

Enhanced U.S. Large Company 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						255,523,357.90	64.624%	
1	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$5,586,000		5,531,947.24	1.399%	1.399%
2	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$6,200,000		4,963,679.67	1.255%	2.654%
3	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$5,000,000		4,944,792.05	1.251%	3.905%
4	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$4,461,000		4,453,406.40	1.126%	5.031%
5	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$4,144,000		4,145,082.33	1.048%	6.080%
6	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$3,600,000		3,568,282.24	0.902%	6.982%
7	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$3,500,000		3,492,545.42	0.883%	7.865%
8	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$3,500,000		3,478,891.50	0.880%	8.745%
9	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$3,500,000		3,476,063.57	0.879%	9.624%
10	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$4,000,000		3,267,772.36	0.826%	10.451%
11	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,200,000		3,201,088.00	0.810%	11.260%
12	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$3,000,000		3,120,103.65	0.789%	12.050%
13	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$3,000,000		2,974,380.00	0.752%	12.802%
14	PHILIP MORRIS INTL INC SR UNSECURED 02/20 2	2.000%	2/21/2020	USD \$3,000,000		2,969,349.69	0.751%	13.553%
15	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$3,000,000		2,968,315.32	0.751%	14.304%
16	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$3,000,000		2,955,565.62	0.747%	15.051%
17	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$3,000,000		2,953,634.22	0.747%	15.798%
18	APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	USD \$3,000,000		2,949,632.28	0.746%	16.544%
19	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$2,954,000		2,938,668.74	0.743%	17.287%
20	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/20 1.8	1.800%	2/19/2020	CAD \$3,500,000		2,818,182.93	0.713%	18.000%
21	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$2,550,000		2,543,228.09	0.643%	18.643%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						255,523,357.90		64.624%
22	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$2,500,000		2,501,771.23	0.633%	19.276%
23	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	1.000%	9/20/2018	USD \$2,500,000		2,484,682.50	0.628%	19.904%
24	APPLE INC SR UNSECURED 11/20 2	2.000%	11/13/2020	USD \$2,500,000		2,469,437.85	0.625%	20.529%
25	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	USD \$2,500,000		2,467,042.18	0.624%	21.153%
26	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$2,500,000		2,459,575.00	0.622%	21.775%
27	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 11/18 2.8	2.800%	11/21/2018	CAD \$3,000,000		2,456,073.17	0.621%	22.396%
28	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$3,000,000		2,452,609.76	0.620%	23.016%
29	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$2,400,000		2,394,763.42	0.606%	23.622%
30	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$2,200,000		2,201,778.50	0.557%	24.179%
31	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$2,200,000		2,189,524.55	0.554%	24.733%
32	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$2,204,000		2,184,953.72	0.553%	25.285%
33	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$2,200,000		2,179,642.21	0.551%	25.836%
34	JPMORGAN CHASE + CO SR UNSECURED 03/20 4.95	4.950%	3/25/2020	USD \$2,000,000		2,100,535.78	0.531%	26.368%
35	EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$2,100,000		2,099,384.95	0.531%	26.899%
36	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$2,000,000		2,099,068.32	0.531%	27.429%
37	BECTON DICKINSON AND CO SR UNSECURED 12/19 2.675	2.675%	12/15/2019	USD \$2,100,000		2,098,320.34	0.531%	27.960%
38	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,000,000		2,090,341.14	0.529%	28.489%
39	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$2,096,000		2,080,263.04	0.526%	29.015%
40	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,000,000		2,010,059.08	0.508%	29.523%
41	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$2,000,000		2,005,948.36	0.507%	30.031%
42	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$2,000,000		2,005,119.74	0.507%	30.538%
43	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	1/14/2020	USD \$2,000,000		2,004,367.78	0.507%	31.045%
44	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$2,000,000		2,003,614.98	0.507%	31.551%
45	RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	USD \$2,000,000		1,997,393.02	0.505%	32.057%
46	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,000,000		1,996,426.40	0.505%	32.561%
47	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,000,000		1,993,480.72	0.504%	33.066%
48	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,000,000		1,992,949.56	0.504%	33.570%
49	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$2,000,000		1,992,771.22	0.504%	34.074%
50	VOLKSWAGEN GROUP AMERICA COMPANY GUAR REGS 11/19 2.45	2.450%	11/20/2019	USD \$2,000,000		1,992,660.00	0.504%	34.578%
51	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,000,000		1,992,052.52	0.504%	35.081%
52	LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	4/15/2019	USD \$2,000,000		1,989,300.00	0.503%	35.585%
53	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$2,000,000		1,988,480.00	0.503%	36.087%
54	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$2,000,000		1,986,999.92	0.503%	36.590%
55	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$1,985,000		1,980,239.37	0.501%	37.091%
56	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$2,000,000		1,976,920.00	0.500%	37.591%
57	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$2,000,000		1,974,508.30	0.499%	38.090%
58	APPLE INC SR UNSECURED 05/20 1.8	1.800%	5/11/2020	USD \$2,000,000		1,973,085.78	0.499%	38.589%
59	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$2,000,000		1,968,860.00	0.498%	39.087%

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Corporate Bond						255,523,357.90		64.624%
60	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/20 2.625	2.625%	3/16/2020	EUR €1,400,000		1,848,890.99	0.468%	39.555%
61	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €1,400,000		1,816,281.19	0.459%	40.014%
62	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,800,000		1,771,025.00	0.448%	40.462%
63	KFW GOVT GUARANT 06/20 0.125	0.125%	6/1/2020	EUR €1,400,000		1,756,828.83	0.444%	40.906%
64	ANTHEM INC SR UNSECURED 11/20 2.5	2.500%	11/21/2020	USD \$1,766,000		1,756,040.85	0.444%	41.350%
65	ROYAL BANK OF CANADA DEPOSIT NOTE 12/18 2.77	2.770%	12/11/2018	CAD \$2,100,000		1,719,063.41	0.435%	41.785%
66	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/19 2.25	2.250%	12/2/2019	USD \$1,655,000		1,645,823.03	0.416%	42.201%
67	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$2,000,000		1,643,577.24	0.416%	42.617%
68	GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	USD \$1,600,000		1,611,475.63	0.408%	43.025%
69	TEXTRON INC SR UNSECURED 10/19 7.25	7.250%	10/1/2019	USD \$1,500,000		1,610,423.91	0.407%	43.432%
70	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$1,547,000		1,607,937.09	0.407%	43.839%
71	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	5.375%	2/10/2020	USD \$1,500,000		1,577,585.55	0.399%	44.238%
72	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$1,900,000		1,548,021.14	0.392%	44.629%
73	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	USD \$1,500,000		1,505,155.79	0.381%	45.010%
74	DEUTSCHE BANK AG SR UNSECURED 05/19 2.85	2.850%	5/10/2019	USD \$1,500,000		1,502,197.44	0.380%	45.390%
75	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$1,500,000		1,499,722.50	0.379%	45.769%
76	GILEAD SCIENCES INC SR UNSECURED 02/20 2.35	2.350%	2/1/2020	USD \$1,500,000		1,498,764.81	0.379%	46.148%
77	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$1,500,000		1,497,742.46	0.379%	46.527%
78	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$1,500,000		1,497,326.84	0.379%	46.906%
79	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$1,500,000		1,495,560.15	0.378%	47.284%
80	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6	1.600%	2/27/2019	USD \$1,500,000		1,491,163.38	0.377%	47.661%
81	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,500,000		1,490,598.42	0.377%	48.038%
82	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	2.150%	3/13/2020	USD \$1,500,000		1,489,157.03	0.377%	48.415%
83	CAPITAL ONE NA SR UNSECURED 01/20 2.35	2.350%	1/31/2020	USD \$1,500,000		1,487,492.42	0.376%	48.791%
84	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$1,500,000		1,486,684.97	0.376%	49.167%
85	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$1,500,000		1,473,051.48	0.373%	49.539%
86	JOHN DEERE CAPITAL CORP SR UNSECURED 10/19 1.25	1.250%	10/9/2019	USD \$1,500,000		1,472,960.37	0.373%	49.912%
87	NEWELL BRANDS INC SR UNSECURED 10/18 2.15	2.150%	10/15/2018	USD \$1,400,000		1,399,761.03	0.354%	50.266%
88	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$1,400,000		1,390,002.98	0.352%	50.617%
89	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$1,300,000		1,380,870.36	0.349%	50.967%
90	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$1,300,000		1,371,213.91	0.347%	51.313%
91	EUROPEAN INVESTMENT BANK SR UNSECURED 08/20 6	6.000%	8/6/2020	AUD \$1,500,000		1,316,195.45	0.333%	51.646%
92	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$1,300,000		1,287,063.35	0.326%	51.972%
93	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	3/12/2020	USD \$1,200,000		1,204,341.89	0.305%	52.276%
94	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,184,000		1,187,199.40	0.300%	52.577%
95	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,123,000		1,183,912.55	0.299%	52.876%
96	QUEST DIAGNOSTICS INC COMPANY GUAR 01/20 4.75	4.750%	1/30/2020	USD \$1,131,000		1,176,321.60	0.298%	53.174%
97	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	USD \$1,111,000		1,109,304.79	0.281%	53.454%

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Corporate Bond						255,523,357.90		64.624%
98	ROYAL BANK OF CANADA SR UNSECURED 12/18 2	2.000%	12/10/2018	USD \$1,099,000		1,098,856.22	0.278%	53.732%
99	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$1,000,000		1,073,020.59	0.271%	54.003%
100	ROYAL BANK OF CANADA DEPOSIT NOTE 12/19 2.35	2.350%	12/9/2019	CAD \$1,300,000		1,060,017.89	0.268%	54.272%
101	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$1,061,000		1,059,242.92	0.268%	54.539%
102	BANK OF AMERICA CORP SR UNSECURED 04/20 2.25	2.250%	4/21/2020	USD \$1,035,000		1,027,901.01	0.260%	54.799%
103	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$1,000,000		1,006,152.76	0.254%	55.054%
104	ENERGY TRANSFER LP SR UNSECURED 06/18 2.5	2.500%	6/15/2018	USD \$1,000,000		1,001,215.68	0.253%	55.307%
105	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,000,000		998,472.16	0.253%	55.560%
106	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$1,000,000		998,213.99	0.252%	55.812%
107	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$1,000,000		997,189.57	0.252%	56.064%
108	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681	2.681%	1/9/2020	USD \$1,000,000		997,092.41	0.252%	56.316%
109	JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$1,000,000		995,388.28	0.252%	56.568%
110	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$1,000,000		995,348.64	0.252%	56.820%
111	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$1,000,000		994,608.31	0.252%	57.071%
112	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$1,000,000		994,499.92	0.252%	57.323%
113	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$1,000,000		993,883.45	0.251%	57.574%
114	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$1,000,000		992,719.98	0.251%	57.825%
115	AMGEN INC SR UNSECURED 05/20 2.2	2.200%	5/11/2020	USD \$1,000,000		991,787.76	0.251%	58.076%
116	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	USD \$1,000,000		991,128.02	0.251%	58.327%
117	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$1,000,000		988,936.91	0.250%	58.577%
118	CATERPILLAR FINL SERVICE SR UNSECURED 05/19 1.35	1.350%	5/18/2019	USD \$1,000,000		987,914.69	0.250%	58.827%
119	CITIBANK NA SR UNSECURED 06/20 2.1	2.100%	6/12/2020	USD \$1,000,000		987,788.76	0.250%	59.077%
120	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$1,000,000		987,440.98	0.250%	59.326%
121	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,000,000		986,461.00	0.249%	59.576%
122	SWEDISH EXPORT CREDIT SR UNSECURED 05/20 1.75	1.750%	5/18/2020	USD \$1,000,000		985,394.27	0.249%	59.825%
123	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$1,000,000		982,402.00	0.248%	60.074%
124	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$941,000		950,280.38	0.240%	60.314%
125	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$877,000		877,083.19	0.222%	60.536%
126	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$845,000		856,306.80	0.217%	60.752%
127	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$1,000,000		814,040.74	0.206%	60.958%
128	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$1,000,000		813,966.61	0.206%	61.164%
129	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$1,000,000		813,827.20	0.206%	61.370%
130	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95	1.950%	11/10/2020	USD \$811,000		803,603.59	0.203%	61.573%
131	AUST + NZ BANKING GROUP SR UNSECURED REGS 01/20 5.1	5.100%	1/13/2020	USD \$750,000		785,601.08	0.199%	61.772%
132	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$747,000		776,528.28	0.196%	61.968%
133	NATIONAL AUSTRALIA BANK SR UNSECURED 07/20 4	4.000%	7/13/2020	EUR €550,000		748,944.25	0.189%	62.158%
134	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$700,000		729,506.72	0.184%	62.342%
135	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$700,000		700,664.18	0.177%	62.519%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						255,523,357.90		64.624%
136	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$700,000		690,610.20	0.175%	62.694%
137	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$680,000		674,743.03	0.171%	62.865%
138	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65	5.650%	5/1/2018	USD \$600,000		605,514.00	0.153%	63.018%
139	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75	1.750%	10/30/2019	USD \$600,000		593,975.40	0.150%	63.168%
140	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$600,000		588,489.60	0.149%	63.317%
141	MARKEL CORPORATION SR UNSECURED 09/19 7.125	7.125%	9/30/2019	USD \$527,000		563,245.73	0.142%	63.459%
142	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$538,000		533,811.02	0.135%	63.594%
143	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 06/19 6.375	6.375%	6/1/2019	USD \$480,000		503,058.34	0.127%	63.722%
144	BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	6/8/2020	USD \$500,000		499,543.00	0.126%	63.848%
145	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$500,000		496,248.00	0.126%	63.973%
146	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7	1.700%	10/30/2019	USD \$500,000		493,576.12	0.125%	64.098%
147	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$500,000		490,664.95	0.124%	64.222%
148	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/19 1.897	1.897%	8/12/2019	USD \$425,000		419,761.02	0.106%	64.328%
149	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$400,000		396,642.18	0.100%	64.429%
150	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$395,000		389,075.00	0.098%	64.527%
151	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 02/20 6.25	6.250%	2/25/2020	USD \$360,000		384,614.16	0.097%	64.624%
Currency Forward Contract						-803,154.16		-0.203%
152	AUD180418		4/18/2018	-4,693,108	3,781,074.46	-24,721.42	-0.006%	64.618%
153	EUR180316		3/16/2018	-5,065,320	6,306,180.97	-253,836.91	-0.064%	64.554%
154	CAD180418		4/18/2018	-53,190,230	43,282,894.79	-524,595.83	-0.133%	64.421%
Index Future						27,160,001.52		6.869%
155	S+P500 EMINI FUT MAR18 XCME 20180316		3/16/2018	133,750	377,950,750.00	27,160,001.52	6.869%	71.290%
Sovereign Bond						113,517,236.79		28.710%
156	US TREASURY N/B 06/20 1.625	1.625%	6/30/2020	USD \$28,500,000		28,096,992.33	7.106%	78.396%
157	US TREASURY N/B 03/20 1.125	1.125%	3/31/2020	USD \$22,700,000		22,192,796.88	5.613%	84.009%
158	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$5,600,000		5,544,751.18	1.402%	85.411%
159	PROVINCE OF SASKATCHEWAN DEBENTURES 07/20 3.9	3.900%	7/28/2020	CAD \$6,300,000		5,345,165.85	1.352%	86.763%
160	ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$5,000,000		5,201,430.40	1.315%	88.079%
161	US TREASURY N/B 02/19 2.75	2.750%	2/15/2019	USD \$4,550,000		4,586,080.09	1.160%	89.239%
162	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$4,500,000		3,893,231.71	0.985%	90.223%
163	US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	USD \$3,600,000		3,530,390.62	0.893%	91.116%
164	US TREASURY N/B 07/20 1.625	1.625%	7/31/2020	USD \$3,500,000		3,447,910.17	0.872%	91.988%
165	US TREASURY N/B 05/20 1.5	1.500%	5/15/2020	USD \$3,500,000		3,445,312.50	0.871%	92.860%
166	CANADA HOUSING TRUST GOVT GUARANT 144A 12/19 2	2.000%	12/15/2019	CAD \$4,000,000		3,258,276.42	0.824%	93.684%
167	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$3,000,000		2,952,720.00	0.747%	94.430%
168	US TREASURY N/B 05/20 1.375	1.375%	5/31/2020	USD \$2,500,000		2,452,246.10	0.620%	95.051%
169	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$2,500,000		2,124,634.15	0.537%	95.588%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						113,517,236.79		28.710%
170	BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7	3.700%	12/18/2020	CAD \$2,500,000		2,120,630.08	0.536%	96.124%
171	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$2,000,000		1,989,608.00	0.503%	96.627%
172	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 09/19 1.625	1.625%	9/25/2019	USD \$2,000,000		1,968,688.00	0.498%	97.125%
173	US TREASURY N/B 09/19 1	1.000%	9/30/2019	USD \$2,000,000		1,964,765.62	0.497%	97.622%
174	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$2,000,000		1,704,243.90	0.431%	98.053%
175	US TREASURY N/B 02/19 1.5	1.500%	2/28/2019	USD \$1,500,000		1,492,324.22	0.377%	98.431%
176	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$1,000,000		985,148.00	0.249%	98.680%
177	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$900,000		887,538.60	0.224%	98.904%
178	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$1,000,000		840,227.64	0.213%	99.117%
179	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$1,000,000		814,731.71	0.206%	99.323%
180	CANADA HOUSING TRUST GOVT GUARANT 144A 06/20 1.2	1.200%	6/15/2020	CAD \$1,000,000		798,439.02	0.202%	99.525%
181	ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$795,000		785,301.00	0.199%	99.723%
182	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$600,000		596,835.60	0.151%	99.874%
183	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$500,000		496,817.00	0.126%	100.000%
Total						395,397,442.05		100.00%