

DFA One Year Fixed Income Portfolio-Institutional Class

As of January 31, 2018 (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 | | | | | | 4,395,726,058.93 | | 56.186% |
| 1 | FMS WERTMANAGEMENT GOVT GUARANT 08/19 1 | 1.000% | 8/16/2019 | USD \$123,000,000 | | 120,703,577.70 | 1.543% | 1.543% |
| 2 | APPLE INC SR UNSECURED 09/19 1.5 | 1.500% | 9/12/2019 | USD \$102,300,000 | | 101,168,245.89 | 1.293% | 2.836% |
| 3 | KFW GOVT GUARANT 02/19 1.5 | 1.500% | 2/6/2019 | USD \$99,290,000 | | 98,717,091.74 | 1.262% | 4.098% |
| 4 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 VAR | 1.531% | 3/1/2018 | USD \$92,725,000 | | 92,720,128.23 | 1.185% | 5.283% |
| 5 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5 | 1.500% | 1/23/2019 | USD \$82,950,000 | | 82,472,208.00 | 1.054% | 6.337% |
| 6 | WESTPAC BANKING CORP SR UNSECURED 01/19 2.25 | 2.250% | 1/17/2019 | USD \$79,463,000 | | 79,490,017.42 | 1.016% | 7.353% |
| 7 | SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125 | 1.125% | 4/5/2018 | USD \$77,060,000 | | 76,968,532.86 | 0.984% | 8.337% |
| 8 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375 | 1.375% | 7/12/2019 | USD \$70,400,000 | | 69,345,940.93 | 0.886% | 9.223% |
| 9 | EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875 | 1.875% | 3/15/2019 | USD \$68,900,000 | | 68,712,048.38 | 0.878% | 10.102% |
| 10 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875 | 1.875% | 3/13/2019 | USD \$67,703,000 | | 67,449,723.08 | 0.862% | 10.964% |
| 11 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875 | 1.875% | 6/11/2019 | USD \$64,646,000 | | 64,310,487.26 | 0.822% | 11.786% |
| 12 | TORONTO DOMINION BANK SR UNSECURED 10/19 1.9 | 1.900% | 10/24/2019 | USD \$62,774,000 | | 62,193,118.28 | 0.795% | 12.581% |
| 13 | AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25 | 2.250% | 12/19/2019 | USD \$60,000,000 | | 59,676,498.60 | 0.763% | 13.344% |
| 14 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5 | 2.500% | 9/20/2018 | USD \$57,978,000 | | 58,190,391.39 | 0.744% | 14.087% |
| 15 | COUNCIL OF EUROPE SR UNSECURED 05/19 1.5 | 1.500% | 5/17/2019 | USD \$58,200,000 | | 57,675,036.00 | 0.737% | 14.825% |
| 16 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25 | 2.250% | 1/14/2019 | USD \$55,738,000 | | 55,752,557.65 | 0.713% | 15.537% |
| 17 | CISCO SYSTEMS INC SR UNSECURED 02/18 1.4 | 1.400% | 2/28/2018 | USD \$54,371,000 | | 54,357,407.25 | 0.695% | 16.232% |
| 18 | GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625 | 5.625% | 5/1/2018 | USD \$53,827,000 | | 54,324,850.77 | 0.694% | 16.926% |
| 19 | PFIZER INC SR UNSECURED 06/18 1.2 | 1.200% | 6/1/2018 | USD \$52,710,000 | | 52,609,118.86 | 0.672% | 17.599% |
| 20 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 VAR | 2.065% | 3/7/2018 | USD \$50,782,000 | | 50,804,012.47 | 0.649% | 18.248% |
| 21 | APPLE INC SR UNSECURED 11/19 1.8 | 1.800% | 11/13/2019 | USD \$50,641,000 | | 50,210,615.31 | 0.642% | 18.890% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Corporate Bond | | | | | | 4,395,726,058.93 | 56.186% | |
| 22 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 VAR | 1.985% | 7/25/2019 | USD \$50,000,000 | | 49,981,736.50 | 0.639% | 19.529% |
| 23 | KFW GOVT GUARANT 09/19 1.5 | 1.500% | 9/9/2019 | USD \$50,500,000 | | 49,917,230.00 | 0.638% | 20.167% |
| 24 | INTL BK RECON + DEVELOP SR UNSECURED 03/19 1.875 | 1.875% | 3/15/2019 | USD \$50,000,000 | | 49,874,800.00 | 0.638% | 20.804% |
| 25 | INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875 | 1.875% | 10/7/2019 | USD \$49,532,000 | | 49,242,931.25 | 0.629% | 21.434% |
| 26 | EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25 | 1.250% | 5/15/2019 | USD \$49,500,000 | | 48,917,880.00 | 0.625% | 22.059% |
| 27 | AUST + NZ BANKING GROUP SR UNSECURED 144A 11/18 VAR | 2.169% | 11/16/2018 | USD \$45,630,000 | | 45,860,357.58 | 0.586% | 22.645% |
| 28 | TORONTO DOMINION BANK SR UNSECURED 09/18 2.625 | 2.625% | 9/10/2018 | USD \$44,926,000 | | 45,080,502.76 | 0.576% | 23.222% |
| 29 | ROYAL BANK OF CANADA SR UNSECURED 10/18 VAR | 1.780% | 10/31/2018 | USD \$45,000,000 | | 45,039,638.25 | 0.576% | 23.797% |
| 30 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375 | 1.375% | 1/28/2019 | USD \$45,000,000 | | 44,662,320.00 | 0.571% | 24.368% |
| 31 | EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125 | 1.125% | 8/15/2018 | USD \$44,000,000 | | 43,845,948.96 | 0.560% | 24.929% |
| 32 | SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875 | 1.875% | 6/17/2019 | USD \$43,600,000 | | 43,366,740.00 | 0.554% | 25.483% |
| 33 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5 | 2.500% | 1/25/2019 | USD \$43,223,000 | | 43,331,411.06 | 0.554% | 26.037% |
| 34 | USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR | 1.607% | 2/1/2019 | USD \$42,955,000 | | 43,026,962.08 | 0.550% | 26.587% |
| 35 | BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05 | 2.050% | 10/30/2018 | USD \$42,000,000 | | 41,985,863.64 | 0.537% | 27.123% |
| 36 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7 | 1.700% | 1/9/2019 | USD \$42,001,000 | | 41,858,694.31 | 0.535% | 27.658% |
| 37 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR | 1.717% | 8/29/2019 | USD \$41,600,000 | | 41,652,843.23 | 0.532% | 28.191% |
| 38 | OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125 | 1.125% | 4/26/2019 | USD \$41,526,000 | | 40,996,715.83 | 0.524% | 28.715% |
| 39 | KFW GOVT GUARANT 09/19 1.25 | 1.250% | 9/30/2019 | USD \$41,000,000 | | 40,337,030.00 | 0.516% | 29.230% |
| 40 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75 | 1.750% | 9/5/2019 | USD \$40,400,000 | | 40,048,722.00 | 0.512% | 29.742% |
| 41 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375 | 1.375% | 9/12/2019 | USD \$40,649,000 | | 40,020,759.14 | 0.512% | 30.254% |
| 42 | KFW GOVT GUARANT 04/19 1.875 | 1.875% | 4/1/2019 | USD \$39,800,000 | | 39,687,484.60 | 0.507% | 30.761% |
| 43 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75 | 1.750% | 10/30/2019 | USD \$39,400,000 | | 39,004,384.60 | 0.499% | 31.260% |
| 44 | WESTPAC BANKING CORP SR UNSECURED 07/18 VAR | 2.507% | 7/30/2018 | USD \$38,084,000 | | 38,212,332.04 | 0.488% | 31.748% |
| 45 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439 | 1.439% | 3/1/2018 | USD \$38,040,000 | | 38,036,956.80 | 0.486% | 32.234% |
| 46 | EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625 | 1.625% | 11/15/2018 | USD \$36,761,000 | | 36,705,454.13 | 0.469% | 32.704% |
| 47 | TORONTO DOMINION BANK SR UNSECURED 01/19 1.95 | 1.950% | 1/22/2019 | USD \$36,548,000 | | 36,468,255.55 | 0.466% | 33.170% |
| 48 | CISCO SYSTEMS INC SR UNSECURED 03/19 2.125 | 2.125% | 3/1/2019 | USD \$34,580,000 | | 34,552,146.85 | 0.442% | 33.611% |
| 49 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4 | 1.400% | 5/20/2019 | USD \$33,361,000 | | 32,997,817.81 | 0.422% | 34.033% |
| 50 | EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125 | 1.125% | 8/15/2019 | USD \$32,000,000 | | 31,476,320.00 | 0.402% | 34.435% |
| 51 | ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5 | 1.500% | 7/29/2019 | USD \$31,832,000 | | 31,430,686.65 | 0.402% | 34.837% |
| 52 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375 | 1.375% | 9/6/2018 | USD \$30,990,000 | | 30,867,320.51 | 0.395% | 35.232% |
| 53 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/18 VAR | 1.646% | 8/15/2018 | USD \$30,000,000 | | 30,029,194.20 | 0.384% | 35.616% |
| 54 | APPLE INC SR UNSECURED 02/19 VAR | 1.477% | 2/8/2019 | USD \$29,550,000 | | 29,567,594.37 | 0.378% | 35.993% |
| 55 | EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125 | 2.125% | 3/15/2019 | USD \$29,372,000 | | 29,368,915.94 | 0.375% | 36.369% |
| 56 | PFIZER INC SR UNSECURED 05/19 2.1 | 2.100% | 5/15/2019 | USD \$28,742,000 | | 28,700,191.02 | 0.367% | 36.736% |
| 57 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625 | 1.625% | 11/10/2018 | USD \$27,970,000 | | 27,870,606.93 | 0.356% | 37.092% |
| 58 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2 | 2.200% | 1/10/2020 | USD \$27,571,000 | | 27,494,863.51 | 0.351% | 37.443% |
| 59 | COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375 | 1.375% | 8/9/2019 | USD \$26,920,000 | | 26,466,808.53 | 0.338% | 37.782% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Corporate Bond | | | | | | 4,395,726,058.93 | 56.186% | |
| 60 | CHEVRON CORP SR UNSECURED 05/19 1.561 | 1.561% | 5/16/2019 | USD \$26,400,000 | | 26,172,101.74 | 0.335% | 38.116% |
| 61 | COMMONWEALTH BANK AUST SR UNSECURED REGS 03/19 VAR | 2.648% | 3/15/2019 | USD \$25,115,000 | | 25,357,207.55 | 0.324% | 38.440% |
| 62 | ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2 | 2.200% | 7/27/2018 | USD \$25,318,000 | | 25,348,121.08 | 0.324% | 38.764% |
| 63 | SWEDISH EXPORT CREDIT SR UNSECURED 10/18 VAR | 1.797% | 10/4/2018 | USD \$24,630,000 | | 24,647,485.08 | 0.315% | 39.079% |
| 64 | CISCO SYSTEMS INC SR UNSECURED 09/19 1.4 | 1.400% | 9/20/2019 | USD \$23,787,000 | | 23,440,101.10 | 0.300% | 39.379% |
| 65 | APPLE INC SR UNSECURED 02/19 1.55 | 1.550% | 2/8/2019 | USD \$23,384,000 | | 23,284,854.18 | 0.298% | 39.677% |
| 66 | TORONTO DOMINION BANK SR UNSECURED 09/18 1.45 | 1.450% | 9/6/2018 | USD \$23,000,000 | | 22,918,719.61 | 0.293% | 39.970% |
| 67 | ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6 | 2.600% | 9/23/2019 | USD \$22,849,000 | | 22,867,471.36 | 0.292% | 40.262% |
| 68 | OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75 | 1.750% | 1/24/2020 | USD \$23,000,000 | | 22,746,043.43 | 0.291% | 40.553% |
| 69 | WESTPAC BANKING CORP SR UNSECURED 11/18 VAR | 2.202% | 11/23/2018 | USD \$22,189,000 | | 22,305,341.81 | 0.285% | 40.838% |
| 70 | CHEVRON CORP SR UNSECURED 11/18 1.79 | 1.790% | 11/16/2018 | USD \$22,287,000 | | 22,261,264.76 | 0.285% | 41.122% |
| 71 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR | 1.964% | 1/9/2019 | USD \$22,158,000 | | 22,185,490.32 | 0.284% | 41.406% |
| 72 | TORONTO DOMINION BANK SR UNSECURED 04/18 1.4 | 1.400% | 4/30/2018 | USD \$21,971,000 | | 21,948,646.05 | 0.281% | 41.686% |
| 73 | INTL BK RECON + DEVELOP SR UNSECURED 10/18 1 | 1.000% | 10/5/2018 | USD \$22,000,000 | | 21,861,290.00 | 0.279% | 41.966% |
| 74 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 VAR | 1.990% | 11/10/2018 | USD \$21,560,000 | | 21,660,469.60 | 0.277% | 42.243% |
| 75 | WESTPAC BANKING CORP SR UNSECURED 144A 04/19 VAR | 1.692% | 4/26/2019 | USD \$21,000,000 | | 21,015,283.59 | 0.269% | 42.511% |
| 76 | EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708 | 1.708% | 3/1/2019 | USD \$21,000,000 | | 20,891,084.76 | 0.267% | 42.778% |
| 77 | INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125 | 1.125% | 9/12/2019 | USD \$21,247,000 | | 20,873,095.29 | 0.267% | 43.045% |
| 78 | EUROPEAN BK RECON + DEV SR UNSECURED 11/19 1.75 | 1.750% | 11/26/2019 | USD \$21,051,000 | | 20,856,446.66 | 0.267% | 43.312% |
| 79 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5 | 1.500% | 2/15/2019 | USD \$20,600,000 | | 20,452,710.00 | 0.261% | 43.573% |
| 80 | COMMONWEALTH BANK AUST SR UNSECURED 144A 11/18 VAR | 2.171% | 11/2/2018 | USD \$20,325,000 | | 20,428,299.58 | 0.261% | 43.834% |
| 81 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375 | 1.375% | 5/10/2019 | USD \$19,990,000 | | 19,768,012.85 | 0.253% | 44.087% |
| 82 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25 | 2.250% | 6/17/2019 | USD \$19,710,000 | | 19,667,974.14 | 0.251% | 44.338% |
| 83 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | 2.100% | 1/17/2019 | USD \$19,561,000 | | 19,559,691.17 | 0.250% | 44.588% |
| 84 | MERCK + CO INC SR UNSECURED 05/18 VAR | 1.796% | 5/18/2018 | USD \$19,430,000 | | 19,448,318.99 | 0.249% | 44.837% |
| 85 | AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125 | 1.125% | 9/20/2019 | USD \$19,000,000 | | 18,662,212.87 | 0.239% | 45.075% |
| 86 | L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625 | 1.625% | 2/1/2019 | USD \$18,125,000 | | 18,033,831.25 | 0.231% | 45.306% |
| 87 | STATOIL ASA COMPANY GUAR 11/19 2.25 | 2.250% | 11/8/2019 | USD \$17,910,000 | | 17,879,513.24 | 0.229% | 45.535% |
| 88 | INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875 | 0.875% | 8/15/2019 | USD \$18,000,000 | | 17,636,940.00 | 0.225% | 45.760% |
| 89 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625 | 1.625% | 11/25/2019 | USD \$17,750,000 | | 17,511,901.50 | 0.224% | 45.984% |
| 90 | WESTPAC BANKING CORP SR UNSECURED 11/18 1.95 | 1.950% | 11/23/2018 | USD \$17,521,000 | | 17,494,265.76 | 0.224% | 46.207% |
| 91 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1 | 1.000% | 9/20/2018 | USD \$17,500,000 | | 17,392,777.50 | 0.222% | 46.430% |
| 92 | NRW.BANK LOCAL GOVT G REGS 07/19 1.875 | 1.875% | 7/1/2019 | USD \$16,907,000 | | 16,804,729.56 | 0.215% | 46.645% |
| 93 | WESTPAC BANKING CORP SR UNSECURED 08/19 1.6 | 1.600% | 8/19/2019 | USD \$16,970,000 | | 16,747,176.94 | 0.214% | 46.859% |
| 94 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/20 VAR | 2.298% | 1/10/2020 | USD \$16,080,000 | | 16,184,740.94 | 0.207% | 47.065% |
| 95 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75 | 1.750% | 9/5/2019 | USD \$16,000,000 | | 15,860,880.00 | 0.203% | 47.268% |
| 96 | APPLE INC SR UNSECURED 05/19 VAR | 1.691% | 5/6/2019 | USD \$15,600,000 | | 15,658,077.08 | 0.200% | 47.468% |
| 97 | CHEVRON CORP SR UNSECURED 02/19 VAR | 1.558% | 2/28/2019 | USD \$15,350,000 | | 15,361,986.20 | 0.196% | 47.665% |

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| Corporate Bond | | | | | | 4,395,726,058.93 | | 56.186% |
| 98 | CHEVRON CORP SR UNSECURED 05/18 VAR | 1.919% | 5/16/2018 | USD \$15,192,000 | | 15,212,007.86 | 0.194% | 47.859% |
| 99 | ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625 | 1.625% | 4/15/2019 | USD \$15,252,000 | | 15,124,945.65 | 0.193% | 48.052% |
| 100 | BANK OF MONTREAL SR UNSECURED 04/18 VAR | 2.304% | 4/9/2018 | USD \$15,000,000 | | 15,014,698.65 | 0.192% | 48.244% |
| 101 | SWEDBANK AB SR UNSECURED 144A 02/19 2.375 | 2.375% | 2/27/2019 | USD \$15,000,000 | | 14,987,340.00 | 0.192% | 48.436% |
| 102 | ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15 | 2.150% | 3/15/2019 | USD \$14,818,000 | | 14,782,461.99 | 0.189% | 48.625% |
| 103 | NORDEA BANK AB SR UNSECURED 144A 09/18 VAR | 2.440% | 9/17/2018 | USD \$14,410,000 | | 14,476,256.17 | 0.185% | 48.810% |
| 104 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR | 2.121% | 1/17/2019 | USD \$14,300,000 | | 14,335,872.12 | 0.183% | 48.993% |
| 105 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3 | 2.300% | 9/6/2019 | USD \$13,969,000 | | 13,918,344.49 | 0.178% | 49.171% |
| 106 | COMMONWEALTH BANK AUST SR UNSECURED REGS 09/19 VAR | 2.058% | 9/6/2019 | USD \$13,094,000 | | 13,156,632.53 | 0.168% | 49.339% |
| 107 | MICROSOFT CORP SR UNSECURED 11/18 1.3 | 1.300% | 11/3/2018 | USD \$12,709,000 | | 12,647,164.23 | 0.162% | 49.501% |
| 108 | LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75 | 1.750% | 4/15/2019 | USD \$12,500,000 | | 12,433,125.00 | 0.159% | 49.660% |
| 109 | AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2 | 2.000% | 11/16/2018 | USD \$12,359,000 | | 12,360,596.29 | 0.158% | 49.818% |
| 110 | TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125 | 2.125% | 1/10/2019 | USD \$12,350,000 | | 12,352,375.52 | 0.158% | 49.976% |
| 111 | CHEVRON CORP SR UNSECURED 02/19 1.686 | 1.686% | 2/28/2019 | USD \$12,240,000 | | 12,176,337.92 | 0.156% | 50.131% |
| 112 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5 | 1.500% | 2/15/2019 | USD \$12,082,000 | | 11,995,116.04 | 0.153% | 50.285% |
| 113 | ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6 | 2.600% | 9/23/2019 | USD \$11,984,000 | | 11,993,687.99 | 0.153% | 50.438% |
| 114 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25 | 2.250% | 7/1/2019 | USD \$12,000,000 | | 11,968,821.00 | 0.153% | 50.591% |
| 115 | COUNCIL OF EUROPE SR UNSECURED 02/19 1 | 1.000% | 2/4/2019 | USD \$12,000,000 | | 11,862,141.96 | 0.152% | 50.743% |
| 116 | NRW.BANK LOCAL GOVT G REGS 07/19 1.25 | 1.250% | 7/29/2019 | USD \$11,734,000 | | 11,550,057.82 | 0.148% | 50.890% |
| 117 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 VAR | 1.899% | 9/12/2019 | USD \$11,305,000 | | 11,360,455.77 | 0.145% | 51.035% |
| 118 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2 | 2.000% | 11/15/2018 | USD \$10,543,000 | | 10,537,550.53 | 0.135% | 51.170% |
| 119 | FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75 | 1.750% | 1/24/2020 | USD \$10,000,000 | | 9,894,384.40 | 0.126% | 51.297% |
| 120 | DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25 | 2.250% | 1/30/2019 | USD \$9,706,000 | | 9,702,599.70 | 0.124% | 51.421% |
| 121 | TORONTO DOMINION BANK SR UNSECURED 08/19 VAR | 2.063% | 8/13/2019 | USD \$9,500,000 | | 9,577,154.92 | 0.122% | 51.543% |
| 122 | NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875 | 0.875% | 9/27/2018 | USD \$9,500,000 | | 9,432,136.56 | 0.121% | 51.664% |
| 123 | INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75 | 1.750% | 10/15/2019 | USD \$9,500,000 | | 9,418,879.50 | 0.120% | 51.784% |
| 124 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7 | 1.700% | 2/19/2019 | USD \$9,318,000 | | 9,270,415.68 | 0.118% | 51.903% |
| 125 | AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6 | 1.600% | 7/15/2019 | USD \$9,250,000 | | 9,136,136.39 | 0.117% | 52.019% |
| 126 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/19 VAR | 1.676% | 8/15/2019 | USD \$9,000,000 | | 9,027,354.60 | 0.115% | 52.135% |
| 127 | AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625 | 1.625% | 10/2/2018 | USD \$9,000,000 | | 8,980,146.00 | 0.115% | 52.249% |
| 128 | WALMART INC SR UNSECURED 10/19 1.75 | 1.750% | 10/9/2019 | USD \$9,000,000 | | 8,929,440.00 | 0.114% | 52.364% |
| 129 | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/18 VAR | 2.384% | 7/23/2018 | USD \$8,750,000 | | 8,771,892.50 | 0.112% | 52.476% |
| 130 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25 | 2.250% | 1/10/2020 | USD \$8,700,000 | | 8,652,846.00 | 0.111% | 52.586% |
| 131 | ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375 | 1.375% | 10/30/2019 | USD \$8,600,000 | | 8,435,017.60 | 0.108% | 52.694% |
| 132 | STATOIL ASA COMPANY GUAR 05/18 1.15 | 1.150% | 5/15/2018 | USD \$8,200,000 | | 8,183,521.28 | 0.105% | 52.799% |
| 133 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/19 1.75 | 1.750% | 10/30/2019 | USD \$7,500,000 | | 7,424,692.50 | 0.095% | 52.894% |
| 134 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 VAR | 2.256% | 2/19/2019 | USD \$7,347,000 | | 7,401,852.41 | 0.095% | 52.988% |
| 135 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25 | 2.250% | 3/13/2019 | USD \$7,400,000 | | 7,391,594.49 | 0.094% | 53.083% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|---|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 4,395,726,058.93 | | 56.186% |
| 136 | TORONTO DOMINION BANK SR UNSECURED 07/19 2.125 | 2.125% | 7/2/2019 | USD \$7,218,000 | | 7,194,377.51 | 0.092% | 53.175% |
| 137 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25 | 2.250% | 1/14/2020 | USD \$7,120,000 | | 7,088,273.64 | 0.091% | 53.265% |
| 138 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR | 2.278% | 3/15/2019 | USD \$7,000,000 | | 7,053,232.69 | 0.090% | 53.355% |
| 139 | CHEVRON CORP SR UNSECURED 11/19 VAR | 1.826% | 11/15/2019 | USD \$6,950,000 | | 6,994,284.50 | 0.089% | 53.445% |
| 140 | GENERAL ELECTRIC CO SR UNSECURED 08/19 6 | 6.000% | 8/7/2019 | USD \$6,644,000 | | 6,980,506.91 | 0.089% | 53.534% |
| 141 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2 | 2.000% | 10/24/2018 | USD \$6,865,000 | | 6,866,628.45 | 0.088% | 53.622% |
| 142 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25 | 1.250% | 9/9/2019 | USD \$6,850,000 | | 6,736,057.10 | 0.086% | 53.708% |
| 143 | ROYAL BANK OF CANADA SR UNSECURED 12/18 2 | 2.000% | 12/10/2018 | USD \$6,635,000 | | 6,634,131.94 | 0.085% | 53.793% |
| 144 | AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1 | 1.000% | 11/2/2018 | USD \$6,550,000 | | 6,502,388.64 | 0.083% | 53.876% |
| 145 | SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25 | 1.250% | 4/12/2019 | USD \$6,500,000 | | 6,428,587.23 | 0.082% | 53.958% |
| 146 | INTER AMERICAN DEVEL BK SR UNSECURED 11/18 VAR | 1.601% | 11/26/2018 | USD \$6,051,000 | | 6,048,986.23 | 0.077% | 54.035% |
| 147 | OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625 | 1.625% | 3/12/2019 | USD \$6,000,000 | | 5,967,120.00 | 0.076% | 54.112% |
| 148 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.25 | 1.250% | 9/9/2019 | USD \$6,050,000 | | 5,949,364.30 | 0.076% | 54.188% |
| 149 | BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR | 1.955% | 1/11/2019 | USD \$5,900,000 | | 5,912,387.23 | 0.076% | 54.263% |
| 150 | GENERAL ELECTRIC CO SR UNSECURED 04/18 1.625 | 1.625% | 4/2/2018 | USD \$5,850,000 | | 5,848,112.61 | 0.075% | 54.338% |
| 151 | STATOIL ASA COMPANY GUAR 05/18 VAR | 1.706% | 5/15/2018 | USD \$5,835,000 | | 5,838,232.59 | 0.075% | 54.413% |
| 152 | WESTPAC BANKING CORP SR UNSECURED 05/19 VAR | 2.123% | 5/13/2019 | USD \$5,500,000 | | 5,534,151.54 | 0.071% | 54.483% |
| 153 | TORONTO DOMINION BANK SR UNSECURED 11/19 2.25 | 2.250% | 11/5/2019 | USD \$5,246,000 | | 5,226,488.18 | 0.067% | 54.550% |
| 154 | MICROSOFT CORP SR UNSECURED 06/19 4.2 | 4.200% | 6/1/2019 | USD \$5,000,000 | | 5,134,184.35 | 0.066% | 54.616% |
| 155 | TORONTO DOMINION BANK SR UNSECURED 01/19 VAR | 2.585% | 1/22/2019 | USD \$5,000,000 | | 5,033,489.95 | 0.064% | 54.680% |
| 156 | CHEVRON CORP SR UNSECURED 11/18 VAR | 1.929% | 11/16/2018 | USD \$5,000,000 | | 5,017,912.10 | 0.064% | 54.744% |
| 157 | GENERAL ELECTRIC CO SR UNSECURED 08/18 VAR | 1.662% | 8/7/2018 | USD \$5,000,000 | | 5,002,616.35 | 0.064% | 54.808% |
| 158 | APPLE INC SR UNSECURED 05/19 2.1 | 2.100% | 5/6/2019 | USD \$5,000,000 | | 4,995,102.10 | 0.064% | 54.872% |
| 159 | FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5 | 1.500% | 8/9/2019 | USD \$5,000,000 | | 4,944,335.00 | 0.063% | 54.935% |
| 160 | NRW.BANK LOCAL GOVT G REGS 10/18 1.25 | 1.250% | 10/1/2018 | USD \$4,954,000 | | 4,928,397.73 | 0.063% | 54.998% |
| 161 | SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125 | 1.125% | 8/28/2019 | USD \$5,000,000 | | 4,911,566.25 | 0.063% | 55.061% |
| 162 | COMMONWEALTH BANK AUST SR UNSECURED REGS 11/19 VAR | 2.032% | 11/7/2019 | USD \$4,819,000 | | 4,857,514.80 | 0.062% | 55.123% |
| 163 | TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 VAR | 1.963% | 6/19/2019 | USD \$4,633,000 | | 4,651,118.23 | 0.059% | 55.183% |
| 164 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/19 2 | 2.000% | 1/14/2019 | USD \$4,500,000 | | 4,489,745.49 | 0.057% | 55.240% |
| 165 | COUNCIL OF EUROPE SR UNSECURED 11/19 1.75 | 1.750% | 11/14/2019 | USD \$4,280,000 | | 4,240,905.02 | 0.054% | 55.294% |
| 166 | AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25 | 2.250% | 6/13/2019 | USD \$4,150,000 | | 4,140,662.50 | 0.053% | 55.347% |
| 167 | ORACLE CORP SR UNSECURED 01/19 2.375 | 2.375% | 1/15/2019 | USD \$4,100,000 | | 4,112,017.35 | 0.053% | 55.400% |
| 168 | APPLE INC SR UNSECURED 02/19 1.7 | 1.700% | 2/22/2019 | USD \$4,000,000 | | 3,986,949.60 | 0.051% | 55.451% |
| 169 | BANK OF MONTREAL SR UNSECURED 08/18 1.35 | 1.350% | 8/28/2018 | USD \$4,000,000 | | 3,986,114.52 | 0.051% | 55.502% |
| 170 | NORDEA BANK AB SR UNSECURED REGS 04/19 2.375 | 2.375% | 4/4/2019 | USD \$3,969,000 | | 3,969,376.50 | 0.051% | 55.552% |
| 171 | ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 02/19 2.25 | 2.250% | 2/1/2019 | USD \$3,905,000 | | 3,897,616.70 | 0.050% | 55.602% |
| 172 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/19 1.75 | 1.750% | 10/25/2019 | USD \$3,866,000 | | 3,832,403.76 | 0.049% | 55.651% |
| 173 | TORONTO DOMINION BANK SR UNSECURED 08/19 1.45 | 1.450% | 8/13/2019 | USD \$3,773,000 | | 3,719,199.51 | 0.048% | 55.699% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|---|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 4,395,726,058.93 | | 56.186% |
| 174 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 VAR | 1.998% | 9/6/2019 | USD \$3,386,000 | | 3,404,271.53 | 0.044% | 55.742% |
| 175 | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75 | 1.750% | 11/2/2018 | USD \$3,200,000 | | 3,189,678.98 | 0.041% | 55.783% |
| 176 | AUST + NZ BANKING GROUP SR UNSECURED 144A 09/19 VAR | 2.335% | 9/23/2019 | USD \$3,145,000 | | 3,167,155.52 | 0.040% | 55.823% |
| 177 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3 | 4.300% | 9/22/2019 | USD \$3,058,000 | | 3,154,768.97 | 0.040% | 55.864% |
| 178 | NORDEA BANK AB SR UNSECURED 144A 09/18 1.875 | 1.875% | 9/17/2018 | USD \$3,118,000 | | 3,113,317.92 | 0.040% | 55.904% |
| 179 | NORDEA BANK AB SR UNSECURED REGS 09/18 VAR | 2.440% | 9/17/2018 | USD \$3,000,000 | | 3,013,793.79 | 0.039% | 55.942% |
| 180 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125 | 2.125% | 7/18/2019 | USD \$2,613,000 | | 2,606,042.52 | 0.033% | 55.975% |
| 181 | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/19 VAR | 2.502% | 1/14/2019 | USD \$2,500,000 | | 2,515,230.90 | 0.032% | 56.008% |
| 182 | GENERAL ELECTRIC CO SR UNSECURED 01/19 2.3 | 2.300% | 1/14/2019 | USD \$2,500,000 | | 2,501,519.13 | 0.032% | 56.039% |
| 183 | ROYAL BANK OF CANADA SR UNSECURED 01/19 VAR | 2.158% | 1/10/2019 | USD \$2,400,000 | | 2,406,525.22 | 0.031% | 56.070% |
| 184 | NRW.BANK LOCAL GOVT G REGS 09/19 2 | 2.000% | 9/23/2019 | USD \$2,100,000 | | 2,087,024.10 | 0.027% | 56.097% |
| 185 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5 | 1.500% | 9/6/2019 | USD \$2,109,000 | | 2,078,730.73 | 0.027% | 56.123% |
| 186 | COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 VAR | 1.913% | 8/9/2019 | USD \$1,649,000 | | 1,659,460.84 | 0.021% | 56.145% |
| 187 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 VAR | 2.090% | 6/17/2019 | USD \$1,580,000 | | 1,587,665.21 | 0.020% | 56.165% |
| 188 | ORACLE CORP SR UNSECURED 01/19 VAR | 2.300% | 1/15/2019 | USD \$1,000,000 | | 1,005,362.95 | 0.013% | 56.178% |
| 189 | AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1 | 1.000% | 5/15/2019 | USD \$367,000 | | 361,555.60 | 0.005% | 56.182% |
| 190 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/18 VAR | 2.384% | 7/23/2018 | USD \$310,000 | | 310,775.62 | 0.004% | 56.186% |
| Sovereign Bond | | | | | | 2,808,372,103.79 | | 35.897% |
| 191 | FREDDIE MAC NOTES 10/19 1.25 | 1.250% | 10/2/2019 | USD \$128,600,000 | | 126,715,624.20 | 1.620% | 57.806% |
| 192 | US TREASURY N/B 01/19 1.25 | 1.250% | 1/31/2019 | USD \$120,000,000 | | 119,165,625.60 | 1.523% | 59.329% |
| 193 | US TREASURY N/B 12/18 1.375 | 1.375% | 12/31/2018 | USD \$115,000,000 | | 114,420,508.10 | 1.463% | 60.792% |
| 194 | US TREASURY N/B 12/19 1.875 | 1.875% | 12/31/2019 | USD \$115,000,000 | | 114,411,523.15 | 1.462% | 62.254% |
| 195 | EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75 | 1.750% | 8/19/2019 | USD \$105,550,000 | | 104,820,682.22 | 1.340% | 63.594% |
| 196 | MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25 | 1.250% | 9/10/2018 | USD \$99,500,000 | | 99,040,708.00 | 1.266% | 64.860% |
| 197 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 11/18 VAR | 1.632% | 11/23/2018 | USD \$98,200,000 | | 98,307,038.00 | 1.257% | 66.117% |
| 198 | US TREASURY N/B 09/19 0.875 | 0.875% | 9/15/2019 | USD \$100,000,000 | | 98,066,406.00 | 1.253% | 67.370% |
| 199 | FEDERAL HOME LOAN BANK BONDS 09/19 2 | 2.000% | 9/13/2019 | USD \$94,000,000 | | 93,579,256.00 | 1.196% | 68.566% |
| 200 | PROVINCE OF QUEBEC SR UNSECURED 07/19 VAR | 2.025% | 7/21/2019 | USD \$80,786,000 | | 81,046,939.59 | 1.036% | 69.602% |
| 201 | US TREASURY N/B 11/18 1.25 | 1.250% | 11/30/2018 | USD \$78,000,000 | | 77,600,859.18 | 0.992% | 70.594% |
| 202 | KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125 | 2.125% | 3/15/2019 | USD \$77,140,000 | | 77,075,510.96 | 0.985% | 71.579% |
| 203 | US TREASURY N/B 12/18 1.25 | 1.250% | 12/15/2018 | USD \$70,000,000 | | 69,600,781.60 | 0.890% | 72.469% |
| 204 | FEDERAL HOME LOAN BANK BONDS 10/19 1.5 | 1.500% | 10/21/2019 | USD \$68,000,000 | | 67,268,728.00 | 0.860% | 73.329% |
| 205 | KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125 | 1.125% | 8/23/2019 | USD \$63,700,000 | | 62,555,565.80 | 0.800% | 74.128% |
| 206 | FANNIE MAE NOTES 12/18 1.125 | 1.125% | 12/14/2018 | USD \$56,000,000 | | 55,628,776.00 | 0.711% | 74.839% |
| 207 | ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2 | 2.000% | 9/27/2018 | USD \$54,780,000 | | 54,765,011.64 | 0.700% | 75.539% |
| 208 | US TREASURY N/B 02/19 1.5 | 1.500% | 2/28/2019 | USD \$55,000,000 | | 54,718,554.55 | 0.699% | 76.239% |
| 209 | CAISSE D AMORT DETTE SOC SR UNSECURED 144A 03/18 VAR | 1.968% | 3/15/2018 | USD \$50,000,000 | | 50,016,713.50 | 0.639% | 76.878% |
| 210 | US TREASURY N/B 12/19 1.375 | 1.375% | 12/15/2019 | USD \$50,000,000 | | 49,310,547.00 | 0.630% | 77.508% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Sovereign Bond | | | | | | 2,808,372,103.79 | 35.897% | |
| 211 | US TREASURY N/B 10/19 1 | 1.000% | 10/15/2019 | USD \$50,000,000 | | 49,089,844.00 | 0.627% | 78.136% |
| 212 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25 | 1.250% | 9/10/2018 | USD \$48,520,000 | | 48,296,031.68 | 0.617% | 78.753% |
| 213 | KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75 | 1.750% | 5/28/2019 | USD \$42,700,000 | | 42,428,171.80 | 0.542% | 79.295% |
| 214 | CAISSE D AMORT DETTE SOC UNSECURED REGS 09/19 1.75 | 1.750% | 9/24/2019 | USD \$41,830,000 | | 41,448,928.70 | 0.530% | 79.825% |
| 215 | FEDERAL HOME LOAN BANK BONDS 01/19 1.25 | 1.250% | 1/16/2019 | USD \$40,000,000 | | 39,756,960.00 | 0.508% | 80.333% |
| 216 | ONTARIO (PROVINCE OF) SR UNSECURED 06/19 1.25 | 1.250% | 6/17/2019 | USD \$39,780,000 | | 39,235,286.10 | 0.502% | 80.835% |
| 217 | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5 | 1.500% | 1/28/2019 | USD \$36,512,000 | | 36,272,590.82 | 0.464% | 81.299% |
| 218 | US TREASURY N/B 01/19 1.125 | 1.125% | 1/15/2019 | USD \$35,000,000 | | 34,732,031.25 | 0.444% | 81.743% |
| 219 | KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5 | 1.500% | 10/22/2019 | USD \$34,768,000 | | 34,286,602.27 | 0.438% | 82.181% |
| 220 | ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2 | 2.000% | 1/30/2019 | USD \$33,297,000 | | 33,255,045.78 | 0.425% | 82.606% |
| 221 | FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | 1.625% | 6/14/2019 | USD \$33,300,000 | | 33,106,593.60 | 0.423% | 83.029% |
| 222 | KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/15/2020 | USD \$32,140,000 | | 31,697,110.80 | 0.405% | 83.434% |
| 223 | FANNIE MAE NOTES 10/19 1 | 1.000% | 10/24/2019 | USD \$32,000,000 | | 31,380,672.00 | 0.401% | 83.835% |
| 224 | FEDERAL HOME LOAN BANK BONDS 03/19 1.5 | 1.500% | 3/8/2019 | USD \$30,000,000 | | 29,841,720.00 | 0.381% | 84.217% |
| 225 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75 | 1.750% | 5/21/2019 | USD \$29,350,000 | | 29,155,409.50 | 0.373% | 84.589% |
| 226 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1 | 1.000% | 11/13/2018 | USD \$28,000,000 | | 27,762,308.00 | 0.355% | 84.944% |
| 227 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125 | 1.125% | 10/9/2018 | USD \$25,860,000 | | 25,706,598.48 | 0.329% | 85.273% |
| 228 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25 | 1.250% | 4/18/2019 | USD \$25,150,000 | | 24,851,469.50 | 0.318% | 85.591% |
| 229 | MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75 | 1.750% | 5/30/2019 | USD \$24,440,000 | | 24,272,245.31 | 0.310% | 85.901% |
| 230 | EXPORT DEVELOPMNT CANADA SR UNSECURED 09/19 1 | 1.000% | 9/13/2019 | USD \$23,335,000 | | 22,895,166.75 | 0.293% | 86.193% |
| 231 | FANNIE MAE NOTES 10/18 1.125 | 1.125% | 10/19/2018 | USD \$20,000,000 | | 19,907,060.00 | 0.254% | 86.448% |
| 232 | US TREASURY N/B 12/18 1.25 | 1.250% | 12/31/2018 | USD \$20,000,000 | | 19,878,125.00 | 0.254% | 86.702% |
| 233 | CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5 | 1.500% | 1/28/2019 | USD \$20,000,000 | | 19,861,421.00 | 0.254% | 86.956% |
| 234 | FEDERAL HOME LOAN BANK BONDS 05/19 1.375 | 1.375% | 5/28/2019 | USD \$20,000,000 | | 19,824,420.00 | 0.253% | 87.209% |
| 235 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2 | 2.000% | 11/12/2019 | USD \$17,950,000 | | 17,856,731.80 | 0.228% | 87.437% |
| 236 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625 | 1.625% | 7/25/2019 | USD \$17,200,000 | | 17,027,759.20 | 0.218% | 87.655% |
| 237 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125 | 1.125% | 9/17/2019 | USD \$17,200,000 | | 16,870,190.00 | 0.216% | 87.871% |
| 238 | FANNIE MAE NOTES 09/19 1.75 | 1.750% | 9/12/2019 | USD \$16,573,000 | | 16,480,854.12 | 0.211% | 88.081% |
| 239 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875 | 1.875% | 6/17/2019 | USD \$16,500,000 | | 16,402,963.50 | 0.210% | 88.291% |
| 240 | ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4 | 4.000% | 10/7/2019 | USD \$15,666,000 | | 16,087,314.67 | 0.206% | 88.497% |
| 241 | PROVINCE OF QUEBEC SR UNSECURED 05/18 4.625 | 4.625% | 5/14/2018 | USD \$15,491,000 | | 15,609,506.15 | 0.200% | 88.696% |
| 242 | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375 | 1.375% | 8/2/2019 | USD \$15,600,000 | | 15,363,192.00 | 0.196% | 88.893% |
| 243 | ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3 | 3.000% | 7/16/2018 | USD \$15,060,000 | | 15,134,241.73 | 0.193% | 89.086% |
| 244 | US TREASURY N/B 01/19 1.5 | 1.500% | 1/31/2019 | USD \$15,000,000 | | 14,931,445.35 | 0.191% | 89.277% |
| 245 | ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625 | 1.625% | 1/18/2019 | USD \$15,000,000 | | 14,927,259.00 | 0.191% | 89.468% |
| 246 | US TREASURY N/B 02/19 0.75 | 0.750% | 2/15/2019 | USD \$15,000,000 | | 14,811,914.10 | 0.189% | 89.657% |
| 247 | KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125 | 1.125% | 5/23/2018 | USD \$14,500,000 | | 14,470,710.00 | 0.185% | 89.842% |
| 248 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125 | 1.125% | 4/17/2018 | USD \$14,475,000 | | 14,456,587.80 | 0.185% | 90.027% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|-------------------|---------------------|-------------------------|----------------|-------------------|
| Sovereign Bond | | | | | | 2,808,372,103.79 | 35.897% | |
| 249 | FANNIE MAE NOTES 01/19 1.375 | 1.375% | 1/28/2019 | USD \$14,500,000 | | 14,419,496.00 | 0.184% | 90.211% |
| 250 | ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65 | 1.650% | 9/27/2019 | USD \$14,500,000 | | 14,323,100.00 | 0.183% | 90.394% |
| 251 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25 | 1.250% | 9/16/2019 | USD \$12,000,000 | | 11,790,456.00 | 0.151% | 90.545% |
| 252 | US TREASURY N/B 02/19 2.75 | 2.750% | 2/15/2019 | USD \$10,000,000 | | 10,079,296.90 | 0.129% | 90.674% |
| 253 | EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5 | 1.500% | 10/3/2018 | USD \$10,000,000 | | 9,966,260.90 | 0.127% | 90.801% |
| 254 | US TREASURY N/B 12/18 1.5 | 1.500% | 12/31/2018 | USD \$10,000,000 | | 9,960,937.50 | 0.127% | 90.928% |
| 255 | FANNIE MAE NOTES 08/19 0.875 | 0.875% | 8/2/2019 | USD \$10,000,000 | | 9,818,600.00 | 0.126% | 91.054% |
| 256 | FEDERAL HOME LOAN BANK BONDS 12/18 1.75 | 1.750% | 12/14/2018 | USD \$9,730,000 | | 9,721,067.86 | 0.124% | 91.178% |
| 257 | KOMMUNALBANKEN AS SR UNSECURED REGS 02/18 VAR | 1.616% | 2/20/2018 | USD \$9,026,000 | | 9,026,361.04 | 0.115% | 91.294% |
| 258 | EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1 | 1.000% | 11/1/2018 | USD \$9,000,000 | | 8,930,020.86 | 0.114% | 91.408% |
| 259 | PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9 | 1.900% | 12/6/2019 | USD \$8,500,000 | | 8,416,140.19 | 0.108% | 91.515% |
| 260 | CAISSE D AMORT DETTE SOC 09/19 1.75 | 1.750% | 9/24/2019 | USD \$8,000,000 | | 7,927,120.00 | 0.101% | 91.617% |
| 261 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/22/2020 | USD \$6,550,000 | | 6,452,719.40 | 0.082% | 91.699% |
| 262 | REPUBLIC OF FINLAND SR UNSECURED REGS 09/19 1.75 | 1.750% | 9/10/2019 | USD \$6,300,000 | | 6,252,636.60 | 0.080% | 91.779% |
| 263 | FEDERAL HOME LOAN BANK BONDS 03/19 1.375 | 1.375% | 3/18/2019 | USD \$5,000,000 | | 4,965,275.00 | 0.063% | 91.842% |
| 264 | KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5 | 1.500% | 9/9/2019 | USD \$5,000,000 | | 4,938,800.00 | 0.063% | 91.906% |
| 265 | CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25 | 1.250% | 9/20/2019 | USD \$4,850,000 | | 4,754,261.00 | 0.061% | 91.966% |
| 266 | KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5 | 1.500% | 1/15/2019 | USD \$4,000,000 | | 3,975,664.00 | 0.051% | 92.017% |
| 267 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/19 1.375 | 1.375% | 1/30/2019 | USD \$3,500,000 | | 3,470,215.00 | 0.044% | 92.062% |
| 268 | KOMMUNALBANKEN AS SR UNSECURED 144A 05/18 1.125 | 1.125% | 5/23/2018 | USD \$1,700,000 | | 1,695,834.69 | 0.022% | 92.083% |
| STIF | | | | | | 619,366,656.15 | 7.917% | |
| 269 | SVENSKA HANDLSBNKN A | 1.813% | 2/12/2019 | USD \$149,500,000 | | 149,590,740.52 | 1.912% | 93.995% |
| 270 | NORDEA BK AB (PUBL) NY | 1.855% | 3/7/2019 | USD \$100,000,000 | | 100,021,208.00 | 1.278% | 95.274% |
| 271 | BANK OF NOVA SCOTIA | 1.848% | 2/28/2019 | USD \$75,000,000 | | 75,199,206.75 | 0.961% | 96.235% |
| 272 | OESTERREICHISCHE | 1.373% | 2/5/2018 | USD \$67,650,000 | | 67,636,639.13 | 0.865% | 97.100% |
| 273 | NORDEA BANK FLD PLC | 1.610% | 5/2/2018 | USD \$40,000,000 | | 39,959,400.00 | 0.511% | 97.610% |
| 274 | NORDEA BK AB (PUBL) NY | 1.988% | 4/10/2019 | USD \$37,000,000 | | 36,982,612.22 | 0.473% | 98.083% |
| 275 | ROYAL BK OF CANADA | 2.358% | 3/22/2018 | USD \$28,500,000 | | 28,513,029.35 | 0.364% | 98.447% |
| 276 | BANK OF MONTREAL | 2.300% | 3/16/2018 | USD \$26,000,000 | | 26,007,350.20 | 0.332% | 98.780% |
| 277 | OESTERREICHISCHE | 1.420% | 2/23/2018 | USD \$25,000,000 | | 24,976,169.50 | 0.319% | 99.099% |
| 278 | NORDEA BANK FLD PLC | 1.842% | 11/7/2018 | USD \$20,000,000 | | 20,021,148.60 | 0.256% | 99.355% |
| 279 | PROCTOR GAMBLE AND CO | 1.300% | 2/13/2018 | USD \$20,000,000 | | 19,989,744.40 | 0.256% | 99.611% |
| 280 | SVENSKA HANDLSBNKN A | 1.904% | 1/3/2019 | USD \$15,500,000 | | 15,499,957.53 | 0.198% | 99.809% |
| 281 | PSP CAPITAL INC. | 1.610% | 3/19/2018 | USD \$15,000,000 | | 14,969,449.95 | 0.191% | 100.000% |
| Total | | | | | | 7,823,464,818.87 | 100.00% | |