

DFA Commodity Strategy Portfolio

As of March 31, 2018 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

The fund may invest up to 25% of its total assets in Dimensional Cayman Commodity Fund I Ltd. (the "Subsidiary"), a wholly-owned subsidiary of the Fund. The holdings listed below contain both the investment holdings of the Subsidiary as well as any direct investments of the fund.

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Commodity Future						-853,217.68		-0.045%
1	LME PRI ALUM FUTR MAY18 XLME 20180514		5/14/2018	-4,375	-8,733,593.75	428,810.00	0.022%	0.022%
2	LME ZINC FUTURE MAY18 XLME 20180514		5/14/2018	-1,950	-6,392,100.00	291,489.60	0.015%	0.038%
3	BRENT CRUDE FUTR JUL18 IFEU 20180531		5/31/2018	59,000	4,062,150.00	279,690.25	0.015%	0.052%
4	WTI CRUDE FUTURE MAY18 XNYM 20180420		4/20/2018	62,000	4,026,280.00	200,452.76	0.010%	0.063%
5	LME NICKEL FUTURE MAY18 XLME 20180514		5/14/2018	-468	-6,212,700.00	113,106.60	0.006%	0.069%
6	NY HARB ULSD FUT MAY18 XNYM 20180430		4/30/2018	924,000	1,867,404.00	104,729.56	0.005%	0.074%
7	GASOLINE RBOB FUT MAY18 XNYM 20180430		4/30/2018	1,092,000	2,206,495.20	93,062.54	0.005%	0.079%
8	CORN FUTURE MAY18 XCBT 20180514		5/14/2018	905,000	3,509,137.50	48,075.52	0.003%	0.081%
9	SOYBEAN MEAL FUTR MAY18 XCBT 20180514		5/14/2018	4,900	1,881,600.00	24,635.95	0.001%	0.083%
10	NATURAL GAS FUTR MAY18 XNYM 20180426		4/26/2018	1,510,000	4,126,830.00	-5,994.88	0.000%	0.082%
11	GOLD 100 OZ FUTR JUN18 XCEC 20180627		6/27/2018	4,700	6,238,310.00	-6,136.17	0.000%	0.082%
12	COTTON NO.2 FUTR MAY18 IFUS 20180508		5/8/2018	950,000	773,870.00	-7,737.49	0.000%	0.082%
13	SOYBEAN OIL FUTR MAY18 XCBT 20180514		5/14/2018	4,200,000	1,338,540.00	-9,708.30	-0.001%	0.081%
14	SOYBEAN FUTURE MAY18 XCBT 20180514		5/14/2018	320,000	3,343,200.00	-11,306.67	-0.001%	0.081%
15	COFFEE 'C' FUTURE MAY18 IFUS 20180518		5/18/2018	1,050,000	1,240,575.00	-22,964.48	-0.001%	0.079%
16	SILVER FUTURE MAY18 XCEC 20180529		5/29/2018	110,000	1,789,480.00	-29,127.94	-0.002%	0.078%
17	LEAN HOGS FUTURE JUN18 XCME 20180614		6/14/2018	1,520,000	1,163,560.00	-30,523.92	-0.002%	0.076%
18	KC HRW WHEAT FUT MAY18 XCBT 20180514		5/14/2018	155,000	724,237.50	-66,338.58	-0.003%	0.073%
19	SUGAR 11 (WORLD) MAY18 IFUS 20180430		4/30/2018	12,096,000	1,493,856.00	-92,957.70	-0.005%	0.068%
20	LME NICKEL FUTURE MAY18 XLME 20180514		5/14/2018	582	7,726,050.00	-113,799.10	-0.006%	0.062%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Commodity Future						-853,217.68		-0.045%
21	WHEAT FUTURE(CBT) MAY18 XCBT 20180514		5/14/2018	390,000	1,758,900.00	-116,756.90	-0.006%	0.056%
22	COPPER FUTURE MAY18 XCEC 20180529		5/29/2018	1,150,000	3,479,325.00	-154,378.16	-0.008%	0.048%
23	LIVE CATTLE FUTR JUN18 XCME 20180629		6/29/2018	1,880,000	1,928,410.00	-224,171.22	-0.012%	0.036%
24	LME ZINC FUTURE MAY18 XLME 20180514		5/14/2018	2,425	7,949,150.00	-501,485.85	-0.026%	0.010%
25	LME PRI ALUM FUTR MAY18 XLME 20180514		5/14/2018	5,425	10,829,656.25	-1,043,883.10	-0.055%	-0.045%
Corporate Bond						1,232,263,274.26		64.361%
26	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$30,877,000		30,761,159.38	1.607%	1.562%
27	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$31,000,000		30,640,952.12	1.600%	3.162%
28	FMS WERTMANAGEMENT GOVT GUARANT REGS 10/20 0.0000	0.000%	10/20/2020	EUR €24,000,000		29,764,824.15	1.555%	4.717%
29	ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	USD \$29,780,000		29,601,822.09	1.546%	6.263%
30	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$25,500,000		25,177,201.62	1.315%	7.578%
31	INTL BK RECON + DEVELOP SR UNSECURED 10/20 0.125	0.125%	10/23/2020	EUR €20,100,000		25,037,430.03	1.308%	8.886%
32	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/20 1.75	1.750%	10/5/2020	USD \$24,800,000		24,263,377.60	1.267%	10.153%
33	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 10/18 2.89	2.890%	10/11/2018	CAD \$30,000,000		23,415,298.64	1.223%	11.376%
34	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$19,850,000		19,713,144.57	1.030%	12.406%
35	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$18,774,000		18,501,100.76	0.966%	13.372%
36	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$18,335,000		18,211,134.61	0.951%	14.323%
37	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$17,000,000		16,887,717.38	0.882%	15.205%
38	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$15,000,000		14,943,495.60	0.780%	15.986%
39	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$15,000,000		14,907,332.85	0.779%	16.764%
40	KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8	2.800%	7/2/2020	USD \$14,365,000		14,263,665.13	0.745%	17.509%
41	TORONTO DOMINION BANK DEPOSIT NOTE 04/19 2.447	2.447%	4/2/2019	CAD \$17,000,000		13,251,647.46	0.692%	18.201%
42	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$12,935,000		12,727,145.67	0.665%	18.866%
43	MOLSON COORS BREWING CO COMPANY GUAR 03/20 2.25	2.250%	3/15/2020	USD \$12,857,000		12,670,194.22	0.662%	19.528%
44	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$12,204,000		12,490,316.82	0.652%	20.180%
45	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$11,317,000		11,169,194.66	0.583%	20.764%
46	E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$10,927,000		11,027,819.83	0.576%	21.340%
47	UNEDIC SA 11/20 0	0.000%	11/25/2020	EUR €8,800,000		10,888,258.19	0.569%	21.908%
48	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$10,000,000		10,304,577.80	0.538%	22.447%
49	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$10,100,000		10,023,300.70	0.524%	22.970%
50	COMMONWEALTH BANK AUST CERT OF DEPO 02/20 7.25	7.250%	2/5/2020	AUD \$12,000,000		9,992,726.57	0.522%	23.492%
51	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$10,000,000		9,974,314.00	0.521%	24.013%
52	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$10,000,000		9,933,444.60	0.519%	24.532%
53	HSBC USA INC SR UNSECURED 08/20 2.75	2.750%	8/7/2020	USD \$10,000,000		9,923,165.00	0.518%	25.050%
54	ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/21 2.65	2.650%	2/1/2021	USD \$10,000,000		9,920,000.70	0.518%	25.568%
55	AMGEN INC SR UNSECURED 05/20 2.2	2.200%	5/11/2020	USD \$9,990,000		9,847,849.79	0.514%	26.083%
56	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	USD \$10,000,000		9,818,977.00	0.513%	26.595%
57	NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	4/24/2020	USD \$9,500,000		9,818,318.12	0.513%	27.108%

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Corporate Bond						1,232,263,274.26		64.361%
58	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$9,400,000		9,683,804.89	0.506%	27.614%
59	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$9,665,000		9,638,350.31	0.503%	28.117%
60	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$9,620,000		9,606,681.21	0.502%	28.619%
61	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$9,500,000		9,409,228.36	0.491%	29.111%
62	TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	1/15/2021	USD \$9,000,000		9,354,311.10	0.489%	29.599%
63	SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	USD \$9,000,000		8,915,184.00	0.466%	30.065%
64	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$11,000,000		8,533,007.32	0.446%	30.511%
65	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$8,000,000		8,464,425.36	0.442%	30.953%
66	WESTPAC BANKING CORP SR UNSECURED 02/20 7.25	7.250%	2/11/2020	AUD \$9,700,000		8,082,885.09	0.422%	31.375%
67	MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/7/2018	USD \$8,000,000		7,976,967.76	0.417%	31.791%
68	STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$8,000,000		7,947,008.48	0.415%	32.206%
69	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$8,000,000		7,884,970.00	0.412%	32.618%
70	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 11/18 2.8	2.800%	11/21/2018	CAD \$10,000,000		7,805,332.40	0.408%	33.026%
71	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	USD \$7,735,000		7,711,151.76	0.403%	33.429%
72	AMERICAN INTL GROUP SR UNSECURED 12/20 6.4	6.400%	12/15/2020	USD \$7,000,000		7,549,928.54	0.394%	33.823%
73	CITIGROUP INC SR UNSECURED 12/18 2.05	2.050%	12/7/2018	USD \$7,281,000		7,253,779.40	0.379%	34.202%
74	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$7,000,000		7,063,770.07	0.369%	34.571%
75	GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	USD \$7,000,000		6,998,524.26	0.366%	34.936%
76	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$9,000,000		6,992,410.90	0.365%	35.302%
77	SVENSKA HANDELSBANKEN AB SR UNSECURED 144A 03/20 5.125	5.125%	3/30/2020	USD \$6,708,000		6,984,495.44	0.365%	35.666%
78	KEY BANK NA SR UNSECURED 03/19 2.35	2.350%	3/8/2019	USD \$7,000,000		6,975,957.66	0.364%	36.031%
79	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$7,000,000		6,940,250.66	0.362%	36.393%
80	COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$7,000,000		6,926,682.00	0.362%	36.755%
81	ASTRAZENECA PLC SR UNSECURED 11/18 1.75	1.750%	11/16/2018	USD \$6,958,000		6,920,466.11	0.361%	37.116%
82	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$7,000,000		6,908,422.50	0.361%	37.477%
83	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$7,018,000		6,899,421.56	0.360%	37.838%
84	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$6,700,000		6,663,687.07	0.348%	38.186%
85	HARRIS CORPORATION SR UNSECURED 04/18 1.999	1.999%	4/27/2018	USD \$6,500,000		6,498,414.20	0.339%	38.525%
86	CAPITAL ONE NA SR UNSECURED 09/19 2.4	2.400%	9/5/2019	USD \$6,536,000		6,474,471.66	0.338%	38.863%
87	ANTHEM INC SR UNSECURED 11/20 2.5	2.500%	11/21/2020	USD \$6,465,000		6,354,490.13	0.332%	39.195%
88	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$6,000,000		6,286,699.62	0.328%	39.524%
89	AT+T INC SR UNSECURED 03/20 5.2	5.200%	3/15/2020	USD \$6,000,000		6,233,189.76	0.326%	39.849%
90	AMERICAN EXPRESS CREDIT SR UNSECURED 05/20 2.375	2.375%	5/26/2020	USD \$6,210,000		6,128,685.83	0.320%	40.169%
91	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$6,000,000		5,953,265.35	0.311%	40.480%
92	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 01/21 2.85	2.850%	1/15/2021	USD \$6,000,000		5,940,202.20	0.310%	40.790%
93	UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$6,000,000		5,915,189.16	0.309%	41.099%
94	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$5,913,000		5,812,917.57	0.304%	41.403%
95	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,708,000		5,627,375.87	0.294%	41.697%

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Corporate Bond						1,232,263,274.26	64.361%	
96	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$5,534,000		5,535,573.37	0.289%	41.986%
97	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$5,500,000		5,495,043.46	0.287%	42.273%
98	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$7,000,000		5,483,618.58	0.286%	42.559%
99	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$5,550,000		5,483,183.16	0.286%	42.846%
100	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,480,000		5,469,515.88	0.286%	43.131%
101	CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$5,245,000		5,429,543.96	0.284%	43.415%
102	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 11/20 2	2.000%	11/12/2020	EUR €4,150,000		5,361,505.81	0.280%	43.695%
103	MACQUARIE GROUP LTD SR UNSECURED 144A 01/21 6.25	6.250%	1/14/2021	USD \$4,842,000		5,201,871.34	0.272%	43.967%
104	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$5,192,000		5,184,878.81	0.271%	44.238%
105	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	USD \$5,000,000		5,182,884.55	0.271%	44.508%
106	CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	7.050%	10/1/2018	USD \$5,000,000		5,111,027.45	0.267%	44.775%
107	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$5,168,000		5,101,366.08	0.266%	45.042%
108	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	USD \$5,000,000		4,996,205.75	0.261%	45.303%
109	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	3/12/2020	USD \$5,000,000		4,973,660.40	0.260%	45.562%
110	JPMORGAN CHASE + CO SR UNSECURED 06/20 2.75	2.750%	6/23/2020	USD \$5,000,000		4,971,438.35	0.260%	45.822%
111	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$5,000,000		4,968,641.35	0.260%	46.082%
112	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$5,000,000		4,956,020.00	0.259%	46.340%
113	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$5,000,000		4,949,266.00	0.258%	46.599%
114	BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	6/8/2020	USD \$5,000,000		4,946,605.00	0.258%	46.857%
115	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$4,992,000		4,935,768.22	0.258%	47.115%
116	QUALCOMM INC SR UNSECURED 05/20 2.1	2.100%	5/20/2020	USD \$4,991,000		4,933,465.25	0.258%	47.373%
117	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$5,000,000		4,928,842.80	0.257%	47.630%
118	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,000,000		4,923,995.00	0.257%	47.887%
119	MICROSOFT CORP SR UNSECURED 08/19 1.1	1.100%	8/8/2019	USD \$4,930,000		4,847,342.58	0.253%	48.141%
120	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$4,750,000		4,723,038.29	0.247%	48.387%
121	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$6,000,000		4,593,969.03	0.240%	48.627%
122	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$4,625,000		4,549,152.36	0.238%	48.865%
123	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,500,000		4,503,143.61	0.235%	49.100%
124	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €3,500,000		4,491,963.32	0.235%	49.335%
125	CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	USD \$4,500,000		4,483,927.13	0.234%	49.569%
126	MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	USD \$4,500,000		4,475,812.32	0.234%	49.803%
127	APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$4,522,000		4,464,486.94	0.233%	50.036%
128	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$4,417,000		4,411,222.43	0.230%	50.266%
129	REGIONS FINANCIAL CORP SR UNSECURED 02/21 3.2	3.200%	2/8/2021	USD \$4,400,000		4,391,186.40	0.229%	50.495%
130	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$4,282,000		4,349,876.89	0.227%	50.723%
131	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$4,362,000		4,288,404.34	0.224%	50.947%
132	GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	USD \$4,082,000		4,246,019.50	0.222%	51.168%
133	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	USD \$4,149,000		4,135,200.34	0.216%	51.384%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,232,263,274.26		64.361%
134	ENTERPRISE PRODUCTS OPER COMPANY GUAR 09/20 5.2	5.200%	9/1/2020	USD \$3,839,000		4,017,586.52	0.210%	51.594%
135	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$4,052,000		4,017,199.28	0.210%	51.804%
136	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$4,000,000		4,003,952.20	0.209%	52.013%
137	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$4,000,000		3,993,320.80	0.209%	52.222%
138	FIFTH THIRD BANCORP SR UNSECURED 07/20 2.875	2.875%	7/27/2020	USD \$4,000,000		3,991,692.32	0.208%	52.430%
139	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$4,000,000		3,966,386.36	0.207%	52.637%
140	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$3,950,000		3,893,367.47	0.203%	52.841%
141	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$3,883,000		3,859,486.77	0.202%	53.042%
142	DEUTSCHE BANK AG SR UNSECURED 01/21 3.125	3.125%	1/13/2021	USD \$3,889,000		3,825,637.73	0.200%	53.242%
143	JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	USD \$3,500,000		3,631,236.14	0.190%	53.432%
144	CHEVRON CORP SR UNSECURED 06/20 2.427	2.427%	6/24/2020	USD \$3,650,000		3,630,257.37	0.190%	53.621%
145	PNC BANK NA SR UNSECURED 07/20 2.6	2.600%	7/21/2020	USD \$3,600,000		3,570,309.29	0.186%	53.808%
146	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$3,615,000		3,557,104.58	0.186%	53.994%
147	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85	1.850%	9/4/2018	USD \$3,558,000		3,553,037.23	0.186%	54.179%
148	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$3,500,000		3,490,954.36	0.182%	54.362%
149	GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	USD \$3,500,000		3,451,907.76	0.180%	54.542%
150	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$3,366,000		3,345,917.16	0.175%	54.717%
151	UNUM GROUP SR UNSECURED 07/18 7	7.000%	7/15/2018	USD \$3,298,000		3,341,123.56	0.175%	54.891%
152	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$3,350,000		3,298,313.19	0.172%	55.063%
153	GENERAL ELECTRIC CO SR UNSECURED 09/20 4.375	4.375%	9/16/2020	USD \$3,200,000		3,281,347.01	0.171%	55.235%
154	21ST CENTURY FOX AMERICA COMPANY GUAR 02/21 4.5	4.500%	2/15/2021	USD \$3,100,000		3,225,060.73	0.168%	55.403%
155	3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	USD \$3,200,000		3,165,278.82	0.165%	55.569%
156	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$3,128,000		3,113,382.17	0.163%	55.731%
157	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,985,000		3,086,057.26	0.161%	55.892%
158	ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	USD \$3,000,000		2,980,316.82	0.156%	56.048%
159	UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	3/15/2019	USD \$3,000,000		2,970,892.47	0.155%	56.203%
160	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$3,000,000		2,957,002.29	0.154%	56.358%
161	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$3,000,000		2,943,573.24	0.154%	56.511%
162	EUROPEAN INVESTMENT BANK SR UNSECURED 08/20 6	6.000%	8/6/2020	AUD \$3,500,000		2,911,644.71	0.152%	56.663%
163	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$2,937,000		2,871,831.41	0.150%	56.813%
164	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$2,800,000		2,790,485.80	0.146%	56.959%
165	PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65	5.650%	5/16/2018	USD \$2,751,000		2,761,417.40	0.144%	57.103%
166	BNP PARIBAS SR UNSECURED 05/20 2.375	2.375%	5/21/2020	USD \$2,720,000		2,689,971.66	0.140%	57.244%
167	AON PLC COMPANY GUAR 03/21 2.8	2.800%	3/15/2021	USD \$2,680,000		2,651,698.85	0.138%	57.382%
168	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$2,600,000		2,599,547.52	0.136%	57.518%
169	INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$2,570,000		2,586,753.62	0.135%	57.653%
170	COCA COLA CO/THE SR UNSECURED REGS 06/20 2.6	2.600%	6/9/2020	AUD \$3,350,000		2,580,536.31	0.135%	57.788%
171	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/20 2.4	2.400%	6/15/2020	USD \$2,600,000		2,564,416.40	0.134%	57.922%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,232,263,274.26		64.361%
172	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	USD \$2,529,000		2,519,919.37	0.132%	58.054%
173	PHILIP MORRIS INTL INC SR UNSECURED 01/19 1.875	1.875%	1/15/2019	USD \$2,500,000		2,485,261.25	0.130%	58.183%
174	SUMITOMO MITSUI BANKING COMPANY GUAR 07/20 2.65	2.650%	7/23/2020	USD \$2,510,000		2,479,718.64	0.130%	58.313%
175	PNC BANK NA SR UNSECURED 06/20 2.3	2.300%	6/1/2020	USD \$2,400,000		2,363,663.42	0.123%	58.436%
176	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$2,350,000		2,344,336.78	0.122%	58.559%
177	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,334,000		2,332,980.77	0.122%	58.681%
178	SOUTHERN CO SR UNSECURED 09/18 2.45	2.450%	9/1/2018	USD \$2,324,000		2,321,399.03	0.121%	58.802%
179	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$2,200,000		2,284,893.49	0.119%	58.921%
180	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$2,150,000		2,223,415.30	0.116%	59.037%
181	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$2,246,000		2,205,049.78	0.115%	59.153%
182	GOLDMAN SACHS GROUP INC SR UNSECURED 04/20 2.6	2.600%	4/23/2020	USD \$2,075,000		2,055,463.75	0.107%	59.260%
183	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$2,000,000		2,054,988.28	0.107%	59.367%
184	AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$2,000,000		1,989,065.64	0.104%	59.471%
185	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$2,000,000		1,980,403.98	0.103%	59.575%
186	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$2,000,000		1,977,261.16	0.103%	59.678%
187	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$2,000,000		1,972,744.70	0.103%	59.781%
188	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$2,000,000		1,972,155.14	0.103%	59.884%
189	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625	1.625%	10/28/2019	USD \$2,000,000		1,958,613.20	0.102%	59.986%
190	ORANGE SA SR UNSECURED 11/19 1.625	1.625%	11/3/2019	USD \$2,000,000		1,958,412.58	0.102%	60.088%
191	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/20 2.25	2.250%	8/27/2020	EUR €1,500,000		1,945,484.93	0.102%	60.190%
192	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$1,850,000		1,929,239.42	0.101%	60.291%
193	PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	8/14/2018	USD \$1,900,000		1,895,889.90	0.099%	60.390%
194	AMERICAN INTL GROUP SR UNSECURED 08/20 3.375	3.375%	8/15/2020	USD \$1,835,000		1,842,768.67	0.096%	60.486%
195	BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	USD \$1,810,000		1,805,332.39	0.094%	60.580%
196	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,800,000		1,800,720.00	0.094%	60.674%
197	SANTANDER UK GROUP HLDGS SR UNSECURED 01/21 3.125	3.125%	1/8/2021	USD \$1,808,000		1,793,138.24	0.094%	60.768%
198	BANK OF AMERICA CORP SR UNSECURED 10/20 2.625	2.625%	10/19/2020	USD \$1,670,000		1,658,225.05	0.087%	60.855%
199	SOUTHERN POWER CO SR UNSECURED 06/20 2.375	2.375%	6/1/2020	USD \$1,645,000		1,621,913.10	0.085%	60.939%
200	REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	USD \$1,606,000		1,605,183.86	0.084%	61.023%
201	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$2,000,000		1,551,515.78	0.081%	61.104%
202	KROGER CO SR UNSECURED 09/19 1.5	1.500%	9/30/2019	USD \$1,565,000		1,528,234.66	0.080%	61.184%
203	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,500,000		1,503,646.52	0.079%	61.263%
204	POTASH CORP SASKATCHEWAN SR UNSECURED 05/19 6.5	6.500%	5/15/2019	USD \$1,446,000		1,497,646.00	0.078%	61.341%
205	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$1,500,000		1,496,397.14	0.078%	61.419%
206	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.7	2.700%	9/15/2019	USD \$1,500,000		1,495,274.94	0.078%	61.497%
207	RYDER SYSTEM INC SR UNSECURED 06/19 2.55	2.550%	6/1/2019	USD \$1,500,000		1,494,345.00	0.078%	61.575%
208	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$1,500,000		1,489,264.61	0.078%	61.653%
209	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$1,500,000		1,488,910.73	0.078%	61.731%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,232,263,274.26	64.361%	
210	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,500,000		1,487,704.89	0.078%	61.808%
211	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$1,500,000		1,486,891.07	0.078%	61.886%
212	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$1,500,000		1,485,949.29	0.078%	61.964%
213	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$1,500,000		1,468,882.26	0.077%	62.040%
214	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$1,355,000		1,356,202.52	0.071%	62.111%
215	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,273,000		1,313,197.56	0.069%	62.180%
216	CITIGROUP INC SR UNSECURED 10/20 2.65	2.650%	10/26/2020	USD \$1,325,000		1,308,979.53	0.068%	62.248%
217	AUST + NZ BANKING GROUP CERT OF DEPO REGS 06/20 3.25	3.250%	6/3/2020	AUD \$1,665,000		1,295,039.79	0.068%	62.316%
218	VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625	2.625%	2/21/2020	USD \$1,288,000		1,281,789.95	0.067%	62.383%
219	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	3.750%	11/15/2020	USD \$1,244,000		1,261,462.38	0.066%	62.449%
220	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$1,242,000		1,233,391.92	0.064%	62.513%
221	PHILIP MORRIS INTL INC SR UNSECURED 02/20 2	2.000%	2/21/2020	USD \$1,250,000		1,231,296.65	0.064%	62.577%
222	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	USD \$1,214,000		1,229,077.05	0.064%	62.642%
223	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$1,167,000		1,208,904.67	0.063%	62.705%
224	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$1,205,000		1,194,252.63	0.062%	62.767%
225	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$1,205,000		1,194,036.50	0.062%	62.830%
226	ANTHEM INC SR UNSECURED 08/20 4.35	4.350%	8/15/2020	USD \$1,128,000		1,161,264.90	0.061%	62.890%
227	EMD FINANCE LLC COMPANY GUAR 144A 03/20 2.4	2.400%	3/19/2020	USD \$1,150,000		1,137,357.45	0.059%	62.950%
228	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$1,098,000		1,093,233.05	0.057%	63.007%
229	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$1,080,000		1,073,282.49	0.056%	63.063%
230	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$1,000,000		1,044,799.73	0.055%	63.117%
231	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$1,000,000		1,043,977.57	0.055%	63.172%
232	LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	USD \$1,022,000		1,037,484.07	0.054%	63.226%
233	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,034,000		1,033,083.72	0.054%	63.280%
234	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	5/15/2018	USD \$1,028,000		1,031,847.66	0.054%	63.334%
235	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$1,021,000		1,009,798.06	0.053%	63.387%
236	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,000,000		1,000,560.00	0.052%	63.439%
237	BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	USD \$1,000,000		999,217.18	0.052%	63.491%
238	QUALCOMM INC SR UNSECURED 05/18 1.4	1.400%	5/18/2018	USD \$1,000,000		998,616.07	0.052%	63.543%
239	PFIZER INC SR UNSECURED 06/18 1.5	1.500%	6/15/2018	USD \$1,000,000		998,200.85	0.052%	63.595%
240	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$1,000,000		997,385.06	0.052%	63.647%
241	JOHN DEERE CAPITAL CORP SR UNSECURED 03/21 2.8	2.800%	3/4/2021	USD \$1,000,000		996,030.99	0.052%	63.699%
242	BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1	2.100%	1/15/2019	USD \$1,000,000		995,555.06	0.052%	63.751%
243	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$1,000,000		990,512.23	0.052%	63.803%
244	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$1,000,000		987,279.05	0.052%	63.855%
245	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$850,000		842,091.54	0.044%	63.899%
246	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	1.650%	5/7/2018	USD \$825,000		824,208.00	0.043%	63.942%
247	CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$750,000		749,202.90	0.039%	63.981%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,232,263,274.26		64.361%
248	COMCAST CORP COMPANY GUAR 05/18 5.7	5.700%	5/15/2018	USD \$732,000		734,782.65	0.038%	64.019%
249	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$745,000		730,223.43	0.038%	64.057%
250	STRYKER CORP SR UNSECURED 04/18 1.3	1.300%	4/1/2018	USD \$600,000		600,000.00	0.031%	64.089%
251	GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/13/2019	USD \$600,000		593,525.40	0.031%	64.120%
252	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$585,000		574,250.39	0.030%	64.150%
253	AT+T INC SR UNSECURED 03/19 2.3	2.300%	3/11/2019	USD \$575,000		572,901.26	0.030%	64.180%
254	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$470,000		467,669.01	0.024%	64.204%
255	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$376,000		375,118.96	0.020%	64.224%
256	BPCE SA SR UNSECURED 02/21 2.65	2.650%	2/3/2021	USD \$330,000		324,436.20	0.017%	64.241%
257	DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	9/15/2018	USD \$324,000		322,661.41	0.017%	64.258%
258	NISOURCE INC SR UNSECURED 01/19 6.8	6.800%	1/15/2019	USD \$307,000		316,292.03	0.017%	64.274%
259	MEDTRONIC INC COMPANY GUAR 04/18 1.375	1.375%	4/1/2018	USD \$300,000		300,000.00	0.016%	64.290%
260	BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/1/2019	USD \$250,000		256,978.20	0.013%	64.303%
261	WALT DISNEY COMPANY/THE SR UNSECURED 09/18 1.5	1.500%	9/17/2018	USD \$255,000		253,927.98	0.013%	64.316%
Currency Forward Contract						8,052,829.39		0.421%
262	CAD180417		4/17/2018	-121,893,898	94,640,451.71	3,495,420.40	0.183%	64.499%
263	AUD180424		4/24/2018	-55,373,772	42,529,642.92	2,213,887.63	0.116%	64.615%
264	SEK180409		4/9/2018	-600,689,660	71,965,660.79	1,921,033.18	0.100%	64.715%
265	EUR180430		4/30/2018	-88,942,424	109,641,653.58	422,488.18	0.022%	64.737%
Sovereign Bond						671,997,784.74		35.098%
266	US TREASURY N/B 07/20 1.625	1.625%	7/31/2020	USD \$279,000,000		274,480,769.16	14.336%	79.073%
267	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$126,000,000		124,523,437.50	6.504%	85.577%
268	US TREASURY N/B 08/20 1.375	1.375%	8/31/2020	USD \$103,000,000		100,627,142.65	5.256%	90.833%
269	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/20 0.75	0.750%	2/16/2020	SEK kr300,000,000		36,547,809.53	1.909%	92.742%
270	SWEDISH GOVERNMENT BONDS 12/20 5	5.000%	12/1/2020	SEK kr250,000,000		34,334,355.31	1.793%	94.535%
271	ONTARIO (PROVINCE OF) SR UNSECURED 09/20 3	3.000%	9/28/2020	EUR €23,500,000		31,247,752.89	1.632%	96.167%
272	CANADA HOUSING TRUST GOVT GUARANT 144A 12/18 2.35	2.350%	12/15/2018	CAD \$30,000,000		23,411,340.09	1.223%	97.390%
273	BRITISH COLUMBIA PROV OF SR UNSECURED 12/18 4.65	4.650%	12/18/2018	CAD \$10,000,000		7,931,152.25	0.414%	97.804%
274	PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	4.500%	12/1/2018	CAD \$10,000,000		7,910,428.07	0.413%	98.217%
275	ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$6,103,000		6,029,852.74	0.315%	98.532%
276	KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$5,450,000		5,368,795.00	0.280%	98.812%
277	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$5,000,000		4,964,640.00	0.259%	99.072%
278	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$5,000,000		4,943,733.40	0.258%	99.330%
279	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$5,000,000		4,943,580.00	0.258%	99.588%
280	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$3,650,000		3,591,041.55	0.188%	99.776%
281	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$1,150,000		1,141,954.60	0.060%	99.835%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight	
Total Return Swap - Fixed						-1,116,256.19		-0.058%	
282	448259272 TRS USD P F	.00000	USB3MTA + 0.17	4/26/2018	-105,974,386	-105,991,658.74	-17,272.77	-0.001%	99.834%
283	512621439 TRS USD P F	.00000	USB3MTA + .18	6/29/2018	-172,745,126	-172,763,991.80	-18,865.50	-0.001%	99.833%
284	511819097 TRS USD P F	.00000	USB3MTA + .18	6/29/2018	-219,187,189	-219,211,126.83	-23,937.43	-0.001%	99.832%
285	512621341 TRS USD P F	.00000	USB3MTA + .14	6/29/2018	-240,092,869	-240,118,561.74	-25,692.34	-0.001%	99.831%
286	511819043 TRS USD P F	.00000	USB3MTA + .14	6/29/2018	-265,324,468	-265,352,860.17	-28,392.37	-0.001%	99.829%
287	448259259 TRS USD P F	.00000	USB3MTA + 0.14	4/26/2018	-267,139,482	-267,182,362.85	-42,881.23	-0.002%	99.827%
288	483531889 TRS USD P F	.00000	USB3MTA +.17	5/31/2018	-58,961,807	-59,048,528.75	-86,721.62	-0.005%	99.823%
289	483531883 TRS USD P F	.00000	USB3MTA + .14	5/31/2018	-166,331,709	-166,573,371.15	-241,661.68	-0.013%	99.810%
290	478719502 TRS USD P F	.00000	USB3MTA + .14	5/31/2018	-191,702,737	-191,983,974.50	-281,237.50	-0.015%	99.795%
291	478719476 TRS USD P F	.00000	USB3MTA + .19	5/31/2018	-232,851,383	-233,200,976.61	-349,593.75	-0.018%	99.777%
Total Return Swap - Variable						4,268,788.03		0.223%	
292	448259259 TRS USD R E		EQSWAP UBSIB190 UBAG		4,007,301	267,817,588.75	678,107.13	0.035%	99.812%
293	511819043 TRS USD R E		EQSWAP CITI CUSTOM CIVICS H TR		4,234,135	265,998,372.73	673,904.93	0.035%	99.848%
294	512621341 TRS USD R E		EQSWAP MERRILL LYNCH MLBXPPDM		1,699,681	240,702,537.23	609,667.83	0.032%	99.880%
295	478719502 TRS USD R E		EQSWAP CS CUSTOM 57 TRS INDEX		1,020,175	192,189,405.62	486,668.62	0.025%	99.905%
296	483531883 TRS USD R E		EQSWAP DB BENCHMARK 2 FLE INDE		2,495,034	166,753,954.41	422,244.94	0.022%	99.927%
297	478719476 TRS USD R E		EQSWAP CS CUSTOM 57R TRS		2,440,435	233,263,669.90	412,287.04	0.022%	99.949%
298	511819097 TRS USD R E		EQSWAP CITI CUSTOM CIVICS S TR		1,741,544	219,575,308.03	388,118.63	0.020%	99.969%
299	512621439 TRS USD R E		EQSWAP MERRILL LYNCH MLBXRSDM		2,455,181	173,050,951.14	305,824.84	0.016%	99.985%
300	448259272 TRS USD R E		EQSWAP UBSIDRST UBAG		1,135,348	106,161,997.15	187,611.18	0.010%	99.995%
301	483531889 TRS USD R E		EQSWAP DB BBG ROLL SELECT INDE		733,750	59,066,160.02	104,352.89	0.005%	100.000%
Total						1,914,613,202.55		100.00%	