

DFA Commodity Strategy Portfolio

As of October 31, 2017 (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.

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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 | | | | | | 3,039,772.99 | | 0.183% |
| 1 | BRENT CRUDE FUTR JAN18 IFEU 20171130 | | 11/30/2017 | 120,000 | 7,312,800.00 | 713,143.60 | 0.043% | 0.043% |
| 2 | LME NICKEL FUTURE NOV17 XLME 20171113 | | 11/13/2017 | 330 | 4,046,295.00 | 630,438.50 | 0.038% | 0.081% |
| 3 | LME PRI ALUM FUTR NOV17 XLME 20171113 | | 11/13/2017 | 3,575 | 7,672,843.75 | 526,753.85 | 0.032% | 0.113% |
| 4 | LME ZINC FUTURE NOV17 XLME 20171113 | | 11/13/2017 | 1,325 | 4,384,425.00 | 524,772.10 | 0.032% | 0.144% |
| 5 | COPPER FUTURE DEC17 XCEC 20171227 | | 12/27/2017 | 2,600,000 | 8,062,600.00 | 475,227.60 | 0.029% | 0.173% |
| 6 | LME NICKEL FUTURE JAN18 XLME 20180115 | | 1/15/2018 | 252 | 3,098,592.00 | 414,359.40 | 0.025% | 0.198% |
| 7 | WTI CRUDE FUTURE JAN18 XNYM 20171219 | | 12/19/2017 | 114,000 | 6,223,260.00 | 412,326.60 | 0.025% | 0.223% |
| 8 | LIVE CATTLE FUTR DEC17 XCME 20171229 | | 12/29/2017 | 3,040,000 | 3,819,000.00 | 401,941.36 | 0.024% | 0.247% |
| 9 | GASOLINE RBOB FUT JAN18 XNYM 20171229 | | 12/29/2017 | 1,974,000 | 3,380,475.00 | 315,725.88 | 0.019% | 0.266% |
| 10 | LEAN HOGS FUTURE DEC17 XCME 20171214 | | 12/14/2017 | 2,840,000 | 1,931,200.00 | 295,862.77 | 0.018% | 0.284% |
| 11 | NY HARB ULSD FUT JAN18 XNYM 20171229 | | 12/29/2017 | 1,932,000 | 3,632,932.80 | 239,265.05 | 0.014% | 0.298% |
| 12 | SOYBEAN OIL FUTR JAN18 XCBT 20180112 | | 1/12/2018 | 7,020,000 | 2,451,384.00 | 137,193.03 | 0.008% | 0.306% |
| 13 | LME PRI ALUM FUTR JAN18 XLME 20180115 | | 1/15/2018 | 2,700 | 5,827,950.00 | 102,810.60 | 0.006% | 0.313% |
| 14 | SOYBEAN FUTURE JAN18 XCBT 20180112 | | 1/12/2018 | 510,000 | 5,022,225.00 | 87,724.59 | 0.005% | 0.318% |
| 15 | SUGAR 11 (WORLD) MAR18 IFUS 20180228 | | 2/28/2018 | 14,336,000 | 2,113,126.40 | 26,126.40 | 0.002% | 0.319% |
| 16 | COTTON NO.2 FUTR DEC17 IFUS 20171206 | | 12/6/2017 | 1,700,000 | 1,162,460.00 | 9,454.40 | 0.001% | 0.320% |
| 17 | LME PRI ALUM FUTR JAN18 XLME 20180115 | | 1/15/2018 | -375 | -809,437.50 | -2,502.00 | 0.000% | 0.320% |
| 18 | LME ZINC FUTURE JAN18 XLME 20180115 | | 1/15/2018 | -125 | -409,500.00 | -14,271.50 | -0.001% | 0.319% |
| 19 | LME ZINC FUTURE JAN18 XLME 20180115 | | 1/15/2018 | 1,025 | 3,357,900.00 | -14,782.55 | -0.001% | 0.318% |
| 20 | SOYBEAN MEAL FUTR JAN18 XCBT 20180112 | | 1/12/2018 | 8,100 | 2,541,780.00 | -17,286.21 | -0.001% | 0.317% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-------------------------|--|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Commodity Future | | | | | | 3,039,772.99 | | 0.183% |
| 21 | GOLD 100 OZ FUTR DEC17 XCEC 20171227 | | 12/27/2017 | 8,300 | 10,545,150.00 | -30,547.30 | -0.002% | 0.315% |
| 22 | LME NICKEL FUTURE JAN18 XLME 20180115 | | 1/15/2018 | -36 | -442,656.00 | -33,001.80 | -0.002% | 0.313% |
| 23 | SILVER FUTURE DEC17 XCEC 20171227 | | 12/27/2017 | 215,000 | 3,588,995.00 | -61,808.30 | -0.004% | 0.310% |
| 24 | LME ZINC FUTURE NOV17 XLME 20171113 | | 11/13/2017 | -1,325 | -4,384,425.00 | -89,759.15 | -0.005% | 0.304% |
| 25 | KC HRW WHEAT FUT DEC17 XCBT 20171214 | | 12/14/2017 | 240,000 | 999,600.00 | -127,805.37 | -0.008% | 0.296% |
| 26 | COFFEE 'C' FUTURE DEC17 IFUS 20171218 | | 12/18/2017 | 1,462,500 | 1,829,587.50 | -164,788.05 | -0.010% | 0.287% |
| 27 | LME PRI ALUM FUTR NOV17 XLME 20171113 | | 11/13/2017 | -3,575 | -7,672,843.75 | -173,427.40 | -0.010% | 0.276% |
| 28 | CORN FUTURE DEC17 XCBT 20171214 | | 12/14/2017 | 1,805,000 | 6,240,787.50 | -295,334.59 | -0.018% | 0.258% |
| 29 | WHEAT FUTURE(CBT) DEC17 XCBT 20171214 | | 12/14/2017 | 685,000 | 2,866,725.00 | -327,533.34 | -0.020% | 0.239% |
| 30 | NATURAL GAS FUTR JAN18 XNYM 20171227 | | 12/27/2017 | 2,120,000 | 6,415,120.00 | -405,585.68 | -0.024% | 0.214% |
| 31 | LME NICKEL FUTURE NOV17 XLME 20171113 | | 11/13/2017 | -330 | -4,046,295.00 | -514,919.50 | -0.031% | 0.183% |
| Corporate Bond | | | | | | 1,012,268,853.59 | | 60.976% |
| 32 | APPLE INC SR UNSECURED 02/20 1.9 | 1.900% | 2/7/2020 | USD \$36,000,000 | | 36,045,538.56 | 2.171% | 2.354% |
| 33 | ORACLE CORP SR UNSECURED 10/19 2.25 | 2.250% | 10/8/2019 | USD \$31,780,000 | | 32,090,798.55 | 1.933% | 4.287% |
| 34 | PFIZER INC SR UNSECURED 05/19 2.1 | 2.100% | 5/15/2019 | USD \$30,877,000 | | 31,052,973.58 | 1.871% | 6.158% |
| 35 | MERCK + CO INC SR UNSECURED 02/20 1.85 | 1.850% | 2/10/2020 | USD \$25,500,000 | | 25,490,880.18 | 1.535% | 7.693% |
| 36 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/20 1.75 | 1.750% | 10/5/2020 | USD \$24,800,000 | | 24,634,088.00 | 1.484% | 9.177% |
| 37 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 10/18 2.89 | 2.890% | 10/11/2018 | CAD \$30,000,000 | | 23,524,920.55 | 1.417% | 10.594% |
| 38 | TORONTO DOMINION BANK SR UNSECURED 07/19 2.125 | 2.125% | 7/2/2019 | USD \$19,850,000 | | 19,940,802.24 | 1.201% | 11.796% |
| 39 | EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305 | 1.305% | 3/6/2018 | USD \$19,430,000 | | 19,424,771.00 | 1.170% | 12.966% |
| 40 | WESTPAC BANKING CORP SR UNSECURED 05/20 2.3 | 2.300% | 5/26/2020 | USD \$18,774,000 | | 18,876,339.14 | 1.137% | 14.103% |
| 41 | TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1 | 2.100% | 6/19/2019 | USD \$18,335,000 | | 18,435,129.82 | 1.110% | 15.213% |
| 42 | SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875 | 1.875% | 6/17/2019 | USD \$17,000,000 | | 17,019,890.00 | 1.025% | 16.238% |
| 43 | CHEVRON CORP SR UNSECURED 11/19 2.193 | 2.193% | 11/15/2019 | USD \$15,000,000 | | 15,113,448.60 | 0.910% | 17.149% |
| 44 | NORDEA BANK AB SR UNSECURED REGS 04/19 2.375 | 2.375% | 4/4/2019 | USD \$15,000,000 | | 15,098,906.70 | 0.910% | 18.058% |
| 45 | CISCO SYSTEMS INC SR UNSECURED 09/19 1.4 | 1.400% | 9/20/2019 | USD \$14,935,000 | | 14,841,117.25 | 0.894% | 18.952% |
| 46 | MOLSON COORS BREWING CO COMPANY GUAR 144A 03/20 2.25 | 2.250% | 3/15/2020 | USD \$12,857,000 | | 12,855,537.52 | 0.774% | 19.727% |
| 47 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3 | 4.300% | 9/22/2019 | USD \$12,204,000 | | 12,702,980.31 | 0.765% | 20.492% |
| 48 | E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6 | 6.000% | 7/15/2018 | USD \$10,927,000 | | 11,251,748.69 | 0.678% | 21.170% |
| 49 | COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5 | 5.000% | 10/15/2019 | USD \$10,000,000 | | 10,548,116.90 | 0.635% | 21.805% |
| 50 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3 | 2.300% | 9/6/2019 | USD \$10,100,000 | | 10,157,061.57 | 0.612% | 22.417% |
| 51 | COMMONWEALTH BANK AUST CERT OF DEPO 02/20 7.25 | 7.250% | 2/5/2020 | AUD \$12,000,000 | | 10,152,341.36 | 0.612% | 23.028% |
| 52 | TARGET CORP SR UNSECURED 06/19 2.3 | 2.300% | 6/26/2019 | USD \$10,000,000 | | 10,092,720.30 | 0.608% | 23.636% |
| 53 | NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4 | 4.400% | 4/24/2020 | USD \$9,500,000 | | 10,076,695.98 | 0.607% | 24.243% |
| 54 | CISCO SYSTEMS INC SR UNSECURED 03/19 2.125 | 2.125% | 3/1/2019 | USD \$10,000,000 | | 10,054,097.80 | 0.606% | 24.849% |
| 55 | AMGEN INC SR UNSECURED 05/20 2.2 | 2.200% | 5/11/2020 | USD \$9,990,000 | | 10,009,803.48 | 0.603% | 25.452% |
| 56 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125 | 2.125% | 5/23/2019 | USD \$10,000,000 | | 9,993,819.20 | 0.602% | 26.054% |
| 57 | TORONTO DOMINION BANK SR UNSECURED 04/18 1.4 | 1.400% | 4/30/2018 | USD \$10,000,000 | | 9,992,712.60 | 0.602% | 26.656% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|---|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 1,012,268,853.59 | | 60.976% |
| 58 | CISCO SYSTEMS INC SR UNSECURED 02/18 1.4 | 1.400% | 2/28/2018 | USD \$9,958,000 | | 9,957,410.79 | 0.600% | 27.256% |
| 59 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55 | 1.550% | 10/18/2019 | USD \$10,000,000 | | 9,944,554.80 | 0.599% | 27.855% |
| 60 | SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375 | 4.375% | 3/25/2020 | USD \$9,400,000 | | 9,923,611.02 | 0.598% | 28.452% |
| 61 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25 | 2.250% | 1/14/2019 | USD \$9,665,000 | | 9,714,824.72 | 0.585% | 29.038% |
| 62 | BANK OF MONTREAL SR UNSECURED 01/19 2.375 | 2.375% | 1/25/2019 | USD \$9,620,000 | | 9,678,470.26 | 0.583% | 29.621% |
| 63 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4 | 2.400% | 12/9/2019 | USD \$9,500,000 | | 9,573,758.00 | 0.577% | 30.197% |
| 64 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/20 6 | 6.000% | 6/15/2020 | USD \$8,000,000 | | 8,746,151.44 | 0.527% | 30.724% |
| 65 | IBM CORP SR UNSECURED 02/19 1.95 | 1.950% | 2/12/2019 | USD \$8,250,000 | | 8,277,992.42 | 0.499% | 31.223% |
| 66 | WESTPAC BANKING CORP SR UNSECURED 02/20 7.25 | 7.250% | 2/11/2020 | AUD \$9,700,000 | | 8,215,956.24 | 0.495% | 31.718% |
| 67 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4 | 1.400% | 5/20/2019 | USD \$8,168,000 | | 8,122,788.08 | 0.489% | 32.207% |
| 68 | MCDONALD S CORP SR UNSECURED 12/18 2.1 | 2.100% | 12/7/2018 | USD \$8,000,000 | | 8,036,050.24 | 0.484% | 32.691% |
| 69 | CHEVRON CORP SR UNSECURED 03/20 1.961 | 1.961% | 3/3/2020 | USD \$8,000,000 | | 8,018,198.16 | 0.483% | 33.174% |
| 70 | STRYKER CORP SR UNSECURED 03/19 2 | 2.000% | 3/8/2019 | USD \$8,000,000 | | 8,016,669.92 | 0.483% | 33.657% |
| 71 | SUNTRUST BANKS INC SR UNSECURED 05/19 2.5 | 2.500% | 5/1/2019 | USD \$7,735,000 | | 7,798,321.42 | 0.470% | 34.127% |
| 72 | US BANK NA CINCINNATI SR UNSECURED 04/19 1.4 | 1.400% | 4/26/2019 | USD \$7,530,000 | | 7,490,948.37 | 0.451% | 34.578% |
| 73 | ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8 | 1.800% | 7/30/2018 | USD \$7,442,000 | | 7,448,389.78 | 0.449% | 35.026% |
| 74 | CITIGROUP INC SR UNSECURED 12/18 2.05 | 2.050% | 12/7/2018 | USD \$7,281,000 | | 7,287,797.47 | 0.439% | 35.465% |
| 75 | DEUTSCHE BANK AG SR UNSECURED 08/20 2.95 | 2.950% | 8/20/2020 | USD \$7,018,000 | | 7,085,216.72 | 0.427% | 35.892% |
| 76 | KEY BANK NA SR UNSECURED 03/19 2.35 | 2.350% | 3/8/2019 | USD \$7,000,000 | | 7,043,097.95 | 0.424% | 36.317% |
| 77 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | 1.850% | 2/12/2020 | USD \$7,000,000 | | 7,001,681.54 | 0.422% | 36.738% |
| 78 | WHIRLPOOL CORP SR UNSECURED 11/17 1.65 | 1.650% | 11/1/2017 | USD \$7,000,000 | | 7,000,000.00 | 0.422% | 37.160% |
| 79 | COUNCIL OF EUROPE SR UNSECURED 11/19 1.75 | 1.750% | 11/14/2019 | USD \$7,000,000 | | 6,993,432.95 | 0.421% | 37.581% |
| 80 | MATTEL INC SR UNSECURED 03/18 1.7 | 1.700% | 3/15/2018 | USD \$7,000,000 | | 6,965,700.00 | 0.420% | 38.001% |
| 81 | ASTRAZENECA PLC SR UNSECURED 11/18 1.75 | 1.750% | 11/16/2018 | USD \$6,958,000 | | 6,954,922.27 | 0.419% | 38.420% |
| 82 | MONSANTO CO SR UNSECURED 11/18 1.85 | 1.850% | 11/15/2018 | USD \$6,700,000 | | 6,701,853.62 | 0.404% | 38.823% |
| 83 | CAPITAL ONE NA SR UNSECURED 09/19 2.4 | 2.400% | 9/5/2019 | USD \$6,536,000 | | 6,559,388.29 | 0.395% | 39.219% |
| 84 | CVS HEALTH CORP SR UNSECURED 12/18 2.25 | 2.250% | 12/5/2018 | USD \$6,500,000 | | 6,524,376.56 | 0.393% | 39.612% |
| 85 | HARRIS CORPORATION SR UNSECURED 04/18 1.999 | 1.999% | 4/27/2018 | USD \$6,500,000 | | 6,507,251.47 | 0.392% | 40.004% |
| 86 | MORGAN STANLEY SR UNSECURED 05/19 7.3 | 7.300% | 5/13/2019 | USD \$6,000,000 | | 6,465,116.16 | 0.389% | 40.393% |
| 87 | CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45 | 2.450% | 9/6/2018 | USD \$6,000,000 | | 6,042,785.52 | 0.364% | 40.757% |
| 88 | UBS AG STAMFORD CT SR UNSECURED 03/20 2.35 | 2.350% | 3/26/2020 | USD \$6,000,000 | | 6,037,772.22 | 0.364% | 41.121% |
| 89 | NETAPP INC SR UNSECURED 12/17 2 | 2.000% | 12/15/2017 | USD \$5,700,000 | | 5,700,797.95 | 0.343% | 41.464% |
| 90 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15 | 2.150% | 3/12/2020 | USD \$5,550,000 | | 5,576,369.33 | 0.336% | 41.800% |
| 91 | CA INC SR UNSECURED 12/19 5.375 | 5.375% | 12/1/2019 | USD \$5,245,000 | | 5,561,727.72 | 0.335% | 42.135% |
| 92 | SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75 | 2.750% | 11/6/2019 | USD \$5,480,000 | | 5,549,415.93 | 0.334% | 42.469% |
| 93 | MCKESSON CORP SR UNSECURED 03/19 2.284 | 2.284% | 3/15/2019 | USD \$5,500,000 | | 5,519,237.74 | 0.332% | 42.802% |
| 94 | TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375 | 2.375% | 6/1/2018 | USD \$5,500,000 | | 5,513,924.41 | 0.332% | 43.134% |
| 95 | COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5 | 5.000% | 3/19/2020 | USD \$5,000,000 | | 5,325,436.85 | 0.321% | 43.455% |

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|-----------------------|---|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 1,012,268,853.59 | | 60.976% |
| 96 | CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05 | 7.050% | 10/1/2018 | USD \$5,000,000 | | 5,238,642.65 | 0.316% | 43.770% |
| 97 | GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15 | 3.150% | 1/15/2020 | USD \$5,000,000 | | 5,091,221.45 | 0.307% | 44.077% |
| 98 | FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551 | 2.551% | 10/5/2018 | USD \$5,000,000 | | 5,030,122.65 | 0.303% | 44.380% |
| 99 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25 | 2.250% | 6/17/2019 | USD \$5,000,000 | | 5,028,751.20 | 0.303% | 44.683% |
| 100 | US BANK NA CINCINNATI SR UNSECURED 10/19 2.125 | 2.125% | 10/28/2019 | USD \$5,000,000 | | 5,023,061.65 | 0.303% | 44.985% |
| 101 | SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65 | 2.650% | 4/17/2020 | USD \$4,992,000 | | 5,022,778.33 | 0.303% | 45.288% |
| 102 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25 | 2.250% | 3/10/2020 | USD \$5,000,000 | | 5,018,904.80 | 0.302% | 45.590% |
| 103 | WESTPAC BANKING CORP SR UNSECURED 03/20 2.15 | 2.150% | 3/6/2020 | USD \$5,000,000 | | 5,010,027.50 | 0.302% | 45.892% |
| 104 | QUALCOMM INC SR UNSECURED 05/20 2.1 | 2.100% | 5/20/2020 | USD \$4,991,000 | | 5,002,282.31 | 0.301% | 46.193% |
| 105 | MICROSOFT CORP SR UNSECURED 08/19 1.1 | 1.100% | 8/8/2019 | USD \$4,930,000 | | 4,877,923.57 | 0.294% | 46.487% |
| 106 | CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4 | 1.400% | 6/4/2020 | CAD \$6,000,000 | | 4,615,177.12 | 0.278% | 46.765% |
| 107 | ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5 | 1.500% | 7/29/2019 | USD \$4,625,000 | | 4,593,635.70 | 0.277% | 47.042% |
| 108 | MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3 | 3.000% | 12/3/2018 | USD \$4,500,000 | | 4,548,371.58 | 0.274% | 47.316% |
| 109 | APPLE INC SR UNSECURED 05/20 2 | 2.000% | 5/6/2020 | USD \$4,522,000 | | 4,534,796.08 | 0.273% | 47.589% |
| 110 | MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5 | 2.500% | 11/15/2018 | USD \$4,417,000 | | 4,440,909.18 | 0.268% | 47.857% |
| 111 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5 | 7.500% | 2/15/2019 | USD \$4,082,000 | | 4,362,598.93 | 0.263% | 48.119% |
| 112 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625 | 1.625% | 3/4/2020 | USD \$4,362,000 | | 4,331,902.20 | 0.261% | 48.380% |
| 113 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2 | 2.000% | 10/24/2018 | USD \$4,149,000 | | 4,163,202.48 | 0.251% | 48.631% |
| 114 | BANK OF AMERICA CORP SR UNSECURED 01/19 2.6 | 2.600% | 1/15/2019 | USD \$4,000,000 | | 4,026,100.16 | 0.243% | 48.874% |
| 115 | SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9 | 1.900% | 8/10/2018 | USD \$4,000,000 | | 4,010,776.60 | 0.242% | 49.115% |
| 116 | APPLE INC SR UNSECURED 08/19 1.1 | 1.100% | 8/2/2019 | USD \$4,045,000 | | 4,004,481.96 | 0.241% | 49.356% |
| 117 | COMERICA INC SR UNSECURED 05/19 2.125 | 2.125% | 5/23/2019 | USD \$4,000,000 | | 4,001,738.04 | 0.241% | 49.597% |
| 118 | EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912 | 1.912% | 3/6/2020 | USD \$3,950,000 | | 3,955,130.22 | 0.238% | 49.836% |
| 119 | EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7 | 2.700% | 1/15/2020 | USD \$3,883,000 | | 3,927,118.06 | 0.237% | 50.072% |
| 120 | MEDTRONIC INC COMPANY GUAR 03/20 2.5 | 2.500% | 3/15/2020 | USD \$3,750,000 | | 3,800,841.64 | 0.229% | 50.301% |
| 121 | BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75 | 4.750% | 3/10/2019 | USD \$3,610,000 | | 3,750,223.95 | 0.226% | 50.527% |
| 122 | JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3 | 6.300% | 4/23/2019 | USD \$3,500,000 | | 3,718,608.71 | 0.224% | 50.751% |
| 123 | KRAFT HEINZ FOODS CO COMPANY GUAR 07/20 2.8 | 2.800% | 7/2/2020 | USD \$3,550,000 | | 3,595,112.94 | 0.217% | 50.968% |
| 124 | GILEAD SCIENCES INC SR UNSECURED 09/18 1.85 | 1.850% | 9/4/2018 | USD \$3,558,000 | | 3,562,361.26 | 0.215% | 51.182% |
| 125 | SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45 | 2.450% | 1/10/2019 | USD \$3,500,000 | | 3,520,007.30 | 0.212% | 51.394% |
| 126 | GENERAL MILLS INC SR UNSECURED 10/19 2.2 | 2.200% | 10/21/2019 | USD \$3,500,000 | | 3,513,758.54 | 0.212% | 51.606% |
| 127 | CHEVRON CORP SR UNSECURED 11/17 1.345 | 1.345% | 11/15/2017 | USD \$3,435,000 | | 3,435,393.48 | 0.207% | 51.813% |
| 128 | PROVIDENT COMPANIES INC SR UNSECURED 07/18 7 | 7.000% | 7/15/2018 | USD \$3,298,000 | | 3,409,917.43 | 0.205% | 52.018% |
| 129 | AT+T INC SR UNSECURED 12/17 1.4 | 1.400% | 12/1/2017 | USD \$3,400,000 | | 3,400,000.00 | 0.205% | 52.223% |
| 130 | UBS AG STAMFORD CT SR UNSECURED 03/18 1.8 | 1.800% | 3/26/2018 | USD \$3,350,000 | | 3,353,747.88 | 0.202% | 52.425% |
| 131 | WESTPAC BANKING CORP SR UNSECURED 07/18 2.25 | 2.250% | 7/30/2018 | USD \$3,200,000 | | 3,215,962.94 | 0.194% | 52.619% |
| 132 | 3M COMPANY SR UNSECURED 06/19 1.625 | 1.625% | 6/15/2019 | USD \$3,200,000 | | 3,199,538.91 | 0.193% | 52.811% |
| 133 | TIME WARNER INC COMPANY GUAR 03/20 4.875 | 4.875% | 3/15/2020 | USD \$2,985,000 | | 3,164,137.34 | 0.191% | 53.002% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 1,012,268,853.59 | | 60.976% |
| 134 | NUCOR CORP SR UNSECURED 12/17 5.75 | 5.750% | 12/1/2017 | USD \$3,019,000 | | 3,028,575.91 | 0.182% | 53.185% |
| 135 | ING BANK NV SR UNSECURED 144A 10/19 2.5 | 2.500% | 10/1/2019 | USD \$3,000,000 | | 3,022,857.28 | 0.182% | 53.367% |
| 136 | THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4 | 2.400% | 2/1/2019 | USD \$3,000,000 | | 3,015,857.70 | 0.182% | 53.548% |
| 137 | CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05 | 1.050% | 12/15/2017 | USD \$3,000,000 | | 2,998,718.16 | 0.181% | 53.729% |
| 138 | UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625 | 1.625% | 3/15/2019 | USD \$3,000,000 | | 2,995,336.14 | 0.180% | 53.909% |
| 139 | DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5 | 1.500% | 9/19/2019 | USD \$3,000,000 | | 2,965,322.01 | 0.179% | 54.088% |
| 140 | ABBOTT LABORATORIES SR UNSECURED 04/19 5.125 | 5.125% | 4/1/2019 | USD \$2,835,000 | | 2,959,667.08 | 0.178% | 54.266% |
| 141 | SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625 | 1.625% | 3/21/2018 | USD \$2,900,000 | | 2,901,177.02 | 0.175% | 54.441% |
| 142 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1 | 2.100% | 8/14/2019 | USD \$2,800,000 | | 2,817,762.67 | 0.170% | 54.611% |
| 143 | PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65 | 5.650% | 5/16/2018 | USD \$2,751,000 | | 2,810,941.79 | 0.169% | 54.780% |
| 144 | COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7 | 1.700% | 3/19/2018 | USD \$2,800,000 | | 2,801,668.60 | 0.169% | 54.949% |
| 145 | INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875 | 3.875% | 1/15/2019 | USD \$2,570,000 | | 2,620,075.52 | 0.158% | 55.107% |
| 146 | HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6 | 2.600% | 8/2/2018 | USD \$2,600,000 | | 2,615,700.52 | 0.158% | 55.264% |
| 147 | COCA COLA CO/THE SR UNSECURED REGS 06/20 2.6 | 2.600% | 6/9/2020 | AUD \$3,350,000 | | 2,577,105.71 | 0.155% | 55.419% |
| 148 | AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55 | 1.550% | 12/11/2017 | USD \$2,575,000 | | 2,575,292.96 | 0.155% | 55.575% |
| 149 | PHILIP MORRIS INTL INC SR UNSECURED 01/19 1.875 | 1.875% | 1/15/2019 | USD \$2,500,000 | | 2,502,997.85 | 0.151% | 55.725% |
| 150 | BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55 | 1.550% | 2/9/2018 | USD \$2,500,000 | | 2,500,730.83 | 0.151% | 55.876% |
| 151 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2 | 2.000% | 11/15/2018 | USD \$2,350,000 | | 2,358,526.36 | 0.142% | 56.018% |
| 152 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/20 5.134 | 5.134% | 4/27/2020 | USD \$2,200,000 | | 2,351,325.46 | 0.142% | 56.160% |
| 153 | SOUTHERN CO SR UNSECURED 09/18 2.45 | 2.450% | 9/1/2018 | USD \$2,324,000 | | 2,336,242.95 | 0.141% | 56.300% |
| 154 | DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875 | 1.875% | 4/15/2018 | USD \$2,334,000 | | 2,334,481.53 | 0.141% | 56.441% |
| 155 | AMERISOURCEBERGEN CORP SR UNSECURED 11/19 4.875 | 4.875% | 11/15/2019 | USD \$2,000,000 | | 2,106,606.18 | 0.127% | 56.568% |
| 156 | IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5 | 5.000% | 9/11/2019 | USD \$2,000,000 | | 2,101,696.56 | 0.127% | 56.695% |
| 157 | MCDONALD S CORP SR UNSECURED 03/18 5.35 | 5.350% | 3/1/2018 | USD \$2,000,000 | | 2,024,893.16 | 0.122% | 56.816% |
| 158 | AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25 | 2.250% | 8/15/2019 | USD \$2,000,000 | | 2,012,069.06 | 0.121% | 56.938% |
| 159 | ORANGE SA SR UNSECURED 11/19 1.625 | 1.625% | 11/3/2019 | USD \$2,000,000 | | 1,986,031.36 | 0.120% | 57.057% |
| 160 | NASDAQ INC SR UNSECURED 01/20 5.55 | 5.550% | 1/15/2020 | USD \$1,850,000 | | 1,981,598.09 | 0.119% | 57.177% |
| 161 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625 | 1.625% | 10/28/2019 | USD \$2,000,000 | | 1,979,895.50 | 0.119% | 57.296% |
| 162 | BPCE SA COMPANY GUAR 01/18 1.625 | 1.625% | 1/26/2018 | USD \$1,950,000 | | 1,949,723.10 | 0.117% | 57.413% |
| 163 | PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75 | 1.750% | 8/14/2018 | USD \$1,900,000 | | 1,902,002.13 | 0.115% | 57.528% |
| 164 | TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192 | 3.192% | 4/27/2018 | USD \$1,800,000 | | 1,812,480.08 | 0.109% | 57.637% |
| 165 | SOUTHERN POWER CO SR UNSECURED 06/20 2.375 | 2.375% | 6/1/2020 | USD \$1,645,000 | | 1,644,341.97 | 0.099% | 57.736% |
| 166 | REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3 | 2.300% | 6/12/2018 | USD \$1,606,000 | | 1,610,834.06 | 0.097% | 57.833% |
| 167 | KROGER CO SR UNSECURED 09/19 1.5 | 1.500% | 9/30/2019 | USD \$1,565,000 | | 1,548,092.87 | 0.093% | 57.926% |
| 168 | POTASH CORP SASKATCHEWAN SR UNSECURED 05/19 6.5 | 6.500% | 5/15/2019 | USD \$1,446,000 | | 1,535,993.73 | 0.093% | 58.019% |
| 169 | FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5 | 5.000% | 5/15/2018 | USD \$1,500,000 | | 1,525,855.04 | 0.092% | 58.111% |
| 170 | NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.7 | 2.700% | 9/15/2019 | USD \$1,500,000 | | 1,517,221.52 | 0.091% | 58.202% |
| 171 | SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75 | 2.750% | 11/15/2019 | USD \$1,500,000 | | 1,513,885.34 | 0.091% | 58.294% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 1,012,268,853.59 | | 60.976% |
| 172 | RYDER SYSTEM INC SR UNSECURED 06/19 2.55 | 2.550% | 6/1/2019 | USD \$1,500,000 | | 1,512,773.01 | 0.091% | 58.385% |
| 173 | UBS AG STAMFORD CT SR UNSECURED 08/19 2.375 | 2.375% | 8/14/2019 | USD \$1,500,000 | | 1,509,502.65 | 0.091% | 58.476% |
| 174 | CBS CORP COMPANY GUAR 08/19 2.3 | 2.300% | 8/15/2019 | USD \$1,500,000 | | 1,509,254.46 | 0.091% | 58.566% |
| 175 | BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375 | 2.375% | 10/8/2019 | USD \$1,500,000 | | 1,507,833.15 | 0.091% | 58.657% |
| 176 | AMERICAN INTL GROUP SR UNSECURED 07/19 2.3 | 2.300% | 7/16/2019 | USD \$1,500,000 | | 1,506,606.80 | 0.091% | 58.748% |
| 177 | INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875 | 3.875% | 1/16/2018 | USD \$1,500,000 | | 1,506,064.62 | 0.091% | 58.839% |
| 178 | ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05 | 2.050% | 10/1/2018 | USD \$1,500,000 | | 1,503,578.19 | 0.091% | 58.929% |
| 179 | CHEVRON CORP SR UNSECURED 06/18 1.718 | 1.718% | 6/24/2018 | USD \$1,425,000 | | 1,425,797.30 | 0.086% | 59.015% |
| 180 | VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625 | 2.625% | 2/21/2020 | USD \$1,288,000 | | 1,307,045.04 | 0.079% | 59.094% |
| 181 | AUST + NZ BANKING GROUP CERT OF DEPO REGS 06/20 3.25 | 3.250% | 6/3/2020 | AUD \$1,665,000 | | 1,297,910.24 | 0.078% | 59.172% |
| 182 | CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3 | 2.300% | 6/5/2019 | USD \$1,242,000 | | 1,244,240.79 | 0.075% | 59.247% |
| 183 | REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5 | 5.500% | 9/15/2019 | USD \$1,167,000 | | 1,241,481.58 | 0.075% | 59.322% |
| 184 | STATE STREET CORP SR UNSECURED 08/20 2.55 | 2.550% | 8/18/2020 | USD \$1,160,000 | | 1,180,848.23 | 0.071% | 59.393% |
| 185 | LAM RESEARCH CORP SR UNSECURED 03/20 2.75 | 2.750% | 3/15/2020 | USD \$1,098,000 | | 1,112,621.35 | 0.067% | 59.460% |
| 186 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125 | 2.125% | 7/18/2019 | USD \$1,080,000 | | 1,085,361.80 | 0.065% | 59.525% |
| 187 | TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6 | 5.600% | 12/1/2019 | USD \$1,000,000 | | 1,071,631.43 | 0.065% | 59.590% |
| 188 | LYONDELLBASELL IND NV SR UNSECURED 04/19 5 | 5.000% | 4/15/2019 | USD \$1,022,000 | | 1,057,104.87 | 0.064% | 59.654% |
| 189 | GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65 | 5.650% | 5/15/2018 | USD \$1,028,000 | | 1,050,886.07 | 0.063% | 59.717% |
| 190 | NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75 | 2.750% | 3/19/2019 | USD \$1,034,000 | | 1,043,424.84 | 0.063% | 59.780% |
| 191 | STATOIL ASA COMPANY GUAR 11/18 1.95 | 1.950% | 11/8/2018 | USD \$1,035,000 | | 1,037,382.87 | 0.062% | 59.842% |
| 192 | JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125 | 5.125% | 4/13/2018 | USD \$1,000,000 | | 1,015,426.19 | 0.061% | 59.903% |
| 193 | ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2 | 2.200% | 7/27/2018 | USD \$1,005,000 | | 1,009,235.69 | 0.061% | 59.964% |
| 194 | BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65 | 2.650% | 10/1/2018 | USD \$1,000,000 | | 1,007,059.60 | 0.061% | 60.025% |
| 195 | BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3 | 2.300% | 10/15/2018 | USD \$1,000,000 | | 1,005,461.59 | 0.061% | 60.085% |
| 196 | BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1 | 2.100% | 1/15/2019 | USD \$1,000,000 | | 1,003,650.34 | 0.060% | 60.146% |
| 197 | KROGER CO SR UNSECURED 01/19 2.3 | 2.300% | 1/15/2019 | USD \$1,000,000 | | 1,003,211.75 | 0.060% | 60.206% |
| 198 | PFIZER INC SR UNSECURED 06/18 1.5 | 1.500% | 6/15/2018 | USD \$1,000,000 | | 1,000,130.31 | 0.060% | 60.267% |
| 199 | INTEL CORP SR UNSECURED 12/17 1.35 | 1.350% | 12/15/2017 | USD \$1,000,000 | | 1,000,014.56 | 0.060% | 60.327% |
| 200 | QUALCOMM INC SR UNSECURED 05/18 1.4 | 1.400% | 5/18/2018 | USD \$1,000,000 | | 999,625.70 | 0.060% | 60.387% |
| 201 | UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4 | 1.400% | 12/15/2017 | USD \$956,000 | | 956,013.41 | 0.058% | 60.445% |
| 202 | BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35 | 2.350% | 9/8/2019 | USD \$850,000 | | 853,946.47 | 0.051% | 60.496% |
| 203 | ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65 | 1.650% | 5/7/2018 | USD \$825,000 | | 824,781.83 | 0.050% | 60.546% |
| 204 | HSBC USA INC SR UNSECURED 01/18 1.625 | 1.625% | 1/16/2018 | USD \$820,000 | | 820,070.41 | 0.049% | 60.595% |
| 205 | CITIGROUP INC SR UNSECURED 04/19 2.55 | 2.550% | 4/8/2019 | USD \$750,000 | | 756,381.83 | 0.046% | 60.641% |
| 206 | COMCAST CORP COMPANY GUAR 05/18 5.7 | 5.700% | 5/15/2018 | USD \$732,000 | | 748,055.69 | 0.045% | 60.686% |
| 207 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125 | 2.125% | 5/22/2020 | USD \$745,000 | | 744,998.54 | 0.045% | 60.731% |
| 208 | WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5 | 1.500% | 1/16/2018 | USD \$700,000 | | 700,145.75 | 0.042% | 60.773% |
| 209 | MCKESSON CORP SR UNSECURED 03/18 1.4 | 1.400% | 3/15/2018 | USD \$614,000 | | 613,479.67 | 0.037% | 60.810% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|----------------------------------|--|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 1,012,268,853.59 | | 60.976% |
| 210 | GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3 | 2.300% | 12/13/2019 | USD \$600,000 | | 601,686.53 | 0.036% | 60.846% |
| 211 | ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5 | 1.500% | 1/16/2018 | USD \$600,000 | | 600,106.80 | 0.036% | 60.882% |
| 212 | STRYKER CORP SR UNSECURED 04/18 1.3 | 1.300% | 4/1/2018 | USD \$600,000 | | 599,263.06 | 0.036% | 60.918% |
| 213 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15 | 2.150% | 2/26/2020 | USD \$585,000 | | 581,735.08 | 0.035% | 60.953% |
| 214 | AT+T INC SR UNSECURED 03/19 2.3 | 2.300% | 3/11/2019 | USD \$575,000 | | 577,324.68 | 0.035% | 60.988% |
| 215 | PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6 | 6.000% | 12/1/2017 | USD \$518,000 | | 519,858.17 | 0.031% | 61.019% |
| 216 | WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7 | 2.700% | 11/18/2019 | USD \$470,000 | | 474,938.40 | 0.029% | 61.048% |
| 217 | NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8 | 6.800% | 1/15/2019 | USD \$307,000 | | 324,147.49 | 0.020% | 61.068% |
| 218 | DANAHER CORP SR UNSECURED 09/18 1.65 | 1.650% | 9/15/2018 | USD \$324,000 | | 324,118.77 | 0.020% | 61.087% |
| 219 | MEDTRONIC INC COMPANY GUAR 04/18 1.375 | 1.375% | 4/1/2018 | USD \$300,000 | | 299,660.80 | 0.018% | 61.105% |
| 220 | BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7 | 4.700% | 10/1/2019 | USD \$250,000 | | 262,951.74 | 0.016% | 61.121% |
| 221 | WALT DISNEY COMPANY/THE SR UNSECURED 09/18 1.5 | 1.500% | 9/17/2018 | USD \$255,000 | | 254,839.56 | 0.015% | 61.136% |
| 222 | ASSURANT INC SR UNSECURED 03/18 2.5 | 2.500% | 3/15/2018 | USD \$203,000 | | 203,694.60 | 0.012% | 61.149% |
| 223 | BB+T CORPORATION SR UNSECURED 01/18 1.45 | 1.450% | 1/12/2018 | USD \$170,000 | | 170,000.54 | 0.010% | 61.159% |
| Currency Forward Contract | | | | | | 2,400,846.56 | | 0.145% |
| 224 | CAD171117 | | 11/17/2017 | -88,079,958 | 68,282,949.61 | 2,022,011.20 | 0.122% | 61.281% |
| 225 | SEK180112 | | 1/12/2018 | -102,973,708 | 12,356,977.62 | 385,214.68 | 0.023% | 61.304% |
| 226 | AUD180130 | | 1/30/2018 | -29,827,689 | 22,810,643.81 | -6,379.32 | 0.000% | 61.303% |
| Sovereign Bond | | | | | | 637,920,043.06 | | 38.426% |
| 227 | US TREASURY N/B 07/20 1.625 | 1.625% | 7/31/2020 | USD \$233,000,000 | | 232,426,600.98 | 14.001% | 75.304% |
| 228 | US TREASURY N/B 05/20 1.375 | 1.375% | 5/31/2020 | USD \$156,000,000 | | 154,756,875.00 | 9.322% | 84.626% |
| 229 | US TREASURY N/B 06/18 1.375 | 1.375% | 6/30/2018 | USD \$77,000,000 | | 77,006,190.03 | 4.639% | 89.265% |
| 230 | US TREASURY N/B 08/20 1.375 | 1.375% | 8/31/2020 | USD \$45,000,000 | | 44,565,820.20 | 2.684% | 91.949% |
| 231 | US TREASURY N/B 09/20 2 | 2.000% | 9/30/2020 | USD \$40,000,000 | | 40,300,000.00 | 2.428% | 94.377% |
| 232 | CANADA HOUSING TRUST GOVT GUARANT 144A 12/18 2.35 | 2.350% | 12/15/2018 | CAD \$30,000,000 | | 23,505,852.26 | 1.416% | 95.793% |
| 233 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/20 0.75 | 0.750% | 2/16/2020 | SEK kr100,000,000 | | 12,183,751.11 | 0.734% | 96.527% |
| 234 | BRITISH COLUMBIA PROV OF SR UNSECURED 12/18 4.65 | 4.650% | 12/18/2018 | CAD \$10,000,000 | | 8,029,222.54 | 0.484% | 97.010% |
| 235 | PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5 | 4.500% | 12/1/2018 | CAD \$10,000,000 | | 8,002,635.45 | 0.482% | 97.492% |
| 236 | ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65 | 1.650% | 9/27/2019 | USD \$6,103,000 | | 6,074,570.88 | 0.366% | 97.858% |
| 237 | US TREASURY N/B 04/20 1.125 | 1.125% | 4/30/2020 | USD \$6,000,000 | | 5,918,671.86 | 0.357% | 98.215% |
| 238 | KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/15/2020 | USD \$5,450,000 | | 5,424,019.85 | 0.327% | 98.541% |
| 239 | KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75 | 1.750% | 5/28/2019 | USD \$5,000,000 | | 4,997,970.00 | 0.301% | 98.842% |
| 240 | PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9 | 1.900% | 12/6/2019 | USD \$5,000,000 | | 4,990,396.05 | 0.301% | 99.143% |
| 241 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25 | 1.250% | 4/18/2019 | USD \$5,000,000 | | 4,961,700.00 | 0.299% | 99.442% |
| 242 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/22/2020 | USD \$3,650,000 | | 3,626,256.75 | 0.218% | 99.660% |
| 243 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75 | 1.750% | 5/21/2019 | USD \$1,150,000 | | 1,149,510.10 | 0.069% | 99.730% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight | |
|-------------------------------------|-----------------------|--------|--------------------------------|------------------|---------------------|-------------------------|--------------|-------------------|----------|
| Total Return Swap - Fixed | | | | | | -908,896.89 | | -0.055% | |
| 244 | 353294447 TRS USD P F | .00000 | USB3MTA + .19 | 1/31/2018 | -102,081,505 | -102,096,455.24 | -14,949.84 | -0.001% | 99.729% |
| 245 | 353294441 TRS USD P F | .00000 | USB3MTA + .14 | 1/31/2018 | -259,060,363 | -259,096,867.10 | -36,504.20 | -0.002% | 99.726% |
| 246 | 321985041 TRS USD P F | .00000 | USB3MTA | 12/21/2017 | -154,840,049 | -154,906,125.48 | -66,076.44 | -0.004% | 99.723% |
| 247 | 321985047 TRS USD P F | .00000 | USB3MTA | 12/21/2017 | -194,041,395 | -194,121,010.17 | -79,615.18 | -0.005% | 99.718% |
| 248 | 286892798 TRS USD P F | .00000 | USB3MTA + .14 | 11/30/2017 | -75,727,062 | -75,808,391.04 | -81,328.59 | -0.005% | 99.713% |
| 249 | 321985035 TRS USD P F | .00000 | USB3MTA | 12/21/2017 | -218,510,063 | -218,599,718.10 | -89,654.68 | -0.005% | 99.707% |
| 250 | 321985053 TRS USD P F | .00000 | USB3MTA | 12/21/2017 | -211,135,511 | -211,225,611.00 | -90,099.97 | -0.005% | 99.702% |
| 251 | 286892786 TRS USD P F | .00000 | USB3MTA + .14 | 11/30/2017 | -185,905,082 | -186,104,738.33 | -199,656.48 | -0.012% | 99.690% |
| 252 | 286892792 TRS USD P F | .00000 | USB3MTA + .19 | 11/30/2017 | -224,297,660 | -224,548,671.10 | -251,011.51 | -0.015% | 99.675% |
| Total Return Swap - Variable | | | | | | 5,398,009.04 | | 0.325% | |
| 253 | 353294441 TRS USD R E | | EQSWAP UBSIB190 UBAG | | 4,007,301 | 260,032,197.13 | 971,834.23 | 0.059% | 99.733% |
| 254 | 321985035 TRS USD R E | | EQSWAP CITI CT CIVICS H TR | | 3,595,802 | 219,329,873.94 | 819,810.52 | 0.049% | 99.783% |
| 255 | 321985047 TRS USD R E | | EQSWAP ML MLBXPPDM INDEX BOFA | | 1,416,510 | 194,769,271.73 | 727,876.74 | 0.044% | 99.827% |
| 256 | 286892786 TRS USD R E | | EQSWAP CS CUSTOM 57 TRS | | 1,020,175 | 186,602,511.71 | 697,429.86 | 0.042% | 99.869% |
| 257 | 286892792 TRS USD R E | | EQSWAP CREDIT SUISSE CUSTOM TR | | 2,440,435 | 224,913,005.43 | 615,345.84 | 0.037% | 99.906% |
| 258 | 321985053 TRS USD R E | | EQSWAP CITI CUSTOM CIVICS S TR | | 1,741,544 | 211,714,577.75 | 579,066.72 | 0.035% | 99.941% |
| 259 | 321985041 TRS USD R E | | EQSWAP ML MLBXRSDM INDEX BOFA | | 2,284,628 | 155,264,745.34 | 424,696.30 | 0.026% | 99.966% |
| 260 | 286892798 TRS USD R E | | EQSWAP DB BENCHMARK 2 FLEX IND | | 1,171,359 | 76,009,027.27 | 281,964.82 | 0.017% | 99.983% |
| 261 | 353294447 TRS USD R E | | EQSWAP UBSIDRST UBAG | | 1,135,348 | 102,361,489.41 | 279,984.01 | 0.017% | 100.000% |
| Total | | | | | | 1,660,118,628.35 | | 100.00% | |