

DFA Two-Year Global Fixed Income Portfolio-Institutional Class

As of January 31, 2018 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,188,937,140.83		60.301%
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$104,600,000		103,392,916.00	1.955%	1.955%
2	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$89,010,000		89,040,263.40	1.684%	3.639%
3	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$88,350,000		87,372,576.00	1.652%	5.291%
4	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$86,287,000		86,503,423.33	1.636%	6.927%
5	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$78,500,000		78,206,331.50	1.479%	8.406%
6	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$76,258,000		75,850,019.70	1.434%	9.840%
7	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$71,500,000		70,165,087.85	1.327%	11.167%
8	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$70,043,000		70,061,293.83	1.325%	12.491%
9	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$67,750,000		66,826,642.70	1.264%	13.755%
10	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$59,108,000		58,975,007.00	1.115%	14.870%
11	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$59,001,000		58,656,670.16	1.109%	15.979%
12	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$57,408,000		56,774,124.40	1.074%	17.053%
13	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$62,000,000		50,650,471.54	0.958%	18.011%
14	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$47,914,000		47,481,815.72	0.898%	18.909%
15	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$47,892,000		47,243,590.21	0.893%	19.802%
16	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$46,850,000		46,252,856.93	0.875%	20.677%
17	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$54,500,000		44,787,479.67	0.847%	21.523%
18	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$45,000,000		44,333,484.30	0.838%	22.362%
19	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 6.5	6.500%	8/7/2019	AUD \$50,125,000		43,009,084.79	0.813%	23.175%
20	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$42,545,000		42,454,285.13	0.803%	23.978%
21	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$41,373,000		41,302,574.05	0.781%	24.759%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,188,937,140.83		60.301%
22	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$41,500,000		40,831,965.37	0.772%	25.531%
23	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$41,375,000		40,735,538.62	0.770%	26.301%
24	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$40,526,000		40,388,691.83	0.764%	27.065%
25	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$38,000,000		37,680,802.28	0.713%	27.777%
26	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$37,849,000		37,282,308.50	0.705%	28.482%
27	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$36,500,000		35,909,795.00	0.679%	29.161%
28	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$42,000,000		33,796,341.46	0.639%	29.801%
29	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$33,306,000		32,820,280.28	0.621%	30.421%
30	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$40,000,000		32,701,463.41	0.618%	31.039%
31	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$31,566,000		31,498,768.21	0.596%	31.635%
32	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$31,115,000		30,846,399.45	0.583%	32.218%
33	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$29,850,000		29,806,579.29	0.564%	32.782%
34	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75	1.750%	10/30/2019	USD \$30,000,000		29,698,770.00	0.562%	33.344%
35	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$29,675,000		29,400,401.20	0.556%	33.900%
36	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$28,254,000		29,370,856.60	0.555%	34.455%
37	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$29,000,000		28,832,032.00	0.545%	35.000%
38	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75	1.750%	9/5/2019	USD \$26,700,000		26,467,843.50	0.500%	35.501%
39	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$25,800,000		25,606,291.28	0.484%	35.985%
40	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$25,596,000		25,317,350.94	0.479%	36.464%
41	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	1.717%	8/29/2019	USD \$25,000,000		25,031,756.75	0.473%	36.937%
42	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$24,943,000		24,854,363.55	0.470%	37.407%
43	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$24,450,000		24,191,769.86	0.457%	37.864%
44	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$23,692,000		23,569,122.86	0.446%	38.310%
45	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$23,000,000		22,914,454.49	0.433%	38.743%
46	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$23,280,000		22,870,318.56	0.432%	39.176%
47	EUROPEAN BK RECON + DEV SR UNSECURED 11/19 1.75	1.750%	11/26/2019	USD \$22,505,000		22,297,008.79	0.422%	39.597%
48	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25	4.250%	5/20/2019	AUD \$26,850,000		22,183,844.76	0.419%	40.017%
49	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$21,261,000		20,955,852.99	0.396%	40.413%
50	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$20,949,000		20,622,824.07	0.390%	40.803%
51	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	2/15/2019	USD \$19,900,000		19,757,715.00	0.374%	41.177%
52	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$20,000,000		19,644,434.60	0.371%	41.548%
53	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$19,700,000		19,507,518.39	0.369%	41.917%
54	INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875	0.875%	8/15/2019	USD \$19,850,000		19,449,625.50	0.368%	42.285%
55	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$19,800,000		19,420,156.80	0.367%	42.652%
56	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$18,715,000		18,575,109.12	0.351%	43.003%
57	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$18,750,000		18,529,500.00	0.350%	43.354%
58	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25	2.250%	7/1/2019	USD \$18,482,000		18,433,979.14	0.349%	43.702%
59	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$18,070,000		18,023,049.62	0.341%	44.043%

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Corporate Bond						3,188,937,140.83		60.301%
60	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	2/19/2019	USD \$16,967,000		16,880,354.45	0.319%	44.362%
61	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.25	2.250%	11/9/2020	USD \$16,895,000		16,680,622.39	0.315%	44.678%
62	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$16,618,000		16,483,184.98	0.312%	44.989%
63	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$16,264,000		16,165,619.06	0.306%	45.295%
64	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$15,997,000		15,984,114.90	0.302%	45.597%
65	NORDEA BANK AB SR UNSECURED 144A 09/19 1.625	1.625%	9/30/2019	USD \$16,000,000		15,744,321.12	0.298%	45.895%
66	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$15,212,000		15,214,926.03	0.288%	46.183%
67	INTER AMERICAN DEVEL BK SR UNSECURED 08/19 6.5	6.500%	8/20/2019	AUD \$17,471,000		15,020,349.74	0.284%	46.467%
68	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$15,000,000		14,865,596.40	0.281%	46.748%
69	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$15,000,000		14,852,110.95	0.281%	47.029%
70	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	1.650%	6/14/2019	USD \$15,000,000		14,842,697.70	0.281%	47.309%
71	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/20 2.125	2.125%	12/14/2020	USD \$15,000,000		14,835,900.00	0.281%	47.590%
72	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125	1.125%	8/15/2019	USD \$15,000,000		14,754,525.00	0.279%	47.869%
73	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$14,816,000		14,730,598.80	0.279%	48.147%
74	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	1.375%	5/10/2019	USD \$14,857,000		14,692,014.35	0.278%	48.425%
75	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$14,650,000		14,573,366.00	0.276%	48.701%
76	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$14,706,000		14,563,697.83	0.275%	48.976%
77	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$14,148,000		14,134,140.90	0.267%	49.243%
78	WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5	4.500%	2/25/2019	AUD \$17,000,000		14,029,733.21	0.265%	49.509%
79	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$14,000,000		13,889,181.74	0.263%	49.771%
80	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$14,108,000		13,886,842.99	0.263%	50.034%
81	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$12,500,000		13,000,431.88	0.246%	50.280%
82	KFW GOVT GUARANT 08/20 6	6.000%	8/20/2020	AUD \$14,500,000		12,740,947.44	0.241%	50.521%
83	UNEDIC SA 11/20 0	0.000%	11/25/2020	EUR €10,000,000		12,444,462.38	0.235%	50.756%
84	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$12,000,000		11,935,299.72	0.226%	50.982%
85	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$12,000,000		11,913,705.72	0.225%	51.207%
86	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$12,000,000		11,897,520.00	0.225%	51.432%
87	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$11,750,000		11,659,659.77	0.220%	51.652%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$11,359,000		11,358,239.97	0.215%	51.867%
89	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$11,019,000		10,979,042.02	0.208%	52.075%
90	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	1/30/2019	USD \$10,944,000		10,940,165.99	0.207%	52.282%
91	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2	2.200%	1/10/2020	USD \$10,959,000		10,928,737.05	0.207%	52.488%
92	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$11,000,000		10,904,355.00	0.206%	52.695%
93	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$10,831,000		10,770,368.17	0.204%	52.898%
94	INTL FINANCE CORP SR UNSECURED 07/19 3.25	3.250%	7/22/2019	AUD \$12,482,000		10,231,725.14	0.193%	53.092%
95	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$10,095,000		10,050,017.18	0.190%	53.282%
96	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$12,238,000		9,970,885.63	0.189%	53.470%
97	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$10,000,000		9,952,200.00	0.188%	53.658%

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Corporate Bond						3,188,937,140.83		60.301%
98	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$10,000,000		9,939,690.00	0.188%	53.846%
99	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$9,988,000		9,936,162.28	0.188%	54.034%
100	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$10,000,000		9,931,610.20	0.188%	54.222%
101	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$10,000,000		9,927,199.80	0.188%	54.410%
102	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$9,935,000		9,925,196.04	0.188%	54.598%
103	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	1/15/2019	USD \$9,863,000		9,839,262.32	0.186%	54.784%
104	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$9,900,000		9,753,867.49	0.184%	54.968%
105	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$9,150,000		9,117,929.25	0.172%	55.140%
106	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$9,250,000		9,086,397.56	0.172%	55.312%
107	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$9,000,000		8,834,760.00	0.167%	55.479%
108	WALMART INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$8,900,000		8,830,224.00	0.167%	55.646%
109	AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	1.000%	5/15/2019	USD \$8,750,000		8,620,194.89	0.163%	55.809%
110	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$8,645,000		8,550,021.02	0.162%	55.971%
111	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$8,565,000		8,459,568.45	0.160%	56.131%
112	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$10,000,000		8,140,407.40	0.154%	56.285%
113	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$10,000,000		8,005,934.96	0.151%	56.436%
114	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$7,579,000		7,572,603.32	0.143%	56.579%
115	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/19 1.75	1.750%	10/30/2019	USD \$7,500,000		7,424,692.50	0.140%	56.720%
116	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$9,000,000		7,324,444.82	0.139%	56.858%
117	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$6,986,000		6,986,662.69	0.132%	56.990%
118	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$6,860,000		6,736,755.44	0.127%	57.118%
119	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$6,623,000		6,612,353.33	0.125%	57.243%
120	DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/19 0.04	0.040%	12/11/2019	EUR €5,000,000		6,241,065.50	0.118%	57.361%
121	WESTPAC BANKING CORP SR UNSECURED 05/19 1.65	1.650%	5/13/2019	USD \$6,200,000		6,142,191.20	0.116%	57.477%
122	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$6,100,000		6,100,467.14	0.115%	57.592%
123	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$6,015,000		5,968,499.00	0.113%	57.705%
124	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$5,650,000		5,801,628.32	0.110%	57.815%
125	TORONTO DOMINION BANK SR UNSECURED 08/19 1.45	1.450%	8/13/2019	USD \$5,659,000		5,578,306.39	0.105%	57.920%
126	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	1/11/2021	USD \$5,000,000		5,228,481.50	0.099%	58.019%
127	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$5,173,000		5,224,017.42	0.099%	58.118%
128	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$5,000,000		5,210,762.30	0.099%	58.217%
129	TORONTO DOMINION BANK SR UNSECURED 01/21 2.55	2.550%	1/25/2021	USD \$5,000,000		4,977,399.15	0.094%	58.311%
130	APPLE INC SR UNSECURED 11/19 1.8	1.800%	11/13/2019	USD \$5,000,000		4,957,506.30	0.094%	58.404%
131	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,000,000		4,956,791.55	0.094%	58.498%
132	FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5	1.500%	8/9/2019	USD \$5,000,000		4,944,335.00	0.093%	58.592%
133	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$4,975,000		4,909,676.21	0.093%	58.685%
134	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$4,823,000		4,826,898.96	0.091%	58.776%
135	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$4,500,000		4,715,660.97	0.089%	58.865%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,188,937,140.83		60.301%
136	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$4,670,000		4,645,710.63	0.088%	58.953%
137	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$4,630,000		4,615,066.77	0.087%	59.040%
138	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25	2.250%	1/10/2020	USD \$4,300,000		4,276,694.00	0.081%	59.121%
139	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$4,150,000		4,113,436.47	0.078%	59.199%
140	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$4,000,000		3,981,394.56	0.075%	59.274%
141	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$3,909,000		3,896,188.33	0.074%	59.348%
142	COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$3,779,000		3,744,481.33	0.071%	59.419%
143	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$3,331,000		3,322,130.75	0.063%	59.481%
144	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$4,000,000		3,255,866.42	0.062%	59.543%
145	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	USD \$3,179,000		3,174,149.35	0.060%	59.603%
146	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$3,153,000		3,142,681.11	0.059%	59.662%
147	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$2,962,000		3,109,152.22	0.059%	59.721%
148	APPLE INC SR UNSECURED REGS 08/19 2.85	2.850%	8/28/2019	AUD \$3,680,000		2,988,120.16	0.057%	59.778%
149	COMMONWEALTH BANK AUST SR UNSECURED REGS 02/19 1.625	1.625%	2/4/2019	EUR €2,253,000		2,850,285.77	0.054%	59.832%
150	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$2,800,000		2,762,440.80	0.052%	59.884%
151	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$2,492,000		2,483,777.32	0.047%	59.931%
152	INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75	1.750%	10/15/2019	USD \$2,500,000		2,478,652.50	0.047%	59.978%
153	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/20 1.95	1.950%	9/8/2020	USD \$2,500,000		2,456,275.70	0.046%	60.024%
154	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25	1.250%	9/9/2019	USD \$2,430,000		2,389,579.38	0.045%	60.069%
155	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$2,164,000		2,159,278.35	0.041%	60.110%
156	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5	4.500%	4/10/2019	AUD \$2,500,000		2,065,951.90	0.039%	60.149%
157	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$1,759,000		1,744,346.93	0.033%	60.182%
158	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$1,320,000		1,297,778.13	0.025%	60.207%
159	COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25	4.250%	4/24/2019	AUD \$1,500,000		1,237,726.66	0.023%	60.230%
160	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$1,168,000		1,158,905.71	0.022%	60.252%
161	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$1,004,000		1,002,859.58	0.019%	60.271%
162	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$838,000		827,435.14	0.016%	60.287%
163	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6	2.600%	9/23/2019	USD \$750,000		750,606.31	0.014%	60.301%
Currency Forward Contract						-15,503,252.65		-0.293%
164	AUD180424		4/24/2018	-177,211,364	142,774,154.08	490,069.40	0.009%	60.310%
165	CAD180424		4/24/2018	-172,432,265	140,325,027.67	-25,323.35	0.000%	60.310%
166	AUD180420		4/20/2018	-11,283,543	9,090,782.87	-54,064.09	-0.001%	60.309%
167	SGD180416		4/16/2018	-28,909,544	22,073,218.18	-195,782.19	-0.004%	60.305%
168	SGD180301		3/1/2018	-14,959,433	11,409,949.76	-297,406.03	-0.006%	60.299%
169	CAD180423		4/23/2018	-163,997,897	133,459,508.28	-491,977.91	-0.009%	60.290%
170	SGD180302		3/2/2018	-25,849,627	19,716,585.82	-529,843.05	-0.010%	60.280%
171	SGD180205		2/5/2018	-20,135,364	15,350,318.78	-533,649.94	-0.010%	60.270%
172	SGD180208		2/8/2018	-21,138,389	16,115,928.85	-563,384.06	-0.011%	60.259%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						-15,503,252.65		-0.293%
173	SGD180222		2/22/2018	-30,032,988	22,903,682.43	-579,734.18	-0.011%	60.248%
174	SGD180207		2/7/2018	-29,727,976	22,664,194.20	-804,575.01	-0.015%	60.233%
175	SGD180206		2/6/2018	-29,911,427	22,803,607.65	-808,957.15	-0.015%	60.218%
176	CAD180419		4/19/2018	-100,499,495	81,781,236.41	-1,100,030.73	-0.021%	60.197%
177	SEK180326		3/26/2018	-333,477,640	42,471,895.03	-1,305,373.62	-0.025%	60.172%
178	CAD180418		4/18/2018	-168,340,151	136,984,725.32	-1,545,476.62	-0.029%	60.143%
179	CAD180212		2/12/2018	-98,372,229	79,987,641.06	-1,553,421.94	-0.029%	60.114%
180	EUR180409		4/9/2018	-38,765,427	48,342,798.74	-1,594,244.54	-0.030%	60.083%
181	CAD180209		2/9/2018	-103,311,777	84,001,119.64	-1,606,030.04	-0.030%	60.053%
182	CAD180206		2/6/2018	-172,234,309	140,036,025.72	-2,404,047.60	-0.045%	60.008%
Sovereign Bond						2,114,949,238.19		39.992%
183	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	1.950%	6/15/2019	CAD \$183,000,000		149,097,390.24	2.819%	62.827%
184	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$95,000,000		94,340,225.00	1.784%	64.611%
185	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	2.500%	6/1/2019	SGD \$115,000,000		88,878,220.77	1.681%	66.292%
186	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$76,838,000		76,773,763.43	1.452%	67.743%
187	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$70,000,000		68,853,190.00	1.302%	69.045%
188	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$81,000,000		68,058,439.02	1.287%	70.332%
189	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$81,000,000		65,993,268.29	1.248%	71.580%
190	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	1.625%	10/1/2019	SGD \$82,500,000		62,997,598.72	1.191%	72.771%
191	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$61,900,000		60,787,904.60	1.149%	73.921%
192	ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1	2.100%	9/8/2019	CAD \$72,000,000		58,713,365.85	1.110%	75.031%
193	BRITISH COLUMBIA PROV OF UNSECURED 03/19 2.25	2.250%	3/1/2019	CAD \$70,000,000		57,232,682.93	1.082%	76.113%
194	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$56,300,000		55,475,036.10	1.049%	77.162%
195	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$55,300,000		54,933,361.00	1.039%	78.201%
196	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$55,000,000		54,680,560.00	1.034%	79.235%
197	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$54,200,000		53,918,376.80	1.020%	80.255%
198	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$52,018,000		51,676,917.97	0.977%	81.232%
199	CANADIAN GOVERNMENT BONDS 06/19 3.75	3.750%	6/1/2019	CAD \$55,000,000		45,891,463.41	0.868%	82.099%
200	CANADIAN GOVERNMENT BONDS 08/19 0.75	0.750%	8/1/2019	CAD \$55,000,000		44,038,902.44	0.833%	82.932%
201	CAISSE D AMORT DETTE SOC UNSECURED REGS 09/19 1.75	1.750%	9/24/2019	USD \$42,445,000		42,058,326.05	0.795%	83.728%
202	KOMMUNINVEST I SVERIGE LOCAL GOVT G 12/20 2.5	2.500%	12/1/2020	SEK kr308,000,000		41,625,086.61	0.787%	84.515%
203	FANNIE MAE NOTES 02/20 1.5	1.500%	2/28/2020	USD \$42,000,000		41,401,878.00	0.783%	85.298%
204	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	1.100%	6/10/2019	CAD \$45,000,000		36,192,439.02	0.684%	85.982%
205	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$35,878,000		35,381,233.21	0.669%	86.651%
206	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$35,000,000		34,843,340.00	0.659%	87.310%
207	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$35,260,000		34,821,788.72	0.658%	87.968%
208	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$29,100,000		28,754,583.00	0.544%	88.512%
209	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$29,000,000		28,688,134.00	0.542%	89.054%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,114,949,238.19		39.992%
210	PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95	1.950%	3/1/2019	CAD \$35,000,000		28,515,325.20	0.539%	89.594%
211	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$28,000,000		27,754,188.00	0.525%	90.118%
212	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$26,100,000		25,842,501.05	0.489%	90.607%
213	FREDDIE MAC NOTES 03/19 3.75	3.750%	3/27/2019	USD \$25,000,000		25,493,500.00	0.482%	91.089%
214	FANNIE MAE NOTES 10/19 1	1.000%	10/24/2019	USD \$25,000,000		24,516,150.00	0.464%	91.553%
215	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$24,660,000		24,202,534.07	0.458%	92.010%
216	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$24,000,000		23,839,560.00	0.451%	92.461%
217	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$24,000,000		23,833,705.20	0.451%	92.912%
218	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$22,700,000		22,472,682.20	0.425%	93.337%
219	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$25,000,000		21,629,065.04	0.409%	93.746%
220	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$19,800,000		19,499,436.00	0.369%	94.115%
221	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$18,000,000		17,875,625.58	0.338%	94.453%
222	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$17,800,000		17,677,821.87	0.334%	94.787%
223	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$17,300,000		17,198,258.70	0.325%	95.112%
224	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$16,160,000		16,828,749.28	0.318%	95.430%
225	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$19,500,000		16,616,378.05	0.314%	95.745%
226	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 10/19 0	0.250%	10/18/2019	EUR €12,400,000		15,585,501.18	0.295%	96.039%
227	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$15,750,000		15,516,081.00	0.293%	96.333%
228	PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$15,800,000		15,465,403.40	0.292%	96.625%
229	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$15,000,000		14,680,873.20	0.278%	96.903%
230	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$14,700,000		14,418,127.50	0.273%	97.175%
231	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$16,000,000		13,597,658.54	0.257%	97.432%
232	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$13,800,000		13,559,024.40	0.256%	97.689%
233	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 05/19 1.25	1.250%	5/25/2019	EUR €8,500,000		10,770,240.67	0.204%	97.892%
234	US TREASURY N/B 02/19 2.75	2.750%	2/15/2019	USD \$10,000,000		10,079,296.90	0.191%	98.083%
235	US TREASURY N/B 02/19 1.5	1.500%	2/28/2019	USD \$10,000,000		9,948,828.10	0.188%	98.271%
236	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$10,000,000		9,947,240.00	0.188%	98.459%
237	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$10,000,000		9,874,609.40	0.187%	98.646%
238	CAISSE D AMORT DETTE SOC 09/19 1.75	1.750%	9/24/2019	USD \$9,000,000		8,918,010.00	0.169%	98.815%
239	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/20 2.5	2.500%	7/22/2020	AUD \$10,000,000		8,106,716.91	0.153%	98.968%
240	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$8,000,000		7,949,072.00	0.150%	99.118%
241	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$7,944,000		7,798,974.34	0.147%	99.266%
242	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$7,000,000		6,961,080.00	0.132%	99.397%
243	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$6,600,000		6,565,191.60	0.124%	99.522%
244	KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5	1.500%	9/9/2019	USD \$6,500,000		6,420,440.00	0.121%	99.643%
245	REPUBLIC OF FINLAND SR UNSECURED REGS 09/19 1.75	1.750%	9/10/2019	USD \$6,200,000		6,153,388.40	0.116%	99.759%
246	PROVINCE OF ALBERTA UNSECURED 12/19 4	4.000%	12/1/2019	CAD \$6,000,000		5,054,926.83	0.096%	99.855%
247	CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25	1.250%	9/20/2019	USD \$3,600,000		3,528,936.00	0.067%	99.922%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,114,949,238.19		39.992%
248	KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$3,000,000		2,958,660.00	0.056%	99.978%
249	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$1,200,000		1,188,002.40	0.022%	100.000%
Total						5,288,383,126.37		100.00%