

Enhanced U.S. Large Company 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						213,303,405.22	64.285%	
1	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$5,000,000		4,989,016.10	1.504%	1.504%
2	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	1.000%	9/20/2018	USD \$5,000,000		4,971,500.00	1.498%	3.002%
3	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$6,200,000		4,769,016.36	1.437%	4.439%
4	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$4,461,000		4,490,061.36	1.353%	5.792%
5	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$4,144,000		4,165,363.02	1.255%	7.048%
6	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$3,995,000		3,984,854.50	1.201%	8.249%
7	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$3,500,000		3,526,471.34	1.063%	9.311%
8	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,200,000		3,215,253.86	0.969%	10.280%
9	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$3,000,000		3,164,435.07	0.954%	11.234%
10	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$3,000,000		3,017,097.54	0.909%	12.143%
11	WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	USD \$3,000,000		3,014,965.26	0.909%	13.052%
12	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$3,000,000		3,001,244.28	0.905%	13.957%
13	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$3,000,000		2,983,652.49	0.899%	14.856%
14	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$3,000,000		2,976,990.42	0.897%	15.753%
15	APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	USD \$3,000,000		2,969,949.54	0.895%	16.648%
16	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$2,954,000		2,958,416.23	0.892%	17.540%
17	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$2,941,000		2,940,994.24	0.886%	18.426%
18	ROYAL BANK OF CANADA SR UNSECURED 12/18 2	2.000%	12/10/2018	USD \$2,599,000		2,605,414.02	0.785%	19.211%
19	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$2,550,000		2,570,235.47	0.775%	19.986%
20	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$2,500,000		2,533,894.43	0.764%	20.750%
21	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/19 1.6	1.600%	2/27/2019	USD \$2,500,000		2,494,951.05	0.752%	21.501%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						213,303,405.22	64.285%	
22	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	USD \$2,500,000		2,486,138.70	0.749%	22.251%
23	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$2,400,000		2,404,598.02	0.725%	22.975%
24	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$3,000,000		2,362,886.60	0.712%	23.688%
25	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 11/18 2.8	2.800%	11/21/2018	CAD \$3,000,000		2,350,841.02	0.708%	24.396%
26	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$2,200,000		2,222,191.84	0.670%	25.066%
27	CITIZENS BANK NA/RI SR UNSECURED 12/19 2.45	2.450%	12/4/2019	USD \$2,200,000		2,213,323.66	0.667%	25.733%
28	ENTERPRISE PRODUCTS OPER COMPANY GUAR 01/20 5.25	5.250%	1/31/2020	USD \$2,000,000		2,131,947.80	0.643%	26.375%
29	BECTON DICKINSON AND CO SR UNSECURED 12/19 2.675	2.675%	12/15/2019	USD \$2,100,000		2,121,250.30	0.639%	27.015%
30	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,000,000		2,120,025.02	0.639%	27.654%
31	EXELON GENERATION CO LLC SR UNSECURED 01/20 2.95	2.950%	1/15/2020	USD \$2,000,000		2,030,641.08	0.612%	28.266%
32	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$2,000,000		2,022,723.70	0.610%	28.875%
33	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$2,000,000		2,022,633.62	0.610%	29.485%
34	TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$2,000,000		2,020,207.02	0.609%	30.094%
35	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$2,000,000		2,018,513.78	0.608%	30.702%
36	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,000,000		2,016,760.36	0.608%	31.310%
37	RYDER SYSTEM INC SR UNSECURED 09/19 2.45	2.450%	9/3/2019	USD \$2,000,000		2,014,219.78	0.607%	31.917%
38	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$2,000,000		2,013,466.82	0.607%	32.524%
39	VOLKSWAGEN GROUP AMERICA COMPANY GUAR REGS 11/19 2.45	2.450%	11/20/2019	USD \$2,000,000		2,008,761.12	0.605%	33.129%
40	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$2,000,000		2,008,252.88	0.605%	33.734%
41	BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$2,000,000		2,007,483.94	0.605%	34.339%
42	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,000,000		2,005,875.44	0.605%	34.944%
43	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$2,000,000		2,004,549.54	0.604%	35.548%
44	LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	4/15/2019	USD \$2,000,000		2,001,420.00	0.603%	36.151%
45	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$1,985,000		1,995,665.74	0.601%	36.753%
46	APPLE INC SR UNSECURED 05/20 1.8	1.800%	5/11/2020	USD \$2,000,000		1,995,611.02	0.601%	37.354%
47	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$2,000,000		1,994,360.00	0.601%	37.955%
48	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$2,000,000		1,986,200.00	0.599%	38.554%
49	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$2,000,000		1,980,350.80	0.597%	39.150%
50	CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	6/15/2018	USD \$1,800,000		1,802,419.33	0.543%	39.694%
51	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,800,000		1,792,071.63	0.540%	40.234%
52	CISCO SYSTEMS INC SR UNSECURED 02/19 1.6	1.600%	2/28/2019	USD \$1,743,000		1,740,534.51	0.525%	40.758%
53	ROYAL BANK OF CANADA DEPOSIT NOTE 12/18 2.77	2.770%	12/11/2018	CAD \$2,100,000		1,646,695.60	0.496%	41.255%
54	TEXTRON INC SR UNSECURED 10/19 7.25	7.250%	10/1/2019	USD \$1,500,000		1,639,208.49	0.494%	41.749%
55	GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	USD \$1,600,000		1,629,190.86	0.491%	42.240%
56	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$1,610,000		1,609,484.80	0.485%	42.725%
57	KRAFT HEINZ FOODS CO COMPANY GUAR 02/20 5.375	5.375%	2/10/2020	USD \$1,500,000		1,604,771.31	0.484%	43.208%
58	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$2,000,000		1,578,327.26	0.476%	43.684%
59	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/20 1.8	1.800%	2/19/2020	CAD \$2,000,000		1,545,198.05	0.466%	44.150%

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Corporate Bond						213,303,405.22		64.285%
60	BANK OF AMERICA CORP SR UNSECURED 05/18 5.65	5.650%	5/1/2018	USD \$1,500,000		1,528,863.63	0.461%	44.610%
61	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$1,500,000		1,517,514.03	0.457%	45.068%
62	AT+T INC SR UNSECURED 06/20 2.45	2.450%	6/30/2020	USD \$1,500,000		1,513,943.58	0.456%	45.524%
63	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	USD \$1,500,000		1,509,036.80	0.455%	45.979%
64	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$1,500,000		1,508,317.16	0.455%	46.433%
65	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$1,500,000		1,508,176.67	0.455%	46.888%
66	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$1,500,000		1,506,926.79	0.454%	47.342%
67	AMERICAN HONDA FINANCE SR UNSECURED 03/20 2.15	2.150%	3/13/2020	USD \$1,500,000		1,504,862.33	0.454%	47.796%
68	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/20 2.25	2.250%	3/2/2020	USD \$1,500,000		1,503,623.79	0.453%	48.249%
69	CAPITAL ONE NA SR UNSECURED 01/20 2.35	2.350%	1/31/2020	USD \$1,500,000		1,502,424.21	0.453%	48.702%
70	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$1,900,000		1,483,269.51	0.447%	49.149%
71	JOHN DEERE CAPITAL CORP SR UNSECURED 10/19 1.25	1.250%	10/9/2019	USD \$1,500,000		1,481,752.52	0.447%	49.595%
72	NEWELL BRANDS INC SR UNSECURED 10/18 2.15	2.150%	10/15/2018	USD \$1,400,000		1,403,999.86	0.423%	50.018%
73	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$1,300,000		1,403,314.48	0.423%	50.441%
74	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 03/20 2.3	2.300%	3/5/2020	USD \$1,400,000		1,402,354.06	0.423%	50.864%
75	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$1,300,000		1,392,474.33	0.420%	51.284%
76	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	3/12/2020	USD \$1,200,000		1,218,070.49	0.367%	51.651%
77	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$1,123,000		1,204,656.28	0.363%	52.014%
78	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$1,200,000		1,198,774.44	0.361%	52.375%
79	QUEST DIAGNOSTICS INC COMPANY GUAR 01/20 4.75	4.750%	1/30/2020	USD \$1,131,000		1,192,232.87	0.359%	52.734%
80	DR PEPPER SNAPPLE GROUP COMPANY GUAR 01/19 2.6	2.600%	1/15/2019	USD \$1,184,000		1,191,501.81	0.359%	53.093%
81	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	USD \$1,111,000		1,113,361.46	0.336%	53.429%
82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$1,000,000		1,093,268.93	0.329%	53.758%
83	JM SMUCKER CO SR UNSECURED 03/20 2.5	2.500%	3/15/2020	USD \$1,061,000		1,069,131.78	0.322%	54.081%
84	BANK OF AMERICA CORP SR UNSECURED 04/20 2.25	2.250%	4/21/2020	USD \$1,035,000		1,035,648.78	0.312%	54.393%
85	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$1,000,000		1,015,361.55	0.306%	54.699%
86	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/20 2.681	2.681%	1/9/2020	USD \$1,000,000		1,008,585.21	0.304%	55.003%
87	HSBC USA INC SR UNSECURED 11/19 2.375	2.375%	11/13/2019	USD \$1,000,000		1,007,342.38	0.304%	55.306%
88	CITIGROUP INC SR UNSECURED 09/18 2.5	2.500%	9/26/2018	USD \$1,000,000		1,005,793.10	0.303%	55.609%
89	CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	USD \$1,000,000		1,005,258.21	0.303%	55.912%
90	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	USD \$1,000,000		1,004,918.39	0.303%	56.215%
91	JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$1,000,000		1,004,698.70	0.303%	56.518%
92	ENERGY TRANSFER LP SR UNSECURED 06/18 2.5	2.500%	6/15/2018	USD \$1,000,000		1,003,887.56	0.303%	56.821%
93	REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	USD \$1,000,000		1,003,010.00	0.302%	57.123%
94	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$1,000,000		1,002,302.29	0.302%	57.425%
95	AMGEN INC SR UNSECURED 05/20 2.2	2.200%	5/11/2020	USD \$1,000,000		1,001,982.33	0.302%	57.727%
96	CITIBANK NA SR UNSECURED 06/20 2.1	2.100%	6/12/2020	USD \$1,000,000		999,196.34	0.301%	58.028%
97	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$1,000,000		998,292.94	0.301%	58.329%

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Corporate Bond						213,303,405.22		64.285%
98	TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	1.450%	9/6/2018	USD \$1,000,000		998,042.54	0.301%	58.630%
99	BEAM SUNTORY INC COMPANY GUAR 06/18 1.75	1.750%	6/15/2018	USD \$1,000,000		997,743.89	0.301%	58.930%
100	KFW GOVT GUARANT 02/19 1.5	1.500%	2/6/2019	USD \$1,000,000		997,680.00	0.301%	59.231%
101	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,000,000		996,712.00	0.300%	59.532%
102	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$1,000,000		996,700.64	0.300%	59.832%
103	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$1,000,000		995,160.00	0.300%	60.132%
104	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$1,000,000		994,418.94	0.300%	60.432%
105	CATERPILLAR FINL SERVICE SR UNSECURED 05/19 1.35	1.350%	5/18/2019	USD \$1,000,000		992,163.63	0.299%	60.731%
106	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$1,000,000		989,060.00	0.298%	61.029%
107	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$1,000,000		982,360.00	0.296%	61.325%
108	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$845,000		867,320.90	0.261%	61.586%
109	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$800,000		802,902.59	0.242%	61.828%
110	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$747,000		788,068.83	0.238%	62.066%
111	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$700,000		701,772.20	0.211%	62.277%
112	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$680,000		681,758.41	0.205%	62.483%
113	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	1.750%	1/24/2019	USD \$667,000		666,605.14	0.201%	62.683%
114	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$600,000		592,020.00	0.178%	62.862%
115	MARKEL CORPORATION SR UNSECURED 09/19 7.125	7.125%	9/30/2019	USD \$527,000		572,365.43	0.172%	63.034%
116	BAE SYSTEMS HOLDINGS INC COMPANY GUAR 144A 06/19 6.375	6.375%	6/1/2019	USD \$480,000		511,179.71	0.154%	63.188%
117	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$500,000		501,002.75	0.151%	63.339%
118	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$500,000		497,867.00	0.150%	63.489%
119	AMERICAN EXPRESS CREDIT SR UNSECURED 10/19 1.7	1.700%	10/30/2019	USD \$500,000		497,546.85	0.150%	63.639%
120	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$500,000		493,240.00	0.149%	63.788%
121	AUST + NZ BANKING GROUP SR UNSECURED REGS 01/20 5.1	5.100%	1/13/2020	USD \$400,000		425,800.85	0.128%	63.916%
122	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/19 1.897	1.897%	8/12/2019	USD \$425,000		423,122.86	0.128%	64.044%
123	MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$400,000		400,469.75	0.121%	64.165%
124	SOUTHERN CO SR UNSECURED 07/18 1.55	1.550%	7/1/2018	USD \$400,000		399,612.70	0.120%	64.285%
Currency Forward Contract						895,807.73		0.270%
125	CAD171120		11/20/2017	-36,929,390	28,629,769.25	895,807.73	0.270%	64.555%
Index Future						14,541,869.66		4.383%
126	S+P500 EMINI FUT DEC17 XCME 20171215		12/15/2017	125,800	323,645,660.00	14,541,869.66	4.383%	68.938%
Sovereign Bond						103,067,883.01		31.062%
127	US TREASURY N/B 06/20 1.625	1.625%	6/30/2020	USD \$28,500,000		28,436,543.04	8.570%	77.508%
128	US TREASURY N/B 03/20 1.125	1.125%	3/31/2020	USD \$22,700,000		22,408,269.59	6.753%	84.261%
129	KOMMUNEKREDIT SR UNSECURED REGS 08/18 1.25	1.250%	8/27/2018	USD \$5,300,000		5,282,669.00	1.592%	85.853%
130	ONTARIO (PROVINCE OF) SR UNSECURED 04/20 4.4	4.400%	4/14/2020	USD \$5,000,000		5,281,339.10	1.592%	87.445%
131	PROVINCE OF SASKATCHEWAN DEBENTURES 07/20 3.9	3.900%	7/28/2020	CAD \$6,300,000		5,167,992.40	1.558%	89.002%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						103,067,883.01		31.062%
132	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$4,600,000		4,591,164.37	1.384%	90.386%
133	US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	USD \$3,600,000		3,552,328.12	1.071%	91.457%
134	US TREASURY N/B 05/20 1.5	1.500%	5/15/2020	USD \$3,500,000		3,483,457.04	1.050%	92.506%
135	CANADA HOUSING TRUST GOVT GUARANT 144A 12/19 2	2.000%	12/15/2019	CAD \$4,000,000		3,129,617.86	0.943%	93.450%
136	US TREASURY N/B 05/20 1.375	1.375%	5/31/2020	USD \$2,500,000		2,480,078.13	0.747%	94.197%
137	ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	9/27/2018	USD \$2,200,000		2,206,283.31	0.665%	94.862%
138	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$2,500,000		2,052,185.88	0.618%	95.481%
139	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$2,000,000		2,006,586.00	0.605%	96.085%
140	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$2,000,000		1,993,068.00	0.601%	96.686%
141	DEVELOPMENT BK OF JAPAN GOVT GUARANT REGS 09/19 1.625	1.625%	9/25/2019	USD \$2,000,000		1,982,380.00	0.597%	97.283%
142	US TREASURY N/B 09/19 1	1.000%	9/30/2019	USD \$2,000,000		1,977,734.38	0.596%	97.879%
143	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$1,000,000		996,534.00	0.300%	98.180%
144	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$1,000,000		993,495.00	0.299%	98.479%
145	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$900,000		894,060.00	0.269%	98.749%
146	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$1,000,000		809,983.72	0.244%	98.993%
147	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$1,000,000		781,009.22	0.235%	99.228%
148	CANADA HOUSING TRUST GOVT GUARANT 144A 06/20 1.2	1.200%	6/15/2020	CAD \$1,000,000		766,669.25	0.231%	99.459%
149	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$700,000		696,666.60	0.210%	99.669%
150	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$600,000		597,972.00	0.180%	99.849%
151	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$500,000		499,797.00	0.151%	100.000%
Total						331,808,965.62		100.00%