

DFA Commodity Strategy Portfolio

As of January 31, 2018 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Commodity Future						638,953.81		0.038%
1	LME NICKEL FUTURE MAR18 XLME 20180319		3/19/2018	456	6,192,252.00	574,641.20	0.034%	0.034%
2	LME ZINC FUTURE MAR18 XLME 20180319		3/19/2018	1,900	6,744,050.00	411,654.45	0.025%	0.059%
3	LME PRI ALUM FUTR MAR18 XLME 20180319		3/19/2018	4,350	9,629,812.50	226,451.80	0.014%	0.072%
4	WTI CRUDE FUTURE MAY18 XNYM 20180420		4/20/2018	169,000	10,868,390.00	93,814.35	0.006%	0.078%
5	LME NICKEL FUTURE MAY18 XLME 20180514		5/14/2018	312	4,246,788.00	85,426.40	0.005%	0.083%
6	BRENT CRUDE FUTR MAY18 IFEU 20180329		3/29/2018	162,000	11,108,340.00	81,998.04	0.005%	0.088%
7	GOLD 100 OZ FUTR APR18 XCEC 20180426		4/26/2018	12,800	17,191,680.00	81,341.96	0.005%	0.093%
8	GASOLINE RBOB FUT MAY18 XNYM 20180430		4/30/2018	2,940,000	6,081,390.00	76,659.77	0.005%	0.098%
9	SILVER FUTURE MAY18 XCEC 20180529		5/29/2018	300,000	5,199,000.00	42,738.40	0.003%	0.100%
10	LME ZINC FUTURE MAY18 XLME 20180514		5/14/2018	1,300	4,600,050.00	42,576.40	0.003%	0.103%
11	NY HARB ULSD FUT MAY18 XNYM 20180430		4/30/2018	2,562,000	5,228,017.20	29,496.23	0.002%	0.104%
12	LME PRI ALUM FUTR MAY18 XLME 20180514		5/14/2018	2,900	6,445,975.00	21,226.20	0.001%	0.106%
13	COPPER FUTURE MAY18 XCEC 20180529		5/29/2018	3,150,000	10,127,250.00	15,458.14	0.001%	0.107%
14	LIVE CATTLE FUTR APR18 XCME 20180430		4/30/2018	5,160,000	6,342,930.00	12,048.28	0.001%	0.107%
15	KC HRW WHEAT FUT MAY18 XCBT 20180514		5/14/2018	425,000	2,048,500.00	3,581.38	0.000%	0.108%
16	SOYBEAN OIL FUTR MAY18 XCBT 20180514		5/14/2018	11,580,000	3,853,824.00	2,849.94	0.000%	0.108%
17	COTTON NO.2 FUTR MAY18 IFUS 20180508		5/8/2018	2,650,000	2,076,540.00	-11,522.18	-0.001%	0.107%
18	COFFEE 'C' FUTURE MAY18 IFUS 20180518		5/18/2018	2,887,500	3,586,275.00	-12,735.67	-0.001%	0.106%
19	CORN FUTURE MAY18 XCBT 20180514		5/14/2018	2,485,000	9,182,075.00	-13,412.82	-0.001%	0.105%
20	WHEAT FUTURE(CBT) MAY18 XCBT 20180514		5/14/2018	1,075,000	5,004,125.00	-16,685.22	-0.001%	0.104%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Commodity Future						638,953.81		0.038%
21	SOYBEAN FUTURE MAY18 XCBT 20180514		5/14/2018	875,000	8,811,250.00	-21,848.50	-0.001%	0.103%
22	SOYBEAN MEAL FUTR MAY18 XCBT 20180514		5/14/2018	13,400	4,576,100.00	-33,188.28	-0.002%	0.101%
23	LME PRI ALUM FUTR MAR18 XLME 20180319		3/19/2018	-4,350	-9,629,812.50	-68,073.20	-0.004%	0.097%
24	SUGAR 11 (WORLD) MAY18 IFUS 20180430		4/30/2018	33,376,000	4,462,371.20	-130,263.98	-0.008%	0.089%
25	LEAN HOGS FUTURE APR18 XCME 20180413		4/13/2018	4,120,000	2,976,700.00	-141,127.17	-0.008%	0.081%
26	LME ZINC FUTURE MAR18 XLME 20180319		3/19/2018	-1,900	-6,744,050.00	-150,689.30	-0.009%	0.072%
27	LME NICKEL FUTURE MAR18 XLME 20180319		3/19/2018	-456	-6,192,252.00	-195,080.80	-0.012%	0.060%
28	NATURAL GAS FUTR MAY18 XNYM 20180426		4/26/2018	4,150,000	11,844,100.00	-368,382.01	-0.022%	0.038%
Corporate Bond						1,127,577,174.38		67.404%
29	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$30,877,000		30,832,085.39	1.843%	1.881%
30	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$31,000,000		30,722,232.56	1.837%	3.718%
31	FMS WERTMANAGEMENT GOVT GUARANT REGS 10/20 0.0000	0.000%	10/20/2020	EUR €24,000,000		29,986,047.46	1.792%	5.510%
32	ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	USD \$29,780,000		29,765,533.47	1.779%	7.290%
33	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$25,500,000		25,248,588.62	1.509%	8.799%
34	INTL BK RECON + DEVELOP SR UNSECURED 10/20 0.125	0.125%	10/23/2020	EUR €20,100,000		25,232,425.68	1.508%	10.307%
35	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 10/18 2.89	2.890%	10/11/2018	CAD \$30,000,000		24,555,121.95	1.468%	11.775%
36	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/20 1.75	1.750%	10/5/2020	USD \$24,800,000		24,304,000.00	1.453%	13.228%
37	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$19,850,000		19,785,036.51	1.183%	14.411%
38	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	USD \$19,430,000		19,425,336.80	1.161%	15.572%
39	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$18,774,000		18,645,604.99	1.115%	16.686%
40	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$18,335,000		18,305,525.94	1.094%	17.781%
41	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$17,000,000		16,909,050.00	1.011%	18.791%
42	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$15,000,000		15,001,422.90	0.897%	19.688%
43	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$15,000,000		14,968,051.80	0.895%	20.583%
44	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$14,935,000		14,717,194.68	0.880%	21.463%
45	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$17,000,000		13,888,032.52	0.830%	22.293%
46	MOLSON COORS BREWING CO COMPANY GUAR 03/20 2.25	2.250%	3/15/2020	USD \$12,857,000		12,730,579.82	0.761%	23.054%
47	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$12,204,000		12,590,189.84	0.753%	23.807%
48	E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$10,927,000		11,122,962.19	0.665%	24.471%
49	UNEDIC SA 11/20 0	0.000%	11/25/2020	EUR €8,800,000		10,951,126.89	0.655%	25.126%
50	COMMONWEALTH BANK AUST CERT OF DEPO 02/20 7.25	7.250%	2/5/2020	AUD \$12,000,000		10,564,809.27	0.632%	25.758%
51	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$10,000,000		10,400,345.50	0.622%	26.379%
52	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$10,100,000		10,063,374.57	0.602%	26.981%
53	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$10,000,000		9,991,945.30	0.597%	27.578%
54	CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	2/28/2018	USD \$9,958,000		9,955,510.50	0.595%	28.173%
55	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$10,000,000		9,952,873.00	0.595%	28.768%
56	NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	4/24/2020	USD \$9,500,000		9,908,415.45	0.592%	29.361%
57	AMGEN INC SR UNSECURED 05/20 2.2	2.200%	5/11/2020	USD \$9,990,000		9,907,959.72	0.592%	29.953%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,127,577,174.38		67.404%
58	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	USD \$10,000,000		9,868,168.70	0.590%	30.543%
59	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$9,400,000		9,770,270.61	0.584%	31.127%
60	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$9,665,000		9,667,524.30	0.578%	31.705%
61	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$9,620,000		9,633,593.83	0.576%	32.281%
62	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$9,500,000		9,468,653.52	0.566%	32.847%
63	TIME WARNER INC COMPANY GUAR 01/21 4.7	4.700%	1/15/2021	USD \$9,000,000		9,465,479.28	0.566%	33.412%
64	SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	USD \$9,000,000		8,978,148.00	0.537%	33.949%
65	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$11,000,000		8,954,448.14	0.535%	34.484%
66	GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6	6.000%	6/15/2020	USD \$8,000,000		8,584,164.72	0.513%	34.997%
67	WESTPAC BANKING CORP SR UNSECURED 02/20 7.25	7.250%	2/11/2020	AUD \$9,700,000		8,549,524.94	0.511%	35.509%
68	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 11/18 2.8	2.800%	11/21/2018	CAD \$10,000,000		8,186,910.57	0.489%	35.998%
69	MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/7/2018	USD \$8,000,000		7,998,583.28	0.478%	36.476%
70	STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$8,000,000		7,969,973.20	0.476%	36.953%
71	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$8,000,000		7,929,516.08	0.474%	37.427%
72	SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	USD \$7,735,000		7,746,019.82	0.463%	37.890%
73	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$9,000,000		7,325,699.45	0.438%	38.327%
74	CITIGROUP INC SR UNSECURED 12/18 2.05	2.050%	12/7/2018	USD \$7,281,000		7,273,740.12	0.435%	38.762%
75	HP ENTERPRISE CO SR UNSECURED 10/20 3.6	3.600%	10/15/2020	USD \$7,000,000		7,114,627.73	0.425%	39.188%
76	GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	USD \$7,000,000		7,050,205.89	0.421%	39.609%
77	KEY BANK NA SR UNSECURED 03/19 2.35	2.350%	3/8/2019	USD \$7,000,000		6,993,678.51	0.418%	40.027%
78	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$7,018,000		6,988,206.62	0.418%	40.445%
79	MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$7,000,000		6,986,000.00	0.418%	40.862%
80	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$7,000,000		6,944,590.87	0.415%	41.278%
81	COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$7,000,000		6,936,059.62	0.415%	41.692%
82	ASTRAZENECA PLC SR UNSECURED 11/18 1.75	1.750%	11/16/2018	USD \$6,958,000		6,933,350.24	0.414%	42.107%
83	MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$6,700,000		6,683,115.87	0.400%	42.506%
84	CAPITAL ONE NA SR UNSECURED 09/19 2.4	2.400%	9/5/2019	USD \$6,536,000		6,504,840.60	0.389%	42.895%
85	CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	USD \$6,500,000		6,500,974.29	0.389%	43.284%
86	HARRIS CORPORATION SR UNSECURED 04/18 1.999	1.999%	4/27/2018	USD \$6,500,000		6,499,294.95	0.389%	43.672%
87	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$6,000,000		6,358,044.06	0.380%	44.052%
88	SEMPRA ENERGY SR UNSECURED 11/20 2.85	2.850%	11/15/2020	USD \$6,000,000		6,020,754.72	0.360%	44.412%
89	UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$6,000,000		5,978,089.38	0.357%	44.769%
90	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$7,000,000		5,752,520.33	0.344%	45.113%
91	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,708,000		5,665,333.84	0.339%	45.452%
92	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$5,534,000		5,545,334.07	0.331%	45.783%
93	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$5,550,000		5,518,009.13	0.330%	46.113%
94	TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$5,500,000		5,505,218.57	0.329%	46.442%
95	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,480,000		5,498,493.36	0.329%	46.771%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,127,577,174.38		67.404%
96	MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	USD \$5,500,000		5,488,582.72	0.328%	47.099%
97	CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$5,245,000		5,481,674.75	0.328%	47.427%
98	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 11/20 2	2.000%	11/12/2020	EUR €4,150,000		5,426,360.27	0.324%	47.751%
99	MACQUARIE GROUP LTD SR UNSECURED 144A 01/21 6.25	6.250%	1/14/2021	USD \$4,842,000		5,254,753.05	0.314%	48.065%
100	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	USD \$5,000,000		5,242,589.05	0.313%	48.379%
101	CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	7.050%	10/1/2018	USD \$5,000,000		5,164,457.60	0.309%	48.687%
102	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$5,168,000		5,111,738.93	0.306%	48.993%
103	ALLERGAN FUNDING SCS COMPANY GUAR 03/20 3	3.000%	3/12/2020	USD \$5,000,000		5,018,091.20	0.300%	49.293%
104	FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	USD \$5,000,000		5,017,185.95	0.300%	49.593%
105	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$5,000,000		5,009,945.00	0.299%	49.892%
106	BARCLAYS PLC SR UNSECURED 06/20 2.875	2.875%	6/8/2020	USD \$5,000,000		4,995,430.00	0.299%	50.191%
107	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$5,000,000		4,989,338.95	0.298%	50.489%
108	SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$4,992,000		4,975,625.89	0.297%	50.787%
109	US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$5,000,000		4,972,771.00	0.297%	51.084%
110	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$5,000,000		4,963,599.90	0.297%	51.381%
111	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,000,000		4,956,791.55	0.296%	51.677%
112	QUALCOMM INC SR UNSECURED 05/20 2.1	2.100%	5/20/2020	USD \$4,991,000		4,943,350.02	0.296%	51.972%
113	MICROSOFT CORP SR UNSECURED 08/19 1.1	1.100%	8/8/2019	USD \$4,930,000		4,851,326.17	0.290%	52.262%
114	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$6,000,000		4,803,560.98	0.287%	52.550%
115	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$4,625,000		4,566,691.56	0.273%	52.823%
116	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €3,500,000		4,540,702.97	0.271%	53.094%
117	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,500,000		4,523,028.53	0.270%	53.364%
118	APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$4,522,000		4,482,944.84	0.268%	53.632%
119	MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$4,417,000		4,427,524.96	0.265%	53.897%
120	EXELON GENERATION CO LLC SR UNSECURED 10/20 4	4.000%	10/1/2020	USD \$4,282,000		4,403,278.27	0.263%	54.160%
121	GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	USD \$4,082,000		4,294,146.76	0.257%	54.417%
122	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$4,362,000		4,294,083.66	0.257%	54.674%
123	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	USD \$4,149,000		4,149,984.18	0.248%	54.922%
124	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$4,052,000		4,052,310.30	0.242%	55.164%
125	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$4,000,000		4,017,162.20	0.240%	55.404%
126	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$4,000,000		3,999,497.80	0.239%	55.643%
127	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$4,000,000		3,983,165.28	0.238%	55.881%
128	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$3,950,000		3,911,405.97	0.234%	56.115%
129	EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$3,883,000		3,892,939.98	0.233%	56.348%
130	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$3,750,000		3,752,656.84	0.224%	56.572%
131	JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	USD \$3,500,000		3,665,952.47	0.219%	56.791%
132	GILEAD SCIENCES INC SR UNSECURED 09/18 1.85	1.850%	9/4/2018	USD \$3,558,000		3,555,231.17	0.213%	57.004%
133	KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8	2.800%	7/2/2020	USD \$3,550,000		3,552,536.19	0.212%	57.216%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,127,577,174.38		67.404%
134	SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$3,500,000		3,505,856.27	0.210%	57.426%
135	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$3,503,000		3,490,660.16	0.209%	57.634%
136	GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	USD \$3,500,000		3,484,244.68	0.208%	57.843%
137	UNUM GROUP SR UNSECURED 07/18 7	7.000%	7/15/2018	USD \$3,298,000		3,368,249.05	0.201%	58.044%
138	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$3,366,000		3,368,068.31	0.201%	58.245%
139	UBS AG STAMFORD CT SR UNSECURED 03/18 1.8	1.800%	3/26/2018	USD \$3,350,000		3,350,204.19	0.200%	58.446%
140	3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	USD \$3,200,000		3,173,416.38	0.190%	58.635%
141	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,985,000		3,119,834.16	0.186%	58.822%
142	EUROPEAN INVESTMENT BANK SR UNSECURED 08/20 6	6.000%	8/6/2020	AUD \$3,500,000		3,071,122.71	0.184%	59.005%
143	THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	USD \$3,000,000		3,000,960.00	0.179%	59.185%
144	ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	USD \$3,000,000		2,993,945.94	0.179%	59.364%
145	UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	3/15/2019	USD \$3,000,000		2,974,705.53	0.178%	59.542%
146	DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$3,000,000		2,950,313.43	0.176%	59.718%
147	ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	4/1/2019	USD \$2,835,000		2,921,603.98	0.175%	59.893%
148	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$2,937,000		2,896,243.52	0.173%	60.066%
149	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$2,800,000		2,790,823.06	0.167%	60.233%
150	PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65	5.650%	5/16/2018	USD \$2,751,000		2,781,750.13	0.166%	60.399%
151	COCA COLA CO/THE SR UNSECURED REGS 06/20 2.6	2.600%	6/9/2020	AUD \$3,350,000		2,709,992.28	0.162%	60.561%
152	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$2,600,000		2,605,611.87	0.156%	60.717%
153	INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$2,570,000		2,605,525.29	0.156%	60.872%
154	TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$2,576,000		2,578,209.20	0.154%	61.027%
155	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 06/20 2.4	2.400%	6/15/2020	USD \$2,600,000		2,573,730.15	0.154%	61.180%
156	BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	2/9/2018	USD \$2,500,000		2,499,621.00	0.149%	61.330%
157	PHILIP MORRIS INTL INC SR UNSECURED 01/19 1.875	1.875%	1/15/2019	USD \$2,500,000		2,492,802.90	0.149%	61.479%
158	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$2,350,000		2,348,785.33	0.140%	61.619%
159	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,334,000		2,332,355.44	0.139%	61.759%
160	SOUTHERN CO SR UNSECURED 09/18 2.45	2.450%	9/1/2018	USD \$2,324,000		2,328,707.38	0.139%	61.898%
161	TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134	5.134%	4/27/2020	USD \$2,200,000		2,319,199.52	0.139%	62.036%
162	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$2,150,000		2,253,453.53	0.135%	62.171%
163	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$2,246,000		2,229,136.83	0.133%	62.304%
164	IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$2,000,000		2,071,144.44	0.124%	62.428%
165	MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$2,000,000		2,004,983.08	0.120%	62.548%
166	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$2,000,000		2,001,316.14	0.120%	62.668%
167	DAIMLER FINANCE NA LLC COMPANY GUAR 144A 08/20 2.7	2.700%	8/3/2020	USD \$2,000,000		1,998,538.42	0.119%	62.787%
168	SOCIETE GENERALE SR UNSECURED 144A 09/20 2.625	2.625%	9/16/2020	USD \$2,000,000		1,996,797.64	0.119%	62.907%
169	AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$2,000,000		1,996,196.40	0.119%	63.026%
170	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$2,000,000		1,985,260.00	0.119%	63.145%
171	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625	1.625%	10/28/2019	USD \$2,000,000		1,969,736.96	0.118%	63.262%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,127,577,174.38		67.404%
172	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/20 2.25	2.250%	8/27/2020	EUR €1,500,000		1,969,389.59	0.118%	63.380%
173	ORANGE SA SR UNSECURED 11/19 1.625	1.625%	11/3/2019	USD \$2,000,000		1,968,401.32	0.118%	63.498%
174	NASDAQ INC SR UNSECURED 01/20 5.55	5.550%	1/15/2020	USD \$1,850,000		1,951,342.87	0.117%	63.614%
175	PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	8/14/2018	USD \$1,900,000		1,898,394.39	0.113%	63.728%
176	BECTON DICKINSON SR UNSECURED 11/20 3.25	3.250%	11/12/2020	USD \$1,810,000		1,823,531.40	0.109%	63.837%
177	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,800,000		1,804,748.47	0.108%	63.945%
178	SOUTHERN POWER CO SR UNSECURED 06/20 2.375	2.375%	6/1/2020	USD \$1,645,000		1,634,738.36	0.098%	64.042%
179	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$2,000,000		1,627,654.41	0.097%	64.140%
180	REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	USD \$1,606,000		1,607,380.44	0.096%	64.236%
181	KROGER CO SR UNSECURED 09/19 1.5	1.500%	9/30/2019	USD \$1,565,000		1,538,613.94	0.092%	64.328%
182	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,500,000		1,512,275.70	0.090%	64.418%
183	POTASH CORP SASKATCHEWAN SR UNSECURED 05/19 6.5	6.500%	5/15/2019	USD \$1,446,000		1,512,236.75	0.090%	64.509%
184	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.7	2.700%	9/15/2019	USD \$1,500,000		1,504,064.13	0.090%	64.598%
185	RYDER SYSTEM INC SR UNSECURED 06/19 2.55	2.550%	6/1/2019	USD \$1,500,000		1,500,138.48	0.090%	64.688%
186	ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$1,500,000		1,498,113.02	0.090%	64.778%
187	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$1,500,000		1,496,678.85	0.089%	64.867%
188	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,500,000		1,495,036.17	0.089%	64.957%
189	AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$1,500,000		1,494,914.15	0.089%	65.046%
190	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$1,500,000		1,494,712.17	0.089%	65.135%
191	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$1,500,000		1,490,337.51	0.089%	65.224%
192	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$1,500,000		1,473,051.48	0.088%	65.312%
193	AUTODESK INC SR UNSECURED 06/20 3.125	3.125%	6/15/2020	USD \$1,355,000		1,363,700.12	0.082%	65.394%
194	AUST + NZ BANKING GROUP CERT OF DEPO REGS 06/20 3.25	3.250%	6/3/2020	AUD \$1,665,000		1,360,858.50	0.081%	65.475%
195	VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625	2.625%	2/21/2020	USD \$1,288,000		1,293,600.38	0.077%	65.553%
196	LG+E AND KU ENERGY LLC SR UNSECURED 11/20 3.75	3.750%	11/15/2020	USD \$1,244,000		1,274,190.62	0.076%	65.629%
197	FIDELITY NATIONAL INFORM SR UNSECURED 10/20 3.625	3.625%	10/15/2020	USD \$1,214,000		1,239,694.14	0.074%	65.703%
198	CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$1,242,000		1,237,508.03	0.074%	65.777%
199	REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$1,167,000		1,220,271.46	0.073%	65.850%
200	HARRIS CORPORATION SR UNSECURED 04/20 2.7	2.700%	4/27/2020	USD \$1,205,000		1,201,665.56	0.072%	65.922%
201	LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$1,098,000		1,101,437.86	0.066%	65.987%
202	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$1,080,000		1,077,124.35	0.064%	66.052%
203	AON CORP COMPANY GUAR 09/20 5	5.000%	9/30/2020	USD \$1,000,000		1,055,931.88	0.063%	66.115%
204	TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$1,000,000		1,055,284.13	0.063%	66.178%
205	LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	USD \$1,022,000		1,046,538.22	0.063%	66.241%
206	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	5/15/2018	USD \$1,028,000		1,039,162.94	0.062%	66.303%
207	NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,034,000		1,035,686.83	0.062%	66.365%
208	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$1,021,000		1,017,671.91	0.061%	66.426%
209	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$1,005,000		1,006,195.66	0.060%	66.486%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						1,127,577,174.38		67.404%
210	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,000,000		1,005,619.87	0.060%	66.546%
211	BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	USD \$1,000,000		1,003,082.99	0.060%	66.606%
212	BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	USD \$1,000,000		1,001,112.17	0.060%	66.666%
213	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$1,000,000		1,000,492.76	0.060%	66.725%
214	BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1	2.100%	1/15/2019	USD \$1,000,000		999,833.26	0.060%	66.785%
215	PFIZER INC SR UNSECURED 06/18 1.5	1.500%	6/15/2018	USD \$1,000,000		999,026.94	0.060%	66.845%
216	QUALCOMM INC SR UNSECURED 05/18 1.4	1.400%	5/18/2018	USD \$1,000,000		998,920.19	0.060%	66.905%
217	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$850,000		846,884.04	0.051%	66.955%
218	ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	1.650%	5/7/2018	USD \$825,000		824,447.12	0.049%	67.004%
219	CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$750,000		751,064.91	0.045%	67.049%
220	COMCAST CORP COMPANY GUAR 05/18 5.7	5.700%	5/15/2018	USD \$732,000		739,851.33	0.044%	67.094%
221	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$745,000		737,791.03	0.044%	67.138%
222	MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$614,000		613,678.71	0.037%	67.174%
223	STRYKER CORP SR UNSECURED 04/18 1.3	1.300%	4/1/2018	USD \$600,000		599,482.33	0.036%	67.210%
224	GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/13/2019	USD \$600,000		596,954.23	0.036%	67.246%
225	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$585,000		577,652.97	0.035%	67.280%
226	AT+T INC SR UNSECURED 03/19 2.3	2.300%	3/11/2019	USD \$575,000		574,643.75	0.034%	67.315%
227	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$470,000		470,813.18	0.028%	67.343%
228	DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	9/15/2018	USD \$324,000		323,504.67	0.019%	67.362%
229	NISOURCE INC SR UNSECURED 01/19 6.8	6.800%	1/15/2019	USD \$307,000		319,645.16	0.019%	67.381%
230	MEDTRONIC INC COMPANY GUAR 04/18 1.375	1.375%	4/1/2018	USD \$300,000		299,783.57	0.018%	67.399%
231	BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/1/2019	USD \$250,000		259,122.34	0.015%	67.415%
232	WALT DISNEY COMPANY/THE SR UNSECURED 09/18 1.5	1.500%	9/17/2018	USD \$255,000		254,265.60	0.015%	67.430%
233	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$203,000		203,158.33	0.012%	67.442%
Currency Forward Contract						-6,991,028.68		-0.418%
234	AUD180424		4/24/2018	-55,373,772	44,613,072.65	130,457.90	0.008%	67.450%
235	CAD180417		4/17/2018	-121,893,898	99,188,434.10	-1,052,561.99	-0.063%	67.387%
236	SEK180409		4/9/2018	-600,689,660	76,580,332.70	-2,693,638.73	-0.161%	67.226%
237	EUR180327		3/27/2018	-89,079,449	110,987,803.30	-3,375,285.86	-0.202%	67.024%
Sovereign Bond						566,581,967.26		33.869%
238	US TREASURY N/B 07/20 1.625	1.625%	7/31/2020	USD \$189,000,000		186,187,148.91	11.130%	78.154%
239	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$149,000,000		147,131,680.06	8.795%	86.949%
240	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/20 0.75	0.750%	2/16/2020	SEK kr300,000,000		38,713,816.17	2.314%	89.263%
241	SWEDISH GOVERNMENT BONDS 12/20 5	5.000%	12/1/2020	SEK kr250,000,000		36,517,087.78	2.183%	91.446%
242	US TREASURY N/B 08/20 1.375	1.375%	8/31/2020	USD \$35,000,000		34,235,742.10	2.047%	93.493%
243	ONTARIO (PROVINCE OF) SR UNSECURED 09/20 3	3.000%	9/28/2020	EUR €23,500,000		31,618,484.19	1.890%	95.383%
244	CANADA HOUSING TRUST GOVT GUARANT 144A 12/18 2.35	2.350%	12/15/2018	CAD \$30,000,000		24,536,829.27	1.467%	96.850%
245	US TREASURY N/B 06/18 1.375	1.375%	6/30/2018	USD \$20,000,000		19,982,031.20	1.194%	98.044%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						566,581,967.26		33.869%
246	BRITISH COLUMBIA PROV OF SR UNSECURED 12/18 4.65	4.650%	12/18/2018	CAD \$10,000,000		8,339,756.10	0.499%	98.543%
247	PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	4.500%	12/1/2018	CAD \$10,000,000		8,318,292.68	0.497%	99.040%
248	ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$6,103,000		6,028,543.40	0.360%	99.400%
249	KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$5,450,000		5,374,899.00	0.321%	99.722%
250	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$5,000,000		4,968,170.00	0.297%	100.019%
251	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$5,000,000		4,950,670.70	0.296%	100.315%
252	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$5,000,000		4,940,650.00	0.295%	100.610%
253	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$3,650,000		3,595,790.20	0.215%	100.825%
254	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$1,150,000		1,142,375.50	0.068%	100.893%
Total Return Swap - Fixed						-220,543.93		-0.013%
255	448259367 TRS USD P F .00000 USB3MTA + 0.17		4/26/2018	-30,000,037	-30,000,036.60	0.00	0.000%	100.893%
256	448259272 TRS USD P F .00000 USB3MTA + 0.17		4/26/2018	-108,117,355	-108,126,952.58	-9,597.58	-0.001%	100.893%
257	406894960 TRS USD P F .00000 USB3MTA + .19		3/29/2018	-163,995,558	-164,010,294.15	-14,736.64	-0.001%	100.892%
258	385506478 TRS USD P F .00000 USB3MTA + .14		2/28/2018	-80,249,913	-80,267,447.12	-17,533.80	-0.001%	100.891%
259	406894948 TRS USD P F .00000 USB3MTA + .14		3/29/2018	-205,630,717	-205,648,631.60	-17,914.55	-0.001%	100.890%
260	406894986 TRS USD P F .00000 USB3MTA+ .19		3/29/2018	-223,619,418	-223,639,512.17	-20,094.44	-0.001%	100.888%
261	406894968 TRS USD P F .00000 USB3MTA + .14		3/29/2018	-231,560,668	-231,580,841.24	-20,173.57	-0.001%	100.887%
262	448259259 TRS USD P F .00000 USB3MTA + 0.14		4/26/2018	-274,532,951	-274,556,868.51	-23,917.31	-0.001%	100.886%
263	386215951 TRS USD P F .00000 USB3MTA + .14		2/28/2018	-197,008,260	-197,051,303.99	-43,044.33	-0.003%	100.883%
264	383465474 TRS USD P F .00000 USB3MTA + .19		2/28/2018	-237,559,713	-237,613,245.05	-53,531.71	-0.003%	100.880%
Total Return Swap - Variable						-14,721,293.27		-0.880%
265	448259367 TRS USD R E EQSWAP DB BBG ROLL SEL COM PRE			365,936	29,869,726.79	-130,309.81	-0.008%	100.872%
266	385506478 TRS USD R E EQSWAP DB BENCHMARK UBAG			1,171,359	79,538,525.99	-711,387.33	-0.043%	100.830%
267	448259272 TRS USD R E EQSWAP UBSIDRST UBAG			1,135,348	107,254,837.53	-862,517.47	-0.052%	100.778%
268	406894960 TRS USD R E MLBXRSDM INDEX BOFA			2,284,628	162,687,395.68	-1,308,161.83	-0.078%	100.700%
269	386215951 TRS USD R E EQSWAP CS CUSTOM 57 TRS CSFB			1,020,175	195,267,339.21	-1,740,920.45	-0.104%	100.596%
270	406894986 TRS USD R E EQSWAP CITI CUSTOM CIVICS S TR			1,741,544	221,835,659.16	-1,783,758.57	-0.107%	100.489%
271	406894948 TRS USD R E MLBXPPDM INDEX BOFA			1,416,510	203,813,594.75	-1,817,122.30	-0.109%	100.381%
272	383465474 TRS USD R E EQSWAP CS CUSTOM 57R TRS			2,440,435	235,664,845.23	-1,894,868.11	-0.113%	100.267%
273	406894968 TRS USD R E EQSWAP CITI CUSTOM CIVICS H TR			3,595,802	229,514,512.42	-2,046,155.25	-0.122%	100.145%
274	448259259 TRS USD R E EQSWAP UBSIB190 UBAG			4,007,301	272,106,859.05	-2,426,092.15	-0.145%	100.000%
Total						1,672,865,229.57		100.00%