

DFA Canada Investment Grade Fixed Income Fund - Class I

As of March 31, 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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	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
1	CANADA HOUSING	2.814%	2.814%
2	UK(GOVT OF) 4.2	2.776%	5.591%
3	US TREASURY N/B 05/25 2.125	2.707%	8.298%
4	NETWORK RAIL IN	2.505%	10.803%
5	MANITOBA (PROVINCE OF) UNSECURED 09/29 3.25	1.834%	12.636%
6	BRITISH COLUMBIA PROV OF UNSECURED 06/25 2.85	1.765%	14.401%
7	SINGAPORE GOVT	1.753%	16.154%
8	NESTLE FINANCE	1.686%	17.840%
9	SWEDISH GOVERNMENT	1.678%	19.518%
10	CHEVRON CORP SR UNSECURED 06/23 3.191	1.585%	21.103%
11	DEUTSCHE BAHN F	1.580%	22.683%
12	PROVINCE OF ALBERTA SR UNSECURED 09/29 2.9	1.495%	24.178%
13	WAL MART STORES INC SR UNSECURED 04/23 2.55	1.467%	25.645%
14	EUROPEAN INVEST	1.463%	27.108%
15	TRANSPORT FOR L	1.276%	28.384%
16	FRENCH REP GOVT	1.268%	29.652%
17	SNCF RESEAU 3.1	1.193%	30.845%
18	CAD - London	1.119%	31.963%
19	APPLE INC SR UNSECURED 05/23 2.4	1.102%	33.065%
20	INTL BUSINESS M	1.057%	34.122%
21	AGENCE FRANCAIS	0.915%	35.037%
22	EUROPEAN INVEST	0.904%	35.940%
23	NOVARTIS CAP CO	0.841%	36.781%
24	BERKSHIRE HATHAWAY INC SR UNSECURED 02/23 3	0.830%	37.611%
25	CANADIAN (GOVT)	0.802%	38.413%
26	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	0.796%	39.209%
27	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	0.788%	39.997%
28	SWEDEN GOVERNMENT	0.778%	40.774%
29	FRANCE GOVERNMENT	0.774%	41.548%
30	TOTAL CAPITAL I	0.769%	42.317%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
31	COCA COLA CO/THE SR UNSECURED 11/23 3.2	0.744%	43.060%
32	SHELL INTL.FIN.	0.733%	43.794%
33	ALBERTA PROV	0.733%	44.527%
34	ROYAL BANK OF C	0.729%	45.256%
35	SVENSKA HANDELS	0.686%	45.942%
36	FRENCH REPUBLIC	0.669%	46.610%
37	COOPERATIEVE RA	0.664%	47.274%
38	JOHNSON + JOHNSON SR UNSECURED 03/26 2.45	0.587%	47.861%
39	STATOIL ASA COMPANY GUAR 01/24 2.65	0.500%	48.361%
40	PROV OF SASK CA	0.492%	48.853%
41	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/23 2.625	0.488%	49.342%
42	TOTAL CAPITAL I	0.487%	49.829%
43	ONTARIO(PROV OF	0.477%	50.306%
44	BPCE SA COMPANY GUAR 04/24 4	0.447%	50.753%
45	COCA-COLA CO/TH	0.436%	51.189%
46	CANADA HOUSING	0.435%	51.624%
47	GLAXOSMITHKLINE	0.433%	52.057%
48	MICROSOFT CORP SR UNSECURED 12/23 3.625	0.429%	52.486%
49	CREDIT AGRICOLE LONDON SR UNSECURED REGS 04/24 3.875	0.421%	52.907%
50	COMCAST CORP COMPANY GUAR 08/25 3.375	0.411%	53.318%
51	ABBVIE INC SR UNSECURED 11/22 2.9	0.406%	53.724%
52	MICROSOFT CORP	0.400%	54.124%
53	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	0.391%	54.516%
54	APPLE INC SR UNSECURED 02/27 3.35	0.371%	54.887%
55	ABN AMRO BANK N	0.366%	55.253%
56	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/23 3	0.358%	55.611%
57	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	0.331%	55.942%
58	LEGG MASON INC SR UNSECURED 03/26 4.75	0.321%	56.263%
59	US BANCORP SR UNSECURED 01/24 3.7	0.321%	56.584%
60	NATIONWIDE B/S	0.317%	56.901%
61	CVS HEALTH CORP SR UNSECURED 07/25 3.875	0.315%	57.216%
62	HUMANA INC SR UNSECURED 10/24 3.85	0.313%	57.529%
63	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	0.312%	57.841%
64	PARKER HANNIFIN CORP SR UNSECURED 11/24 3.3	0.311%	58.152%
65	ELECTRICITE DE	0.306%	58.458%
66	KEY BANK NA SR UNSECURED 06/25 3.3	0.306%	58.765%
67	ROCHE HOLDINGS INC COMPANY GUAR 144A 11/25 3	0.306%	59.070%
68	COX COMMUNICATIONS INC SR UNSECURED 144A 02/25 3.85	0.305%	59.375%
69	CHARLES SCHWAB CORP SR UNSECURED 03/25 3	0.302%	59.677%
70	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	0.301%	59.979%
71	BROWN FORMAN CORP SR UNSECURED 01/23 2.25	0.296%	60.275%
72	AT+T INC SR UNSECURED 05/25 3.4	0.295%	60.570%
73	BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	0.293%	60.864%
74	ASTRAZENECA PLC SR UNSECURED 11/25 3.375	0.287%	61.151%
75	ROLLS ROYCE	0.280%	61.431%
76	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/24 3.25	0.278%	61.709%
77	GENERAL ELECTRIC CO SR UNSECURED 03/24 3.375	0.276%	61.985%
78	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	0.274%	62.259%
79	PACIFIC GAS + ELECTRIC SR UNSECURED 06/25 3.5	0.271%	62.530%
80	STRYKER CORP SR UNSECURED 05/24 3.375	0.269%	62.799%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
81	CAMPBELL SOUP CO SR UNSECURED 03/25 3.3	0.267%	63.066%
82	REINSURANCE GRO	0.267%	63.333%
83	BNP PARIBAS/BNP US MTN COMPANY GUAR 03/23 3.25	0.267%	63.599%
84	METLIFE INC SR UNSECURED 04/24 3.6	0.263%	63.863%
85	GILEAD SCIENCES INC SR UNSECURED 04/24 3.7	0.262%	64.124%
86	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	0.261%	64.385%
87	UNITEDHEALTH GROUP INC SR UNSECURED 02/23 2.75	0.258%	64.644%
88	MARRIOTT INTL I	0.247%	64.890%
89	AMERICAN WATER CAP CORP SR UNSECURED 03/24 3.85	0.247%	65.137%
90	HYATT HOTELS CO	0.246%	65.383%
91	CENTRICA PLC 4.	0.246%	65.629%
92	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	0.246%	65.874%
93	COLGATE-PALMOLI	0.242%	66.117%
94	NASDAQ INC SR UNSECURED 06/24 4.25	0.237%	66.354%
95	HARLEY DAVIDSON INC SR UNSECURED 07/25 3.5	0.232%	66.586%
96	LIBERTY MUTUAL	0.232%	66.818%
97	MORGAN STANLEY SR UNSECURED 04/24 3.875	0.231%	67.049%
98	THERMO FISHER S	0.230%	67.279%
99	EXXON MOBIL CORPORATION SR UNSECURED 03/24 3.176	0.230%	67.510%
100	DENMARK GOVERNMENT	0.230%	67.739%
101	MYLAN NV 3.125%	0.228%	67.967%
102	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	0.227%	68.194%
103	NOVARTIS CAPITAL CORP COMPANY GUAR 05/27 3.1	0.225%	68.419%
104	JPMORGAN CHASE	0.224%	68.643%
105	NATIONAL AUSTRALIA	0.224%	68.867%
106	UNILEVER NV	0.223%	69.090%
107	AFLAC INC SR UNSECURED 06/23 3.625	0.221%	69.311%
108	TELEFONICA EMISIONES SAU COMPANY GUAR 04/23 4.57	0.217%	69.528%
109	JOHN DEERE CAPITAL CORP SR UNSECURED 06/24 3.35	0.217%	69.745%
110	JANUS CAPITAL G	0.217%	69.962%
111	PRICELINE GROUP	0.215%	70.177%
112	DOVER CORP	0.215%	70.391%
113	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	0.214%	70.606%
114	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	0.214%	70.819%
115	IBM CORP SR UNSECURED 02/24 3.625	0.213%	71.033%
116	BOSTON SCIENTIFIC CORP SR UNSECURED 10/23 4.125	0.213%	71.246%
117	SANTANDER UK PLC SR UNSECURED 03/24 4	0.213%	71.459%
118	DISCOVERY COMMUNICATIONS COMPANY GUAR 03/26 4.9	0.212%	71.671%
119	BLACKROCK INC SR UNSECURED 06/22 3.375	0.212%	71.883%
120	MCKESSON CORP SR UNSECURED 03/24 3.796	0.212%	72.095%
121	GOLDMAN SACHS GROUP INC SR UNSECURED 03/24 4	0.211%	72.306%
122	KINGDOM BELGIUM	0.211%	72.517%
123	MOTOROLA SOLUTIONS INC SR UNSECURED 03/23 3.5	0.211%	72.729%
124	MOAIC CO SR UNSECURED 11/23 4.25	0.211%	72.940%
125	MASTERCARD INC SR UNSECURED 04/24 3.375	0.211%	73.151%
126	CLOROX COMPANY SR UNSECURED 12/24 3.5	0.210%	73.361%
127	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	0.210%	73.571%
128	INTERPUBLIC GROUP COS SR UNSECURED 04/24 4.2	0.210%	73.782%
129	PROCTER & GAMBL	0.210%	73.992%
130	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	0.210%	74.201%

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131	LAB CORP OF AME	0.210%	74.411%
132	HOME DEPOT INC SR UNSECURED 09/25 3.35	0.210%	74.621%
133	CANADIAN PACIFIC RR CO SR UNSECURED 02/26 3.7	0.209%	74.830%
134	STATE STREET CORP SR UNSECURED 08/25 3.55	0.209%	75.040%
135	MITSUBISHI UFJ FIN GRP SR UNSECURED 03/26 3.85	0.209%	75.249%
136	BROWN + BROWN INC SR UNSECURED 09/24 4.2	0.209%	75.458%
137	AMGEN INC SR UNSECURED 05/24 3.625	0.209%	75.667%
138	MANITOBA PROVIN	0.209%	75.875%
139	LOEWS CORP SR UNSECURED 04/26 3.75	0.209%	76.084%
140	GENERAL MILLS INC SR UNSECURED 12/21 3.15	0.209%	76.293%
141	STATOIL ASA COMPANY GUAR 01/22 3.15	0.209%	76.501%
142	MEDTRONIC INC 3	0.208%	76.710%
143	BAT INTL FINANC	0.208%	76.918%
144	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/26 3.784	0.208%	77.126%
145	AETNA INC SR UNSECURED 11/24 3.5	0.208%	77.335%
146	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	0.208%	77.542%
147	PFIZER INC SR UNSECURED 06/23 3	0.208%	77.750%
148	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	0.208%	77.958%
149	HSBC USA INC SR UNSECURED 06/24 3.5	0.208%	78.165%
150	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	0.208%	78.373%
151	UBS GROUP FUNDING COMPANY GUAR 144A 09/25 4.125	0.207%	78.580%
152	INTERNATIONAL PAPER CO SR UNSECURED 06/24 3.65	0.207%	78.788%
153	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	0.207%	78.995%
154	SUNTRUST BANK SR UNSECURED 05/23 2.75	0.207%	79.202%
155	QUALCOMM INC SR UNSECURED 05/25 3.45	0.207%	79.409%
156	AVNET INC SR UNSECURED 04/26 4.625	0.207%	79.615%
157	CELGENE CORP SR UNSECURED 05/24 3.625	0.206%	79.821%
158	COACH INC SR UNSECURED 04/25 4.25	0.206%	80.028%
159	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/26 3.65	0.206%	80.234%
160	STATE STREET CORP SR UNSECURED 12/24 3.3	0.206%	80.440%
161	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	0.206%	80.646%
162	ASSURANT INC	0.206%	80.852%
163	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	0.206%	81.058%
164	ZOETIS INC SR UNSECURED 02/23 3.25	0.206%	81.264%
165	ACTAVIS FUNDING SCS COMPANY GUAR 03/25 3.8	0.206%	81.469%
166	ENTERPRISE PROD	0.206%	81.675%
167	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	0.205%	81.880%
168	ANTHEM INC	0.205%	82.086%
169	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	0.205%	82.291%
170	SKY PLC	0.205%	82.495%
171	PHILIP MORRIS INTL INC SR UNSECURED 11/24 3.25	0.205%	82.700%
172	BAYER US FINANCE LLC COMPANY GUAR 144A 10/24 3.375	0.205%	82.905%
173	BANK TOKYO-MIT	0.205%	83.110%
174	NETAPP INC SR UNSECURED 12/22 3.25	0.205%	83.314%
175	VISA INC SR UNSECURED 12/25 3.15	0.204%	83.519%
176	VIACOM INC SR UNSECURED 04/24 3.875	0.204%	83.723%
177	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	0.204%	83.928%
178	CME GROUP INC SR UNSECURED 03/25 3	0.204%	84.131%
179	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	0.204%	84.335%
180	EXXON MOBIL CORPORATION SR UNSECURED 03/26 3.043	0.204%	84.539%

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181	CYTEC INDUSTRIES INC COMPANY GUAR 04/23 3.5	0.204%	84.742%
182	UNUM GROUP	0.204%	84.946%
183	ROGERS COMMUNICATIONS IN COMPANY GUAR 03/23 3	0.203%	85.149%
184	NORDSTROM INC	0.203%	85.353%
185	BMW US CAPITAL LLC COMPANY GUAR 144A 04/27 3.3	0.203%	85.556%
186	UNION PACIFIC CORP SR UNSECURED 04/23 2.75	0.203%	85.759%
187	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	0.203%	85.961%
188	NORFOLK STHN CO	0.203%	86.164%
189	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	0.203%	86.367%
190	ORACLE CORP SR UNSECURED 10/22 2.5	0.203%	86.570%
191	CHURCH & DWIGHT	0.203%	86.772%
192	EATON CORP COMPANY GUAR 11/22 2.75	0.202%	86.975%
193	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	0.202%	87.177%
194	E.I. DU PONT DE NEMOURS SR UNSECURED 02/23 2.8	0.202%	87.378%
195	TIME WARNER INC COMPANY GUAR 07/25 3.6	0.202%	87.580%
196	BANK OF NY MELLON CORP SR UNSECURED 02/25 3	0.202%	87.781%
197	BEAM SUNTORY INC COMPANY GUAR 06/23 3.25	0.201%	87.983%
198	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/23 2.7	0.201%	88.184%
199	PITNEY BOWES INC SR UNSECURED 03/24 4.625	0.201%	88.385%
200	BP CAPITAL MARKETS PLC COMPANY GUAR 05/23 2.75	0.201%	88.587%
201	EXELON CORP SR UNSECURED 04/26 3.4	0.201%	88.787%
202	FORD MOTOR CREDIT CO LLC SR UNSECURED 09/24 3.664	0.201%	88.988%
203	DEUTSCHE BK AG	0.200%	89.188%
204	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	0.200%	89.388%
205	STATOIL ASA COMPANY GUAR 01/23 2.45	0.200%	89.589%
206	CITIGROUP INC SR UNSECURED 04/25 3.3	0.200%	89.788%
207	LOCKHEED MARTIN CORP SR UNSECURED 03/25 2.9	0.199%	89.987%
208	BARCLAYS PLC SR UNSECURED 03/25 3.65	0.199%	90.186%
209	BHP BILLITON FI	0.199%	90.385%
210	ALABAMA POWER CO SR UNSECURED 04/25 2.8	0.197%	90.582%
211	BOEING CO SR UNSECURED 03/25 2.5	0.197%	90.779%
212	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	0.195%	90.974%
213	POTASH CORP SASKATCHEWAN SR UNSECURED 04/25 3	0.194%	91.168%
214	ARCHER DANIELS MIDLAND C SR UNSECURED 08/26 2.5	0.194%	91.362%
215	A.P. MOLLER-MAE	0.191%	91.553%
216	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	0.191%	91.743%
217	TARGET CORP SR UNSECURED 04/26 2.5	0.190%	91.934%
218	MACYS RETAIL HLDGS INC COMPANY GUAR 02/23 2.875	0.190%	92.124%
219	CBS CORP COMPANY GUAR 01/27 2.9	0.190%	92.314%
220	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	0.189%	92.503%
221	CBS CORP COMPANY GUAR 01/25 3.5	0.187%	92.690%
222	KOHL S CORPORATION SR UNSECURED 07/25 4.25	0.182%	92.872%
223	JOHNSON CONTROLS INTL PL SR UNSECURED 07/24 VAR	0.180%	93.052%
224	EUROPEAN INVEST	0.167%	93.219%
225	AUTODESK INC SR UNSECURED 12/22 3.6	0.166%	93.385%
226	PERRIGO FINANCE UNLIMITD COMPANY GUAR 12/24 3.9	0.163%	93.548%
227	SYSCO CORPORATI	0.160%	93.708%
228	SWEDEN GOVERNEN	0.159%	93.867%
229	CMS ENERGY CORP SR UNSECURED 03/24 3.875	0.158%	94.025%
230	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	0.158%	94.183%

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231	MARSH + MCLENNAN COS INC SR UNSECURED 03/25 3.5	0.155%	94.338%
232	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	0.154%	94.492%
233	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	0.146%	94.638%
234	WESTERN POWER W	0.145%	94.783%
235	BAT INTL FINANC	0.145%	94.928%
236	CATERPILLAR FIN	0.141%	95.069%
237	EDF	0.139%	95.208%
238	CONAGRA BRANDS INC SR UNSECURED 01/23 3.2	0.128%	95.337%
239	WHIRLPOOL CORP	0.126%	95.462%
240	LOWE S COS INC SR UNSECURED 09/25 3.375	0.125%	95.587%
241	AUTOZONE INC SR UNSECURED 01/23 2.875	0.121%	95.708%
242	NIKE INC SR UNSECURED 11/26 2.375	0.114%	95.822%
243	SUMITOMO MITSUI BANKING COMPANY GUAR 07/23 3.95	0.114%	95.936%
244	MORGAN STANLEY	0.112%	96.049%
245	AMERIPRISE FINA	0.108%	96.157%
246	FEDEX CORP COMPANY GUAR 01/24 4	0.108%	96.265%
247	HSBC HOLDINGS PLC SR UNSECURED 03/26 4.3	0.106%	96.371%
248	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	0.106%	96.477%
249	ILLINOIS TOOL W	0.106%	96.582%
250	BIOGEN INC SR UNSECURED 09/22 3.625	0.105%	96.687%
251	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	0.105%	96.792%
252	CATERPILLAR INC SR UNSECURED 05/24 3.4	0.105%	96.897%
253	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	0.105%	97.002%
254	JPMORGAN CHASE + CO SR UNSECURED 05/24 3.625	0.104%	97.106%
255	KROGER 3.4% 15A	0.104%	97.210%
256	ALLSTATE CORP SR UNSECURED 06/23 3.15	0.104%	97.313%
257	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	0.103%	97.417%
258	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	0.103%	97.520%
259	SEMPRA ENERGY SR UNSECURED 06/24 3.55	0.103%	97.624%
260	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	0.103%	97.727%
261	PRICELINE GROUP	0.103%	97.829%
262	WALGREEN CO COMPANY GUAR 09/22 3.1	0.103%	97.932%
263	DOVER CORP SR UNSECURED 11/25 3.15	0.103%	98.034%
264	DOMINION RESOURCES INC SR UNSECURED 12/24 3.625	0.102%	98.137%
265	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	0.102%	98.239%
266	EBAY INC 3.45%	0.102%	98.341%
267	AMERICAN EXPRESS CO SR UNSECURED 12/22 2.65	0.102%	98.443%
268	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	0.102%	98.545%
269	VERIZON COMMUNICATIONS SR UNSECURED 11/24 3.5	0.101%	98.646%
270	MIZUHO BANK LTD	0.101%	98.747%
271	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	0.101%	98.847%
272	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/22 2.5	0.101%	98.948%
273	FEDEX CORP SR U	0.100%	99.048%
274	TJX COS INC SR UNSECURED 05/23 2.5	0.100%	99.149%
275	AMGEN INC SR UNSECURED 05/25 3.125	0.100%	99.249%
276	VODAFONE GROUP	0.099%	99.348%
277	VERIZON COMMUNI	0.098%	99.447%
278	ABBOTT LABORATORIES SR UNSECURED 03/25 2.95	0.097%	99.544%
279	BECTON DICKINSON AND CO SR UNSECURED 12/24 3.734	0.097%	99.641%
280	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	0.091%	99.732%

	SECURITY NAME	% OF PORTFOLIO	CUMULATIVE %
281	WALGREEN BOOTS	0.087%	99.819%
282	LAM RESEARCH CO	0.077%	99.896%
283	ARROW ELECTRONI	0.062%	99.957%
284	L3 TECHNOLOGIES INC COMPANY GUAR 05/24 3.95	0.036%	99.993%
285	US dollar - Lon	0.007%	100.000%