

# Enhanced U.S. Large Company Portfolio-Institutional Class

As of March 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
<b>Corporate Bond</b>						<b>238,778,802.88</b>		<b>75.718%</b>
1	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$5,586,000		5,475,205.49	1.736%	1.736%
2	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$5,000,000		4,938,225.35	1.566%	3.302%
3	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$6,200,000		4,747,101.33	1.505%	4.807%
4	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$4,461,000		4,425,584.66	1.403%	6.211%
5	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$3,600,000		3,548,236.50	1.125%	7.336%
6	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$3,500,000		3,478,377.67	1.103%	8.439%
7	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$3,500,000		3,449,123.93	1.094%	9.533%
8	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$3,500,000		3,437,409.50	1.090%	10.623%
9	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,200,000		3,190,816.03	1.012%	11.635%
10	TORONTO DOMINION BANK DEPOSIT NOTE 04/19 2.447	2.447%	4/2/2019	CAD \$4,000,000		3,118,034.70	0.989%	12.623%
11	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$3,000,000		3,091,373.34	0.980%	13.604%
12	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$3,000,000		2,969,762.16	0.942%	14.545%
13	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$3,000,000		2,961,975.33	0.939%	15.485%
14	PHILIP MORRIS INTL INC SR UNSECURED 02/20 2	2.000%	2/21/2020	USD \$3,000,000		2,955,111.96	0.937%	16.422%
15	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$3,000,000		2,951,866.23	0.936%	17.358%
16	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$3,000,000		2,946,157.20	0.934%	18.292%
17	APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	USD \$3,000,000		2,946,042.00	0.934%	19.226%
18	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$2,954,000		2,936,872.71	0.931%	20.157%
19	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/20 1.8	1.800%	2/19/2020	CAD \$3,500,000		2,688,590.06	0.853%	21.010%
20	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$2,550,000		2,521,925.21	0.800%	21.810%
21	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$2,500,000		2,485,809.63	0.788%	22.598%

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<b>Corporate Bond</b>						<b>238,778,802.88</b>		<b>75.718%</b>
22	APPLE INC SR UNSECURED 11/20 2	2.000%	11/13/2020	USD \$2,500,000		2,456,099.25	0.779%	23.377%
23	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	USD \$2,500,000		2,454,744.25	0.778%	24.155%
24	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 11/18 2.8	2.800%	11/21/2018	CAD \$3,000,000		2,341,599.72	0.743%	24.898%
25	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$3,000,000		2,337,385.03	0.741%	25.639%
26	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$2,200,000		2,271,703.21	0.720%	26.359%
27	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$2,200,000		2,188,616.06	0.694%	27.053%
28	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$2,200,000		2,175,671.19	0.690%	27.743%
29	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$2,204,000		2,170,497.00	0.688%	28.431%
30	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$2,200,000		2,170,394.20	0.688%	29.120%
31	BECTON DICKINSON AND CO SR UNSECURED 12/19 2.675	2.675%	12/15/2019	USD \$2,100,000		2,085,941.66	0.661%	29.781%
32	EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$2,100,000		2,076,913.61	0.659%	30.440%
33	JPMORGAN CHASE + CO SR UNSECURED 03/20 4.95	4.950%	3/25/2020	USD \$2,000,000		2,075,703.44	0.658%	31.098%
34	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$2,000,000		2,075,382.26	0.658%	31.756%
35	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,000,000		2,067,710.06	0.656%	32.412%
36	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$2,096,000		2,057,784.66	0.653%	33.064%
37	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,000,000		1,994,220.08	0.632%	33.697%
38	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$2,000,000		1,989,208.40	0.631%	34.327%
39	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$2,000,000		1,988,517.78	0.631%	34.958%
40	ALTRIA GROUP INC COMPANY GUAR 01/20 2.625	2.625%	1/14/2020	USD \$2,000,000		1,987,974.24	0.630%	35.588%
41	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$2,000,000		1,987,889.14	0.630%	36.219%
42	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,000,000		1,987,520.36	0.630%	36.849%
43	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,000,000		1,987,517.16	0.630%	37.479%
44	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,000,000		1,985,686.14	0.630%	38.109%
45	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,000,000		1,985,344.38	0.630%	38.739%
46	RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	USD \$2,000,000		1,985,165.42	0.630%	39.368%
47	VOLKSWAGEN GROUP AMERICA COMPANY GUAR REGS 11/19 2.45	2.450%	11/20/2019	USD \$2,000,000		1,978,727.80	0.627%	39.995%
48	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,000,000		1,978,056.92	0.627%	40.623%
49	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$2,000,000		1,976,503.72	0.627%	41.250%
50	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$2,000,000		1,974,477.88	0.626%	41.876%
51	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$2,000,000		1,973,178.14	0.626%	42.501%
52	APPLE INC SR UNSECURED 05/20 1.8	1.800%	5/11/2020	USD \$2,000,000		1,967,567.52	0.624%	43.125%
53	ALLERGAN INC COMPANY GUAR 09/20 3.375	3.375%	9/15/2020	USD \$1,800,000		1,800,822.94	0.571%	43.696%
54	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €1,400,000		1,796,785.33	0.570%	44.266%
55	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,800,000		1,753,925.74	0.556%	44.822%
56	ANTHEM INC SR UNSECURED 11/20 2.5	2.500%	11/21/2020	USD \$1,766,000		1,735,812.77	0.550%	45.373%
57	ROYAL BANK OF CANADA DEPOSIT NOTE 12/18 2.77	2.770%	12/11/2018	CAD \$2,100,000		1,639,380.60	0.520%	45.893%
58	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/19 2.25	2.250%	12/2/2019	USD \$1,655,000		1,637,147.52	0.519%	46.412%
59	GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	USD \$1,600,000		1,599,662.69	0.507%	46.919%

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<b>Corporate Bond</b>						<b>238,778,802.88</b>		<b>75.718%</b>
60	TEXTRON INC SR UNSECURED 10/19 7.25	7.250%	10/1/2019	USD \$1,500,000		1,593,879.05	0.505%	47.424%
61	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$1,547,000		1,593,707.04	0.505%	47.930%
62	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$1,500,000		1,567,199.60	0.497%	48.427%
63	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$2,000,000		1,566,748.17	0.497%	48.924%
64	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	5.375%	2/10/2020	USD \$1,500,000		1,561,220.46	0.495%	49.419%
65	L3 TECHNOLOGIES INC COMPANY GUAR 10/19 5.2	5.200%	10/15/2019	USD \$1,500,000		1,546,098.72	0.490%	49.909%
66	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$1,500,000		1,501,331.21	0.476%	50.385%
67	DEUTSCHE BANK AG SR UNSECURED 05/19 2.85	2.850%	5/10/2019	USD \$1,500,000		1,494,574.68	0.474%	50.859%
68	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$1,500,000		1,492,819.49	0.473%	51.332%
69	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$1,500,000		1,491,132.56	0.473%	51.805%
70	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$1,500,000		1,490,481.27	0.473%	52.278%
71	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$1,500,000		1,487,911.50	0.472%	52.750%
72	GILEAD SCIENCES INC SR UNSECURED 02/20 2.35	2.350%	2/1/2020	USD \$1,500,000		1,487,431.44	0.472%	53.221%
73	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6	1.600%	2/27/2019	USD \$1,500,000		1,487,390.06	0.472%	53.693%
74	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,500,000		1,482,587.34	0.470%	54.163%
75	ASTRAZENECA PLC SR UNSECURED 09/19 1.95	1.950%	9/18/2019	USD \$1,500,000		1,480,578.51	0.469%	54.633%
76	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	2.150%	3/13/2020	USD \$1,500,000		1,480,422.62	0.469%	55.102%
77	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/20 2.125	2.125%	12/14/2020	USD \$1,500,000		1,479,465.00	0.469%	55.571%
78	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$1,900,000		1,477,187.88	0.468%	56.040%
79	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$1,500,000		1,477,124.67	0.468%	56.508%
80	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$1,500,000		1,476,291.20	0.468%	56.976%
81	CAPITAL ONE NA SR UNSECURED 01/20 2.35	2.350%	1/31/2020	USD \$1,500,000		1,475,377.85	0.468%	57.444%
82	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 07/19 1.5	1.500%	7/5/2019	USD \$1,500,000		1,474,548.98	0.468%	57.911%
83	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$1,500,000		1,468,882.26	0.466%	58.377%
84	NEWELL BRANDS INC SR UNSECURED 10/18 2.15	2.150%	10/15/2018	USD \$1,400,000		1,392,420.97	0.442%	58.819%
85	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$1,400,000		1,378,754.96	0.437%	59.256%
86	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$1,300,000		1,364,027.46	0.433%	59.689%
87	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$1,300,000		1,355,681.76	0.430%	60.118%
88	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/20 2.125	2.125%	3/3/2020	USD \$1,300,000		1,277,939.98	0.405%	60.524%
89	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	3/12/2020	USD \$1,200,000		1,193,678.50	0.379%	60.902%
90	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,184,000		1,181,871.78	0.375%	61.277%
91	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,123,000		1,174,696.50	0.373%	61.649%
92	QUEST DIAGNOSTICS INC COMPANY GUAR 01/20 4.75	4.750%	1/30/2020	USD \$1,131,000		1,168,552.31	0.371%	62.020%
93	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$1,000,000		1,058,053.17	0.336%	62.356%
94	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$1,061,000		1,049,417.64	0.333%	62.688%
95	BANK OF AMERICA CORP SR UNSECURED 04/20 2.25	2.250%	4/21/2020	USD \$1,035,000		1,018,391.63	0.323%	63.011%
96	ROYAL BANK OF CANADA DEPOSIT NOTE 12/19 2.35	2.350%	12/9/2019	CAD \$1,300,000		1,010,929.48	0.321%	63.332%
97	ENERGY TRANSFER PARTNERS COMPANY GUAR 06/18 2.5	2.500%	6/15/2018	USD \$1,000,000		1,000,180.51	0.317%	63.649%

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98	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,000,000		997,800.50	0.316%	63.965%
99	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$1,000,000		997,440.96	0.316%	64.282%
100	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$1,000,000		993,559.69	0.315%	64.597%
101	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681	2.681%	1/9/2020	USD \$1,000,000		991,486.42	0.314%	64.911%
102	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$1,000,000		991,409.91	0.314%	65.226%
103	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$1,000,000		991,400.82	0.314%	65.540%
104	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2	2.200%	1/10/2020	USD \$1,000,000		991,072.02	0.314%	65.854%
105	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$1,000,000		990,813.89	0.314%	66.168%
106	JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$1,000,000		987,745.04	0.313%	66.482%
107	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	USD \$1,000,000		986,957.97	0.313%	66.795%
108	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$1,000,000		986,905.93	0.313%	67.108%
109	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$1,000,000		985,875.24	0.313%	67.420%
110	AMGEN INC SR UNSECURED 05/20 2.2	2.200%	5/11/2020	USD \$1,000,000		985,770.75	0.313%	67.733%
111	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$1,000,000		985,768.56	0.313%	68.045%
112	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,000,000		984,492.00	0.312%	68.358%
113	SWEDISH EXPORT CREDIT SR UNSECURED 05/20 1.75	1.750%	5/18/2020	USD \$1,000,000		983,532.08	0.312%	68.669%
114	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$1,000,000		983,265.55	0.312%	68.981%
115	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$1,000,000		983,074.17	0.312%	69.293%
116	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$1,000,000		982,602.98	0.312%	69.605%
117	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$1,000,000		981,624.60	0.311%	69.916%
118	CITIBANK NA SR UNSECURED 06/20 2.1	2.100%	6/12/2020	USD \$1,000,000		980,559.77	0.311%	70.227%
119	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$1,000,000		980,517.93	0.311%	70.538%
120	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$941,000		939,709.35	0.298%	70.836%
121	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$877,000		873,696.38	0.277%	71.113%
122	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$845,000		849,070.91	0.269%	71.382%
123	JOHNSON + JOHNSON SR UNSECURED 11/20 1.95	1.950%	11/10/2020	USD \$811,000		797,665.08	0.253%	71.635%
124	AUST + NZ BANKING GROUP SR UNSECURED REGS 01/20 5.1	5.100%	1/13/2020	USD \$750,000		777,287.72	0.246%	71.881%
125	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$1,000,000		776,934.54	0.246%	72.128%
126	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$1,000,000		775,757.89	0.246%	72.374%
127	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$1,000,000		775,727.94	0.246%	72.620%
128	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$747,000		770,142.72	0.244%	72.864%
129	NATIONAL AUSTRALIA BANK SR UNSECURED 07/20 4	4.000%	7/13/2020	EUR €550,000		737,908.37	0.234%	73.098%
130	JOHN DEERE CAPITAL CORP SR UNSECURED 10/19 1.25	1.250%	10/9/2019	USD \$750,000		733,148.51	0.232%	73.330%
131	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$700,000		720,688.12	0.229%	73.559%
132	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$700,000		690,212.60	0.219%	73.778%
133	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$680,000		670,923.29	0.213%	73.991%
134	E.I. DU PONT DE NEMOURS SR UNSECURED 01/20 4.625	4.625%	1/15/2020	USD \$632,000		651,564.05	0.207%	74.197%
135	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65	5.650%	5/1/2018	USD \$600,000		601,510.83	0.191%	74.388%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>238,778,802.88</b>		<b>75.718%</b>
136	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$600,000		589,594.80	0.187%	74.575%
137	MARKEL CORPORATION SR UNSECURED 09/19 7.125	7.125%	9/30/2019	USD \$527,000		558,235.65	0.177%	74.752%
138	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$538,000		531,339.87	0.168%	74.920%
139	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 06/19 6.375	6.375%	6/1/2019	USD \$480,000		499,555.45	0.158%	75.079%
140	BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	6/8/2020	USD \$500,000		494,660.50	0.157%	75.236%
141	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7	1.700%	10/30/2019	USD \$500,000		491,319.98	0.156%	75.391%
142	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/19 1.897	1.897%	8/12/2019	USD \$425,000		418,328.35	0.133%	75.524%
143	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$400,000		393,274.23	0.125%	75.649%
144	JOHN DEERE CAPITAL CORP SR UNSECURED 03/20 2.05	2.050%	3/10/2020	USD \$220,000		217,041.50	0.069%	75.718%
<b>Currency Forward Contract</b>						<b>1,624,871.65</b>		<b>0.515%</b>
145	CAD180418		4/18/2018	-54,996,687	42,701,179.45	1,482,338.41	0.470%	76.188%
146	AUD180418		4/18/2018	-3,050,914	2,343,220.55	147,068.25	0.047%	76.234%
147	EUR180418		4/18/2018	-2,098,940	2,585,194.74	-4,535.01	-0.001%	76.233%
<b>Index Future</b>						<b>-8,102,099.18</b>		<b>-2.569%</b>
148	S+P500 EMINI FUT JUN18 XCME 20180615		6/15/2018	126,000	333,018,000.00	-8,102,099.18	-2.569%	73.664%
<b>Sovereign Bond</b>						<b>83,052,706.97</b>		<b>26.336%</b>
149	US TREASURY N/B 06/20 1.625	1.625%	6/30/2020	USD \$21,300,000		20,967,562.59	6.649%	80.313%
150	US TREASURY N/B 08/20 1.375	1.375%	8/31/2020	USD \$8,000,000		7,815,700.40	2.478%	82.791%
151	US TREASURY N/B 07/20 1.625	1.625%	7/31/2020	USD \$6,500,000		6,394,713.26	2.028%	84.819%
152	ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$5,000,000		5,178,595.45	1.642%	86.461%
153	PROVINCE OF SASKATCHEWAN DEBENTURES 07/20 3.9	3.900%	7/28/2020	CAD \$6,300,000		5,093,789.73	1.615%	88.076%
154	US TREASURY N/B 03/20 1.125	1.125%	3/31/2020	USD \$5,000,000		4,885,317.15	1.549%	89.625%
155	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$4,500,000		3,708,557.46	1.176%	90.801%
156	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$3,600,000		3,559,488.05	1.129%	91.930%
157	CANADA HOUSING TRUST GOVT GUARANT 144A 12/19 2	2.000%	12/15/2019	CAD \$4,000,000		3,112,911.86	0.987%	92.917%
158	CANADA HOUSING TRUST GOVT GUARANT 144A 06/20 1.2	1.200%	6/15/2020	CAD \$4,000,000		3,055,691.39	0.969%	93.886%
159	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$3,000,000		2,946,141.99	0.934%	94.820%
160	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$2,500,000		2,022,955.72	0.641%	95.462%
161	BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7	3.700%	12/18/2020	CAD \$2,500,000		2,022,257.15	0.641%	96.103%
162	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$2,000,000		1,986,720.00	0.630%	96.733%
163	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$2,000,000		1,971,514.00	0.625%	97.358%
164	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 09/19 1.625	1.625%	9/25/2019	USD \$2,000,000		1,969,700.00	0.625%	97.983%
165	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$2,000,000		1,623,285.60	0.515%	98.498%
166	ONTARIO (PROVINCE OF) SR UNSECURED 02/21 2.55	2.550%	2/12/2021	USD \$1,500,000		1,491,423.11	0.473%	98.971%
167	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$1,000,000		983,847.00	0.312%	99.283%
168	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$900,000		887,224.50	0.281%	99.564%
169	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$1,000,000		778,515.16	0.247%	99.811%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>83,052,706.97</b>		<b>26.336%</b>
170	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$600,000		596,795.40	0.189%	100.000%
<b>Total</b>						<b>315,354,282.32</b>		<b>100.00%</b>