

DFA Diversified Fixed Income Portfolio

As of November 30, 2017 (Updated Monthly)

Source: State Street

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

This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds 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
Corporate Bond						101,309,921.69		18.403%
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$3,216,962		3,192,429.53	0.580%	0.580%
2	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$2,846,340		2,854,337.95	0.518%	1.098%
3	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$2,825,234		2,803,811.32	0.509%	1.608%
4	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$2,759,264		2,773,568.65	0.504%	2.112%
5	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$2,510,254		2,507,770.92	0.456%	2.567%
6	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$2,239,818		2,245,489.96	0.408%	2.975%
7	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$2,166,493		2,148,438.77	0.390%	3.365%
8	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$1,886,719		1,885,791.10	0.343%	3.708%
9	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$1,846,172		1,848,128.41	0.336%	4.044%
10	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$1,806,743		1,778,726.60	0.323%	4.367%
11	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$1,982,621		1,551,335.54	0.282%	4.648%
12	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$1,532,182		1,523,372.82	0.277%	4.925%
13	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,523,996		1,521,110.93	0.276%	5.201%
14	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,531,479		1,520,994.01	0.276%	5.478%
15	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$1,498,158		1,480,961.47	0.269%	5.747%
16	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$1,438,999		1,426,551.69	0.259%	6.006%
17	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$1,742,788		1,372,954.26	0.249%	6.255%
18	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$1,362,252		1,356,003.60	0.246%	6.502%
19	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,327,077		1,314,033.36	0.239%	6.740%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						101,309,921.69		18.403%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$1,323,080		1,308,948.78	0.238%	6.978%
21	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 6.5	6.500%	8/7/2019	AUD \$1,602,885		1,300,444.97	0.236%	7.214%
22	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,295,930		1,293,037.54	0.235%	7.449%
23	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$1,247,132		1,239,729.36	0.225%	7.674%
24	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$1,215,155		1,213,992.60	0.221%	7.895%
25	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$1,167,188		1,152,686.85	0.209%	8.104%
26	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$1,051,205		1,055,292.66	0.192%	8.296%
27	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$1,065,051		1,054,218.80	0.192%	8.488%
28	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$1,040,716		1,043,103.30	0.189%	8.677%
29	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$1,343,066		1,038,256.38	0.189%	8.866%
30	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$1,035,440		1,029,486.52	0.187%	9.053%
31	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$1,028,532		1,027,508.66	0.187%	9.239%
32	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$1,009,410		1,013,185.84	0.184%	9.423%
33	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$994,988		989,306.04	0.180%	9.603%
34	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$989,488		987,528.27	0.179%	9.782%
35	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$954,536		956,894.05	0.174%	9.956%
36	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	2/15/2019	USD \$956,135		951,254.68	0.173%	10.129%
37	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$903,499		946,990.33	0.172%	10.301%
38	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$948,940		944,987.64	0.172%	10.473%
39	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$927,355		922,050.35	0.167%	10.640%
40	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	USD \$880,348		882,119.41	0.160%	10.800%
41	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	2/19/2019	USD \$862,344		859,381.73	0.156%	10.957%
42	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$818,503		811,063.42	0.147%	11.104%
43	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	1.717%	8/29/2019	USD \$799,444		799,149.51	0.145%	11.249%
44	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$781,856		778,527.17	0.141%	11.391%
45	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	1.750%	1/24/2019	USD \$778,115		776,654.90	0.141%	11.532%
46	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$757,617		756,408.46	0.137%	11.669%
47	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$744,442		734,306.50	0.133%	11.802%
48	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$730,660		722,144.93	0.131%	11.934%
49	COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	2/4/2019	USD \$691,839		684,677.06	0.124%	12.058%
50	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25	4.250%	5/20/2019	AUD \$858,603		668,530.96	0.121%	12.179%
51	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$669,902		663,141.28	0.120%	12.300%
52	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$639,555		639,697.95	0.116%	12.416%
53	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$636,741		638,132.54	0.116%	12.532%
54	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$639,555		630,353.62	0.115%	12.646%
55	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$629,962		627,557.42	0.114%	12.760%
56	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$633,159		622,933.97	0.113%	12.874%
57	APPLE INC SR UNSECURED 02/19 1.55	1.550%	2/8/2019	USD \$605,275		602,682.38	0.109%	12.983%

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Corporate Bond						101,309,921.69		18.403%
58	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$598,464		596,965.79	0.108%	13.092%
59	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$599,583		594,109.21	0.108%	13.199%
60	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25	2.250%	7/1/2019	USD \$591,013		592,217.42	0.108%	13.307%
61	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$577,838		579,015.73	0.105%	13.412%
62	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$575,600		576,963.71	0.105%	13.517%
63	INTL FINANCE CORP SR UNSECURED 07/19 3.25	3.250%	7/22/2019	AUD \$718,924		554,413.12	0.101%	13.618%
64	BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	8/28/2018	USD \$548,898		546,886.33	0.099%	13.717%
65	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$548,099		542,016.94	0.098%	13.816%
66	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$520,086		518,899.85	0.094%	13.910%
67	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$511,548		512,500.18	0.093%	14.003%
68	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$639,555		502,711.14	0.091%	14.094%
69	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	USD \$486,829		485,592.76	0.088%	14.182%
70	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$483,823		483,110.85	0.088%	14.270%
71	AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	USD \$481,681		482,110.68	0.088%	14.358%
72	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$479,666		477,940.41	0.087%	14.445%
73	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$479,666		477,828.47	0.087%	14.531%
74	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	1.650%	6/14/2019	USD \$479,666		476,512.41	0.087%	14.618%
75	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$473,782		473,701.36	0.086%	14.704%
76	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125	1.125%	8/15/2019	USD \$479,666		473,492.50	0.086%	14.790%
77	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	1.375%	5/10/2019	USD \$475,093		471,014.55	0.086%	14.876%
78	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$470,265		467,930.21	0.085%	14.961%
79	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	1/15/2019	USD \$459,296		458,956.61	0.083%	15.044%
80	INTER AMERICAN DEVEL BK SR UNSECURED 08/19 6.5	6.500%	8/20/2019	AUD \$558,683		454,422.82	0.083%	15.126%
81	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$452,421		453,535.73	0.082%	15.209%
82	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	USD \$453,413		453,448.84	0.082%	15.291%
83	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$447,689		446,005.22	0.081%	15.372%
84	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$451,142		445,441.50	0.081%	15.453%
85	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$423,066		423,530.73	0.077%	15.530%
86	WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5	4.500%	2/25/2019	AUD \$543,622		422,882.46	0.077%	15.607%
87	COMMONWEALTH BANK AUSTR SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$399,722		419,397.80	0.076%	15.683%
88	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	2/1/2019	USD \$384,532		383,525.00	0.070%	15.753%
89	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$383,733		382,211.45	0.069%	15.822%
90	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$383,733		381,774.58	0.069%	15.892%
91	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$375,739		374,931.89	0.068%	15.960%
92	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$376,026		374,106.32	0.068%	16.028%
93	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$363,235		363,810.91	0.066%	16.094%
94	KFW GOVT GUARANT 08/20 6	6.000%	8/20/2020	AUD \$431,700		358,881.12	0.065%	16.159%
95	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$352,363		352,876.69	0.064%	16.223%

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Corporate Bond						101,309,921.69		18.403%
96	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.25	2.250%	11/9/2020	USD \$353,194		351,680.75	0.064%	16.287%
97	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	1/30/2019	USD \$349,965		350,705.62	0.064%	16.351%
98	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$323,423		322,514.85	0.059%	16.409%
99	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$319,778		319,862.60	0.058%	16.467%
100	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$319,778		319,297.66	0.058%	16.525%
101	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$319,778		319,269.56	0.058%	16.583%
102	LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	4/15/2019	USD \$319,778		319,180.81	0.058%	16.641%
103	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$319,394		318,903.52	0.058%	16.699%
104	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$316,580		313,083.93	0.057%	16.756%
105	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$309,353		310,789.70	0.056%	16.812%
106	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$309,225		308,510.47	0.056%	16.869%
107	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$391,344		305,173.19	0.055%	16.924%
108	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$292,596		292,659.63	0.053%	16.977%
109	WAL MART STORES INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$284,602		283,753.23	0.052%	17.029%
110	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$287,800		283,620.28	0.052%	17.080%
111	AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	1.000%	5/15/2019	USD \$279,805		276,293.34	0.050%	17.130%
112	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$276,448		273,935.61	0.050%	17.180%
113	NRW.BANK LOCAL GOVT G REGS 10/18 1.25	1.250%	10/1/2018	USD \$270,628		269,251.31	0.049%	17.229%
114	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	1.375%	1/15/2019	USD \$267,878		266,488.48	0.048%	17.277%
115	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$250,706		248,638.01	0.045%	17.323%
116	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$319,778		245,976.99	0.045%	17.367%
117	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$242,359		242,995.58	0.044%	17.411%
118	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/19 1.75	1.750%	10/30/2019	USD \$239,833		238,625.82	0.043%	17.455%
119	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$233,949		234,409.22	0.043%	17.497%
120	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$223,397		224,048.39	0.041%	17.538%
121	WESTPAC BANKING CORP SR UNSECURED 05/19 1.65	1.650%	5/13/2019	USD \$198,262		196,919.24	0.036%	17.574%
122	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$195,064		196,513.79	0.036%	17.610%
123	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$192,346		191,897.81	0.035%	17.644%
124	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$180,674		186,741.48	0.034%	17.678%
125	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$165,421		168,278.88	0.031%	17.709%
126	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$159,889		168,093.47	0.031%	17.739%
127	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$159,889		159,620.09	0.029%	17.768%
128	APPLE INC SR UNSECURED 11/19 1.8	1.800%	11/13/2019	USD \$159,889		159,471.84	0.029%	17.797%
129	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75	1.750%	9/5/2019	USD \$159,889		159,152.31	0.029%	17.826%
130	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 01/19 1.375	1.375%	1/28/2019	USD \$159,889		158,939.66	0.029%	17.855%
131	FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5	1.500%	8/9/2019	USD \$159,889		158,740.92	0.029%	17.884%
132	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$159,089		157,526.72	0.029%	17.913%
133	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$143,900		151,843.48	0.028%	17.940%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						101,309,921.69		18.403%
134	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$150,168		150,444.04	0.027%	17.968%
135	INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875	0.875%	8/15/2019	USD \$147,098		144,610.97	0.026%	17.994%
136	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$132,708		132,430.57	0.024%	18.018%
137	ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	1/15/2019	USD \$131,109		131,876.78	0.024%	18.042%
138	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$130,309		130,412.79	0.024%	18.066%
139	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$127,911		127,321.85	0.023%	18.089%
140	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$125,001		125,122.26	0.023%	18.111%
141	COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$120,844		120,315.89	0.022%	18.133%
142	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$118,797		119,762.96	0.022%	18.155%
143	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$119,917		118,114.80	0.021%	18.176%
144	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$106,518		106,583.64	0.019%	18.196%
145	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$100,826		100,893.08	0.018%	18.214%
146	APPLE INC SR UNSECURED REGS 08/19 2.85	2.850%	8/28/2019	AUD \$117,678		89,880.84	0.016%	18.230%
147	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$89,538		88,814.06	0.016%	18.247%
148	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$82,279		82,418.88	0.015%	18.262%
149	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$79,689		79,841.40	0.015%	18.276%
150	INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75	1.750%	10/15/2019	USD \$79,944		79,692.48	0.014%	18.291%
151	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25	1.250%	9/9/2019	USD \$77,706		76,669.65	0.014%	18.304%
152	PFIZER INC SR UNSECURED 06/18 1.2	1.200%	6/1/2018	USD \$73,869		73,721.56	0.013%	18.318%
153	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$71,822		72,264.07	0.013%	18.331%
154	CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	USD \$68,752		68,715.13	0.012%	18.343%
155	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	USD \$64,531		64,617.60	0.012%	18.355%
156	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$63,956		64,181.65	0.012%	18.367%
157	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5	4.500%	4/10/2019	AUD \$79,944		62,257.35	0.011%	18.378%
158	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$42,211		41,687.65	0.008%	18.386%
159	COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25	4.250%	4/24/2019	AUD \$47,967		37,304.16	0.007%	18.393%
160	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$32,106		32,185.48	0.006%	18.398%
161	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$26,797		26,520.86	0.005%	18.403%
Currency Forward Contract						325,892.29		0.059%
162	CAD180116		1/16/2018	-6,279,445	152,317,281.09	131,226.72	0.024%	18.427%
163	AUD180130		1/30/2018	-5,997,883	141,830,898.63	58,947.21	0.011%	18.438%
164	CAD180129		1/29/2018	-5,489,971	133,189,358.56	52,103.35	0.009%	18.447%
165	CAD180105		1/5/2018	-5,535,370	134,249,928.07	46,438.22	0.008%	18.456%
166	CAD180123		1/23/2018	-5,387,489	130,693,157.30	30,935.69	0.006%	18.461%
167	CAD180126		1/26/2018	-5,272,680	127,912,908.59	23,887.96	0.004%	18.466%
168	CAD180125		1/25/2018	-715,117	17,348,214.07	4,986.33	0.001%	18.466%
169	SGD171219		12/19/2017	-961,644	22,300,332.72	3,388.57	0.001%	18.467%
170	SGD171206		12/6/2017	-822,143	19,064,297.31	2,483.59	0.000%	18.468%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						325,892.29		0.059%
171	SGD171205		12/5/2017	-480,740	11,147,607.61	-3,034.67	-0.001%	18.467%
172	SGD180205		2/5/2018	-643,884	14,938,765.15	-3,904.37	-0.001%	18.466%
173	SGD180208		2/8/2018	-675,958	15,683,524.69	-4,188.44	-0.001%	18.466%
174	SGD180119		1/19/2018	-914,858	21,220,802.12	-4,777.04	-0.001%	18.465%
175	SGD180207		2/7/2018	-950,634	22,056,246.36	-6,287.69	-0.001%	18.464%
176	SGD180206		2/6/2018	-956,500	22,192,072.94	-6,313.13	-0.001%	18.462%
Sovereign Bond						448,866,179.81		81.538%
177	TSY INFL IX N/B 01/25 2.375	2.375%	1/15/2025	USD \$30,861,693		34,952,217.40	6.349%	24.812%
178	TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	USD \$26,745,089		26,556,515.55	4.824%	29.636%
179	TSY INFL IX N/B 04/20 0.125	0.125%	4/15/2020	USD \$18,237,560		18,152,403.43	3.297%	32.933%
180	TSY INFL IX N/B 01/22 0.125	0.125%	1/15/2022	USD \$11,448,255		11,377,650.52	2.067%	35.000%
181	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$6,374,500		8,941,729.66	1.624%	36.624%
182	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$6,091,605		8,352,400.03	1.517%	38.141%
183	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$8,555,626		8,339,061.29	1.515%	39.656%
184	TSY INFL IX N/B 04/19 0.125	0.125%	4/15/2019	USD \$8,004,016		7,969,102.64	1.448%	41.104%
185	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$5,871,744		7,933,276.15	1.441%	42.545%
186	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$5,941,407		7,868,418.35	1.429%	43.974%
187	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$5,833,439		7,843,697.34	1.425%	45.399%
188	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$5,867,157		7,465,498.79	1.356%	46.755%
189	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$5,487,032		7,327,759.27	1.331%	48.086%
190	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$5,956,801		7,247,751.26	1.317%	49.403%
191	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$7,003,433		7,198,646.77	1.308%	50.710%
192	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$5,652,185		7,166,793.83	1.302%	52.012%
193	TSY INFL IX N/B 01/24 0.625	0.625%	1/15/2024	USD \$6,768,768		6,856,832.38	1.246%	53.258%
194	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$5,277,906		6,710,775.03	1.219%	54.477%
195	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$5,389,497		6,566,344.83	1.193%	55.670%
196	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$6,270,454		6,443,870.86	1.171%	56.840%
197	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$6,060,235		6,006,260.81	1.091%	57.931%
198	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$4,493,456		5,937,856.54	1.079%	59.010%
199	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$6,119,649		5,759,880.44	1.046%	60.056%
200	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$6,179,063		5,742,666.59	1.043%	61.099%
201	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$5,763,164		5,672,214.50	1.030%	62.130%
202	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$5,347,266		5,443,971.28	0.989%	63.119%
203	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$5,584,922		5,397,085.62	0.980%	64.099%
204	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$5,169,024		5,316,623.65	0.966%	65.065%
205	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$5,314,588		5,243,835.13	0.953%	66.017%
206	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$5,287,852		5,104,842.64	0.927%	66.945%
207	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$5,079,903		5,057,479.68	0.919%	67.863%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						448,866,179.81		81.538%
208	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$4,731,427		4,911,812.96	0.892%	68.756%
209	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$3,894,040		4,788,147.50	0.870%	69.625%
210	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$4,990,782		4,708,685.44	0.855%	70.481%
211	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$4,753,125		4,682,014.09	0.850%	71.331%
212	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$4,410,960		4,659,512.87	0.846%	72.178%
213	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$4,753,125		4,648,222.37	0.844%	73.022%
214	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	1.950%	6/15/2019	CAD \$5,851,929		4,567,012.70	0.830%	73.852%
215	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$4,478,038		4,553,108.02	0.827%	74.679%
216	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$4,248,106		4,370,973.71	0.794%	75.473%
217	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$4,396,641		4,248,082.55	0.772%	76.244%
218	TSY INFL IX N/B 04/18 0.125	0.125%	4/15/2018	USD \$3,938,297		3,925,374.30	0.713%	76.957%
219	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$3,852,574		3,845,501.33	0.699%	77.656%
220	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$3,743,086		3,789,582.35	0.688%	78.344%
221	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$3,624,258		3,727,618.27	0.677%	79.021%
222	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$2,809,216		3,642,218.63	0.662%	79.683%
223	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$3,683,672		3,494,308.35	0.635%	80.318%
224	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$3,256,550		3,264,952.24	0.593%	80.911%
225	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$3,213,246		3,211,147.85	0.583%	81.494%
226	US TREASURY N/B 11/26 2	2.000%	11/15/2026	USD \$3,148,946		3,044,636.70	0.553%	82.047%
227	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$3,037,886		3,022,381.10	0.549%	82.596%
228	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$2,637,985		3,020,458.02	0.549%	83.145%
229	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$2,913,369		2,926,452.69	0.532%	83.677%
230	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	2.500%	6/1/2019	SGD \$3,677,442		2,768,579.55	0.503%	84.180%
231	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$2,001,898		2,301,343.39	0.418%	84.598%
232	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$2,047,706		2,299,012.54	0.418%	85.015%
233	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$2,238,443		2,211,581.35	0.402%	85.417%
234	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$1,893,823		2,103,694.98	0.382%	85.799%
235	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$1,779,451		2,100,225.86	0.382%	86.181%
236	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$2,590,198		2,092,395.68	0.380%	86.561%
237	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	1/16/2019	USD \$2,078,554		2,067,175.90	0.376%	86.936%
238	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$2,590,198		2,021,464.64	0.367%	87.303%
239	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	1.625%	10/1/2019	SGD \$2,638,165		1,960,919.59	0.356%	87.660%
240	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$1,979,423		1,951,481.34	0.354%	88.014%
241	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$1,831,260		1,919,752.35	0.349%	88.363%
242	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$1,758,776		1,754,150.80	0.319%	88.681%
243	BRITISH COLUMBIA PROV OF UNSECURED 03/19 2.25	2.250%	3/1/2019	CAD \$2,238,443		1,752,705.03	0.318%	89.000%
244	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$1,539,121		1,720,677.69	0.313%	89.312%
245	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$1,683,201		1,668,346.26	0.303%	89.615%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						448,866,179.81		81.538%
246	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$1,637,749		1,655,362.73	0.301%	89.916%
247	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$1,663,419		1,655,254.66	0.301%	90.217%
248	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$1,592,492		1,587,924.80	0.288%	90.505%
249	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$1,598,888		1,581,897.84	0.287%	90.793%
250	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$1,456,833		1,526,989.61	0.277%	91.070%
251	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$1,485,352		1,498,629.22	0.272%	91.342%
252	ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1	2.100%	9/8/2019	CAD \$1,822,732		1,425,394.28	0.259%	91.601%
253	CANADIAN GOVERNMENT BONDS 06/19 3.75	3.750%	6/1/2019	CAD \$1,758,776		1,410,551.88	0.256%	91.857%
254	CANADIAN GOVERNMENT BONDS 08/19 0.75	0.750%	8/1/2019	CAD \$1,758,776		1,348,320.25	0.245%	92.102%
255	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$1,299,683		1,343,101.20	0.244%	92.346%
256	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$1,271,164		1,333,662.00	0.242%	92.589%
257	FANNIE MAE NOTES 02/20 1.5	1.500%	2/28/2020	USD \$1,343,066		1,331,260.05	0.242%	92.830%
258	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$891,211		1,285,285.78	0.233%	93.064%
259	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$1,188,281		1,248,971.61	0.227%	93.291%
260	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$1,215,155		1,215,323.50	0.221%	93.512%
261	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$1,188,281		1,206,631.96	0.219%	93.731%
262	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$1,067,671		1,143,661.17	0.208%	93.938%
263	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$1,119,221		1,122,549.90	0.204%	94.142%
264	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$1,127,536		1,121,111.98	0.204%	94.346%
265	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	1.100%	6/10/2019	CAD \$1,438,999		1,107,911.45	0.201%	94.547%
266	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$882,358		1,006,925.23	0.183%	94.730%
267	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$836,550		944,886.63	0.172%	94.902%
268	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$811,596		928,275.27	0.169%	95.070%
269	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$927,355		921,470.75	0.167%	95.238%
270	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$930,553		921,449.93	0.167%	95.405%
271	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$895,377		890,088.07	0.162%	95.567%
272	PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95	1.950%	3/1/2019	CAD \$1,119,221		872,795.71	0.159%	95.725%
273	FREDDIE MAC NOTES 03/19 3.75	3.750%	3/27/2019	USD \$799,444		820,266.92	0.149%	95.874%
274	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$799,444		797,105.44	0.145%	96.019%
275	FANNIE MAE NOTES 10/19 1	1.000%	10/24/2019	USD \$799,444		786,771.03	0.143%	96.162%
276	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$788,571		777,564.75	0.141%	96.303%
277	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$767,466		763,582.06	0.139%	96.442%
278	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$747,576		740,660.07	0.135%	96.577%
279	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$725,895		721,323.29	0.131%	96.708%
280	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$624,442		714,016.15	0.130%	96.837%
281	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$675,241		668,649.84	0.121%	96.959%
282	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$633,159		630,696.51	0.115%	97.073%
283	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$611,668		626,555.20	0.114%	97.187%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						448,866,179.81		81.538%
284	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$633,159		625,548.92	0.114%	97.301%
285	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$592,061		612,444.65	0.111%	97.412%
286	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$480,066		593,356.35	0.108%	97.520%
287	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$594,141		589,940.09	0.107%	97.627%
288	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$575,600		574,108.80	0.104%	97.731%
289	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$553,215		552,057.24	0.100%	97.832%
290	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$516,760		543,496.63	0.099%	97.930%
291	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$530,831		527,999.13	0.096%	98.026%
292	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$623,566		512,511.80	0.093%	98.119%
293	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	1/30/2019	USD \$479,666		480,045.22	0.087%	98.207%
294	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$479,666		472,985.02	0.086%	98.293%
295	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$457,785		464,472.25	0.084%	98.377%
296	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$470,073		463,052.89	0.084%	98.461%
297	FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	USD \$463,677		460,904.62	0.084%	98.545%
298	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$417,681		439,028.56	0.080%	98.624%
299	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$416,196		417,984.34	0.076%	98.700%
300	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$402,920		401,062.22	0.073%	98.773%
301	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$343,413		388,866.80	0.071%	98.844%
302	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$356,484		379,385.67	0.069%	98.913%
303	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$314,300		344,148.89	0.063%	98.975%
304	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$329,371		328,108.76	0.060%	99.035%
305	KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5	1.500%	1/15/2019	USD \$319,778		318,437.34	0.058%	99.093%
306	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$278,830		303,155.08	0.055%	99.148%
307	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$249,717		286,516.17	0.052%	99.200%
308	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	USD \$287,800		285,544.57	0.052%	99.252%
309	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$287,800		283,787.27	0.052%	99.303%
310	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$253,876		279,556.15	0.051%	99.354%
311	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$281,404		278,730.04	0.051%	99.405%
312	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$249,836		258,041.77	0.047%	99.452%
313	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$255,822		255,131.30	0.046%	99.498%
314	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G 08/19 4.75	4.750%	8/6/2019	AUD \$319,778		253,319.87	0.046%	99.544%
315	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$254,031		250,953.93	0.046%	99.590%
316	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	1/18/2019	USD \$245,685		244,873.36	0.044%	99.634%
317	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/20 2.5	2.500%	7/22/2020	AUD \$319,778		244,235.84	0.044%	99.678%
318	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$216,564		236,627.00	0.043%	99.721%
319	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$208,127		233,626.21	0.042%	99.764%
320	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$223,844		223,482.98	0.041%	99.804%
321	KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5	1.500%	9/9/2019	USD \$207,855		206,116.68	0.037%	99.842%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						448,866,179.81		81.538%
322	REPUBLIC OF FINLAND SR UNSECURED REGS 09/19 1.75	1.750%	9/10/2019	USD \$198,262		197,744.20	0.036%	99.878%
323	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$184,831		184,112.41	0.033%	99.911%
324	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/19 1.5	1.500%	1/22/2019	USD \$127,911		127,340.65	0.023%	99.934%
325	CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25	1.250%	9/20/2019	USD \$115,120		113,328.41	0.021%	99.955%
326	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$111,922		111,301.86	0.020%	99.975%
327	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$83,180		98,444.08	0.018%	99.993%
328	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$38,373		38,211.83	0.007%	100.000%
Total						550,501,993.79		100.00%