

DFA One Year Fixed Income Portfolio-Institutional Class

As of October 31, 2017 (Updated Monthly)

Source: State Street

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| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|-----------------------------------------------------|--------|---------------|-------------------|---------------------|-------------------------|----------------|-------------------|
| Corporate Bond | | | | | | 4,260,217,111.47 | 57.682% | |
| 1 | KFW GOVT GUARANT 02/19 1.5 | 1.500% | 2/6/2019 | USD \$147,290,000 | | 146,948,287.20 | 1.990% | 1.990% |
| 2 | PFIZER INC SR UNSECURED 06/18 1.2 | 1.200% | 6/1/2018 | USD \$109,500,000 | | 109,334,799.54 | 1.480% | 3.470% |
| 3 | APPLE INC SR UNSECURED 09/19 1.5 | 1.500% | 9/12/2019 | USD \$102,300,000 | | 101,962,475.47 | 1.381% | 4.851% |
| 4 | FMS WERTMANAGEMENT GOVT GUARANT 08/19 1 | 1.000% | 8/16/2019 | USD \$98,000,000 | | 96,675,040.00 | 1.309% | 6.160% |
| 5 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 VAR | 1.366% | 3/1/2018 | USD \$92,725,000 | | 92,759,382.43 | 1.256% | 7.415% |
| 6 | SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125 | 1.125% | 4/5/2018 | USD \$91,060,000 | | 90,912,959.95 | 1.231% | 8.646% |
| 7 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5 | 1.500% | 1/23/2019 | USD \$82,950,000 | | 82,716,081.00 | 1.120% | 9.766% |
| 8 | WESTPAC BANKING CORP SR UNSECURED 01/19 2.25 | 2.250% | 1/17/2019 | USD \$79,463,000 | | 79,841,786.61 | 1.081% | 10.847% |
| 9 | EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875 | 1.875% | 3/15/2019 | USD \$68,900,000 | | 69,094,987.00 | 0.936% | 11.783% |
| 10 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439 | 1.439% | 3/1/2018 | USD \$68,040,000 | | 68,050,263.83 | 0.921% | 12.704% |
| 11 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875 | 1.875% | 3/13/2019 | USD \$67,703,000 | | 67,794,940.67 | 0.918% | 13.622% |
| 12 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5 | 2.500% | 9/20/2018 | USD \$57,978,000 | | 58,401,151.27 | 0.791% | 14.413% |
| 13 | COUNCIL OF EUROPE SR UNSECURED 05/19 1.5 | 1.500% | 5/17/2019 | USD \$58,200,000 | | 58,011,432.00 | 0.785% | 15.198% |
| 14 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25 | 2.250% | 1/14/2019 | USD \$55,738,000 | | 56,025,338.87 | 0.759% | 15.957% |
| 15 | GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625 | 5.625% | 5/1/2018 | USD \$53,827,000 | | 54,899,749.50 | 0.743% | 16.700% |
| 16 | CISCO SYSTEMS INC SR UNSECURED 02/18 1.4 | 1.400% | 2/28/2018 | USD \$54,371,000 | | 54,367,782.87 | 0.736% | 17.436% |
| 17 | ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5 | 1.500% | 6/7/2018 | USD \$52,000,000 | | 51,974,975.52 | 0.704% | 18.140% |
| 18 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 VAR | 1.867% | 3/7/2018 | USD \$50,782,000 | | 50,880,768.45 | 0.689% | 18.829% |
| 19 | INTL BK RECON + DEVELOP SR UNSECURED 03/19 1.875 | 1.875% | 3/15/2019 | USD \$50,000,000 | | 50,160,550.00 | 0.679% | 19.508% |
| 20 | EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25 | 1.250% | 5/15/2019 | USD \$50,500,000 | | 50,155,590.00 | 0.679% | 20.187% |
| 21 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 VAR | 1.551% | 7/25/2019 | USD \$50,000,000 | | 49,981,299.00 | 0.677% | 20.864% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--------------------------------------------------------|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Corporate Bond | | | | | | 4,260,217,111.47 | 57.682% | |
| 22 | EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625 | 1.625% | 11/15/2018 | USD \$46,761,000 | | 46,719,897.08 | 0.633% | 21.497% |
| 23 | AUST + NZ BANKING GROUP SR UNSECURED 144A 11/18 VAR | 2.064% | 11/16/2018 | USD \$45,630,000 | | 45,912,566.97 | 0.622% | 22.118% |
| 24 | TORONTO DOMINION BANK SR UNSECURED 09/18 2.625 | 2.625% | 9/10/2018 | USD \$44,926,000 | | 45,282,997.72 | 0.613% | 22.731% |
| 25 | ROYAL BANK OF CANADA SR UNSECURED 10/18 VAR | 1.711% | 10/31/2018 | USD \$45,000,000 | | 45,044,512.65 | 0.610% | 23.341% |
| 26 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375 | 1.375% | 1/28/2019 | USD \$45,000,000 | | 44,808,030.00 | 0.607% | 23.948% |
| 27 | EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125 | 1.125% | 8/15/2018 | USD \$44,000,000 | | 43,839,048.00 | 0.594% | 24.542% |
| 28 | SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5 | 2.500% | 1/25/2019 | USD \$43,223,000 | | 43,559,519.15 | 0.590% | 25.131% |
| 29 | USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR | 1.541% | 2/1/2019 | USD \$42,955,000 | | 43,000,780.58 | 0.582% | 25.714% |
| 30 | BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05 | 2.050% | 10/30/2018 | USD \$42,000,000 | | 42,130,519.62 | 0.570% | 26.284% |
| 31 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7 | 1.700% | 1/9/2019 | USD \$42,001,000 | | 41,974,255.02 | 0.568% | 26.852% |
| 32 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR | 1.557% | 8/29/2019 | USD \$41,600,000 | | 41,583,005.57 | 0.563% | 27.415% |
| 33 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375 | 1.375% | 9/6/2018 | USD \$40,990,000 | | 40,885,903.85 | 0.554% | 27.969% |
| 34 | KFW GOVT GUARANT 04/19 1.875 | 1.875% | 4/1/2019 | USD \$39,800,000 | | 39,899,898.00 | 0.540% | 28.509% |
| 35 | CHEVRON CORP SR UNSECURED 03/18 1.365 | 1.365% | 3/2/2018 | USD \$39,877,000 | | 39,871,175.96 | 0.540% | 29.049% |
| 36 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75 | 1.750% | 9/5/2019 | USD \$39,400,000 | | 39,341,097.00 | 0.533% | 29.582% |
| 37 | GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25 | 5.250% | 12/6/2017 | USD \$38,610,000 | | 38,747,862.41 | 0.525% | 30.106% |
| 38 | WESTPAC BANKING CORP SR UNSECURED 07/18 VAR | 2.051% | 7/30/2018 | USD \$38,084,000 | | 38,260,267.60 | 0.518% | 30.624% |
| 39 | TORONTO DOMINION BANK SR UNSECURED 04/18 1.4 | 1.400% | 4/30/2018 | USD \$37,471,000 | | 37,443,693.38 | 0.507% | 31.131% |
| 40 | TORONTO DOMINION BANK SR UNSECURED 01/19 1.95 | 1.950% | 1/22/2019 | USD \$36,548,000 | | 36,618,020.12 | 0.496% | 31.627% |
| 41 | CISCO SYSTEMS INC SR UNSECURED 03/19 2.125 | 2.125% | 3/1/2019 | USD \$34,580,000 | | 34,767,070.19 | 0.471% | 32.098% |
| 42 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375 | 1.375% | 9/12/2019 | USD \$34,769,000 | | 34,502,326.64 | 0.467% | 32.565% |
| 43 | TORONTO DOMINION BANK SR UNSECURED 10/19 1.9 | 1.900% | 10/24/2019 | USD \$34,000,000 | | 33,965,275.80 | 0.460% | 33.025% |
| 44 | KFW GOVT GUARANT 09/19 1.5 | 1.500% | 9/9/2019 | USD \$33,500,000 | | 33,337,860.00 | 0.451% | 33.476% |
| 45 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4 | 1.400% | 5/20/2019 | USD \$32,101,000 | | 31,923,312.94 | 0.432% | 33.909% |
| 46 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/18 VAR | 1.545% | 8/15/2018 | USD \$30,000,000 | | 30,041,564.40 | 0.407% | 34.315% |
| 47 | APPLE INC SR UNSECURED 02/19 VAR | 1.392% | 2/8/2019 | USD \$29,550,000 | | 29,569,745.31 | 0.400% | 34.716% |
| 48 | EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125 | 2.125% | 3/15/2019 | USD \$29,372,000 | | 29,553,166.50 | 0.400% | 35.116% |
| 49 | PFIZER INC SR UNSECURED 05/19 2.1 | 2.100% | 5/15/2019 | USD \$28,742,000 | | 28,905,805.83 | 0.391% | 35.507% |
| 50 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625 | 1.625% | 11/10/2018 | USD \$27,970,000 | | 27,960,166.87 | 0.379% | 35.886% |
| 51 | TORONTO DOMINION BANK SR UNSECURED 09/18 1.45 | 1.450% | 9/6/2018 | USD \$28,000,000 | | 27,945,191.12 | 0.378% | 36.264% |
| 52 | CHEVRON CORP SR UNSECURED 05/19 1.561 | 1.561% | 5/16/2019 | USD \$26,400,000 | | 26,328,495.34 | 0.356% | 36.621% |
| 53 | CHEVRON CORP SR UNSECURED 11/18 1.79 | 1.790% | 11/16/2018 | USD \$26,037,000 | | 26,072,884.97 | 0.353% | 36.974% |
| 54 | ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2 | 2.200% | 7/27/2018 | USD \$25,318,000 | | 25,424,705.75 | 0.344% | 37.318% |
| 55 | COMMONWEALTH BANK AUST SR UNSECURED REGS 03/19 VAR | 2.380% | 3/15/2019 | USD \$25,115,000 | | 25,397,620.35 | 0.344% | 37.662% |
| 56 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875 | 1.875% | 6/11/2019 | USD \$24,686,000 | | 24,722,905.57 | 0.335% | 37.996% |
| 57 | SWEDISH EXPORT CREDIT SR UNSECURED 10/18 VAR | 1.436% | 10/4/2018 | USD \$24,630,000 | | 24,652,603.20 | 0.334% | 38.330% |
| 58 | COMMONWEALTH BANK AUST SR UNSECURED 144A 11/18 VAR | 2.101% | 11/2/2018 | USD \$24,325,000 | | 24,483,721.60 | 0.332% | 38.662% |
| 59 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1 | 1.000% | 9/20/2018 | USD \$24,500,000 | | 24,360,350.00 | 0.330% | 38.992% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--------------------------------------------------------|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 4,260,217,111.47 | | 57.682% |
| 60 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375 | 1.375% | 7/12/2019 | USD \$24,500,000 | | 24,282,763.40 | 0.329% | 39.320% |
| 61 | APPLE INC SR UNSECURED 02/19 1.55 | 1.550% | 2/8/2019 | USD \$23,884,000 | | 23,863,435.88 | 0.323% | 39.644% |
| 62 | CISCO SYSTEMS INC SR UNSECURED 09/19 1.4 | 1.400% | 9/20/2019 | USD \$23,787,000 | | 23,637,472.78 | 0.320% | 39.964% |
| 63 | OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125 | 1.125% | 4/26/2019 | USD \$22,926,000 | | 22,700,761.22 | 0.307% | 40.271% |
| 64 | CISCO SYSTEMS INC SR UNSECURED 06/18 1.65 | 1.650% | 6/15/2018 | USD \$22,414,000 | | 22,444,125.98 | 0.304% | 40.575% |
| 65 | COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375 | 1.375% | 8/9/2019 | USD \$22,620,000 | | 22,406,809.21 | 0.303% | 40.878% |
| 66 | WESTPAC BANKING CORP SR UNSECURED 11/18 VAR | 2.054% | 11/23/2018 | USD \$22,189,000 | | 22,339,540.60 | 0.302% | 41.181% |
| 67 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR | 1.610% | 1/9/2019 | USD \$22,158,000 | | 22,195,358.17 | 0.301% | 41.481% |
| 68 | INTL BK RECON + DEVELOP SR UNSECURED 10/18 1 | 1.000% | 10/5/2018 | USD \$22,000,000 | | 21,903,838.00 | 0.297% | 41.778% |
| 69 | SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875 | 1.875% | 6/17/2019 | USD \$21,800,000 | | 21,825,506.00 | 0.296% | 42.073% |
| 70 | EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125 | 1.125% | 8/15/2019 | USD \$22,000,000 | | 21,775,424.00 | 0.295% | 42.368% |
| 71 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 VAR | 1.889% | 11/10/2018 | USD \$21,560,000 | | 21,683,340.45 | 0.294% | 42.662% |
| 72 | EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708 | 1.708% | 3/1/2019 | USD \$21,000,000 | | 21,017,094.63 | 0.285% | 42.946% |
| 73 | WESTPAC BANKING CORP SR UNSECURED 144A 04/19 VAR | 1.547% | 4/26/2019 | USD \$21,000,000 | | 20,988,378.18 | 0.284% | 43.230% |
| 74 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5 | 1.500% | 2/15/2019 | USD \$20,600,000 | | 20,542,938.00 | 0.278% | 43.509% |
| 75 | AUST + NZ BANKING GROUP SR UNSECURED 144A 01/18 VAR | 1.799% | 1/16/2018 | USD \$20,000,000 | | 20,017,462.60 | 0.271% | 43.780% |
| 76 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375 | 1.375% | 5/10/2019 | USD \$19,990,000 | | 19,881,667.59 | 0.269% | 44.049% |
| 77 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | 2.100% | 1/17/2019 | USD \$19,561,000 | | 19,636,038.93 | 0.266% | 44.315% |
| 78 | MERCK + CO INC SR UNSECURED 05/18 VAR | 1.677% | 5/18/2018 | USD \$19,430,000 | | 19,466,802.95 | 0.264% | 44.578% |
| 79 | WESTPAC BANKING CORP SR UNSECURED 07/18 2.25 | 2.250% | 7/30/2018 | USD \$18,919,000 | | 19,013,375.92 | 0.257% | 44.836% |
| 80 | AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125 | 1.125% | 9/20/2019 | USD \$19,000,000 | | 18,776,760.45 | 0.254% | 45.090% |
| 81 | INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125 | 1.125% | 9/12/2019 | USD \$18,979,000 | | 18,771,369.74 | 0.254% | 45.344% |
| 82 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 05/18 1.125 | 1.125% | 5/25/2018 | USD \$18,500,000 | | 18,455,729.50 | 0.250% | 45.594% |
| 83 | L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625 | 1.625% | 2/1/2019 | USD \$18,125,000 | | 18,103,612.50 | 0.245% | 45.839% |
| 84 | WESTPAC BANKING CORP SR UNSECURED 11/18 1.95 | 1.950% | 11/23/2018 | USD \$17,521,000 | | 17,558,241.41 | 0.238% | 46.077% |
| 85 | SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9 | 1.900% | 8/10/2018 | USD \$17,000,000 | | 17,045,800.55 | 0.231% | 46.308% |
| 86 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/18 VAR | 1.657% | 1/12/2018 | USD \$16,000,000 | | 16,009,650.88 | 0.217% | 46.524% |
| 87 | APPLE INC SR UNSECURED 05/19 VAR | 1.612% | 5/6/2019 | USD \$15,600,000 | | 15,669,972.86 | 0.212% | 46.737% |
| 88 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375 | 1.375% | 3/19/2018 | USD \$15,500,000 | | 15,492,436.00 | 0.210% | 46.946% |
| 89 | CHEVRON CORP SR UNSECURED 02/19 VAR | 1.407% | 2/28/2019 | USD \$15,350,000 | | 15,350,003.68 | 0.208% | 47.154% |
| 90 | CHEVRON CORP SR UNSECURED 05/18 VAR | 1.814% | 5/16/2018 | USD \$15,192,000 | | 15,231,272.23 | 0.206% | 47.360% |
| 91 | SWEDBANK AB SR UNSECURED 144A 02/19 2.375 | 2.375% | 2/27/2019 | USD \$15,000,000 | | 15,073,320.00 | 0.204% | 47.564% |
| 92 | INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875 | 1.875% | 10/7/2019 | USD \$15,000,000 | | 15,040,260.00 | 0.204% | 47.768% |
| 93 | BANK OF MONTREAL SR UNSECURED 04/18 VAR | 1.950% | 4/9/2018 | USD \$15,000,000 | | 15,031,437.15 | 0.204% | 47.972% |
| 94 | ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/18 1.25 | 1.250% | 3/15/2018 | USD \$15,000,000 | | 14,968,650.00 | 0.203% | 48.174% |
| 95 | ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5 | 1.500% | 7/29/2019 | USD \$14,913,000 | | 14,811,867.94 | 0.201% | 48.375% |
| 96 | CHEVRON CORP SR UNSECURED 11/17 1.344 | 1.344% | 11/9/2017 | USD \$14,725,000 | | 14,724,787.08 | 0.199% | 48.574% |
| 97 | STATOIL ASA COMPANY GUAR 11/18 1.95 | 1.950% | 11/8/2018 | USD \$14,520,000 | | 14,553,429.25 | 0.197% | 48.771% |

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| Corporate Bond | | | | | | 4,260,217,111.47 | | 57.682% |
| 98 | NORDEA BANK AB SR UNSECURED 144A 09/18 VAR | 2.161% | 9/17/2018 | USD \$14,410,000 | | 14,505,826.50 | 0.196% | 48.968% |
| 99 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR | 1.743% | 1/17/2019 | USD \$14,300,000 | | 14,337,649.90 | 0.194% | 49.162% |
| 100 | APPLE INC SR UNSECURED 05/18 1 | 1.000% | 5/3/2018 | USD \$14,245,000 | | 14,213,587.92 | 0.192% | 49.354% |
| 101 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3 | 2.300% | 9/6/2019 | USD \$13,969,000 | | 14,047,920.10 | 0.190% | 49.544% |
| 102 | COMMONWEALTH BANK AUST SR UNSECURED REGS 09/19 VAR | 1.866% | 9/6/2019 | USD \$13,094,000 | | 13,163,355.12 | 0.178% | 49.723% |
| 103 | TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125 | 2.125% | 1/10/2019 | USD \$13,000,000 | | 13,066,767.22 | 0.177% | 49.900% |
| 104 | MICROSOFT CORP SR UNSECURED 11/18 1.3 | 1.300% | 11/3/2018 | USD \$12,709,000 | | 12,675,480.52 | 0.172% | 50.071% |
| 105 | LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75 | 1.750% | 4/15/2019 | USD \$12,500,000 | | 12,508,875.00 | 0.169% | 50.241% |
| 106 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/18 VAR | 2.003% | 7/23/2018 | USD \$12,450,000 | | 12,499,077.90 | 0.169% | 50.410% |
| 107 | AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2 | 2.000% | 11/16/2018 | USD \$12,359,000 | | 12,387,542.99 | 0.168% | 50.578% |
| 108 | ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15 | 2.150% | 3/15/2019 | USD \$12,318,000 | | 12,384,186.71 | 0.168% | 50.745% |
| 109 | CHEVRON CORP SR UNSECURED 02/19 1.686 | 1.686% | 2/28/2019 | USD \$12,240,000 | | 12,236,083.20 | 0.166% | 50.911% |
| 110 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875 | 1.875% | 7/23/2018 | USD \$12,180,000 | | 12,200,857.28 | 0.165% | 51.076% |
| 111 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25 | 2.250% | 7/1/2019 | USD \$12,000,000 | | 12,068,325.60 | 0.163% | 51.239% |
| 112 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5 | 1.500% | 2/15/2019 | USD \$12,082,000 | | 12,047,617.29 | 0.163% | 51.403% |
| 113 | ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8 | 1.800% | 7/30/2018 | USD \$11,915,000 | | 11,925,230.34 | 0.161% | 51.564% |
| 114 | COUNCIL OF EUROPE SR UNSECURED 02/19 1 | 1.000% | 2/4/2019 | USD \$12,000,000 | | 11,900,595.12 | 0.161% | 51.725% |
| 115 | ROYAL BANK OF CANADA SR UNSECURED 12/18 2 | 2.000% | 12/10/2018 | USD \$11,635,000 | | 11,663,713.78 | 0.158% | 51.883% |
| 116 | NRW.BANK LOCAL GOVT G REGS 07/19 1.25 | 1.250% | 7/29/2019 | USD \$11,734,000 | | 11,612,259.75 | 0.157% | 52.040% |
| 117 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2 | 2.000% | 11/15/2018 | USD \$11,517,000 | | 11,558,786.44 | 0.157% | 52.197% |
| 118 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 VAR | 1.660% | 9/12/2019 | USD \$11,305,000 | | 11,367,946.47 | 0.154% | 52.351% |
| 119 | INTER AMERICAN DEVEL BK SR UNSECURED 11/18 VAR | 1.278% | 11/26/2018 | USD \$11,151,000 | | 11,146,324.50 | 0.151% | 52.502% |
| 120 | NORDIC INVESTMENT BANK SR UNSECURED 03/18 1.125 | 1.125% | 3/19/2018 | USD \$11,000,000 | | 10,986,810.67 | 0.149% | 52.650% |
| 121 | ASIAN DEVELOPMENT BANK SR UNSECURED 10/18 1.875 | 1.875% | 10/23/2018 | USD \$10,000,000 | | 10,027,049.40 | 0.136% | 52.786% |
| 122 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/18 0.875 | 0.875% | 7/13/2018 | USD \$10,000,000 | | 9,948,700.00 | 0.135% | 52.921% |
| 123 | DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25 | 2.250% | 1/30/2019 | USD \$9,706,000 | | 9,743,659.28 | 0.132% | 53.053% |
| 124 | TORONTO DOMINION BANK SR UNSECURED 08/19 VAR | 1.959% | 8/13/2019 | USD \$9,500,000 | | 9,580,126.14 | 0.130% | 53.183% |
| 125 | NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875 | 0.875% | 9/27/2018 | USD \$9,500,000 | | 9,437,226.09 | 0.128% | 53.310% |
| 126 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7 | 1.700% | 2/19/2019 | USD \$9,318,000 | | 9,310,172.88 | 0.126% | 53.436% |
| 127 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/19 VAR | 1.575% | 8/15/2019 | USD \$9,000,000 | | 9,029,333.61 | 0.122% | 53.559% |
| 128 | AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625 | 1.625% | 10/2/2018 | USD \$9,000,000 | | 9,000,990.00 | 0.122% | 53.681% |
| 129 | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/18 VAR | 2.003% | 7/23/2018 | USD \$8,750,000 | | 8,784,492.50 | 0.119% | 53.799% |
| 130 | L BANK BW FOERDERBANK LOCAL GOVT G REGS 04/18 1 | 1.000% | 4/23/2018 | USD \$8,750,000 | | 8,727,110.00 | 0.118% | 53.918% |
| 131 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 1.45 | 1.450% | 3/7/2018 | USD \$8,600,000 | | 8,599,491.65 | 0.116% | 54.034% |
| 132 | ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375 | 1.375% | 10/30/2019 | USD \$8,600,000 | | 8,485,620.00 | 0.115% | 54.149% |
| 133 | STATOIL ASA COMPANY GUAR 05/18 1.15 | 1.150% | 5/15/2018 | USD \$8,200,000 | | 8,183,105.21 | 0.111% | 54.260% |
| 134 | NRW.BANK LOCAL GOVT G REGS 07/19 1.875 | 1.875% | 7/1/2019 | USD \$7,907,000 | | 7,911,412.11 | 0.107% | 54.367% |
| 135 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25 | 2.250% | 3/13/2019 | USD \$7,400,000 | | 7,440,170.97 | 0.101% | 54.468% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|------------------------------------------------------|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 4,260,217,111.47 | | 57.682% |
| 136 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 VAR | 2.136% | 2/19/2019 | USD \$7,347,000 | | 7,416,782.32 | 0.100% | 54.568% |
| 137 | TORONTO DOMINION BANK SR UNSECURED 07/19 2.125 | 2.125% | 7/2/2019 | USD \$7,218,000 | | 7,251,018.16 | 0.098% | 54.666% |
| 138 | GENERAL ELECTRIC CO SR UNSECURED 08/19 6 | 6.000% | 8/7/2019 | USD \$6,644,000 | | 7,124,339.74 | 0.096% | 54.763% |
| 139 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR | 2.010% | 3/15/2019 | USD \$7,000,000 | | 7,065,460.78 | 0.096% | 54.858% |
| 140 | COMMONWEALTH BANK AUST SR UNSECURED REGS 09/18 1.375 | 1.375% | 9/6/2018 | USD \$7,000,000 | | 6,982,223.15 | 0.095% | 54.953% |
| 141 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2 | 2.000% | 10/24/2018 | USD \$6,865,000 | | 6,888,499.65 | 0.093% | 55.046% |
| 142 | AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1 | 1.000% | 11/2/2018 | USD \$6,550,000 | | 6,509,586.50 | 0.088% | 55.134% |
| 143 | SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25 | 1.250% | 4/12/2019 | USD \$6,500,000 | | 6,453,207.87 | 0.087% | 55.222% |
| 144 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25 | 2.250% | 6/17/2019 | USD \$6,210,000 | | 6,245,708.99 | 0.085% | 55.306% |
| 145 | TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125 | 2.125% | 8/10/2018 | USD \$6,000,000 | | 6,018,528.24 | 0.081% | 55.388% |
| 146 | OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625 | 1.625% | 3/12/2019 | USD \$6,000,000 | | 5,993,280.00 | 0.081% | 55.469% |
| 147 | GENERAL ELECTRIC CO SR UNSECURED 04/18 1.625 | 1.625% | 4/2/2018 | USD \$5,850,000 | | 5,852,416.87 | 0.079% | 55.548% |
| 148 | STATOIL ASA COMPANY GUAR 05/18 VAR | 1.605% | 5/15/2018 | USD \$5,835,000 | | 5,842,192.63 | 0.079% | 55.627% |
| 149 | WESTPAC BANKING CORP SR UNSECURED 05/19 VAR | 2.019% | 5/13/2019 | USD \$5,500,000 | | 5,542,086.17 | 0.075% | 55.702% |
| 150 | MICROSOFT CORP SR UNSECURED 06/19 4.2 | 4.200% | 6/1/2019 | USD \$5,000,000 | | 5,194,564.70 | 0.070% | 55.773% |
| 151 | TORONTO DOMINION BANK SR UNSECURED 01/19 VAR | 2.203% | 1/22/2019 | USD \$5,000,000 | | 5,043,902.50 | 0.068% | 55.841% |
| 152 | APPLE INC SR UNSECURED 05/19 2.1 | 2.100% | 5/6/2019 | USD \$5,000,000 | | 5,032,456.35 | 0.068% | 55.909% |
| 153 | CHEVRON CORP SR UNSECURED 11/18 VAR | 1.824% | 11/16/2018 | USD \$5,000,000 | | 5,023,525.60 | 0.068% | 55.977% |
| 154 | GENERAL ELECTRIC CO SR UNSECURED 08/18 VAR | 1.582% | 8/7/2018 | USD \$5,000,000 | | 5,006,369.65 | 0.068% | 56.045% |
| 155 | STATOIL ASA COMPANY GUAR 11/17 1.25 | 1.250% | 11/9/2017 | USD \$5,000,000 | | 4,999,716.40 | 0.068% | 56.113% |
| 156 | BANK OF MONTREAL SR UNSECURED 04/18 1.4 | 1.400% | 4/10/2018 | USD \$5,000,000 | | 4,997,572.45 | 0.068% | 56.180% |
| 157 | FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5 | 1.500% | 8/9/2019 | USD \$5,000,000 | | 4,978,895.00 | 0.067% | 56.248% |
| 158 | NRW.BANK LOCAL GOVT G REGS 10/18 1.25 | 1.250% | 10/1/2018 | USD \$4,954,000 | | 4,934,248.40 | 0.067% | 56.314% |
| 159 | TORONTO DOMINION BANK SR UNSECURED 07/18 1.75 | 1.750% | 7/23/2018 | USD \$4,785,000 | | 4,789,131.56 | 0.065% | 56.379% |
| 160 | TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 VAR | 1.674% | 6/19/2019 | USD \$4,633,000 | | 4,650,507.64 | 0.063% | 56.442% |
| 161 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/19 2 | 2.000% | 1/14/2019 | USD \$4,500,000 | | 4,508,124.44 | 0.061% | 56.503% |
| 162 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 04/18 1.5 | 1.500% | 4/16/2018 | USD \$4,200,000 | | 4,198,807.20 | 0.057% | 56.560% |
| 163 | AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25 | 2.250% | 6/13/2019 | USD \$4,150,000 | | 4,168,952.47 | 0.056% | 56.617% |
| 164 | ORACLE CORP SR UNSECURED 01/19 2.375 | 2.375% | 1/15/2019 | USD \$4,100,000 | | 4,133,654.77 | 0.056% | 56.673% |
| 165 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.25 | 1.250% | 9/9/2019 | USD \$4,050,000 | | 4,006,239.75 | 0.054% | 56.727% |
| 166 | APPLE INC SR UNSECURED 02/19 1.7 | 1.700% | 2/22/2019 | USD \$4,000,000 | | 4,003,011.32 | 0.054% | 56.781% |
| 167 | BANK OF MONTREAL SR UNSECURED 08/18 1.35 | 1.350% | 8/28/2018 | USD \$4,000,000 | | 3,990,043.40 | 0.054% | 56.835% |
| 168 | AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6 | 1.600% | 7/15/2019 | USD \$3,600,000 | | 3,580,130.38 | 0.048% | 56.883% |
| 169 | AUST + NZ BANKING GRP NY SR UNSECURED 05/18 1.45 | 1.450% | 5/15/2018 | USD \$3,501,000 | | 3,499,328.03 | 0.047% | 56.931% |
| 170 | ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6 | 2.600% | 9/23/2019 | USD \$3,427,000 | | 3,461,568.83 | 0.047% | 56.978% |
| 171 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 VAR | 1.806% | 9/6/2019 | USD \$3,386,000 | | 3,403,614.14 | 0.046% | 57.024% |
| 172 | CAISSE DES DEPOTS ET CON 11/17 1.125 | 1.125% | 11/13/2017 | USD \$3,400,000 | | 3,399,490.00 | 0.046% | 57.070% |
| 173 | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75 | 1.750% | 11/2/2018 | USD \$3,200,000 | | 3,197,734.82 | 0.043% | 57.113% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|-------------------------------------------------------|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 4,260,217,111.47 | | 57.682% |
| 174 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3 | 4.300% | 9/22/2019 | USD \$3,058,000 | | 3,183,031.28 | 0.043% | 57.156% |
| 175 | AUST + NZ BANKING GROUP SR UNSECURED 144A 09/19 VAR | 1.988% | 9/23/2019 | USD \$3,145,000 | | 3,170,470.13 | 0.043% | 57.199% |
| 176 | NORDEA BANK AB SR UNSECURED 144A 09/18 1.875 | 1.875% | 9/17/2018 | USD \$3,118,000 | | 3,122,455.25 | 0.042% | 57.241% |
| 177 | NORDEA BANK AB SR UNSECURED REGS 09/18 VAR | 2.161% | 9/17/2018 | USD \$3,000,000 | | 3,019,950.00 | 0.041% | 57.282% |
| 178 | ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR | 1.800% | 1/10/2019 | USD \$3,000,000 | | 3,009,746.64 | 0.041% | 57.323% |
| 179 | ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625 | 1.625% | 4/15/2019 | USD \$3,000,000 | | 2,991,264.72 | 0.041% | 57.364% |
| 180 | IBM CORP SR UNSECURED 02/18 1.25 | 1.250% | 2/8/2018 | USD \$2,942,000 | | 2,940,503.20 | 0.040% | 57.403% |
| 181 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125 | 2.125% | 7/18/2019 | USD \$2,613,000 | | 2,625,972.58 | 0.036% | 57.439% |
| 182 | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/19 VAR | 2.139% | 1/14/2019 | USD \$2,500,000 | | 2,517,220.48 | 0.034% | 57.473% |
| 183 | GENERAL ELECTRIC CO SR UNSECURED 01/19 2.3 | 2.300% | 1/14/2019 | USD \$2,500,000 | | 2,515,921.95 | 0.034% | 57.507% |
| 184 | INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75 | 1.750% | 10/15/2019 | USD \$2,500,000 | | 2,500,545.00 | 0.034% | 57.541% |
| 185 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25 | 1.250% | 9/9/2019 | USD \$2,500,000 | | 2,472,987.50 | 0.033% | 57.574% |
| 186 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55 | 1.550% | 7/13/2018 | USD \$2,100,000 | | 2,100,009.77 | 0.028% | 57.603% |
| 187 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 VAR | 1.811% | 6/17/2019 | USD \$1,580,000 | | 1,587,981.37 | 0.022% | 57.624% |
| 188 | WAL MART STORES INC SR UNSECURED 04/18 1.125 | 1.125% | 4/11/2018 | USD \$1,387,000 | | 1,385,598.51 | 0.019% | 57.643% |
| 189 | ORACLE CORP SR UNSECURED 01/19 VAR | 1.939% | 1/15/2019 | USD \$1,000,000 | | 1,006,670.44 | 0.014% | 57.657% |
| 190 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/18 1.625 | 1.625% | 3/12/2018 | USD \$950,000 | | 950,662.82 | 0.013% | 57.670% |
| 191 | WESTPAC BANKING CORP SR UNSECURED 08/19 1.6 | 1.600% | 8/19/2019 | USD \$578,000 | | 574,504.22 | 0.008% | 57.677% |
| 192 | AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1 | 1.000% | 5/15/2019 | USD \$367,000 | | 363,014.63 | 0.005% | 57.682% |
| Sovereign Bond | | | | | | 2,574,074,321.00 | | 34.852% |
| 193 | US TREASURY N/B 01/19 1.25 | 1.250% | 1/31/2019 | USD \$120,000,000 | | 119,615,625.60 | 1.620% | 59.302% |
| 194 | US TREASURY N/B 12/18 1.375 | 1.375% | 12/31/2018 | USD \$115,000,000 | | 114,815,820.60 | 1.555% | 60.856% |
| 195 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 11/18 VAR | 1.484% | 11/23/2018 | USD \$113,900,000 | | 114,056,840.30 | 1.544% | 62.401% |
| 196 | US TREASURY N/B 11/18 1.25 | 1.250% | 11/30/2018 | USD \$110,000,000 | | 109,703,515.90 | 1.485% | 63.886% |
| 197 | MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25 | 1.250% | 9/10/2018 | USD \$104,500,000 | | 104,137,803.00 | 1.410% | 65.296% |
| 198 | US TREASURY N/B 09/19 0.875 | 0.875% | 9/15/2019 | USD \$100,000,000 | | 98,675,781.00 | 1.336% | 66.632% |
| 199 | PROVINCE OF QUEBEC SR UNSECURED 07/19 VAR | 1.643% | 7/21/2019 | USD \$80,786,000 | | 81,081,224.36 | 1.098% | 67.730% |
| 200 | KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125 | 2.125% | 3/15/2019 | USD \$77,140,000 | | 77,525,700.00 | 1.050% | 68.780% |
| 201 | FANNIE MAE NOTES 09/18 1.875 | 1.875% | 9/18/2018 | USD \$75,000,000 | | 75,261,075.00 | 1.019% | 69.799% |
| 202 | FEDERAL HOME LOAN BANK BONDS 12/18 1.75 | 1.750% | 12/14/2018 | USD \$70,730,000 | | 70,857,314.00 | 0.959% | 70.758% |
| 203 | US TREASURY N/B 12/18 1.25 | 1.250% | 12/15/2018 | USD \$70,000,000 | | 69,797,656.60 | 0.945% | 71.703% |
| 204 | FANNIE MAE NOTES 10/18 1.125 | 1.125% | 10/19/2018 | USD \$70,000,000 | | 69,771,100.00 | 0.945% | 72.648% |
| 205 | EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75 | 1.750% | 8/19/2019 | USD \$66,300,000 | | 66,324,155.74 | 0.898% | 73.546% |
| 206 | FANNIE MAE NOTES 12/18 1.125 | 1.125% | 12/14/2018 | USD \$65,000,000 | | 64,709,840.00 | 0.876% | 74.422% |
| 207 | KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125 | 1.125% | 8/23/2019 | USD \$63,700,000 | | 62,935,345.20 | 0.852% | 75.274% |
| 208 | ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2 | 2.000% | 9/27/2018 | USD \$61,780,000 | | 61,956,446.77 | 0.839% | 76.113% |
| 209 | FEDERAL HOME LOAN BANK BONDS 10/18 0.875 | 0.875% | 10/1/2018 | USD \$52,500,000 | | 52,210,252.50 | 0.707% | 76.820% |
| 210 | CAISSE D AMORT DETTE SOC SR UNSECURED 144A 03/18 VAR | 1.700% | 3/15/2018 | USD \$50,000,000 | | 50,063,022.00 | 0.678% | 77.498% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--------------------------------------------------------|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Sovereign Bond | | | | | | 2,574,074,321.00 | 34.852% | |
| 211 | US TREASURY N/B 10/19 1 | 1.000% | 10/15/2019 | USD \$50,000,000 | | 49,423,828.00 | 0.669% | 78.167% |
| 212 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25 | 1.250% | 9/10/2018 | USD \$48,520,000 | | 48,351,829.68 | 0.655% | 78.822% |
| 213 | KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75 | 1.750% | 5/28/2019 | USD \$42,700,000 | | 42,682,663.80 | 0.578% | 79.399% |
| 214 | FEDERAL HOME LOAN BANK BONDS 09/19 2 | 2.000% | 9/13/2019 | USD \$40,000,000 | | 40,250,480.00 | 0.545% | 79.944% |
| 215 | FEDERAL HOME LOAN BANK BONDS 01/19 1.25 | 1.250% | 1/16/2019 | USD \$40,000,000 | | 39,852,000.00 | 0.540% | 80.484% |
| 216 | ONTARIO (PROVINCE OF) SR UNSECURED 06/19 1.25 | 1.250% | 6/17/2019 | USD \$39,780,000 | | 39,393,338.40 | 0.533% | 81.017% |
| 217 | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5 | 1.500% | 1/28/2019 | USD \$36,512,000 | | 36,388,808.51 | 0.493% | 81.510% |
| 218 | ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2 | 1.200% | 2/14/2018 | USD \$36,000,000 | | 35,962,920.00 | 0.487% | 81.997% |
| 219 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125 | 1.125% | 10/9/2018 | USD \$35,860,000 | | 35,689,234.68 | 0.483% | 82.480% |
| 220 | US TREASURY N/B 01/19 1.125 | 1.125% | 1/15/2019 | USD \$35,000,000 | | 34,837,304.60 | 0.472% | 82.952% |
| 221 | ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2 | 2.000% | 1/30/2019 | USD \$33,297,000 | | 33,380,669.03 | 0.452% | 83.404% |
| 222 | FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | 1.625% | 6/14/2019 | USD \$33,300,000 | | 33,311,488.50 | 0.451% | 83.855% |
| 223 | FEDERAL HOME LOAN BANK BONDS 03/19 1.5 | 1.500% | 3/8/2019 | USD \$30,000,000 | | 29,976,000.00 | 0.406% | 84.261% |
| 224 | FREDDIE MAC NOTES 10/18 0.875 | 0.875% | 10/12/2018 | USD \$30,000,000 | | 29,835,540.00 | 0.404% | 84.665% |
| 225 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1 | 1.000% | 11/13/2018 | USD \$28,000,000 | | 27,816,964.00 | 0.377% | 85.041% |
| 226 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25 | 1.250% | 4/18/2019 | USD \$25,150,000 | | 24,957,351.00 | 0.338% | 85.379% |
| 227 | FEDERAL HOME LOAN BANK BONDS 10/19 1.5 | 1.500% | 10/21/2019 | USD \$25,000,000 | | 24,932,000.00 | 0.338% | 85.717% |
| 228 | FREDDIE MAC NOTES 10/19 1.25 | 1.250% | 10/2/2019 | USD \$25,000,000 | | 24,813,525.00 | 0.336% | 86.053% |
| 229 | OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125 | 1.125% | 5/29/2018 | USD \$24,400,000 | | 24,349,220.92 | 0.330% | 86.383% |
| 230 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75 | 1.750% | 5/21/2019 | USD \$23,800,000 | | 23,789,861.20 | 0.322% | 86.705% |
| 231 | EXPORT DEVELOPMNT CANADA SR UNSECURED 09/19 1 | 1.000% | 9/13/2019 | USD \$23,335,000 | | 23,014,914.51 | 0.312% | 87.016% |
| 232 | KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5 | 1.500% | 10/22/2019 | USD \$22,268,000 | | 22,121,031.20 | 0.300% | 87.316% |
| 233 | US TREASURY N/B 12/18 1.25 | 1.250% | 12/31/2018 | USD \$20,000,000 | | 19,940,625.00 | 0.270% | 87.586% |
| 234 | CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5 | 1.500% | 1/28/2019 | USD \$20,000,000 | | 19,936,140.20 | 0.270% | 87.856% |
| 235 | FEDERAL HOME LOAN BANK BONDS 05/19 1.375 | 1.375% | 5/28/2019 | USD \$20,000,000 | | 19,934,500.00 | 0.270% | 88.126% |
| 236 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 08/18 VAR | 1.454% | 8/17/2018 | USD \$19,000,000 | | 19,020,520.00 | 0.258% | 88.383% |
| 237 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625 | 1.625% | 7/25/2019 | USD \$17,200,000 | | 17,133,109.20 | 0.232% | 88.615% |
| 238 | MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75 | 1.750% | 5/30/2019 | USD \$16,940,000 | | 16,913,851.59 | 0.229% | 88.844% |
| 239 | FANNIE MAE NOTES 09/19 1.75 | 1.750% | 9/12/2019 | USD \$16,573,000 | | 16,603,726.34 | 0.225% | 89.069% |
| 240 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875 | 1.875% | 6/17/2019 | USD \$16,500,000 | | 16,508,547.00 | 0.224% | 89.292% |
| 241 | PROVINCE OF QUEBEC SR UNSECURED 05/18 4.625 | 4.625% | 5/14/2018 | USD \$15,491,000 | | 15,739,389.82 | 0.213% | 89.506% |
| 242 | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375 | 1.375% | 8/2/2019 | USD \$15,600,000 | | 15,443,906.40 | 0.209% | 89.715% |
| 243 | ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3 | 3.000% | 7/16/2018 | USD \$15,060,000 | | 15,204,856.42 | 0.206% | 89.921% |
| 244 | US TREASURY N/B 02/19 1.5 | 1.500% | 2/28/2019 | USD \$15,000,000 | | 14,992,968.75 | 0.203% | 90.124% |
| 245 | ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625 | 1.625% | 1/18/2019 | USD \$15,000,000 | | 14,970,740.85 | 0.203% | 90.326% |
| 246 | CAISSE DES DEPOTS ET CON SR UNSECURED REGS 06/18 1.25 | 1.250% | 6/4/2018 | USD \$15,000,000 | | 14,962,200.00 | 0.203% | 90.529% |
| 247 | FANNIE MAE NOTES 01/19 1.375 | 1.375% | 1/28/2019 | USD \$14,500,000 | | 14,469,738.50 | 0.196% | 90.725% |
| 248 | KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125 | 1.125% | 5/23/2018 | USD \$14,500,000 | | 14,466,186.00 | 0.196% | 90.921% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--------------------------------------------------------|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Sovereign Bond | | | | | | 2,574,074,321.00 | | 34.852% |
| 249 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125 | 1.125% | 4/17/2018 | USD \$14,475,000 | | 14,447,787.00 | 0.196% | 91.116% |
| 250 | ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65 | 1.650% | 9/27/2019 | USD \$14,500,000 | | 14,432,455.81 | 0.195% | 91.312% |
| 251 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125 | 1.125% | 9/17/2019 | USD \$13,900,000 | | 13,723,080.80 | 0.186% | 91.497% |
| 252 | EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5 | 1.500% | 10/3/2018 | USD \$10,000,000 | | 9,988,200.00 | 0.135% | 91.633% |
| 253 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25 | 1.250% | 9/16/2019 | USD \$10,000,000 | | 9,883,780.00 | 0.134% | 91.767% |
| 254 | FANNIE MAE NOTES 08/19 0.875 | 0.875% | 8/2/2019 | USD \$10,000,000 | | 9,870,070.00 | 0.134% | 91.900% |
| 255 | KOMMUNALBANKEN AS SR UNSECURED REGS 02/18 VAR | 1.496% | 2/20/2018 | USD \$9,026,000 | | 9,031,198.98 | 0.122% | 92.022% |
| 256 | EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1 | 1.000% | 11/1/2018 | USD \$9,000,000 | | 8,941,882.68 | 0.121% | 92.144% |
| 257 | KOMMUNALBANKEN AS SR UNSECURED REGS 03/18 1 | 1.000% | 3/15/2018 | USD \$6,000,000 | | 5,989,056.00 | 0.081% | 92.225% |
| 258 | FEDERAL HOME LOAN BANK BONDS 03/19 1.375 | 1.375% | 3/18/2019 | USD \$5,000,000 | | 4,985,785.00 | 0.068% | 92.292% |
| 259 | KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5 | 1.500% | 9/9/2019 | USD \$5,000,000 | | 4,972,610.00 | 0.067% | 92.359% |
| 260 | KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5 | 1.500% | 1/15/2019 | USD \$4,000,000 | | 3,988,364.00 | 0.054% | 92.413% |
| 261 | KOMMUNEKREDIT SR UNSECURED REGS 03/18 1.125 | 1.125% | 3/15/2018 | USD \$3,778,000 | | 3,772,892.14 | 0.051% | 92.465% |
| 262 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/19 1.375 | 1.375% | 1/30/2019 | USD \$3,500,000 | | 3,480,750.00 | 0.047% | 92.512% |
| 263 | KOMMUNALBANKEN AS SR UNSECURED 144A 05/18 1.125 | 1.125% | 5/23/2018 | USD \$1,700,000 | | 1,695,910.92 | 0.023% | 92.535% |
| STIF | | | | | | 551,366,424.60 | | 7.465% |
| 264 | SVENSKA HANDLSBNKN A | 1.709% | 2/12/2019 | USD \$149,500,000 | | 149,480,895.40 | 2.024% | 94.559% |
| 265 | NORDEA BK AB (PUBL) NY | 1.657% | 3/7/2019 | USD \$100,000,000 | | 99,973,196.00 | 1.354% | 95.912% |
| 266 | BANK OF NOVA SCOTIA | 1.697% | 2/28/2019 | USD \$75,000,000 | | 74,980,281.00 | 1.015% | 96.927% |
| 267 | CAISSE DES DEPOTS ET | 1.275% | 11/8/2017 | USD \$50,000,000 | | 49,986,889.00 | 0.677% | 97.604% |
| 268 | NORDEA BANK FLD PLC | 1.610% | 5/2/2018 | USD \$40,000,000 | | 39,957,040.00 | 0.541% | 98.145% |
| 269 | NORDEA BK AB (PUBL) NY | 1.630% | 4/10/2019 | USD \$37,000,000 | | 36,994,672.37 | 0.501% | 98.646% |
| 270 | ROYAL BK OF CANADA | 2.023% | 3/22/2018 | USD \$28,500,000 | | 28,518,635.58 | 0.386% | 99.032% |
| 271 | BANK OF MONTREAL | 2.021% | 3/16/2018 | USD \$26,000,000 | | 25,998,954.02 | 0.352% | 99.384% |
| 272 | NORDEA BANK FLD PLC | 1.762% | 11/7/2018 | USD \$20,000,000 | | 19,995,979.80 | 0.271% | 99.655% |
| 273 | SVENSKA HANDLSBNKN A | 1.544% | 1/3/2019 | USD \$15,500,000 | | 15,496,377.03 | 0.210% | 99.865% |
| 274 | SANOFI | 1.220% | 12/22/2017 | USD \$10,000,000 | | 9,983,504.40 | 0.135% | 100.000% |
| Total | | | | | | 7,385,657,857.07 | | 100.00% |