

DFA Two-Year Global Fixed Income Portfolio-Institutional Class

As of October 31, 2017 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,109,380,586.20		60.215%
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$95,600,000		95,137,296.00	1.842%	1.842%
2	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$89,010,000		89,434,295.54	1.732%	3.574%
3	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$88,350,000		88,058,501.54	1.705%	5.280%
4	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$86,287,000		86,958,800.38	1.684%	6.964%
5	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$78,500,000		78,606,603.00	1.522%	8.486%
6	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$70,043,000		70,404,083.57	1.363%	9.849%
7	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$67,750,000		67,460,487.31	1.306%	11.156%
8	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$57,733,000		57,996,658.53	1.123%	12.279%
9	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$56,500,000		55,736,120.00	1.079%	13.358%
10	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	USD \$50,124,000		50,079,941.00	0.970%	14.328%
11	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$62,000,000		48,548,965.20	0.940%	15.268%
12	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$47,914,000		47,758,758.64	0.925%	16.193%
13	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$47,892,000		47,734,531.10	0.924%	17.118%
14	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$47,658,000		47,713,759.86	0.924%	18.042%
15	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$45,000,000		44,754,787.35	0.867%	18.908%
16	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$54,500,000		43,009,417.87	0.833%	19.741%
17	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$42,600,000		42,479,868.00	0.823%	20.564%
18	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$41,500,000		41,317,207.03	0.800%	21.364%
19	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 6.5	6.500%	8/7/2019	AUD \$50,125,000		41,273,621.18	0.799%	22.163%
20	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$40,526,000		40,500,194.26	0.784%	22.948%
21	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$39,000,000		38,833,626.00	0.752%	23.700%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,109,380,586.20		60.215%
22	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$38,000,000		38,080,831.32	0.737%	24.437%
23	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	USD \$37,530,000		37,646,628.60	0.729%	25.166%
24	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$35,075,000		34,805,979.66	0.674%	25.840%
25	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$33,306,000		33,096,635.49	0.641%	26.481%
26	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$32,873,000		33,087,152.47	0.641%	27.122%
27	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$32,380,000		32,308,868.26	0.626%	27.748%
28	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$32,164,000		32,225,621.08	0.624%	28.372%
29	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$31,566,000		31,804,741.23	0.616%	28.988%
30	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$31,500,000		31,584,546.00	0.612%	29.599%
31	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$31,115,000		31,030,724.71	0.601%	30.200%
32	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$30,943,000		30,932,121.68	0.599%	30.799%
33	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$30,114,000		30,037,523.99	0.582%	31.381%
34	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$29,850,000		30,020,120.52	0.581%	31.962%
35	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	2/15/2019	USD \$29,900,000		29,817,177.00	0.577%	32.540%
36	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$28,254,000		29,807,358.58	0.577%	33.117%
37	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$29,000,000		28,890,728.00	0.559%	33.676%
38	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$28,726,000		28,443,778.54	0.551%	34.227%
39	KFW GOVT GUARANT 02/19 1.5	1.500%	2/6/2019	USD \$28,250,000		28,184,460.00	0.546%	34.773%
40	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	2/19/2019	USD \$26,967,000		26,944,347.72	0.522%	35.295%
41	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$25,596,000		25,454,319.74	0.493%	35.788%
42	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	1.557%	8/29/2019	USD \$25,000,000		24,989,787.00	0.484%	36.272%
43	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$24,290,000		24,429,673.33	0.473%	36.745%
44	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$24,450,000		24,408,262.38	0.473%	37.217%
45	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	1.750%	1/24/2019	USD \$24,333,000		24,318,594.86	0.471%	37.688%
46	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$23,692,000		23,711,286.00	0.459%	38.148%
47	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$22,849,000		22,646,402.49	0.439%	38.586%
48	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$22,000,000		21,977,531.40	0.426%	39.012%
49	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$21,759,000		21,695,643.01	0.420%	39.432%
50	WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	USD \$21,369,000		21,475,597.55	0.416%	39.848%
51	COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	2/4/2019	USD \$21,635,000		21,455,781.29	0.416%	40.263%
52	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25	4.250%	5/20/2019	AUD \$26,850,000		21,184,627.64	0.410%	40.674%
53	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$20,949,000		20,804,451.90	0.403%	41.076%
54	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$21,013,000		20,783,117.78	0.402%	41.479%
55	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$19,912,000		20,014,266.84	0.388%	41.866%
56	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$19,674,000		19,817,590.30	0.384%	42.250%
57	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$20,000,000		19,765,011.00	0.383%	42.633%
58	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$19,700,000		19,725,586.16	0.382%	43.015%
59	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$19,800,000		19,536,660.00	0.378%	43.393%

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Corporate Bond						3,109,380,586.20		60.215%
60	APPLE INC SR UNSECURED 02/19 1.55	1.550%	2/8/2019	USD \$18,928,000		18,911,702.99	0.366%	43.760%
61	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$18,715,000		18,757,528.15	0.363%	44.123%
62	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$18,750,000		18,622,125.00	0.361%	44.483%
63	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25	2.250%	7/1/2019	USD \$18,482,000		18,587,232.81	0.360%	44.843%
64	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$18,230,000		18,279,114.35	0.354%	45.197%
65	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$18,070,000		18,172,886.97	0.352%	45.549%
66	INTL FINANCE CORP SR UNSECURED 07/19 3.25	3.250%	7/22/2019	AUD \$22,482,000		17,564,372.22	0.340%	45.889%
67	BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	8/28/2018	USD \$17,165,000		17,122,273.74	0.332%	46.221%
68	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$15,997,000		16,083,540.25	0.311%	46.533%
69	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$20,000,000		15,492,907.53	0.300%	46.833%
70	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$15,130,000		15,119,289.93	0.293%	47.125%
71	AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	USD \$15,063,000		15,097,787.85	0.292%	47.418%
72	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$15,000,000		15,093,076.35	0.292%	47.710%
73	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$15,000,000		15,018,974.40	0.291%	48.001%
74	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$15,000,000		14,994,635.40	0.290%	48.291%
75	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	1.650%	6/14/2019	USD \$15,000,000		14,935,023.15	0.289%	48.580%
76	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$14,816,000		14,886,394.22	0.288%	48.869%
77	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	1.375%	5/10/2019	USD \$14,857,000		14,776,485.01	0.286%	49.155%
78	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$14,706,000		14,705,971.18	0.285%	49.440%
79	INTER AMERICAN DEVEL BK SR UNSECURED 08/19 6.5	6.500%	8/20/2019	AUD \$17,471,000		14,431,607.71	0.279%	49.719%
80	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	1/15/2019	USD \$14,363,000		14,386,433.23	0.279%	49.998%
81	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$14,148,000		14,239,838.49	0.276%	50.274%
82	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	USD \$14,179,000		14,209,137.89	0.275%	50.549%
83	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$14,000,000		14,003,363.08	0.271%	50.820%
84	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$14,108,000		13,961,629.50	0.270%	51.090%
85	PFIZER INC SR UNSECURED 06/18 1.2	1.200%	6/1/2018	USD \$13,810,000		13,789,165.13	0.267%	51.357%
86	NRW.BANK LOCAL GOVT G REGS 10/18 1.25	1.250%	10/1/2018	USD \$13,463,000		13,409,323.02	0.260%	51.617%
87	WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5	4.500%	2/25/2019	AUD \$17,000,000		13,406,064.02	0.260%	51.877%
88	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	1.375%	1/15/2019	USD \$13,377,000		13,328,709.03	0.258%	52.135%
89	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$12,500,000		13,185,146.13	0.255%	52.390%
90	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$12,246,000		12,343,311.00	0.239%	52.629%
91	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	2/1/2019	USD \$12,025,000		12,010,810.50	0.233%	52.862%
92	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$12,000,000		12,004,977.12	0.232%	53.094%
93	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$12,000,000		11,965,850.64	0.232%	53.326%
94	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$12,000,000		11,885,810.40	0.230%	53.556%
95	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$11,757,000		11,820,172.36	0.229%	53.785%
96	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$11,750,000		11,774,989.55	0.228%	54.013%
97	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$11,359,000		11,402,574.83	0.221%	54.234%

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Corporate Bond						3,109,380,586.20		60.215%
98	KFW GOVT GUARANT 08/20 6	6.000%	8/20/2020	AUD \$13,500,000		11,373,855.80	0.220%	54.454%
99	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$11,019,000		11,081,253.60	0.215%	54.669%
100	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	1/30/2019	USD \$10,944,000		10,986,462.72	0.213%	54.881%
101	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$10,930,000		10,838,143.30	0.210%	55.091%
102	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$10,000,000		10,037,809.60	0.194%	55.286%
103	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$10,000,000		10,023,945.50	0.194%	55.480%
104	LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	4/15/2019	USD \$10,000,000		10,007,100.00	0.194%	55.674%
105	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125	1.125%	8/15/2019	USD \$10,000,000		9,897,920.00	0.192%	55.865%
106	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$9,900,000		9,839,508.92	0.191%	56.056%
107	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$9,670,000		9,666,905.60	0.187%	56.243%
108	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$12,238,000		9,553,817.01	0.185%	56.428%
109	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$9,150,000		9,174,485.40	0.178%	56.606%
110	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$9,000,000		8,895,240.00	0.172%	56.778%
111	AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	1.000%	5/15/2019	USD \$8,750,000		8,654,980.86	0.168%	56.946%
112	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$8,645,000		8,582,766.46	0.166%	57.112%
113	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$8,546,000		8,577,006.94	0.166%	57.278%
114	CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	USD \$7,900,000		7,910,888.02	0.153%	57.431%
115	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$7,906,000		7,910,411.55	0.153%	57.584%
116	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$10,000,000		7,876,288.66	0.153%	57.737%
117	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$7,579,000		7,616,046.15	0.147%	57.884%
118	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$7,316,000		7,332,843.55	0.142%	58.026%
119	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$6,986,000		7,032,064.15	0.136%	58.163%
120	WESTPAC BANKING CORP SR UNSECURED 05/19 1.65	1.650%	5/13/2019	USD \$6,200,000		6,175,299.20	0.120%	58.282%
121	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$6,015,000		6,030,554.19	0.117%	58.399%
122	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$5,650,000		5,869,858.11	0.114%	58.513%
123	KFW GOVT GUARANT 06/18 1.875	1.875%	6/13/2018	CAD \$7,000,000		5,444,329.90	0.105%	58.618%
124	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,000,000		5,010,027.50	0.097%	58.715%
125	FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5	1.500%	8/9/2019	USD \$5,000,000		4,978,895.00	0.096%	58.811%
126	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 01/19 1.375	1.375%	1/28/2019	USD \$5,000,000		4,978,670.00	0.096%	58.908%
127	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$4,500,000		4,778,054.87	0.093%	59.000%
128	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$4,150,000		4,159,440.30	0.081%	59.081%
129	ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	1/15/2019	USD \$4,100,000		4,133,654.77	0.080%	59.161%
130	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$4,075,000		4,099,763.86	0.079%	59.240%
131	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$4,000,000		3,994,020.00	0.077%	59.318%
132	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$3,909,000		3,933,797.95	0.076%	59.394%
133	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$3,715,000		3,764,944.91	0.073%	59.467%
134	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$3,750,000		3,702,402.94	0.072%	59.539%
135	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$3,331,000		3,347,537.18	0.065%	59.603%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,109,380,586.20		60.215%
136	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$3,340,000		3,321,565.40	0.064%	59.668%
137	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$3,153,000		3,167,423.15	0.061%	59.729%
138	APPLE INC SR UNSECURED REGS 08/19 2.85	2.850%	8/28/2019	AUD \$3,680,000		2,843,277.90	0.055%	59.784%
139	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$2,573,000		2,587,051.49	0.050%	59.834%
140	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$2,492,000		2,511,347.89	0.049%	59.883%
141	INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75	1.750%	10/15/2019	USD \$2,500,000		2,500,545.00	0.048%	59.931%
142	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25	1.250%	9/9/2019	USD \$2,430,000		2,403,743.85	0.047%	59.978%
143	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	USD \$2,018,000		2,024,907.84	0.039%	60.017%
144	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$2,000,000		2,012,336.00	0.039%	60.056%
145	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5	4.500%	4/10/2019	AUD \$2,500,000		1,970,967.22	0.038%	60.094%
146	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$1,918,000		1,914,048.27	0.037%	60.131%
147	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$1,320,000		1,307,559.16	0.025%	60.157%
148	COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25	4.250%	4/24/2019	AUD \$1,500,000		1,181,757.20	0.023%	60.179%
149	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$1,004,000		1,009,450.22	0.020%	60.199%
150	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$838,000		832,317.13	0.016%	60.215%
Currency Forward Contract						23,183,136.89		0.449%
151	AUD171103		11/3/2017	-186,329,400	142,605,848.58	5,184,581.54	0.100%	60.315%
152	CAD171108		11/8/2017	-174,481,554	135,254,921.63	4,576,312.68	0.089%	60.404%
153	CAD171127		11/27/2017	-161,025,872	124,843,509.09	4,192,430.78	0.081%	60.485%
154	CAD171124		11/24/2017	-158,047,231	122,531,192.01	3,646,767.14	0.071%	60.556%
155	CAD180116		1/16/2018	-160,616,292	124,599,224.79	3,605,225.72	0.070%	60.626%
156	CAD180126		1/26/2018	-149,045,761	115,635,264.13	572,777.18	0.011%	60.637%
157	CAD171115		11/15/2017	-42,977,860	33,317,540.51	539,622.96	0.010%	60.647%
158	SGD171219		12/19/2017	-30,072,296	22,070,482.69	335,816.48	0.007%	60.654%
159	SGD171206		12/6/2017	-25,709,839	18,866,020.80	275,942.58	0.005%	60.659%
160	SGD171116		11/16/2017	-21,111,160	15,488,677.23	86,560.46	0.002%	60.661%
161	SGD171113		11/13/2017	-20,155,387	14,787,062.32	75,131.91	0.001%	60.662%
162	SGD180119		1/19/2018	-28,609,209	21,005,123.80	66,291.93	0.001%	60.664%
163	SGD171205		12/5/2017	-15,033,584	11,031,600.74	21,107.30	0.000%	60.664%
164	SGD171114		11/14/2017	-29,835,770	21,889,298.11	20,285.19	0.000%	60.664%
165	GBP171103		11/3/2017	0	0.00	13,847.32	0.000%	60.665%
166	SGD171115		11/15/2017	-29,696,387	21,787,230.24	-29,564.28	-0.001%	60.664%
Sovereign Bond						2,031,226,148.67		39.336%
167	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	1.950%	6/15/2019	CAD \$183,000,000		142,927,525.00	2.768%	63.432%
168	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$101,838,000		102,347,190.00	1.982%	65.414%
169	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$95,000,000		94,729,915.00	1.835%	67.248%
170	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	2.500%	6/1/2019	SGD \$115,000,000		85,839,556.89	1.662%	68.911%
171	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	1/16/2019	USD \$75,000,000		74,722,500.00	1.447%	70.358%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,031,226,148.67		39.336%
172	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$70,000,000		69,349,910.00	1.343%	71.701%
173	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$81,000,000		65,608,681.50	1.271%	72.971%
174	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$81,000,000		63,261,747.15	1.225%	74.196%
175	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$61,900,000		61,156,952.40	1.184%	75.381%
176	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	1.625%	10/1/2019	SGD \$82,500,000		60,753,796.49	1.177%	76.557%
177	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$55,000,000		55,018,975.00	1.065%	77.623%
178	BRITISH COLUMBIA PROV OF UNSECURED 03/19 2.25	2.250%	3/1/2019	CAD \$70,000,000		54,832,881.17	1.062%	78.685%
179	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$52,018,000		51,842,491.27	1.004%	79.689%
180	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$44,900,000		44,880,872.60	0.869%	80.558%
181	US TREASURY N/B 01/19 1.25	1.250%	1/31/2019	USD \$45,000,000		44,855,859.60	0.869%	81.426%
182	ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1	2.100%	9/8/2019	CAD \$57,000,000		44,621,354.93	0.864%	82.291%
183	CANADIAN GOVERNMENT BONDS 06/19 3.75	3.750%	6/1/2019	CAD \$55,000,000		44,223,819.86	0.856%	83.147%
184	CANADIAN GOVERNMENT BONDS 08/19 0.75	0.750%	8/1/2019	CAD \$55,000,000		42,178,319.51	0.817%	83.964%
185	FANNIE MAE NOTES 02/20 1.5	1.500%	2/28/2020	USD \$42,000,000		41,793,948.00	0.809%	84.773%
186	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$39,250,000		39,063,091.50	0.756%	85.530%
187	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$38,000,000		38,125,134.00	0.738%	86.268%
188	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$35,260,000		35,176,892.18	0.681%	86.949%
189	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	1.100%	6/10/2019	CAD \$45,000,000		34,653,592.74	0.671%	87.620%
190	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	1/30/2019	USD \$30,000,000		30,075,384.30	0.582%	88.203%
191	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$29,000,000		28,921,120.00	0.560%	88.763%
192	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$29,100,000		28,877,094.00	0.559%	89.322%
193	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$28,800,000		28,700,179.20	0.556%	89.878%
194	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$28,000,000		27,908,300.00	0.540%	90.418%
195	PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95	1.950%	3/1/2019	CAD \$35,000,000		27,297,069.99	0.529%	90.947%
196	FREDDIE MAC NOTES 03/19 3.75	3.750%	3/27/2019	USD \$25,000,000		25,756,950.00	0.499%	91.446%
197	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$25,000,000		24,980,000.00	0.484%	91.929%
198	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$24,660,000		24,381,586.13	0.472%	92.402%
199	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$24,000,000		24,088,656.00	0.466%	92.868%
200	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$24,000,000		23,923,368.24	0.463%	93.331%
201	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$23,378,000		23,223,705.20	0.450%	93.781%
202	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$22,700,000		22,611,719.70	0.438%	94.219%
203	FANNIE MAE NOTES 10/19 1	1.000%	10/24/2019	USD \$20,000,000		19,745,320.00	0.382%	94.601%
204	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$19,800,000		19,601,881.20	0.380%	94.981%
205	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$17,300,000		17,308,961.40	0.335%	95.316%
206	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$16,160,000		17,092,238.08	0.331%	95.647%
207	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$16,600,000		16,568,114.89	0.321%	95.968%
208	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$15,000,000		15,093,930.00	0.292%	96.260%
209	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$15,000,000		14,888,115.00	0.288%	96.549%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,031,226,148.67		39.336%
210	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$14,700,000		14,512,898.40	0.281%	96.830%
211	KOMMUNEKREDIT SR UNSECURED REGS 08/18 1.25	1.250%	8/27/2018	USD \$14,500,000		14,452,585.00	0.280%	97.110%
212	FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	USD \$14,500,000		14,435,272.00	0.280%	97.389%
213	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$12,600,000		12,557,412.00	0.243%	97.632%
214	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$10,300,000		10,284,101.02	0.199%	97.832%
215	KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5	1.500%	1/15/2019	USD \$10,000,000		9,970,910.00	0.193%	98.025%
216	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	USD \$9,000,000		8,941,167.00	0.173%	98.198%
217	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$9,000,000		8,895,402.00	0.172%	98.370%
218	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$8,800,000		8,742,756.00	0.169%	98.539%
219	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G 08/19 4.75	4.750%	8/6/2019	AUD \$10,000,000		8,028,412.85	0.155%	98.695%
220	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$8,000,000		8,002,914.72	0.155%	98.850%
221	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$8,000,000		7,996,752.00	0.155%	99.005%
222	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$7,944,000		7,872,901.20	0.152%	99.157%
223	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/20 2.5	2.500%	7/22/2020	AUD \$10,000,000		7,721,431.02	0.150%	99.307%
224	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	1/18/2019	USD \$7,683,000		7,668,013.46	0.148%	99.455%
225	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$7,000,000		7,012,978.00	0.136%	99.591%
226	KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5	1.500%	9/9/2019	USD \$6,500,000		6,464,393.00	0.125%	99.716%
227	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$5,780,000		5,759,966.52	0.112%	99.828%
228	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/19 1.5	1.500%	1/22/2019	USD \$4,000,000		3,989,756.00	0.077%	99.905%
229	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$4,500,000		3,708,479.96	0.072%	99.977%
230	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$1,200,000		1,198,946.40	0.023%	100.000%
Total						5,163,789,871.76		100.00%