

Top Holdings Report

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.

For funds which operate as a feeder fund in a master-feeder structure, the holdings listed below are the investment holdings of the corresponding master fund.

Please note that a Portfolio that invests in other Portfolios typically does not hold securities directly. As such, "Top Holdings" information for such a Portfolio represents "Top Holdings" information of underlying Portfolios.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. Consider the investment objectives, risks, and charges and expenses of the Dimensional funds carefully before investing. For this and other information about the Dimensional funds, please read the prospectus carefully before investing. Prospectuses are available by calling Dimensional Fund Advisors collect at (512) 306-7400 or at us.dimensionalfund.com.

Dimensional funds are distributed by DFA Securities LLC.

EQUITY FUNDS:

Fund	SECURITY NAME	% OF PORTFOLIO
Asia Pacific Small Company Portfolio (I) As of Jan 31, 2019	IGG Inc	1.12%
	Beach Energy Ltd	1.12%
	Cleanaway Waste Management Ltd	1.07%
	OZ Minerals Ltd	1.05%
	Downer EDI Ltd	1.04%
	Spark Infrastructure Group	1.01%
	Hopewell Holdings Ltd	0.99%
	Saracen Mineral Holdings Ltd	0.99%
	carsales.com Ltd	0.93%
	Altium Ltd	0.89%
Continental Small Company Portfolio (I) As of Jan 31, 2019	GN Store Nord A/S	0.75%
	Amer Sports Oyj	0.71%
	Rheinmetall AG	0.65%
	Rubis SCA	0.65%
	HUGO BOSS AG	0.63%
	PSP Swiss Property AG	0.62%
	Galapagos NV	0.61%
	Kesko OYJ	0.60%
	Gemalto NV	0.59%
	K+S AG	0.56%
Emerging Markets Core Equity Portfolio (I) As of Jan 31, 2019	Samsung Electronics Co Ltd	3.91%
	Taiwan Semiconductor Manufacturing Co Ltd	2.54%
	Tencent Holdings Ltd	1.73%
	Petroleo Brasileiro SA	1.08%
	Vale SA	1.00%
	Alibaba Group Holding Ltd	0.92%
	Banco Bradesco SA	0.91%
	China Mobile Ltd	0.88%
	Itau Unibanco Holding SA	0.87%
	SK Hynix Inc	0.82%

Emerging Markets Small Cap Portfolio (I) As of Jan 31, 2019	Equatorial Energia SA	0.61%
	BR Malls Participacoes SA	0.48%
	Cia Energetica de Minas Gerais	0.45%
	SPAR Group Ltd/The	0.44%
	Clicks Group Ltd	0.40%
	Estacio Participacoes SA	0.39%
	Sul America SA	0.39%
	AVI Ltd	0.37%
	Truworths International Ltd	0.35%
	Transmissora Alianca de Energia Eletrica SA	0.32%
Emerging Markets Social Core Equity Portfolio As of Jan 31, 2019	Samsung Electronics Co Ltd	4.29%
	Taiwan Semiconductor Manufacturing Co Ltd	2.86%
	Tencent Holdings Ltd	2.10%
	Petroleo Brasileiro SA	1.32%
	SK Hynix Inc	1.14%
	Vale SA	1.07%
	Alibaba Group Holding Ltd	1.05%
	China Mobile Ltd	1.00%
	Infosys Ltd	0.87%
	Ping An Insurance Group Co of China Ltd	0.74%
Emerging Markets Portfolio (I) Emerging Markets Portfolio (II) As of Jan 31, 2019	Samsung Electronics Co Ltd	4.35%
	Taiwan Semiconductor Manufacturing Co Ltd	3.96%
	Tencent Holdings Ltd	2.76%
	Alibaba Group Holding Ltd	1.50%
	Petroleo Brasileiro SA	1.17%
	Naspers Ltd	1.05%
	Vale SA	1.04%
	Itau Unibanco Holding SA	0.96%
	Infosys Ltd	0.95%
	SK Hynix Inc	0.92%
Emerging Markets Value Portfolio (I) Emerging Markets Value Portfolio (R2) As of Jan 31, 2019	Reliance Industries Ltd	3.36%
	Petroleo Brasileiro SA	3.03%
	Vale SA	2.79%
	China Construction Bank Corp	2.37%
	China Mobile Ltd	1.98%
	Industrial & Commercial Bank of China Ltd	1.44%
	Standard Bank Group Ltd	1.39%
	LUKOIL PJSC	1.36%
	POSCO	1.35%
	KB Financial Group Inc	1.11%
Real Estate Securities Portfolio As of Jan 31, 2019	American Tower Corp	7.47%
	Simon Property Group Inc	5.54%
	Crown Castle International Corp	4.75%
	Prologis Inc	4.27%
	Public Storage	3.27%
	Equinix Inc	3.11%
	Welltower Inc	2.85%
	Equity Residential	2.62%
	AvalonBay Communities Inc	2.61%
	Ventas Inc	2.25%
International Real Estate Securities Portfolio (I) As of Jan 31, 2019	Unibail-Rodamco-Westfield	5.71%
	Link REIT	5.19%
	Scentre Group	3.43%
	Goodman Group	3.12%
	Segro PLC	2.01%
	Land Securities Group PLC	1.91%
	Nippon Building Fund Inc	1.91%
	Dexus	1.85%
	Japan Real Estate Investment Corp	1.69%
	British Land Co PLC/The	1.61%

International Small Cap Growth Portfolio As of Jan 31, 2019	HUGO BOSS AG	0.66%
	Auto Trader Group PLC	0.64%
	Royal Unibrew A/S	0.60%
	Howden Joinery Group PLC	0.52%
	SimCorp A/S	0.51%
	SSP Group Plc	0.50%
	Tate & Lyle PLC	0.50%
	Amer Sports Oyj	0.46%
	Euronext NV	0.46%
	Orion Oyj	0.45%
International Social Core Equity Portfolio As of Jan 31, 2019	BP PLC	0.96%
	Royal Dutch Shell PLC	0.96%
	TOTAL SA	0.77%
	HSBC Holdings PLC	0.72%
	BASF SE	0.49%
	Deutsche Telekom AG	0.45%
	BHP Group Ltd	0.45%
	Anglo American PLC	0.45%
	Rio Tinto PLC	0.44%
	SoftBank Group Corp	0.44%
International Sustainability Core 1 Portfolio As of Jan 31, 2019	Roche Holding AG	1.39%
	Toyota Motor Corp	0.99%
	Novo Nordisk A/S	0.76%
	Novartis AG	0.70%
	LVMH Moet Hennessy Louis Vuitton SE	0.67%
	AstraZeneca PLC	0.58%
	Unilever NV	0.57%
	AIA Group Ltd	0.57%
	SoftBank Group Corp	0.50%
	Royal Bank of Canada	0.50%
International Large Cap Growth Portfolio As of Jan 31, 2019	Roche Holding AG	3.12%
	Nestle SA	1.61%
	GlaxoSmithKline PLC	1.58%
	Novo Nordisk A/S	1.43%
	LVMH Moet Hennessy Louis Vuitton SE	1.40%
	Unilever NV	1.26%
	Royal Bank of Canada	1.22%
	SoftBank Group Corp	1.19%
	Sony Corp	1.17%
	BHP Group Ltd	1.12%
International Core Equity Portfolio (I) As of Jan 31, 2019	BP PLC	0.90%
	Royal Dutch Shell PLC	0.90%
	Toyota Motor Corp	0.80%
	Nestle SA	0.77%
	HSBC Holdings PLC	0.61%
	TOTAL SA	0.58%
	Daimler AG	0.53%
	Novartis AG	0.51%
	BHP Group Ltd	0.49%
	BASF SE	0.43%
International Small Cap Value Portfolio (I) As of Jan 31, 2019	Bellway PLC	0.91%
	Hiscox Ltd	0.77%
	Kesko OYJ	0.72%
	Meggitt PLC	0.69%
	SBM Offshore NV	0.68%
	Phoenix Group Holdings PLC	0.67%
	Rexel SA	0.67%
	Helvetia Holding AG	0.62%
	K+S AG	0.61%
	Acciona SA	0.60%

International Value Portfolio (I) As of Jan 31, 2019	TOTAL SA	3.11%
International Value Portfolio (III) As of Jan 31, 2019	Royal Dutch Shell PLC	3.08%
International Value Portfolio (R2) As of Jan 31, 2019	Toyota Motor Corp	2.34%
	Novartis AG	2.32%
	HSBC Holdings PLC	1.90%
	BP PLC	1.78%
	Daimler AG	1.74%
	Australia & New Zealand Banking Group Ltd	1.59%
	Banco Santander SA	1.54%
	Vodafone Group PLC	1.50%
International Vector Equity Portfolio As of Jan 31, 2019	Royal Dutch Shell PLC	0.75%
	HSBC Holdings PLC	0.57%
	TOTAL SA	0.56%
	BP PLC	0.49%
	BHP Group Ltd	0.46%
	Novartis AG	0.44%
	Nestle SA	0.39%
	Toyota Motor Corp	0.36%
	Daimler AG	0.33%
	Barrick Gold Corp	0.33%
International High Relative Profitability Portfolio As of Jan 31, 2019	Roche Holding AG	3.07%
	Novo Nordisk A/S	1.36%
	AstraZeneca PLC	1.34%
	LVMH Moet Hennessy Louis Vuitton SE	1.26%
	BHP Group Ltd	1.22%
	SoftBank Group Corp	1.19%
	Unilever NV	1.15%
	GlaxoSmithKline PLC	1.12%
	Sony Corp	1.03%
	Diageo PLC	1.02%
Japanese Small Company Portfolio (I) As of Jan 31, 2019	Topcon Corp	0.33%
	Ulvac Inc	0.33%
	Miraca Holdings Inc	0.33%
	Mitsui Mining & Smelting Co Ltd	0.31%
	Sumitomo Osaka Cement Co Ltd	0.30%
	Toyobo Co Ltd	0.30%
	Hokuhoku Financial Group Inc	0.30%
	Nippon Light Metal Holdings Co Ltd	0.29%
	Lasertec Corp	0.29%
	Nikkon Holdings Co Ltd	0.29%
Large Cap International Portfolio As of Jan 31, 2019	Nestle SA	1.54%
	Royal Dutch Shell PLC	1.37%
	Roche Holding AG	1.23%
	Toyota Motor Corp	1.07%
	BP PLC	1.03%
	Novartis AG	1.00%
	TOTAL SA	0.79%
	HSBC Holdings PLC	0.77%
	Royal Bank of Canada	0.63%
	AIA Group Ltd	0.63%
T.A. World Ex U.S. Core Equity Portfolio As of Jan 31, 2019	Royal Dutch Shell PLC	0.76%
	Samsung Electronics Co Ltd	0.75%
	Nestle SA	0.64%
	Toyota Motor Corp	0.61%
	BP PLC	0.60%
	HSBC Holdings PLC	0.45%
	TOTAL SA	0.42%
	Novartis AG	0.37%
	BHP Group Ltd	0.36%
	Daimler AG	0.33%

T.A. U.S. Core Equity 2 Portfolio As of Jan 31, 2019	Apple Inc	2.22%
	Microsoft Corp	1.63%
	Amazon.com Inc	1.50%
	JPMorgan Chase & Co	1.23%
	Intel Corp	0.98%
	Exxon Mobil Corp	0.96%
	Alphabet Inc	0.90%
	AT&T Inc	0.90%
	Comcast Corp	0.89%
	Berkshire Hathaway Inc	0.85%
Tax-Managed International Value Portfolio As of Jan 31, 2019	Royal Dutch Shell PLC	3.25%
	TOTAL SA	3.02%
	Toyota Motor Corp	2.48%
	Novartis AG	2.28%
	BP PLC	1.90%
	HSBC Holdings PLC	1.62%
	Australia & New Zealand Banking Group Ltd	1.58%
	Banco Santander SA	1.57%
	Daimler AG	1.56%
	Lloyds Banking Group PLC	1.25%
Tax-Managed US Targeted Value Portfolio As of Jan 31, 2019	Arrow Electronics Inc	0.70%
	Toll Brothers Inc	0.65%
	Kohl's Corp	0.63%
	PulteGroup Inc	0.63%
	Assurant Inc	0.56%
	Reinsurance Group of America Inc	0.55%
	Jacobs Engineering Group Inc	0.55%
	AMERCO	0.52%
	HollyFrontier Corp	0.52%
	Post Holdings Inc	0.51%
Tax-Managed U.S. Small Cap Portfolio As of Jan 31, 2019	Fair Isaac Corp	0.36%
	Spirit Airlines Inc	0.33%
	Amedisys Inc	0.31%
	Monolithic Power Systems Inc	0.29%
	PBF Energy Inc	0.28%
	CACI International Inc	0.27%
	TCF Financial Corp	0.27%
	Cathay General Bancorp	0.26%
	Cree Inc	0.25%
	BioTelemetry Inc	0.25%
Tax-Managed U.S. Marketwide Value Portfolio (I) Tax-Managed U.S. Marketwide Value Portfolio (II) As of Jan 31, 2019	Comcast Corp	3.93%
	JPMorgan Chase & Co	3.59%
	Intel Corp	3.51%
	AT&T Inc	3.29%
	Exxon Mobil Corp	3.13%
	Cisco Systems Inc	3.00%
	Bank of America Corp	2.54%
	Pfizer Inc	2.36%
	Anthem Inc	2.30%
	Wells Fargo & Co	1.97%
Tax-Managed U.S. Equity Portfolio As of Jan 31, 2019	Apple Inc	3.08%
	Microsoft Corp	2.96%
	Amazon.com Inc	2.75%
	Alphabet Inc	2.65%
	Berkshire Hathaway Inc	1.55%
	Facebook Inc	1.55%
	Johnson & Johnson	1.38%
	JPMorgan Chase & Co	1.35%
	Exxon Mobil Corp	1.21%
	Bank of America Corp	1.04%

United Kingdom Small Company Portfolio (I) As of Jan 31, 2019	Auto Trader Group PLC	1.54%
	Meggitt PLC	1.44%
	Tate & Lyle PLC	1.39%
	Bellway PLC	1.39%
	Howden Joinery Group PLC	1.32%
	Pennon Group PLC	1.27%
	Ocado Group PLC	1.20%
	RPC Group PLC	1.20%
	SSP Group Plc	1.19%
	Intermediate Capital Group PLC	1.17%
US Core Equity 1 Portfolio (I) As of Jan 31, 2019	Apple Inc	2.80%
	Amazon.com Inc	2.36%
	Microsoft Corp	2.29%
	Alphabet Inc	1.19%
	Berkshire Hathaway Inc	1.04%
	JPMorgan Chase & Co	1.02%
	Johnson & Johnson	1.00%
	Intel Corp	0.91%
	Facebook Inc	0.86%
	Exxon Mobil Corp	0.82%
US Core Equity 2 Portfolio (I) As of Jan 31, 2019	Apple Inc	2.23%
	Microsoft Corp	1.64%
	Amazon.com Inc	1.51%
	JPMorgan Chase & Co	1.23%
	Intel Corp	0.97%
	AT&T Inc	0.97%
	Exxon Mobil Corp	0.97%
	Alphabet Inc	0.89%
	Pfizer Inc	0.86%
	Comcast Corp	0.85%
U.S. Social Core Equity 2 Portfolio As of Jan 31, 2019	Apple Inc	2.47%
	Microsoft Corp	1.96%
	Amazon.com Inc	1.70%
	JPMorgan Chase & Co	1.27%
	Intel Corp	1.10%
	Alphabet Inc	1.06%
	Berkshire Hathaway Inc	1.03%
	Exxon Mobil Corp	1.02%
	AT&T Inc	1.01%
	Verizon Communications Inc	0.96%
U.S. Sustainability Core 1 Portfolio As of Jan 31, 2019	Apple Inc	4.08%
	Amazon.com Inc	3.74%
	Microsoft Corp	2.06%
	Alphabet Inc	1.66%
	Johnson & Johnson	1.28%
	JPMorgan Chase & Co	1.20%
	UnitedHealth Group Inc	1.19%
	Verizon Communications Inc	1.03%
	Facebook Inc	1.01%
	Visa Inc	0.98%
US High Relative Profitability Portfolio As of Jan 31, 2019	Apple Inc	4.05%
	Amazon.com Inc	3.99%
	Microsoft Corp	3.73%
	Verizon Communications Inc	3.69%
	Home Depot Inc/The	2.32%
	Visa Inc	2.25%
	Mastercard Inc	2.14%
	PepsiCo Inc	2.03%
	International Business Machines Corp	1.99%
	Coca-Cola Co/The	1.94%

U.S. Large Company Portfolio As of Jan 31, 2019	Microsoft Corp	3.55%
	Apple Inc	3.30%
	Amazon.com Inc	3.11%
	Alphabet Inc	3.00%
	Facebook Inc	1.76%
	Berkshire Hathaway Inc	1.76%
	Johnson & Johnson	1.57%
	JPMorgan Chase & Co	1.52%
	Exxon Mobil Corp	1.37%
	UnitedHealth Group Inc	1.14%
U.S. Large Cap Value Portfolio (I)	Pfizer Inc	3.83%
U.S. Large Cap Value Portfolio (II)	AT&T Inc	3.75%
U.S. Large Cap Value Portfolio (III)	Exxon Mobil Corp	3.74%
As of Jan 31, 2019	Intel Corp	3.74%
	Chevron Corp	3.12%
	Comcast Corp	2.82%
	Wells Fargo & Co	2.60%
	Berkshire Hathaway Inc	2.14%
	JPMorgan Chase & Co	2.09%
	Bank of America Corp	1.95%
U.S. Large Cap Growth Portfolio As of Jan 31, 2019	Amazon.com Inc	4.06%
	Microsoft Corp	3.91%
	Apple Inc	3.88%
	Verizon Communications Inc	3.72%
	Johnson & Johnson	3.48%
	Home Depot Inc/The	3.02%
	Boeing Co/The	2.78%
	Mastercard Inc	2.78%
	UnitedHealth Group Inc	2.38%
	International Business Machines Corp	2.28%
U.S. Large Cap Equity Portfolio As of Jan 31, 2019	Apple Inc	3.09%
	Amazon.com Inc	2.72%
	Microsoft Corp	2.67%
	Alphabet Inc	2.12%
	Facebook Inc	1.36%
	Johnson & Johnson	1.31%
	JPMorgan Chase & Co	1.28%
	Berkshire Hathaway Inc	1.18%
	Exxon Mobil Corp	1.16%
	Intel Corp	1.12%
U.S. Small Cap Growth Portfolio As of Jan 31, 2019	Insperty Inc	0.60%
	Amedisys Inc	0.60%
	Cable One Inc	0.58%
	Trex Co Inc	0.53%
	Wendy's Co/The	0.52%
	Primerica Inc	0.51%
	Versum Materials Inc	0.50%
	Ingevity Corp	0.49%
	Cracker Barrel Old Country Store Inc	0.48%
	Brink's Co/The	0.48%
U.S. Small Cap Portfolio (I) As of Jan 31, 2019	Deckers Outdoor Corp	0.42%
	Cathay General Bancorp	0.33%
	Integrated Device Technology Inc	0.31%
	FirstCash Inc	0.31%
	Horizon Pharma Plc	0.30%
	Cree Inc	0.29%
	Amedisys Inc	0.28%
	Zynga Inc	0.28%
	TCF Financial Corp	0.28%
	Selective Insurance Group Inc	0.28%

U.S. Small Cap Value Portfolio (I) As of Jan 31, 2019	Darling Ingredients Inc	0.86%
	Kemper Corp	0.85%
	Telephone & Data Systems Inc	0.82%
	Aaron's Inc	0.80%
	Tech Data Corp	0.76%
	Domtar Corp	0.74%
	CACI International Inc	0.74%
	Esterline Technologies Corp	0.71%
	GATX Corp	0.70%
	American Equity Investment Life Holding Co	0.70%
U.S. Targeted Value Portfolio (I) U.S. Targeted Value Portfolio (R1) U.S. Targeted Value Portfolio (R2) As of Jan 31, 2019	Arrow Electronics Inc	0.73%
	Toll Brothers Inc	0.63%
	People's United Financial Inc	0.62%
	Reliance Steel & Aluminum Co	0.60%
	Avnet Inc	0.59%
	Quanta Services Inc	0.56%
	Assured Guaranty Ltd	0.55%
	Assurant Inc	0.55%
	Post Holdings Inc	0.54%
	JetBlue Airways Corp	0.48%
U.S. Vector Equity Portfolio (I) As of Jan 31, 2019	Apple Inc	1.06%
	JPMorgan Chase & Co	1.05%
	AT&T Inc	1.03%
	Exxon Mobil Corp	0.70%
	Microsoft Corp	0.65%
	Intel Corp	0.61%
	Wells Fargo & Co	0.59%
	Chevron Corp	0.54%
	Bank of America Corp	0.54%
	Alphabet Inc	0.54%
VA International Small Portfolio As of Jan 31, 2019	Tate & Lyle PLC	0.41%
	Howden Joinery Group PLC	0.39%
	Tullow Oil PLC	0.32%
	Electrocomponents PLC	0.31%
	Amer Sports Oyj	0.30%
	Spectris PLC	0.28%
	Bellway PLC	0.28%
	Jardine Lloyd Thompson Group PLC	0.27%
	Rubis SCA	0.25%
	Auto Trader Group PLC	0.24%
VA International Value Portfolio As of Jan 31, 2019	Royal Dutch Shell PLC	3.07%
	TOTAL SA	2.96%
	Novartis AG	2.11%
	HSBC Holdings PLC	1.79%
	BP PLC	1.71%
	Toyota Motor Corp	1.65%
	Banco Santander SA	1.64%
	Daimler AG	1.53%
	Australia & New Zealand Banking Group Ltd	1.49%
	Lloyds Banking Group PLC	1.23%
VA US Large Value Portfolio As of Jan 31, 2019	Pfizer Inc	3.75%
	Exxon Mobil Corp	3.75%
	AT&T Inc	3.67%
	Intel Corp	3.62%
	Chevron Corp	2.88%
	Wells Fargo & Co	2.76%
	Comcast Corp	2.67%
	JPMorgan Chase & Co	2.63%
	Berkshire Hathaway Inc	2.10%
	Bank of America Corp	2.04%

VA U.S. Targeted Value Portfolio As of Jan 31, 2019	Arrow Electronics Inc	0.78%
	AECOM	0.61%
	Avnet Inc	0.58%
	Unum Group	0.56%
	Air Lease Corp	0.55%
	AMERCO	0.52%
	Reliance Steel & Aluminum Co	0.52%
	Toll Brothers Inc	0.48%
	Assurant Inc	0.47%
	JetBlue Airways Corp	0.46%
World ex U.S. Core Equity Portfolio As of Jan 31, 2019	Samsung Electronics Co Ltd	0.68%
	Royal Dutch Shell PLC	0.58%
	BP PLC	0.58%
	Toyota Motor Corp	0.55%
	Nestle SA	0.52%
	HSBC Holdings PLC	0.46%
	TOTAL SA	0.44%
	Novartis AG	0.40%
	BHP Group Ltd	0.39%
	China Mobile Ltd	0.31%
World ex U.S. Targeted Value Portfolio As of Jan 31, 2019	Baloise Holding AG	0.44%
	Bank of Ireland Group PLC	0.44%
	Commerzbank AG	0.44%
	Barratt Developments PLC	0.43%
	Wm Morrison Supermarkets PLC	0.43%
	Adecco Group AG	0.41%
	Taylor Wimpey PLC	0.40%
	SCOR SE	0.39%
	ASR Nederland NV	0.37%
	Direct Line Insurance Group PLC	0.34%
Selectively Hedged Global Equity Portfolio (I) As of Jan 31, 2019	Apple Inc	1.08%
	Microsoft Corp	0.80%
	Amazon.com Inc	0.73%
	Samsung Electronics Co Ltd	0.72%
	JPMorgan Chase & Co	0.60%
	Taiwan Semiconductor Manufacturing Co Ltd	0.47%
	Intel Corp	0.47%
	AT&T Inc	0.47%
	Exxon Mobil Corp	0.47%
	Alphabet Inc	0.43%
Global Equity Portfolio (I) Global Equity Portfolio (R2) As of Jan 31, 2019	Apple Inc	1.61%
	Microsoft Corp	1.22%
	Amazon.com Inc	1.17%
	JPMorgan Chase & Co	0.80%
	Alphabet Inc	0.66%
	Intel Corp	0.65%
	Exxon Mobil Corp	0.63%
	AT&T Inc	0.63%
	Berkshire Hathaway Inc	0.60%
	Johnson & Johnson	0.58%
Global Real Estate Securities Portfolio As of Jan 31, 2019	American Tower Corp	4.99%
	Simon Property Group Inc	3.69%
	Crown Castle International Corp	3.15%
	Prologis Inc	2.81%
	Public Storage	2.16%
	Equinix Inc	2.03%
	Unibail-Rodamco-Westfield	1.96%
	Welltower Inc	1.87%
	Link REIT	1.78%
	Equity Residential	1.73%

Global Small Company Portfolio As of Jan 31, 2019	Deckers Outdoor Corp	0.22%
	Cathay General Bancorp	0.18%
	Integrated Device Technology Inc	0.17%
	FirstCash Inc	0.16%
	Horizon Pharma Plc	0.16%
	Cree Inc	0.15%
	Amedisys Inc	0.15%
	Zynga Inc	0.15%
	TCF Financial Corp	0.15%
	Selective Insurance Group Inc	0.15%
International Small Company Portfolio (I) As of Jan 31, 2019	GN Store Nord A/S	0.29%
	Auto Trader Group PLC	0.28%
	Amer Sports Oyj	0.27%
	Meggitt PLC	0.26%
	Rheinmetall AG	0.25%
	Tate & Lyle PLC	0.25%
	Bellway PLC	0.25%
	Rubis SCA	0.25%
	HUGO BOSS AG	0.24%
	Howden Joinery Group PLC	0.24%
World Core Equity Portfolio (I) As of Jan 31, 2019	Apple Inc	1.50%
	Amazon.com Inc	1.27%
	Microsoft Corp	1.23%
	Alphabet Inc	0.64%
	Berkshire Hathaway Inc	0.56%
	JPMorgan Chase & Co	0.55%
	Johnson & Johnson	0.54%
	Intel Corp	0.49%
	Samsung Electronics Co Ltd	0.47%
	Facebook Inc	0.46%
World Ex U.S. Value Portfolio As of Jan 31, 2019	TOTAL SA	1.97%
	Royal Dutch Shell PLC	1.95%
	Toyota Motor Corp	1.48%
	Novartis AG	1.47%
	HSBC Holdings PLC	1.20%
	BP PLC	1.12%
	Daimler AG	1.10%
	Australia & New Zealand Banking Group Ltd	1.01%
	Banco Santander SA	0.98%
	Vodafone Group PLC	0.95%
Emerging Markets Targeted Value Portfolio (I) As of Jan 31, 2019	Gerdau SA	0.79%
	Cemex SAB de CV	0.76%
	Cia Brasileira de Distribuicao	0.76%
	Kroton Educacional SA	0.71%
	AngloGold Ashanti Ltd	0.63%
	Gold Fields Ltd	0.60%
	Cielo SA	0.58%
	Embraer SA	0.58%
	Samsung Heavy Industries Co Ltd	0.56%
	Hypera SA	0.53%

FIXED INCOME FUNDS:		
Fund	SECURITY NAME	% OF PORTFOLIO
Calif. Intermediate-Term Muni Bond Portfolio As of Jan 31, 2019	CALIFORNIA ST-REF	2.43%
	CA DEPT WTR RESOURCES	1.69%
	CA DEPT OF WTR-AQ	1.24%
	SAN DIEGO USD-RF-C2	1.05%
	CA DEPT WTR RES-AM	1.04%
	LOS ANGELES CO MTA-A	0.99%
	CA MUNI FIN-EMERSON	0.98%
	SAN FRANCISCO CCD-REF	0.97%
	SANTA CLARA CNTY-C	0.97%
	CALIFORNIA ST	0.96%
California Municipal Real Return Portfolio As of Jan 31, 2019	CALIFORNIA ST-REF	4.12%
	UNIV OF CA-AF-PREREF	3.85%
	CALIFORNIA ST	3.10%
	CA DEPT OF WTR-AQ	3.06%
	CONTRA COSTA TRANS-A	2.58%
	CALIFORNIA ST-REF	2.51%
	CALIFORNIA ST-REF	2.46%
	CALIFORNIA-REF	2.30%
	SANTA CLARA CO FIN-A	1.81%
	CA ST UNIV-A	1.78%
Calif. Short-Term Muni Bond Portfolio (I) As of Jan 31, 2019	LOS ANGELES CO-TRANS	3.68%
	VENTURA CNTY-TRANS	3.34%
	RIVERSIDE CO-TRANS	2.85%
	LOS ANGELES-TRANS	2.60%
	CA WTR	1.89%
	FREMONT USD-C	1.73%
	CALIFORNIA ST	1.61%
	L A WSTWTR-REF-A	1.59%
	CA DEPT WTR RESOURCES	1.42%
	UNIV OF CA-G-PREREF	1.36%
Commodity Strategy Portfolio (Collateral Component) As of Jan 31, 2019	US TREASURY N/B 1.625000% 07/31/2020	7.39%
	US TREASURY N/B 1.875000% 12/31/2019	4.02%
	KOMMUNINVEST I SVERIGE 1.000000% 09/15/2021	2.61%
	PROVINCE OF QUEBEC 4.500000% 12/01/2020	2.54%
	ONTARIO (PROVINCE OF) 4.200000% 06/02/2020	2.27%
	CANADA HOUSING TRUST 1.450000% 06/15/2020	2.27%
	US TREASURY N/B 1.250000% 10/31/2019	2.12%
	US TREASURY N/B 1.000000% 11/30/2019	1.99%
	APPLE INC 1.900000% 02/07/2020	1.79%
	TORONTO-DOMINION BANK 2.563000% 06/24/2020	1.72%
Diversified Fixed Income Portfolio As of Jan 31, 2019	TSY INFL IX N/B .125000% 04/15/2020	4.52%
	TSY INFL IX N/B 2.375000% 01/15/2025	3.68%
	TSY INFL IX N/B .125000% 04/15/2021	3.23%
	US TREASURY N/B 6.250000% 05/15/2030	2.23%
	TSY INFL IX N/B .125000% 01/15/2023	2.16%
	TSY INFL IX N/B .125000% 04/15/2022	2.12%
	US TREASURY N/B 5.375000% 02/15/2031	1.81%
	US TREASURY N/B 2.000000% 11/15/2026	1.80%
	US TREASURY N/B 1.500000% 08/15/2026	1.74%
	TSY INFL IX N/B 3.625000% 04/15/2028	1.65%
Enhanced US Large Co. Portfolio (I) (Collateral Component) As of Jan 31, 2019	US TREASURY N/B 1.125000% 04/30/2020	8.94%
	US TREASURY N/B 1.500000% 04/15/2020	6.67%
	US TREASURY N/B 1.750000% 10/31/2020	6.66%
	EUROPEAN INVESTMENT BANK 2.250000% 07/30/2021	2.06%
	KINGDOM OF DENMARK 3.000000% 11/15/2021	2.00%
	NATIONAL AUSTRALIA BK/NY 2.125000% 05/22/2020	1.87%
	ONTARIO (PROVINCE OF) 4.400000% 04/14/2020	1.74%
	TOYOTA CREDIT CANADA INC 1.800000% 02/19/2020	1.67%
	PROVINCE OF SASKATCHEWAN 3.900000% 07/28/2020	1.66%
	KOMMUNINVEST I SVERIGE 1.000000% 09/15/2021	1.60%

Five-Year Global Fixed Income Portfolio (I) As of Jan 31, 2019	NORWEGIAN GOVERNMENT 2.000000% 05/24/2023	3.09%
	FINNISH GOVERNMENT 0% 09/15/2023	2.95%
	KINGDOM OF DENMARK 1.500000% 11/15/2023	2.95%
	REPUBLIC OF AUSTRIA 0% 07/15/2023	2.73%
	BELGIUM KINGDOM 2.250000% 06/22/2023	2.68%
	EURO STABILITY MECHANISM .100000% 07/31/2023	2.41%
	CAISSE D'AMORT DETTE SOC .125000% 11/25/2022	2.25%
	ASIAN DEVELOPMENT BANK .200000% 05/25/2023	1.97%
	KOMMUNINVEST I SVERIGE .250000% 06/01/2022	1.84%
	SWEDISH GOVERNMENT 3.500000% 06/01/2022	1.77%
Global Core Plus Fixed Income Portfolio As of Jan 31, 2019	ASIAN DEVELOPMENT BANK 2.350000% 06/21/2027	2.48%
	EUROPEAN INVESTMENT BANK 2.150000% 01/18/2027	2.43%
	KFW 2.050000% 02/16/2026	1.95%
	SNCF RESEAU 5.250000% 12/07/2028	1.72%
	PROCTER & GAMBLE CO/THE 1.800000% 05/03/2029	1.33%
	SHELL INTERNATIONAL FIN 1.625000% 01/20/2027	1.26%
	TRANSPORT FOR LONDON 4.000000% 09/12/2033	1.18%
	APPLE INC 3.050000% 07/31/2029	1.11%
	NOVARTIS FINANCE SA 1.125000% 09/30/2027	0.99%
	KINGDOM OF DENMARK .500000% 11/15/2027	0.86%
Inflation-Protected Securities Portfolio (I) As of Jan 31, 2019	TSY INFL IX N/B .375000% 07/15/2027	11.44%
	TSY INFL IX N/B .375000% 01/15/2027	11.00%
	TSY INFL IX N/B .625000% 01/15/2026	10.16%
	TSY INFL IX N/B .125000% 07/15/2026	8.82%
	TSY INFL IX N/B .250000% 01/15/2025	8.21%
	TSY INFL IX N/B .375000% 07/15/2025	6.87%
	TSY INFL IX N/B 2.000000% 01/15/2026	6.45%
	TSY INFL IX N/B 3.875000% 04/15/2029	6.17%
	TSY INFL IX N/B 2.375000% 01/15/2025	6.13%
	TSY INFL IX N/B 3.625000% 04/15/2028	5.99%
Intermediate Government Fixed Income Portfolio (I) As of Jan 31, 2019	US TREASURY N/B 6.250000% 05/15/2030	4.44%
	US TREASURY N/B 5.375000% 02/15/2031	3.61%
	US TREASURY N/B 2.000000% 11/15/2026	3.60%
	US TREASURY N/B 1.500000% 08/15/2026	3.46%
	US TREASURY N/B 2.250000% 02/15/2027	3.23%
	US TREASURY N/B 2.250000% 08/15/2027	2.91%
	US TREASURY N/B 2.000000% 08/15/2025	2.85%
	FEDERAL HOME LOAN BANK 3.250000% 06/09/2028	2.83%
	TENN VALLEY AUTHORITY 2.875000% 02/01/2027	2.77%
	US TREASURY N/B 1.625000% 02/15/2026	2.71%
Intermediate-Term Extended Quality Portfolio As of Jan 31, 2019	MICROSOFT CORP 3.300000% 02/06/2027	1.75%
	ORACLE CORP 3.250000% 11/15/2027	1.30%
	NOVARTIS CAPITAL CORP 3.100000% 05/17/2027	1.25%
	EXXON MOBIL CORPORATION 3.043000% 03/01/2026	1.22%
	TOYOTA MOTOR CREDIT CORP 3.200000% 01/11/2027	1.18%
	BLACKROCK INC 3.200000% 03/15/2027	1.03%
	COMMONWEALTH BANK AUST 2.850000% 05/18/2026	1.02%
	3M COMPANY 2.875000% 10/15/2027	0.98%
	ANZ NEW ZEALAND INTL/LDN 3.450000% 07/17/2027	0.85%
	NATIONAL AUSTRALIA BANK 3.500000% 01/10/2027	0.85%
Intermediate-Term Muni Bond Portfolio As of Jan 31, 2019	TEXAS ST-REF	0.97%
	LOUISIANA-REF-C	0.77%
	MINNESOTA ST-F-REF	0.72%
	PLANO ISD-BLDG	0.70%
	UTAH ST-REF	0.69%
	PENNSYLVANIA-1ST	0.68%
	GEORGIA-C1-REF	0.68%
	MARYLAND ST-B-REF	0.67%
	HAWAII ST-FT	0.66%
	NEW YORK ST DORM AUTH	0.64%

Investment Grade Portfolio As of Jan 31, 2019	FANNIE MAE 1.875000% 09/24/2026	1.82%
	FANNIE MAE 2.625000% 09/06/2024	1.79%
	FANNIE MAE 6.625000% 11/15/2030	1.75%
	US TREASURY N/B 5.375000% 02/15/2031	1.44%
	US TREASURY N/B 2.000000% 08/15/2025	1.26%
	US TREASURY N/B 5.250000% 02/15/2029	1.25%
	US TREASURY N/B 2.250000% 11/15/2027	1.25%
	FANNIE MAE 2.125000% 04/24/2026	1.15%
	US TREASURY N/B 2.250000% 11/15/2025	1.14%
	US TREASURY N/B 1.625000% 05/15/2026	1.14%
LTIP Portfolio As of Jan 31, 2019	TSY INFL IX N/B 1.000000% 02/15/2048	30.05%
	TSY INFL IX N/B .875000% 02/15/2047	29.94%
	TSY INFL IX N/B 1.000000% 02/15/2046	29.94%
	TSY INFL IX N/B .750000% 02/15/2045	10.07%
MN Municipal Bond Portfolio As of Jan 31, 2019	MINNEAPOLIS	7.90%
	HENNEPIN CO-A	3.64%
	HENNEPIN CNTY-B-REF	3.34%
	MINN ST 911 REV	3.25%
	MINNESOTA ST-D-UNREF	3.22%
	MINNESOTA-REF-D	3.14%
	MET COUNCIL-C-REF	2.87%
	MORRIS AREA SCHS	2.50%
	SHERBURNE-A	2.19%
MINNEAPOLIS SD #1-B	2.14%	
Municipal Bond Portfolio As of Jan 31, 2019	WILLIAMSON CNTY-REF	1.33%
	CALIFORNIA ST-REF	1.22%
	LOUDOUN CO-A-REF	1.13%
	HOUSTON UTIL-A-PREREF	1.11%
	TRIBORO BRDG-B	1.09%
	NEW MEXICO ST-A	1.06%
	DOUGLAS CNTY NE SCH D	1.04%
	COLUMBUS-A-VAR PURP	1.00%
	SOMERVILLE-BANS	0.89%
	GEORGIA ST ROAD & TOL	0.87%
Municipal Real Return Portfolio As of Jan 31, 2019	NY DORM AUTH-C	2.07%
	UNIV OF TEXAS TX UNIV	1.82%
	NEVADA ST-D-REF	1.66%
	MILWAUKEE-N4	1.48%
	OHIO ST-B-REF	1.39%
	MA WTR RES REF-BEN-B	1.39%
	SAN ANTONIO TX ELEC &	1.34%
	CALIFORNIA ST-REF	1.33%
	CONROE ISD-A-REF	1.27%
MECKLENBURG CO-B-IMPT	1.24%	
NY Municipal Bond Portfolio As of Jan 31, 2019	AMHERST TWN-BANS	3.79%
	NYS DORM AUTH-B-GRP A	2.70%
	HEMPSTEAD TOWN-B	2.38%
	HUNTINGTON-B-REF	2.32%
	NY DORM AUTH-A	2.30%
	NEW YORK ST-A	1.94%
	NY TWY-SER B	1.94%
	NY DORM ED-SER B	1.88%
	NEW YORK ST DORM-A	1.75%
NY DORM AUTH-A-PREREF	1.56%	
One-Year Fixed Income Portfolio (I) As of Jan 31, 2019	US TREASURY N/B 1.500000% 04/15/2020	3.43%
	SVENSKA HANDELSBANKEN NY 3.018130% 02/12/2019	1.93%
	US TREASURY N/B 1.375000% 03/31/2020	1.65%
	US TREASURY N/B 2.250000% 03/31/2020	1.41%
	US TREASURY N/B 1.375000% 02/15/2020	1.36%
	FMS WERTMANAGEMENT 1.000000% 08/16/2019	1.33%
	US TREASURY N/B 1.125000% 04/30/2020	1.33%
	APPLE INC 1.500000% 09/12/2019	1.31%
	NORDEA BANK AB NEW YORK 3.105750% 03/07/2019	1.29%
	EXPORT DEVELOPMNT CANADA 1.750000% 08/19/2019	1.28%

Selectively Hedged Global Fixed Portfolio As of Jan 31, 2019	US TREASURY N/B 1.875000% 12/31/2019	8.23%
	EURO STABILITY MECHANISM .100000% 07/31/2023	2.71%
	KOMMUNINVEST I SVERIGE .250000% 06/01/2022	2.50%
	SWEDISH GOVERNMENT 3.500000% 06/01/2022	1.66%
	EFSF .200000% 01/17/2024	1.65%
	CANADA HOUSING TRUST 1.450000% 06/15/2020	1.46%
	KFW .125000% 06/07/2023	1.46%
	PFIZER INC .250000% 03/06/2022	1.32%
	DEXIA CREDIT LOCAL .250000% 06/01/2023	1.25%
	KFW 1.500000% 04/20/2020	1.16%
Short-Duration Real Return Portfolio As of Jan 31, 2019	SWEDISH GOVERNMENT 3.500000% 06/01/2022	1.99%
	TSY INFL IX N/B .125000% 04/15/2020	1.81%
	KFW 0% 12/15/2022	1.65%
	KOMMUNINVEST I SVERIGE .250000% 06/01/2022	1.42%
	BNG BANK NV 2.375000% 02/01/2022	1.39%
	KOMMUNINVEST I SVERIGE .750000% 02/22/2023	1.33%
	MICROSOFT CORP 2.375000% 02/12/2022	1.26%
	EURO STABILITY MECHANISM .100000% 07/31/2023	1.17%
	WESTPAC BANKING CORP 2.800000% 01/11/2022	1.16%
	TORONTO-DOMINION BANK 2.500000% 12/14/2020	1.16%
Short-Term Extended Quality Portfolio As of Jan 31, 2019	SWEDISH GOVERNMENT 3.500000% 06/01/2022	2.43%
	KOMMUNINVEST I SVERIGE .250000% 06/01/2022	1.76%
	ORACLE CORP 1.900000% 09/15/2021	1.70%
	ONTARIO (PROVINCE OF) 2.500000% 09/10/2021	1.05%
	CISCO SYSTEMS INC 2.200000% 02/28/2021	1.02%
	EFSF 0% 11/17/2022	0.96%
	US TREASURY N/B 1.000000% 11/30/2019	0.96%
	NEDER WATERSCHAPSBANK 1.875000% 03/13/2019	0.95%
	PROVINCE OF QUEBEC 3.500000% 07/29/2020	0.88%
	EXXON MOBIL CORPORATION 2.222000% 03/01/2021	0.83%
Short-Term Government Portfolio As of Jan 31, 2019	US TREASURY N/B 1.625000% 11/30/2020	7.56%
	US TREASURY N/B 1.375000% 04/30/2021	6.11%
	US TREASURY N/B 2.000000% 09/30/2020	5.36%
	US TREASURY N/B 3.625000% 02/15/2021	4.92%
	US TREASURY N/B 1.125000% 07/31/2021	4.30%
	US TREASURY N/B 1.875000% 06/30/2020	4.28%
	US TREASURY N/B 1.500000% 11/30/2019	4.20%
	FEDERAL HOME LOAN BANK 2.500000% 12/09/2022	3.90%
	US TREASURY N/B 3.625000% 02/15/2020	3.85%
	US TREASURY N/B 1.500000% 10/31/2019	3.50%
Short-Term Muni. Bond Portfolio (I) As of Jan 31, 2019	TEXAS ST-TRANS	2.32%
	SOMERVILLE-BANS	1.54%
	HOUSTON-TRANS	1.17%
	HUDSON CNTY	1.15%
	LOS ANGELES-TRANS	1.05%
	HOUSTON UTIL-A-PREREF	0.96%
	HAWAII ST-REF-EF	0.91%
	PA ST ECON DEV-A	0.90%
	UNIVERSITY OF MICHIGAN BOARD OF REGENTS SERIES K- GA ST	0.86%
GA ST	0.78%	
Social Fixed Income Portfolio As of Jan 31, 2019	FANNIE MAE 6.625000% 11/15/2030	1.80%
	FANNIE MAE 2.625000% 09/06/2024	1.55%
	US TREASURY N/B 5.375000% 02/15/2031	1.50%
	FANNIE MAE 1.875000% 09/24/2026	1.49%
	US TREASURY N/B 5.250000% 02/15/2029	1.37%
	US TREASURY N/B 1.625000% 05/15/2026	1.24%
	US TREASURY N/B 2.000000% 08/15/2025	1.17%
	FEDERAL HOME LOAN BANK 2.750000% 12/13/2024	1.16%
	FANNIE MAE 2.125000% 04/24/2026	1.15%
	US TREASURY N/B 2.250000% 11/15/2027	1.14%

Targeted Credit Portfolio As of Jan 31, 2019	TOYOTA MOTOR CREDIT CORP 2.600000% 01/11/2022 NATIONAL AUSTRALIA BK/NY 2.500000% 05/22/2022 COOPERATIEVE RABOBANK UA 2.375000% 05/22/2023 IRISH TSY 2022 0% 10/18/2022 ORACLE CORP 2.500000% 05/15/2022 NATIONWIDE BLDG SOCIETY .625000% 04/19/2023 HONDA CANADA FINANCE INC 2.268000% 07/15/2022 CHEVRON CORP 2.355000% 12/05/2022 ANHEUSER-BUSCH INBEV SA/ .875000% 03/17/2022 JOHNSON CONTROLS INTL PL 1.000000% 09/15/2023	0.86% 0.81% 0.70% 0.67% 0.63% 0.62% 0.62% 0.59% 0.58% 0.55%
Two-Year Fixed Income Portfolio As of Jan 31, 2019	ASIAN DEVELOPMENT BANK 1.625000% 05/05/2020 US TREASURY N/B 1.500000% 04/15/2020 TORONTO-DOMINION BANK 3.000000% 06/11/2020 KOMMUNEKREDIT 1.625000% 06/12/2020 CHEVRON CORP 1.991000% 03/03/2020 PROVINCE OF ALBERTA 1.900000% 12/06/2019 EUROPEAN INVESTMENT BANK 1.750000% 05/15/2020 US TREASURY N/B 1.375000% 02/15/2020 TOTAL CAPITAL SA 4.450000% 06/24/2020 NORDIC INVESTMENT BANK 2.500000% 04/28/2020	2.64% 2.30% 2.21% 2.14% 2.12% 2.08% 2.03% 2.00% 1.98% 1.98%
Two-Year Global Fixed Income Portfolio (I) As of Jan 31, 2019	KINGDOM OF DENMARK 3.000000% 11/15/2021 AGENCE FRANCAISE DEVELOP 1.625000% 01/21/2020 PROVINCE OF QUEBEC 4.500000% 12/01/2020 NORWEGIAN GOVERNMENT 3.750000% 05/25/2021 ONTARIO (PROVINCE OF) 4.200000% 06/02/2020 COUNCIL OF EUROPE 1.625000% 03/10/2020 ASIAN DEVELOPMENT BANK 1.625000% 05/05/2020 OEKB OEST. KONTROLLBANK 1.750000% 01/24/2020 APPLE INC 1.500000% 09/12/2019 TORONTO-DOMINION BANK 2.563000% 06/24/2020	2.24% 2.10% 1.99% 1.93% 1.86% 1.61% 1.56% 1.47% 1.28% 1.27%
Two-Year Government Portfolio As of Jan 31, 2019	US TREASURY N/B 1.500000% 04/15/2020 US TREASURY N/B 1.250000% 02/29/2020 FEDERAL HOME LOAN BANK 4.125000% 03/13/2020 FEDERAL HOME LOAN BANK 2.375000% 03/30/2020 US TREASURY N/B 1.375000% 02/15/2020 FEDERAL HOME LOAN BANK 1.875000% 03/13/2020 US TREASURY N/B 1.500000% 05/15/2020 US TREASURY N/B 1.375000% 03/31/2020 FEDERAL HOME LOAN BANK 2.125000% 02/11/2020 US TREASURY N/B 1.375000% 01/15/2020	22.16% 11.85% 11.62% 10.41% 8.78% 7.88% 5.78% 4.26% 4.24% 3.20%
VA Global Bond Portfolio As of Jan 31, 2019	REPUBLIC OF AUSTRIA 0% 07/15/2023 NORWEGIAN GOVERNMENT 2.000000% 05/24/2023 EURO STABILITY MECHANISM .100000% 07/31/2023 KINGDOM OF DENMARK 1.500000% 11/15/2023 FINNISH GOVERNMENT 0% 09/15/2023 PROVINCE OF QUEBEC 3.500000% 12/01/2022 SANOFI .500000% 03/21/2023 BNG BANK NV .050000% 07/11/2023 NRW.BANK .125000% 07/07/2023 KOMMUNINVEST I SVERIGE .250000% 06/01/2022	2.89% 2.88% 2.59% 2.52% 2.44% 2.13% 2.11% 1.99% 1.98% 1.97%
VA Short-Term Fixed Portfolio As of Jan 31, 2019	INTER-AMERICAN DEVEL BK 1.875000% 06/16/2020 SANOFI 144(a) US TREASURY N/B 1.500000% 04/15/2020 TOTAL CAPITAL CANADA LTD 144(a) PFIZER INC 144(a) PFIZER INC 144(a) PROVINCE OF ALBERTA 1.900000% 12/06/2019 BANK OF MONTREAL CHICAGO 2.928880% 03/06/2020 US TREASURY N/B 2.250000% 03/31/2020 SANOFI 144(a)	1.84% 1.78% 1.75% 1.48% 1.48% 1.48% 1.43% 1.20% 1.20% 1.19%

VIT Inflation Protected Securities Portfolio As of Jan 31, 2019	TSY INFL IX N/B .375000% 01/15/2027	12.24%
	TSY INFL IX N/B .625000% 01/15/2026	10.90%
	TSY INFL IX N/B .375000% 07/15/2027	10.55%
	TSY INFL IX N/B .250000% 01/15/2025	9.12%
	TSY INFL IX N/B .125000% 07/15/2026	8.27%
	TSY INFL IX N/B 2.000000% 01/15/2026	8.14%
	TSY INFL IX N/B 2.375000% 01/15/2027	6.83%
	TSY INFL IX N/B 3.625000% 04/15/2028	6.53%
	TSY INFL IX N/B .375000% 07/15/2025	6.14%
	TSY INFL IX N/B 1.750000% 01/15/2028	6.03%
World Ex US Government Fixed Income Portfolio (I) As of Jan 31, 2019	FRANCE (GOVT OF) .750000% 05/25/2028	9.58%
	UK TSY 4 1/4% 2032 4.250000% 06/07/2032	4.87%
	UK TSY 4 3/4% 2030 4.750000% 12/07/2030	4.85%
	KINGDOM OF DENMARK .500000% 11/15/2027	3.96%
	SWEDISH GOVERNMENT 2.250000% 06/01/2032	3.95%
	ASIAN DEVELOPMENT BANK 2.350000% 06/21/2027	3.54%
	PROVINCE OF QUEBEC .875000% 05/04/2027	3.27%
	FINNISH GOVERNMENT 2.750000% 07/04/2028	3.24%
	DEXIA CREDIT LOCAL 1.000000% 10/18/2027	3.22%
	REPUBLIC OF AUSTRIA .750000% 02/20/2028	3.14%
Global Sustainability Fixed Income Portfolio As of Jan 31, 2019	ASIAN DEVELOPMENT BANK 2.350000% 06/21/2027	2.46%
	EUROPEAN INVESTMENT BANK 1.900000% 01/26/2026	2.43%
	INTL BK RECON & DEVELOP 5.750000% 06/07/2032	2.02%
	PROVINCE OF ALBERTA 3.300000% 03/15/2028	1.90%
	FEDERAL HOME LOAN BANK 3.250000% 06/09/2028	1.89%
	FANNIE MAE 2.625000% 09/06/2024	1.87%
	TENN VALLEY AUTHORITY 2.875000% 02/01/2027	1.86%
	PROVINCE OF QUEBEC 2.750000% 04/12/2027	1.83%
	MUNICIPALITY FINANCE PLC 1.250000% 12/07/2022	1.82%
	FEDERAL HOME LOAN BANK 3.125000% 09/12/2025	1.43%

BALANCED FUNDS:		
Dimensional Retirement Income Fund As of Jan 31, 2019	Equity:	
	US Large Company Portfolio	6.36%
	US Core Equity 1 Portfolio	6.35%
	Large Cap International Portfolio	3.62%
	International Core Equity Portfolio	1.81%
	Emerging Markets Core Equity Portfolio	1.91%
	Fixed Income:	
	Inflation-Protected Securities Portfolio	48.07%
	One-Year Fixed Income Portfolio	31.88%
Dimensional 2005 Target Date Ret Income Fund As of Jan 31, 2019	Equity:	
	US Large Company Portfolio	6.66%
	US Core Equity 1 Portfolio	6.65%
	Large Cap International Portfolio	3.77%
	International Core Equity Portfolio	1.88%
	Emerging Markets Core Equity Portfolio	1.99%
	Fixed Income:	
	Inflation-Protected Securities Portfolio	54.90%
	One-Year Fixed Income Portfolio	24.15%
Dimensional 2010 Target Date Ret Income Fund As of Jan 31, 2019	Equity:	
	US Large Company Portfolio	7.94%
	US Core Equity 1 Portfolio	7.91%
	Large Cap International Portfolio	4.53%
	International Core Equity Portfolio	2.26%
	Emerging Markets Core Equity Portfolio	2.39%
	Fixed Income:	
	Inflation-Protected Securities Portfolio	73.26%
	LTIP Portfolio	1.72%
Dimensional 2015 Target Date Ret Income Fund As of Jan 31, 2019	Equity:	
	US Large Company Portfolio	7.92%
	US Core Equity 1 Portfolio	7.89%
	Large Cap International Portfolio	4.52%
	International Core Equity Portfolio	2.26%
	Emerging Markets Core Equity Portfolio	2.38%
	Fixed Income:	
	Inflation-Protected Securities Portfolio	62.80%
	LTIP Portfolio	12.23%
Dimensional 2020 Target Date Ret Income Fund As of Jan 31, 2019	Equity:	
	US Large Company Portfolio	8.77%
	US Core Equity 1 Portfolio	8.74%
	Large Cap International Portfolio	5.05%
	International Core Equity Portfolio	2.52%
	Emerging Markets Core Equity Portfolio	2.65%
	Fixed Income:	
	Inflation-Protected Securities Portfolio	47.47%
	LTIP Portfolio	23.80%
	Short-Term Extended Quality Portfolio	0.50%
	Two-Year Global Fixed Income Portfolio	0.50%
Dimensional 2025 Target Date Ret Income Fund As of Jan 31, 2019	Equity:	
	US Large Company Portfolio	13.01%
	US Core Equity 1 Portfolio	12.97%
	Large Cap International Portfolio	7.45%
	International Core Equity Portfolio	3.76%
	Emerging Markets Core Equity Portfolio	3.94%
	Fixed Income:	
	Inflation-Protected Securities Portfolio	19.59%
	LTIP Portfolio	33.11%
	Short-Term Extended Quality Portfolio	3.09%
	Two-Year Global Fixed Income Portfolio	3.08%

Dimensional 2030 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio US Core Equity 1 Portfolio Large Cap International Portfolio International Core Equity Portfolio Emerging Markets Core Equity Portfolio	17.29% 17.26% 9.92% 4.97% 5.17%
	Fixed Income: LTIP Portfolio Short-Term Extended Quality Portfolio Two-Year Global Fixed Income Portfolio Inflation-Protected Securities Portfolio	31.40% 5.63% 5.61% 2.76%
Dimensional 2035 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio US Core Equity 1 Portfolio Large Cap International Portfolio International Core Equity Portfolio Emerging Markets Core Equity Portfolio	21.70% 21.62% 12.43% 6.23% 6.49%
	Fixed Income: LTIP Portfolio Short-Term Extended Quality Portfolio Two-Year Global Fixed Income Portfolio	15.17% 8.19% 8.16%
Dimensional 2040 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio US Core Equity 1 Portfolio Large Cap International Portfolio International Core Equity Portfolio Emerging Markets Core Equity Portfolio	25.86% 25.81% 14.77% 7.39% 7.78%
	Fixed Income: Short-Term Extended Quality Portfolio Two-Year Global Fixed Income Portfolio	9.21% 9.19%
Dimensional 2045 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio US Core Equity 1 Portfolio Large Cap International Portfolio International Core Equity Portfolio Emerging Markets Core Equity Portfolio	30.07% 30.03% 17.14% 8.56% 9.02%
	Fixed Income: Short-Term Extended Quality Portfolio Two-Year Global Fixed Income Portfolio	2.59% 2.59%
Dimensional 2050 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio US Core Equity 1 Portfolio Large Cap International Portfolio International Core Equity Portfolio Emerging Markets Core Equity Portfolio	30.11% 30.10% 17.18% 8.57% 9.06%
	Fixed Income: Short-Term Extended Quality Portfolio Two-Year Global Fixed Income Portfolio	2.49% 2.49%
Dimensional 2055 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio US Core Equity 1 Portfolio Large Cap International Portfolio International Core Equity Portfolio Emerging Markets Core Equity Portfolio	30.12% 30.08% 17.18% 8.58% 9.06%
	Fixed Income: Short-Term Extended Quality Portfolio Two-Year Global Fixed Income Portfolio	2.49% 2.49%

Dimensional 2060 Target Date Ret Income Fund As of Jan 31, 2019	Equity: US Large Company Portfolio 30.14% US Core Equity 1 Portfolio 30.10% Large Cap International Portfolio 17.18% International Core Equity Portfolio 8.58% Emerging Markets Core Equity Portfolio 9.02%
	Fixed Income: Short-Term Extended Quality Portfolio 2.49% Two-Year Global Fixed Income Portfolio 2.49%
Global Allocation 60/40 Portfolio (I) Global Allocation 60/40 Portfolio (R2) As of Jan 31, 2019	Equity: US Core Equity 2 Portfolio 30.78% International Core Equity Portfolio 13.35% US Core Equity 1 Portfolio 10.35% Emerging Markets Core Equity Portfolio 4.57% Real Estate Securities Portfolio 1.59%
	Fixed Income: Selectively Hedged Global Fixed Portfolio 14.81% Short-Term Extended Quality Portfolio 9.85% Intermediate-Term Extended Quality Portfolio 4.92% Five-Year Global Fixed Income Portfolio 4.88% World ex US Government Fixed Income Portfolio 2.44% Inflation-Protected Securities Portfolio 2.46%
Global Allocation 25/75 Portfolio (I) Global Allocation 25/75 Portfolio (R2) As of Jan 31, 2019	Equity: US Core Equity 2 Portfolio 13.00% International Core Equity Portfolio 5.71% US Core Equity 1 Portfolio 4.41% Emerging Markets Core Equity Portfolio 1.85% Real Estate Securities Portfolio 0.64%
	Fixed Income: Two-Year Global Fixed Income Portfolio 29.69% Short-Term Extended Quality Portfolio 29.71% Inflation-Protected Securities Portfolio 10.98% World ex US Government Fixed Income Portfolio 4.01%
VA Global Moderate Allocation Portfolio As of Jan 31, 2019	Equity: US Core Equity 2 Portfolio 31.08% International Core Equity Portfolio 12.85% US Core Equity 1 Portfolio 11.03% Emerging Markets Core Equity Portfolio 5.01% VA US Large Value Portfolio 2.15% Real Estate Securities Portfolio 1.75% VA International Value Portfolio 1.41%
	Fixed Income: VA Global Bond Portfolio 12.42% Selectively Hedged Global Fixed Portfolio 12.41% Two-Year Global Fixed Income Portfolio (I) 4.94% VA Short-Term Fixed Portfolio 4.94%
Global Equity Portfolio (I) Global Equity Portfolio (R2) As of Jan 31, 2019	Equity: US Core Equity 2 Portfolio 50.88% International Core Equity Portfolio 21.80% US Core Equity 1 Portfolio 16.97% Emerging Markets Core Equity Portfolio 7.66% Real Estate Securities Portfolio 2.69%