	\$1,335,353	0.297%
EBAY INC SR UNSECURED 08/19 2.2	-	-	\$1,000,000	\$1,335,047	0.297%
US BANCORP SR UNSECURED 01/21 2.35	-	-	\$1,000,000	\$1,334,980	0.297%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	-	-	\$1,000,000	\$1,334,242	0.297%
MIZUHO BANK LTD	-	-	\$1,000,000	\$1,334,142	0.297%
AMERICAN HONDA	-	-	\$1,000,000	\$1,333,477	0.297%
QUALCOMM INC SR UNSECURED 05/20 2.25	-	-	\$1,000,000	\$1,333,444	0.297%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	-	-	\$1,000,000	\$1,333,398	0.297%
CNA FINANCIAL CORP SR UNSECURED 08/21 5.75	-	-	\$900,000	\$1,333,273	0.297%
COSTCO WHOLESALE CORP SR UNSECURED 12/19 1.7	-	-	\$1,000,000	\$1,332,832	0.297%
MCDONALD S CORP SR UNSECURED 05/20 2.2	-	-	\$1,000,000	\$1,332,806	0.297%
CITIGROUP INC SR UNSECURED 03/21 2.7	-	-	\$1,000,000	\$1,332,733	0.297%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 01/22 2.85	-	-	\$1,000,000	\$1,332,660	0.297%
UNUM GROUP SR UNSECURED 05/21 3	-	-	\$1,000,000	\$1,332,653	0.297%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	-	-	\$1,000,000	\$1,331,403	0.296%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	-	-	\$1,000,000	\$1,331,290	0.296%
COMERICA BANK SR UNSECURED 06/20 2.5	-	-	\$1,000,000	\$1,331,104	0.296%
ZOETIS INC SR UNSECURED 02/18 1.875	-	-	\$1,000,000	\$1,330,924	0.296%
AT+T INC SR UNSECURED 06/20 2.45	-	-	\$1,000,000	\$1,330,831	0.296%
BNP PARIBAS SR UNSECURED 05/20 2.375	-	-	\$1,000,000	\$1,329,468	0.296%
VODAFONE GROUP	-	-	\$1,000,000	\$1,328,909	0.296%
MATTEL INC SR UNSECURED 03/18 1.7	-	-	\$1,000,000	\$1,327,952	0.296%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	-	-	\$1,000,000	\$1,327,174	0.295%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	-	-	\$1,000,000	\$1,326,795	0.295%
SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	-	-	\$1,000,000	\$1,325,904	0.295%
SANTANDER HLDG	-	-	\$1,000,000	\$1,324,667	0.295%
STARBUCKS CORP SR UNSECURED 02/21 2.1	-	-	\$992,000	\$1,323,858	0.295%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	-	-	\$1,000,000	\$1,321,927	0.294%
REINSURANCE GRO	-	-	\$900,000	\$1,321,717	0.294%
CANADIAN NATL RESOURCES SR UNSECURED 11/21 3.45	-	-	\$977,000	\$1,320,348	0.294%
TJX COS INC SR UNSECURED 06/21 2.75	-	-	\$975,000	\$1,319,908	0.294%
VALERO ENERGY CORP SR UNSECURED 02/20 6.125	-	-	\$900,000	\$1,318,683	0.294%
21ST CENTURY FOX AMERICA COMPANY GUAR 08/20 5.65	-	-	\$900,000	\$1,318,168	0.293%
PRUDENTIAL FINANCIAL INC SR UNSECURED 06/20 5.375	-	-	\$900,000	\$1,313,836	0.292%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 07/19 6	-	-	\$910,000	\$1,313,306	0.292%
BP CAPITAL MARK	-	-	\$1,000,000	\$1,306,860	0.291%
CONSOLIDATED EDISON INC SR UNSECURED 05/21 2	-	-	\$1,000,000	\$1,306,161	0.291%
FIDELITY NATIONAL INFORM SR UNSECURED 08/21 2.25	-	-	\$1,000,000	\$1,303,675	0.290%
PLAINS ALL AMER	-	-	\$980,000	\$1,303,380	0.290%
ADVANCE AUTO PARTS INC COMPANY GUAR 05/20 5.75	-	-	\$900,000	\$1,300,131	0.289%
NASDAQ INC SR UNSECURED 01/20 5.55	-	-	\$900,000	\$1,297,486	0.289%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	-	-	\$905,000	\$1,297,443	0.289%
EMC CORP(MASS)	-	-	\$1,000,000	\$1,296,699	0.289%
NVIDIA CORP	-	-	\$994,000	\$1,296,123	0.289%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	-	-	\$1,000,000	\$1,295,363	0.288%
CATERPILLAR FINL SERVICE SR UNSECURED 08/21 1.7	-	-	\$1,000,000	\$1,283,487	0.286%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 09/21 1.7	-	-	\$1,000,000	\$1,282,981	0.286%
DOMINION RESOURCES INC SR UNSECURED 03/21 4.45	-	-	\$900,000	\$1,277,324	0.284%
KROGER CO SR UNSECURED 01/19 2.3	-	-	\$950,000	\$1,271,731	0.283%
CORNING INC SR UNSECURED 08/20 4.25	-	-	\$900,000	\$1,266,983	0.282%
HEWLETT PACKARD	-	-	\$900,000	\$1,246,468	0.277%
COCA COLA EUROPEAN PARTN COMPANY GUAR 09/20 3.5	-	-	\$900,000	\$1,244,852	0.277%
AIRGAS INC COMPANY GUAR 08/20 3.05	-	-	\$900,000	\$1,230,172	0.274%
TRANSCANADA PIPELINES SR UNSECURED 01/19 7.125	-	-	\$850,000	\$1,230,032	0.274%
BECTON DICKINSON AND CO SR UNSECURED 11/21 3.125	-	-	\$900,000	\$1,222,105	0.272%
CNA FINANCIAL CORP SR UNSECURED 08/20 5.875	-	-	\$825,000	\$1,218,009	0.271%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	-	-	\$900,000	\$1,217,892	0.271%
DANSKE BANK A/S SR UNSECURED 144A 09/20 2.75	-	-	\$900,000	\$1,209,286	0.269%
UNITEDHEALTH GROUP INC SR UNSECURED 03/21 2.125	-	-	\$900,000	\$1,188,633	0.265%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/21 4.1	-	-	\$839,000	\$1,182,287	0.263%
MORGAN STANLEY	-	-	\$800,000	\$1,180,972	0.263%
AMGEN INC	-	-	\$850,000	\$1,176,977	0.262%
PHILLIPS 66 PARTNERS LP SR UNSECURED 02/20 2.646	-	-	\$875,000	\$1,170,778	0.261%
TELEFONICA EMISIONES SAU COMPANY GUAR 02/21 5.462	-	-	\$801,000	\$1,170,374	0.261%
JPMORGAN CHASE + CO SR UNSECURED 05/21 4.625	-	-	\$800,000	\$1,146,842	0.255%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	-	-	\$800,000	\$1,146,799	0.255%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	-	-	\$800,000	\$1,138,250	0.253%
KROGER CO SR UNSECURED 01/21 3.3	-	-	\$833,000	\$1,135,518	0.253%
ANTHEM INC SR UNSECURED 08/20 4.35	-	-	\$800,000	\$1,129,143	0.251%
AGILENT TECHNOLOGIES INC SR UNSECURED 07/20 5	-	-	\$762,000	\$1,095,047	0.244%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
XEROX CORP 2.75	-	-	\$829,000	\$1,093,331	0.243%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	-	-	\$800,000	\$1,076,644	0.240%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	-	-	\$800,000	\$1,038,035	0.231%
CHUBB INA HOLDINGS INC COMPANY GUAR 11/20 2.3	-	-	\$775,000	\$1,034,888	0.230%
ACTAVIS FUNDING SCS COMPANY GUAR 03/20 3	-	-	\$750,000	\$1,015,134	0.226%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	-	-	\$750,000	\$1,006,242	0.224%
STATE STREET CORP SR UNSECURED 05/21 1.95	-	-	\$750,000	\$980,534	0.218%
ASSURANT INC SR UNSECURED 03/18 2.5	-	-	\$728,000	\$974,238	0.217%
UNILEVER CAP CO	-	-	\$662,000	\$944,733	0.210%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	-	-	\$700,000	\$941,691	0.210%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	-	-	\$700,000	\$938,503	0.209%
MUFG AMERICAS H	-	-	\$700,000	\$930,488	0.207%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	-	-	\$700,000	\$918,214	0.204%
WESTROCK RKT CO COMPANY GUAR 03/20 3.5	-	-	\$670,000	\$915,122	0.204%
CVS HEALTH CORP SR UNSECURED 06/21 2.125	-	-	\$700,000	\$914,029	0.203%
EVERSOURCE ENERGY SR UNSECURED 05/18 1.45	-	-	\$679,000	\$899,914	0.200%
BANK OF AMERICA CORP SR UNSECURED 01/22 5.7	-	-	\$600,000	\$896,776	0.200%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	-	-	\$600,000	\$869,802	0.194%
HP INC SR UNSECURED 12/21 4.65	-	-	\$600,000	\$855,810	0.191%
CONOCOPHILLIPS COMPANY COMPANY GUAR 03/21 4.2	-	-	\$600,000	\$851,593	0.190%
FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	-	-	\$598,000	\$827,095	0.184%
HSBC HOLDINGS PLC SR UNSECURED 03/21 3.4	-	-	\$600,000	\$816,516	0.182%
KEYCORP	-	-	\$600,000	\$811,485	0.181%
HUMANA INC SR UNSECURED 10/19 2.625	-	-	\$600,000	\$807,172	0.180%
LABORATORY CORP OF AMER SR UNSECURED 02/22 3.2	-	-	\$600,000	\$802,440	0.179%
ANTHEM INC SR UNSECURED 08/19 2.25	-	-	\$600,000	\$801,291	0.178%
NISOURCE FINANCE CORP COMPANY GUAR 03/22 6.125	-	-	\$500,000	\$762,461	0.170%
WHIRLPOOL CORP SR UNSECURED 06/21 4.85	-	-	\$524,000	\$752,666	0.168%
CBS CORP COMPANY GUAR 04/20 5.75	-	-	\$515,000	\$752,439	0.168%
CATERPILLAR INC SR UNSECURED 05/21 3.9	-	-	\$525,000	\$739,157	0.165%
SOUTHERN POWER	-	-	\$550,000	\$731,928	0.163%
ALTRIA GROUP INC COMPANY GUAR 05/21 4.75	-	-	\$500,000	\$720,988	0.161%
ECOLAB INC SR UNSECURED 12/21 4.35	-	-	\$500,000	\$718,777	0.160%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/22 3.125	-	-	\$524,000	\$711,739	0.158%
THERMO FISHER SCIENTIFIC SR UNSECURED 03/21 4.5	-	-	\$500,000	\$711,669	0.158%
DUKE ENERGY CORP SR UNSECURED 09/19 5.05	-	-	\$500,000	\$711,313	0.158%



## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
NORDSTROM INC	-	-	\$500,000	\$692,854	0.154%
BECTON DICKINSON	-	-	\$500,000	\$685,946	0.153%
PROGRESS ENERGY INC SR UNSECURED 12/19 4.875	-	-	\$483,000	\$684,787	0.152%
VERIZON COMMUNICATIONS SR UNSECURED 11/21 3.5	-	-	\$500,000	\$682,960	0.152%
EXPRESS SCRIPTS	-	-	\$500,000	\$677,049	0.151%
INTEL CORP SR UNSECURED 07/20 2.45	-	-	\$500,000	\$675,962	0.150%
MCDONALD S CORP SR UNSECURED 12/20 2.75	-	-	\$500,000	\$674,459	0.150%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	-	-	\$500,000	\$672,663	0.150%
AMERICAN HONDA	-	-	\$500,000	\$671,656	0.150%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	-	-	\$500,000	\$670,958	0.149%
BARCLAYS PLC SR UNSECURED 01/21 3.25	-	-	\$500,000	\$670,506	0.149%
VIACOM INC SR UNSECURED 12/19 2.75	-	-	\$500,000	\$670,226	0.149%
AT+T INC SR UNSECURED 02/21 2.8	-	-	\$500,000	\$667,517	0.149%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/21 2.6	-	-	\$500,000	\$666,390	0.148%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	-	-	\$500,000	\$663,760	0.148%
KEYBANK NA/CLEV	-	-	\$500,000	\$661,416	0.147%
MORGAN STANLEY SR UNSECURED 11/21 2.625	-	-	\$500,000	\$661,279	0.147%
EVERSOURCE ENER	-	-	\$500,000	\$660,508	0.147%
MATTEL INC SR UNSECURED 08/21 2.35	-	-	\$500,000	\$650,501	0.145%
MCKESSON CORP 4	-	-	\$450,000	\$643,174	0.143%
CAMPBELL SOUP CO SR UNSECURED 04/21 4.25	-	-	\$450,000	\$637,896	0.142%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/21 3.561	-	-	\$450,000	\$623,488	0.139%
HP INC SR UNSECURED 06/21 4.3	-	-	\$435,000	\$609,581	0.136%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	-	-	\$450,000	\$598,338	0.133%
SUNOCO LOGISTICS PARTNER COMPANY GUAR 04/21 4.4	-	-	\$425,000	\$595,327	0.133%
CONSTELLATION ENERGY GRO COMPANY GUAR 12/20 5.15	-	-	\$400,000	\$578,046	0.129%
O'REILLY AUTOMO	-	-	\$400,000	\$571,389	0.127%
AT+T INC SR UNSECURED 02/21 4.6	-	-	\$400,000	\$566,399	0.126%
PROGRESS ENERGY	-	-	\$400,000	\$564,497	0.126%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	-	-	\$400,000	\$541,647	0.121%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	-	-	\$400,000	\$538,822	0.120%
BPCE SA COMPANY GUAR 07/19 2.5	-	-	\$400,000	\$534,567	0.119%
RYDER SYSTEM INC SR UNSECURED 11/21 3.45	-	-	\$390,000	\$534,024	0.119%
PSEG POWER	-	-	\$370,000	\$530,126	0.118%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/22 3	-	-	\$400,000	\$529,502	0.118%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/20 3.157	-	-	\$375,000	\$507,248	0.113%

## Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EXELON GENERATION CO LLC SR UNSECURED 10/20 4	-	-	\$300,000	\$414,895	0.092%
LG&E & KU ENERG	-	-	\$300,000	\$414,304	0.092%
ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	-	-	\$300,000	\$404,316	0.090%
SCRIPPS NETWORK	-	-	\$300,000	\$403,440	0.090%
SOUTHERN POWER CO SR UNSECURED 12/21 2.5	-	-	\$270,000	\$351,328	0.078%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	-	-	\$225,000	\$298,970	0.067%
CAPITAL ONE BAN	-	-	\$150,000	\$199,925	0.045%
FISERV INC SR UNSECURED 06/20 2.7	-	-	\$100,000	\$134,593	0.030%
DUKE ENERGY CORP SR UNSECURED 06/18 2.1	-	-	\$95,000	\$126,865	0.028%
XEROX CORP 4.07	-	-	\$85,500	\$118,648	0.026%
POTASH CORP SASKATCHEWAN SR UNSECURED 12/17 3.25	-	-	\$50,000	\$66,717	0.015%
<b>GRAND TOTAL</b>				<b>\$449,210,964</b>	<b>100.000%</b>