

DFA One Year Fixed Income Portfolio-Institutional Class

As of June 30, 2017 (Updated Monthly)

Source: State Street

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 11/18 1.25	1.250%	11/30/2018	\$185,000,000	\$184,761,535	2.567%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 11/18 VAR	1.356%	11/23/2018	\$161,900,000	\$162,180,087	2.253%
SVENSKA HANDLSBNKN A	1.581%	02/12/2019	\$149,500,000	\$149,452,309	2.077%
KFW GOVT GUARANT 02/19 1.5	1.500%	02/06/2019	\$147,290,000	\$147,292,945	2.047%
FANNIE MAE NOTES 09/18 1.875	1.875%	09/18/2018	\$140,000,000	\$140,850,360	1.957%
US TREASURY N/B 01/19 1.25	1.250%	01/31/2019	\$120,000,000	\$119,793,720	1.665%
US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	\$115,000,000	\$115,044,965	1.599%
PFIZER INC SR UNSECURED 06/18 1.2	1.200%	06/01/2018	\$110,000,000	\$109,795,290	1.526%
MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	09/10/2018	\$104,500,000	\$104,164,032	1.447%
SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125	1.125%	04/05/2018	\$101,060,000	\$100,850,401	1.401%
NORDEA BK AB (PUBL) NY	1.560%	03/07/2019	\$100,000,000	\$99,966,800	1.389%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 VAR	1.252%	03/01/2018	\$93,475,000	\$93,485,562	1.299%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$86,471,000	\$86,405,368	1.201%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	1.439%	03/01/2018	\$84,390,000	\$84,405,612	1.173%
WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	01/17/2019	\$79,463,000	\$79,865,718	1.110%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$77,140,000	\$77,795,304	1.081%
BANK OF NOVA SCOTIA	1.580%	02/28/2019	\$75,000,000	\$74,975,550	1.042%
GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	5.625%	05/01/2018	\$71,827,000	\$74,276,300	1.032%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$70,730,000	\$71,113,144	0.988%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 12/18 1.25	1.250%	12/15/2018	\$70,000,000	\$69,896,120	0.971%
FANNIE MAE NOTES 10/18 1.125	1.125%	10/19/2018	\$70,000,000	\$69,784,050	0.970%
EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$68,900,000	\$69,287,286	0.963%
NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	01/23/2019	\$69,150,000	\$69,026,498	0.959%
FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	\$65,000,000	\$64,771,070	0.900%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 VAR	1.770%	03/07/2018	\$63,782,000	\$64,024,307	0.890%
US TREASURY N/B 11/18 1.25	1.250%	11/15/2018	\$63,700,000	\$63,617,890	0.884%
ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	09/27/2018	\$61,780,000	\$62,135,791	0.863%
FEDERAL HOME LOAN BANK BONDS 10/18 0.875	0.875%	10/01/2018	\$61,500,000	\$61,129,831	0.849%
EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	\$60,761,000	\$60,841,569	0.845%
CHEVRON CORP SR UNSECURED 11/17 1.344	1.344%	11/09/2017	\$59,725,000	\$59,715,205	0.830%
ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5	1.500%	06/07/2018	\$59,000,000	\$58,972,506	0.819%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$57,978,000	\$58,480,089	0.813%
CHEVRON CORP SR UNSECURED 03/18 1.365	1.365%	03/02/2018	\$58,237,000	\$58,222,498	0.809%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	02/28/2018	\$55,271,000	\$55,280,009	0.768%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$55,375,000	\$55,252,067	0.768%
FREDDIE MAC NOTES 10/18 0.875	0.875%	10/12/2018	\$55,000,000	\$54,666,095	0.760%
INTL BK RECON + DEVELOP SR UNSECURED 03/19 1.875	1.875%	03/15/2019	\$50,000,000	\$50,293,650	0.699%
EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	05/15/2019	\$50,500,000	\$50,219,018	0.698%
CAISSE D AMORT DETTE SOC SR UNSECURED 144A 03/18 VAR	1.626%	03/15/2018	\$50,000,000	\$49,987,750	0.695%
CAISSE DES DEPOTS ET	1.200%	09/18/2017	\$50,000,000	\$49,865,666	0.693%
FEDERAL HOME LOAN BANK BONDS 08/18 0.625	0.625%	08/07/2018	\$50,000,000	\$49,613,450	0.689%
EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125	1.125%	08/15/2018	\$49,500,000	\$49,331,056	0.685%
BANK OF MONTREAL CHICAGO CERT OF DEPO 09/17 VAR	1.682%	09/01/2017	\$48,700,000	\$48,737,888	0.677%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	09/10/2018	\$48,520,000	\$48,364,008	0.672%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$47,500,000	\$47,701,257	0.663%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	\$47,000,000	\$47,201,019	0.656%
JPN BANK FOR INT L COOP GOVT GUARANT 07/17 1.125	1.125%	07/19/2017	\$46,750,000	\$46,722,885	0.649%
WESTPAC BANKING CORP SR UNSECURED 07/18 VAR	1.912%	07/30/2018	\$46,084,000	\$46,373,361	0.644%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	02/14/2018	\$45,500,000	\$45,433,206	0.631%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$44,926,000	\$45,421,893	0.631%
ROYAL BANK OF CANADA SR UNSECURED 10/18 VAR	1.572%	10/31/2018	\$45,000,000	\$45,086,085	0.626%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	01/28/2019	\$45,000,000	\$44,833,230	0.623%
AUST + NZ BANKING GROUP SR UNSECURED 144A 11/18 VAR	1.930%	11/16/2018	\$43,530,000	\$43,872,232	0.610%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	01/09/2019	\$42,001,000	\$42,022,966	0.584%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$40,680,000	\$40,941,206	0.569%

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COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	09/06/2018	\$40,990,000	\$40,815,628	0.567%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$39,923,000	\$40,340,993	0.561%
ROYAL BK OF CANADA	1.987%	03/22/2018	\$40,000,000	\$40,048,240	0.556%
KFW GOVT GUARANT 04/19 1.875	1.875%	04/01/2019	\$39,800,000	\$40,034,103	0.556%
NRW. BANK	1.080%	08/08/2017	\$40,000,000	\$39,948,303	0.555%
NORDEA BANK FLD PLC	1.610%	05/02/2018	\$40,000,000	\$39,930,840	0.555%
FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	01/16/2019	\$40,000,000	\$39,919,840	0.555%
NRW. BANK	1.250%	09/21/2017	\$40,000,000	\$39,883,707	0.554%
GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25	5.250%	12/06/2017	\$38,610,000	\$39,244,169	0.545%
COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	05/17/2019	\$38,200,000	\$38,158,094	0.530%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/18 1	1.000%	01/29/2018	\$38,000,000	\$37,920,314	0.527%
NORDEA BK AB (PUBL) NY	1.435%	04/10/2019	\$37,000,000	\$36,987,161	0.514%
WAL MART STORES INC SR UNSECURED 04/18 1.125	1.125%	04/11/2018	\$37,000,000	\$36,923,891	0.513%
TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	01/22/2019	\$36,548,000	\$36,703,913	0.510%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	01/28/2019	\$36,512,000	\$36,432,111	0.506%
NEDER WATERSCHAPS BANK SR UNSECURED REGS 01/18 1.25	1.250%	01/16/2018	\$36,000,000	\$35,973,072	0.500%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/09/2018	\$35,860,000	\$35,686,867	0.496%
NORDIC INVESTMENT BANK SR UNSECURED 03/18 1.125	1.125%	03/19/2018	\$35,000,000	\$34,944,280	0.486%
US TREASURY N/B 01/19 1.125	1.125%	01/15/2019	\$35,000,000	\$34,874,210	0.485%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$34,580,000	\$34,861,550	0.484%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	07/27/2018	\$33,318,000	\$33,526,770	0.466%
ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	01/30/2019	\$33,297,000	\$33,490,921	0.465%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	\$33,000,000	\$32,773,653	0.455%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 11/17 1.125	1.125%	11/21/2017	\$32,300,000	\$32,252,519	0.448%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/18 1	1.000%	02/12/2018	\$31,130,000	\$31,059,552	0.432%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/18 VAR	1.412%	08/15/2018	\$30,000,000	\$30,044,460	0.417%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$30,000,000	\$30,037,830	0.417%
COOPERATIEVE CENTRALE	1.680%	08/16/2017	\$30,000,000	\$30,018,150	0.417%
SWEDISH EXPORT CREDIT	1.180%	08/18/2017	\$30,000,000	\$29,954,960	0.416%
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$29,372,000	\$29,662,048	0.412%
APPLE INC SR UNSECURED 02/19 VAR	1.259%	02/08/2019	\$29,550,000	\$29,579,372	0.411%
PSP CAPITAL INC.	1.020%	07/10/2017	\$29,500,000	\$29,490,789	0.410%
AUST + NZ BANKING GRP NY SR UNSECURED 10/17 1.875	1.875%	10/06/2017	\$29,400,000	\$29,432,340	0.409%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	\$29,100,000	\$29,120,748	0.405%
CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	06/15/2018	\$28,914,000	\$28,971,683	0.403%
BANK OF MONTREAL SR UNSECURED 09/17 1.4	1.400%	09/11/2017	\$28,750,000	\$28,747,700	0.399%

Rates of Return

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TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	1.450%	09/06/2018	\$28,000,000	\$27,946,100	0.388%
CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	\$26,037,000	\$26,117,089	0.363%
BANK OF MONTREAL	1.950%	03/16/2018	\$26,000,000	\$25,995,294	0.361%
USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR	1.400%	02/01/2019	\$25,000,000	\$25,035,850	0.348%
NRW.BANK LOCAL GOVT G REGS 08/18 1.375	1.375%	08/20/2018	\$25,000,000	\$24,954,025	0.347%
SWEDISH EXPORT CREDIT SR UNSECURED 10/18 VAR	1.250%	10/04/2018	\$24,630,000	\$24,664,014	0.343%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	1.000%	09/20/2018	\$24,500,000	\$24,347,414	0.338%
OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	05/29/2018	\$24,400,000	\$24,334,315	0.338%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	\$23,965,000	\$23,944,605	0.333%
APPLE INC SR UNSECURED 02/19 1.55	1.550%	02/08/2019	\$23,884,000	\$23,877,837	0.332%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/19 VAR	2.306%	03/15/2019	\$22,515,000	\$22,798,351	0.317%
WESTPAC BANKING CORP SR UNSECURED 11/18 VAR	1.926%	11/23/2018	\$22,189,000	\$22,359,367	0.311%
AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 10/17 1.625	1.625%	10/04/2017	\$22,250,000	\$22,250,445	0.309%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR	1.415%	01/09/2019	\$22,158,000	\$22,219,687	0.309%
INTL BK RECON + DEVELOP SR UNSECURED 10/18 1	1.000%	10/05/2018	\$22,000,000	\$21,877,900	0.304%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	03/01/2019	\$21,000,000	\$21,059,850	0.293%
WESTPAC BANKING CORP SR UNSECURED 144A 04/19 VAR	1.428%	04/26/2019	\$21,000,000	\$20,989,416	0.292%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$20,663,000	\$20,849,566	0.290%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	02/15/2019	\$20,600,000	\$20,562,755	0.286%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	1.875%	07/23/2018	\$20,180,000	\$20,249,237	0.281%
ONTARIO (PROVINCE OF) SR UNSECURED 12/17 3.15	3.150%	12/15/2017	\$20,059,000	\$20,219,411	0.281%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/17 1.25	1.250%	11/10/2017	\$20,088,000	\$20,095,733	0.279%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$20,000,000	\$20,065,920	0.279%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 09/17 1.375	1.375%	09/27/2017	\$20,000,000	\$20,004,900	0.278%
NORDEA BANK FLD PLC	1.629%	11/07/2018	\$20,000,000	\$19,994,680	0.278%
FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	05/28/2019	\$20,000,000	\$19,980,520	0.278%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	07/30/2018	\$19,869,000	\$19,975,438	0.278%
US TREASURY N/B 12/18 1.25	1.250%	12/31/2018	\$20,000,000	\$19,967,960	0.277%
CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	01/28/2019	\$20,000,000	\$19,956,340	0.277%
MERCK + CO INC SR UNSECURED 05/18 VAR	1.541%	05/18/2018	\$19,430,000	\$19,481,295	0.271%
EXXON MOBIL CORPORATION SR UNSECURED 02/18 VAR	1.800%	02/28/2018	\$19,109,000	\$19,181,480	0.267%
KOMMUNALBANKEN AS SR UNSECURED REGS 02/18 VAR	1.352%	02/20/2018	\$19,026,000	\$19,043,694	0.265%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 08/18 VAR	1.319%	08/17/2018	\$19,000,000	\$19,027,360	0.264%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/18 0.875	0.875%	04/26/2018	\$19,000,000	\$18,933,348	0.263%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 05/18 1.125	1.125%	05/25/2018	\$18,500,000	\$18,445,554	0.256%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	02/01/2019	\$18,125,000	\$18,145,209	0.252%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
KFW GOVT GUARANT 09/18 1	1.000%	09/07/2018	\$18,000,000	\$17,908,596	0.249%
WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	\$17,521,000	\$17,555,901	0.244%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.9	1.900%	09/18/2017	\$17,227,000	\$17,245,501	0.240%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	08/10/2018	\$17,000,000	\$17,055,930	0.237%
APPLE INC SR UNSECURED 02/18 1.3	1.300%	02/23/2018	\$17,000,000	\$16,994,033	0.236%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 1.45	1.450%	03/07/2018	\$16,900,000	\$16,906,878	0.235%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	03/15/2018	\$16,555,000	\$16,499,110	0.229%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/18 VAR	1.456%	01/12/2018	\$16,000,000	\$16,022,208	0.223%
PROVINCE OF QUEBEC SR UNSECURED 05/18 4.625	4.625%	05/14/2018	\$15,491,000	\$15,904,733	0.221%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	03/19/2018	\$15,500,000	\$15,495,520	0.215%
SVENSKA HANDLSBNKN A	1.506%	01/03/2019	\$15,500,000	\$15,495,412	0.215%
CHEVRON CORP SR UNSECURED 02/19 VAR	1.290%	02/28/2019	\$15,350,000	\$15,359,010	0.213%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/17 1.5	1.500%	09/12/2017	\$15,308,000	\$15,296,381	0.213%
ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3	3.000%	07/16/2018	\$15,060,000	\$15,284,981	0.212%
CHEVRON CORP SR UNSECURED 05/18 VAR	1.680%	05/16/2018	\$15,192,000	\$15,251,993	0.212%
APPLE INC SR UNSECURED 05/18 1	1.000%	05/03/2018	\$15,245,000	\$15,189,858	0.211%
SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	02/27/2019	\$15,000,000	\$15,112,290	0.210%
BANK OF MONTREAL SR UNSECURED 04/18 VAR	1.755%	04/09/2018	\$15,000,000	\$15,054,060	0.209%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR	1.530%	04/06/2018	\$15,000,000	\$15,041,925	0.209%
US TREASURY N/B 02/19 1.5	1.500%	02/28/2019	\$15,000,000	\$15,031,050	0.209%
ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	01/18/2019	\$15,000,000	\$15,001,695	0.208%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/18 1.25	1.250%	03/15/2018	\$15,000,000	\$14,960,610	0.208%
CAISSE DES DEPOTS ET CON SR UNSECURED REGS 06/18 1.25	1.250%	06/04/2018	\$15,000,000	\$14,942,925	0.208%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/08/2018	\$14,520,000	\$14,568,685	0.202%
NORDEA BANK AB SR UNSECURED 144A 09/18 VAR	2.107%	09/17/2018	\$14,410,000	\$14,523,795	0.202%
FANNIE MAE NOTES 01/19 1.375	1.375%	01/28/2019	\$14,500,000	\$14,498,463	0.201%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125	1.125%	05/23/2018	\$14,500,000	\$14,459,139	0.201%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR	1.548%	01/17/2019	\$14,300,000	\$14,361,304	0.200%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$13,000,000	\$13,091,715	0.182%
APPLE INC SR UNSECURED 05/19 VAR	1.479%	05/06/2019	\$12,800,000	\$12,868,864	0.179%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	02/09/2018	\$12,850,000	\$12,862,220	0.179%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	06/11/2019	\$12,674,000	\$12,720,691	0.177%
MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/03/2018	\$12,709,000	\$12,681,167	0.176%
LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	04/15/2019	\$12,500,000	\$12,547,062	0.174%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/18 VAR	1.793%	07/23/2018	\$12,450,000	\$12,513,034	0.174%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/17 1.25	1.250%	10/05/2017	\$12,325,000	\$12,322,633	0.171%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	02/28/2019	\$12,240,000	\$12,248,959	0.170%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 VAR	1.329%	08/06/2018	\$12,084,000	\$12,098,428	0.168%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	02/15/2019	\$12,082,000	\$12,060,542	0.168%
COMMONWEALTH BANK AUST SR UNSECURED 144A 11/18 VAR	1.960%	11/02/2018	\$11,950,000	\$12,048,850	0.167%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	07/30/2018	\$11,915,000	\$11,930,453	0.166%
COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	02/04/2019	\$12,000,000	\$11,894,700	0.165%
TORONTO DOMINION BANK SR UNSECURED 07/18 1.75	1.750%	07/23/2018	\$11,785,000	\$11,804,527	0.164%
KOMMUNEKREDIT UNSECURED REGS 01/18 1.125	1.125%	01/16/2018	\$11,700,000	\$11,682,450	0.162%
ROYAL BANK OF CANADA SR UNSECURED 12/18 2	2.000%	12/10/2018	\$11,635,000	\$11,675,745	0.162%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$11,517,000	\$11,591,134	0.161%
IBM CORP SR UNSECURED 02/18 1.25	1.250%	02/08/2018	\$11,515,000	\$11,510,693	0.160%
COCA COLA CO/THE SR UNSECURED 03/18 1.65	1.650%	03/14/2018	\$11,185,000	\$11,205,356	0.156%
GENERAL ELECTRIC CO SR UNSECURED 09/17 5.625	5.625%	09/15/2017	\$10,000,000	\$10,081,780	0.140%
ASIAN DEVELOPMENT BANK SR UNSECURED 10/18 1.875	1.875%	10/23/2018	\$10,000,000	\$10,056,960	0.140%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	1.625%	12/18/2018	\$10,000,000	\$10,021,020	0.139%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	1.500%	10/03/2018	\$10,000,000	\$10,005,330	0.139%
APPLE INC	0.920%	07/10/2017	\$10,000,000	\$9,997,016	0.139%
INTER AMERICAN DEVEL BK SR UNSECURED 11/18 VAR	1.256%	11/26/2018	\$10,000,000	\$9,994,510	0.139%
PRECISION CASTPARTS CORP SR UNSECURED 01/18 1.25	1.250%	01/15/2018	\$10,000,000	\$9,993,780	0.139%
SANOFI SR UNSECURED 04/18 1.25	1.250%	04/10/2018	\$9,963,000	\$9,951,751	0.138%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/18 0.875	0.875%	07/13/2018	\$10,000,000	\$9,941,730	0.138%
APPLE INC SR UNSECURED 05/18 VAR	1.422%	05/03/2018	\$9,771,000	\$9,791,607	0.136%
DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	01/30/2019	\$9,706,000	\$9,768,351	0.136%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$9,600,000	\$9,659,289	0.134%
NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	09/27/2018	\$9,500,000	\$9,431,400	0.131%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	02/19/2019	\$9,318,000	\$9,329,377	0.130%
AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	\$9,282,000	\$9,308,574	0.129%
WESTPAC BANKING CORP SR UNSECURED 05/18 1.55	1.550%	05/25/2018	\$9,257,000	\$9,262,970	0.129%
AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/02/2018	\$9,000,000	\$9,017,271	0.125%
EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1	1.000%	11/01/2018	\$9,000,000	\$8,946,828	0.124%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	\$8,865,000	\$8,913,367	0.124%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 04/18 1	1.000%	04/23/2018	\$8,750,000	\$8,722,000	0.121%
GENERAL ELECTRIC CO SR UNSECURED 04/18 1.625	1.625%	04/02/2018	\$8,500,000	\$8,513,311	0.118%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/17 1	1.000%	10/13/2017	\$8,200,000	\$8,191,964	0.114%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$8,200,000	\$8,173,038	0.114%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	03/19/2018	\$8,100,000	\$8,110,594	0.113%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	03/15/2019	\$8,000,000	\$8,055,032	0.112%
ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1	1.100%	10/25/2017	\$7,951,000	\$7,944,329	0.110%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/18 1.25	1.250%	02/20/2018	\$7,800,000	\$7,785,609	0.108%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$7,400,000	\$7,443,793	0.103%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 VAR	1.998%	02/19/2019	\$7,347,000	\$7,430,799	0.103%
BANK OF NOVA SCOTIA SR UNSECURED 06/18 VAR	1.698%	06/11/2018	\$7,215,000	\$7,236,262	0.101%
CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	05/16/2019	\$7,000,000	\$6,979,875	0.097%
COMMONWEALTH BANK AUST SR UNSECURED REGS 09/18 1.375	1.375%	09/06/2018	\$7,000,000	\$6,970,222	0.097%
OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	04/26/2019	\$7,000,000	\$6,937,091	0.096%
AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/02/2018	\$6,550,000	\$6,510,569	0.090%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 1.2	1.200%	04/06/2018	\$6,254,000	\$6,241,886	0.087%
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	08/10/2018	\$6,000,000	\$6,036,402	0.084%
OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	03/12/2019	\$6,000,000	\$6,002,094	0.083%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1	1.000%	03/15/2018	\$6,000,000	\$5,983,164	0.083%
KFW GOVT GUARANT 11/18 1.125	1.125%	11/16/2018	\$6,000,000	\$5,973,246	0.083%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 VAR	1.765%	11/10/2018	\$5,560,000	\$5,600,916	0.078%
MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	06/01/2019	\$5,000,000	\$5,245,810	0.073%
STATOIL ASA COMPANY GUAR 01/18 1.2	1.200%	01/17/2018	\$5,170,000	\$5,162,198	0.072%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	04/18/2019	\$5,150,000	\$5,113,084	0.071%
APPLE INC SR UNSECURED 05/19 2.1	2.100%	05/06/2019	\$5,000,000	\$5,047,065	0.070%
TORONTO DOMINION BANK SR UNSECURED 01/19 VAR	1.993%	01/22/2019	\$5,000,000	\$5,046,560	0.070%
CHEVRON CORP SR UNSECURED 11/18 VAR	1.690%	11/16/2018	\$5,000,000	\$5,027,550	0.070%
GENERAL ELECTRIC CO SR UNSECURED 08/18 VAR	1.449%	08/07/2018	\$5,000,000	\$5,011,645	0.070%
FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	03/18/2019	\$5,000,000	\$4,997,975	0.069%
STATOIL ASA COMPANY GUAR 11/17 1.25	1.250%	11/09/2017	\$5,000,000	\$4,996,170	0.069%
BANK OF MONTREAL SR UNSECURED 04/18 1.4	1.400%	04/10/2018	\$5,000,000	\$4,994,255	0.069%
NRW.BANK LOCAL GOVT G REGS 10/18 1.25	1.250%	10/01/2018	\$4,954,000	\$4,934,956	0.069%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 VAR	1.617%	06/19/2019	\$4,633,000	\$4,646,583	0.065%
STATOIL ASA COMPANY GUAR 05/18 VAR	1.472%	05/15/2018	\$4,300,000	\$4,305,886	0.060%
NEDER WATERSCHAPSBANK SR UNSECURED 144A 04/18 1.5	1.500%	04/16/2018	\$4,200,000	\$4,202,763	0.058%
ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	01/15/2019	\$4,100,000	\$4,147,318	0.058%
APPLE INC SR UNSECURED 02/19 1.7	1.700%	02/22/2019	\$4,000,000	\$4,011,128	0.056%
KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5	1.500%	01/15/2019	\$4,000,000	\$3,996,208	0.056%
BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	08/28/2018	\$4,000,000	\$3,985,064	0.055%
KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125	1.125%	03/15/2018	\$3,778,000	\$3,771,184	0.052%
AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45	1.450%	05/15/2018	\$3,501,000	\$3,497,621	0.049%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/19 1.375	1.375%	01/30/2019	\$3,500,000	\$3,483,564	0.048%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55	1.550%	07/13/2018	\$3,450,000	\$3,456,051	0.048%
CAISSE DES DEPOTS ET CON 11/17 1.125	1.125%	11/13/2017	\$3,400,000	\$3,394,764	0.047%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/18 VAR	1.793%	07/23/2018	\$3,250,000	\$3,266,454	0.045%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/02/2018	\$3,200,000	\$3,202,656	0.045%
NORDEA BANK AB SR UNSECURED 144A 09/18 1.875	1.875%	09/17/2018	\$3,118,000	\$3,122,730	0.043%
ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR	1.605%	01/10/2019	\$3,000,000	\$3,010,014	0.042%
ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	04/15/2019	\$3,000,000	\$2,987,160	0.042%
GENERAL ELECTRIC CO SR UNSECURED 01/19 2.3	2.300%	01/14/2019	\$2,500,000	\$2,522,667	0.035%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/19 VAR	1.938%	01/14/2019	\$2,500,000	\$2,519,392	0.035%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 VAR	1.615%	07/13/2018	\$1,995,000	\$2,003,504	0.028%
KOMMUNALBANKEN AS SR UNSECURED 144A 05/18 1.125	1.125%	05/23/2018	\$1,700,000	\$1,694,939	0.024%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/18 1.625	1.625%	03/12/2018	\$1,500,000	\$1,501,041	0.021%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	06/17/2019	\$1,210,000	\$1,216,996	0.017%
KOMMUNALBANKEN AS SR UNSECURED 144A 03/18 1	1.000%	03/15/2018	\$1,050,000	\$1,047,251	0.015%
NORDEA BANK AB SR UNSECURED REGS 09/18 1.875	1.875%	09/17/2018	\$982,000	\$983,489	0.014%
AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	1.000%	05/15/2019	\$367,000	\$363,358	0.005%
GRAND TOTAL				\$7,196,959,886	100.000%