

# DFA Diversified Fixed Income Portfolio

As of April 30, 2018 (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
<b>Corporate Bond</b>						<b>128,098,806.60</b>		<b>18.578%</b>
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$4,036,688		3,980,765.64	0.577%	0.577%
2	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,435,044		3,428,687.74	0.497%	1.075%
3	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$3,409,574		3,360,762.67	0.487%	1.562%
4	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$3,329,959		3,326,294.76	0.482%	2.044%
5	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$3,157,531		3,099,495.96	0.450%	2.494%
6	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$3,045,191		2,998,375.63	0.435%	2.929%
7	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$2,749,965		2,728,872.59	0.396%	3.324%
8	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$2,759,304		2,705,690.73	0.392%	3.717%
9	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$2,751,817		2,700,743.49	0.392%	4.109%
10	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$2,703,076		2,696,838.30	0.391%	4.500%
11	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$2,281,076		2,269,761.55	0.329%	4.829%
12	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$2,276,947		2,256,269.84	0.327%	5.156%
13	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$2,180,390		2,161,356.86	0.313%	5.470%
14	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$2,122,542		2,087,672.98	0.303%	5.772%
15	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,848,232		1,813,906.63	0.263%	6.035%
16	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$1,641,882		1,631,213.61	0.237%	6.272%
17	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$1,596,730		1,568,408.37	0.227%	6.499%
18	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,601,554		1,560,250.35	0.226%	6.726%
19	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2	2.000%	1/22/2021	EUR €1,198,271		1,531,155.07	0.222%	6.948%

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<b>Corporate Bond</b>						<b>128,098,806.60</b>		<b>18.578%</b>
20	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$1,466,638		1,508,524.78	0.219%	7.167%
21	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$1,512,755		1,483,104.66	0.215%	7.382%
22	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$1,460,656		1,435,790.52	0.208%	7.590%
23	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$1,408,596		1,382,286.76	0.200%	7.790%
24	TORONTO DOMINION BANK DEPOSIT NOTE 04/19 2.447	2.447%	4/2/2019	CAD \$1,620,850		1,267,417.65	0.184%	7.974%
25	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$1,285,334		1,265,323.74	0.184%	8.158%
26	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$1,620,850		1,246,853.26	0.181%	8.338%
27	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75	1.750%	10/30/2019	USD \$1,247,283		1,231,183.92	0.179%	8.517%
28	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$1,218,184		1,207,823.98	0.175%	8.692%
29	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$1,543,667		1,204,948.41	0.175%	8.867%
30	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$1,200,780		1,189,384.24	0.172%	9.039%
31	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,136,254		1,130,421.53	0.164%	9.203%
32	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$1,145,208		1,129,346.52	0.164%	9.367%
33	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$1,136,525		1,119,404.40	0.162%	9.529%
34	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$1,126,799		1,112,157.59	0.161%	9.691%
35	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €861,752		1,102,986.28	0.160%	9.851%
36	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$1,079,447		1,053,377.55	0.153%	10.004%
37	TORONTO DOMINION BANK DEPOSIT NOTE 04/20 1.693	1.693%	4/2/2020	CAD \$1,350,708		1,038,055.51	0.151%	10.154%
38	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75	1.750%	9/5/2019	USD \$1,030,397		1,018,243.90	0.148%	10.302%
39	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$1,026,538		1,006,696.31	0.146%	10.448%
40	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$995,665		979,341.32	0.142%	10.590%
41	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$987,792		976,490.23	0.142%	10.731%
42	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$959,003		954,571.99	0.138%	10.870%
43	AFRICAN DEVELOPMENT BANK SR UNSECURED 02/20 1.375	1.375%	2/12/2020	USD \$943,103		922,584.00	0.134%	11.004%
44	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$1,157,750		886,659.98	0.129%	11.132%
45	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$898,414		881,852.58	0.128%	11.260%
46	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$887,608		880,214.02	0.128%	11.388%
47	NRW.BANK LOCAL GOVT G REGS 01/20 1.875	1.875%	1/27/2020	USD \$887,608		874,670.50	0.127%	11.515%
48	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$881,627		870,788.76	0.126%	11.641%
49	EUROPEAN BK RECON + DEV SR UNSECURED 11/19 1.75	1.750%	11/26/2019	USD \$868,505		857,614.35	0.124%	11.765%
50	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$864,762		853,926.55	0.124%	11.889%
51	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$835,510		821,090.45	0.119%	12.008%
52	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$1,061,271		814,697.55	0.118%	12.126%
53	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/19 1.375	1.375%	12/9/2019	GBP £584,008		809,865.76	0.117%	12.244%
54	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$820,497		805,049.22	0.117%	12.361%
55	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$813,860		803,253.97	0.116%	12.477%
56	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25	4.250%	5/20/2019	AUD \$1,036,186		794,693.68	0.115%	12.592%
57	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$771,833		756,751.67	0.110%	12.702%

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<b>Corporate Bond</b>						<b>128,098,806.60</b>		<b>18.578%</b>
58	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$771,833		755,242.78	0.110%	12.812%
59	INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875	0.875%	8/15/2019	USD \$766,045		750,471.62	0.109%	12.920%
60	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$760,256		750,077.21	0.109%	13.029%
61	SWEDISH EXPORT CREDIT SR UNSECURED 03/21 1.75	1.750%	3/10/2021	USD \$771,833		747,654.02	0.108%	13.138%
62	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$722,243		711,275.94	0.103%	13.241%
63	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25	2.250%	7/1/2019	USD \$713,251		708,503.44	0.103%	13.344%
64	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$717,805		705,670.08	0.102%	13.446%
65	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$711,090		700,780.04	0.102%	13.548%
66	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$697,351		692,709.51	0.100%	13.648%
67	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/20 2.5	2.500%	2/28/2020	USD \$656,058		653,052.24	0.095%	13.743%
68	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.25	2.250%	11/9/2020	USD \$652,006		637,419.14	0.092%	13.835%
69	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$641,316		632,179.56	0.092%	13.927%
70	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$627,655		622,219.34	0.090%	14.017%
71	UNEDIC SA 11/20 0	0.000%	11/25/2020	EUR €501,692		609,340.79	0.088%	14.105%
72	NORDEA BANK AB SR UNSECURED 144A 09/19 1.625	1.625%	9/30/2019	USD \$617,467		605,737.64	0.088%	14.193%
73	EUROPEAN INVESTMENT BANK SR UNSECURED 02/21 4	4.000%	2/16/2021	USD \$578,875		597,477.36	0.087%	14.280%
74	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$612,064		596,773.23	0.087%	14.366%
75	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$587,056		584,965.96	0.085%	14.451%
76	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	2/16/2021	USD \$562,126		584,105.32	0.085%	14.536%
77	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	1.650%	6/14/2019	USD \$578,875		571,489.59	0.083%	14.619%
78	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/20 2.125	2.125%	12/14/2020	USD \$578,875		568,339.44	0.082%	14.701%
79	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$551,012		566,928.06	0.082%	14.784%
80	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	1.375%	5/10/2019	USD \$573,356		566,871.70	0.082%	14.866%
81	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$567,529		556,675.32	0.081%	14.946%
82	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2	2.200%	1/10/2020	USD \$557,997		552,179.55	0.080%	15.027%
83	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/20 1.875	1.875%	3/16/2020	USD \$549,931		542,136.67	0.079%	15.105%
84	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$544,451		535,224.93	0.078%	15.183%
85	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$540,283		532,963.41	0.077%	15.260%
86	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$482,396		495,819.79	0.072%	15.332%
87	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$495,170		486,182.09	0.071%	15.403%
88	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$463,100		459,206.16	0.067%	15.469%
89	NRW.BANK LOCAL GOVT G REGS 09/19 2	2.000%	9/23/2019	USD \$463,100		458,741.74	0.067%	15.536%
90	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$463,100		456,899.76	0.066%	15.602%
91	KFW GOVT GUARANT 08/20 6	6.000%	8/20/2020	AUD \$559,579		455,165.11	0.066%	15.668%
92	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$559,579		439,482.85	0.064%	15.732%
93	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$425,242		421,806.71	0.061%	15.793%
94	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$424,508		419,501.23	0.061%	15.854%
95	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$411,889		411,867.32	0.060%	15.913%

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<b>Corporate Bond</b>						<b>128,098,806.60</b>		<b>18.578%</b>
96	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$385,917		382,854.81	0.056%	15.969%
97	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$383,408		381,149.46	0.055%	16.024%
98	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$385,917		379,894.94	0.055%	16.079%
99	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$385,917		379,825.61	0.055%	16.134%
100	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$385,917		378,213.36	0.055%	16.189%
101	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$382,057		375,444.55	0.054%	16.244%
102	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$472,285		368,308.20	0.053%	16.297%
103	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/20 2.25	2.250%	3/7/2020	GBP £258,564		364,807.99	0.053%	16.350%
104	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$356,973		350,199.57	0.051%	16.401%
105	WALMART INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$343,466		340,057.69	0.049%	16.450%
106	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$347,325		339,940.85	0.049%	16.499%
107	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$343,080		333,955.53	0.048%	16.548%
108	EFSF GOVT GUARANT REGS 01/21 0.1	0.100%	1/19/2021	EUR €270,142		329,497.59	0.048%	16.596%
109	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$330,538		325,428.38	0.047%	16.643%
110	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	1/15/2019	USD \$322,742		321,363.52	0.047%	16.689%
111	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$314,445		313,687.09	0.045%	16.735%
112	NOVARTIS CAPITAL CORP COMPANY GUAR 02/20 1.8	1.800%	2/14/2020	USD \$301,208		296,192.61	0.043%	16.778%
113	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$385,917		293,013.56	0.042%	16.820%
114	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$292,486		291,432.40	0.042%	16.863%
115	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/19 1.75	1.750%	10/30/2019	USD \$289,437		285,701.71	0.041%	16.904%
116	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$269,601		268,697.06	0.039%	16.943%
117	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	2/19/2019	USD \$268,868		267,223.48	0.039%	16.982%
118	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$347,325		263,670.63	0.038%	17.020%
119	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$255,593		254,095.45	0.037%	17.057%
120	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$250,730		250,164.26	0.036%	17.093%
121	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$245,404		244,893.88	0.036%	17.129%
122	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$231,550		237,726.31	0.034%	17.163%
123	WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5	4.500%	2/25/2019	AUD \$308,733		236,399.29	0.034%	17.197%
124	WESTPAC BANKING CORP SR UNSECURED 05/19 1.65	1.650%	5/13/2019	USD \$239,268		236,376.76	0.034%	17.232%
125	DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/19 0.04	0.040%	12/11/2019	EUR €192,958		234,312.68	0.034%	17.266%
126	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$235,409		232,943.40	0.034%	17.300%
127	NATIXIS SR UNSECURED 02/20 5.875	5.875%	2/24/2020	GBP £154,367		230,128.78	0.033%	17.333%
128	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$232,129		229,102.71	0.033%	17.366%
129	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	1/30/2019	USD \$229,389		228,814.28	0.033%	17.399%
130	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/19 1	1.000%	12/9/2019	GBP £161,313		222,371.09	0.032%	17.432%
131	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$218,043		221,993.54	0.032%	17.464%
132	TORONTO DOMINION BANK SR UNSECURED 08/19 1.45	1.450%	8/13/2019	USD \$218,390		214,705.96	0.031%	17.495%
133	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/21 2.86	2.860%	3/4/2021	CAD \$270,142		211,667.59	0.031%	17.526%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>128,098,806.60</b>		<b>18.578%</b>
134	NESTLE HOLDINGS INC COMPANY GUAR REGS 01/20 2.125	2.125%	1/14/2020	USD \$212,254		209,770.14	0.030%	17.556%
135	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	1/11/2021	USD \$192,958		198,942.12	0.029%	17.585%
136	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$192,958		198,371.98	0.029%	17.614%
137	KFW GOVT GUARANT 01/20 4	4.000%	1/27/2020	USD \$192,958		197,391.46	0.029%	17.642%
138	APPLE INC SR UNSECURED 11/19 1.8	1.800%	11/13/2019	USD \$192,958		190,613.88	0.028%	17.670%
139	TORONTO DOMINION BANK SR UNSECURED 01/21 2.55	2.550%	1/25/2021	USD \$192,958		190,067.52	0.028%	17.697%
140	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$192,958		189,932.97	0.028%	17.725%
141	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$192,958		189,810.90	0.028%	17.753%
142	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$191,994		188,946.49	0.027%	17.780%
143	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 01/20 4.75	4.750%	1/15/2020	USD \$183,310		188,453.38	0.027%	17.807%
144	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$186,128		185,065.29	0.027%	17.834%
145	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$173,662		179,424.39	0.026%	17.860%
146	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$180,223		179,060.70	0.026%	17.886%
147	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$178,679		177,881.89	0.026%	17.912%
148	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25	2.250%	1/10/2020	USD \$165,944		163,700.45	0.024%	17.936%
149	COUNCIL OF EUROPE SR UNSECURED REGS 12/19 1.25	1.250%	12/23/2019	GBP £115,775		160,354.84	0.023%	17.959%
150	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$160,155		158,015.73	0.023%	17.982%
151	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$154,367		157,941.65	0.023%	18.005%
152	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$157,338		153,775.95	0.022%	18.027%
153	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$154,367		151,640.88	0.022%	18.049%
154	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$150,855		150,160.63	0.022%	18.071%
155	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$144,719		149,257.24	0.022%	18.092%
156	SANOFI SR UNSECURED REGS 09/20 1.875	1.875%	9/4/2020	EUR €115,77€		145,461.52	0.021%	18.114%
157	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 12/20 4.125	4.125%	12/7/2020	EUR €107,709		144,146.17	0.021%	18.134%
158	COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$145,838		144,025.13	0.021%	18.155%
159	EFSS GOVT GUARANT REGS 03/21 0.0000	0.000%	3/29/2021	EUR €115,77€		140,725.60	0.020%	18.176%
160	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/21 0.0000	0.000%	2/25/2021	EUR €115,77€		140,538.25	0.020%	18.196%
161	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$140,667		139,084.32	0.020%	18.216%
162	STATOIL ASA COMPANY GUAR REGS 03/21 5.625	5.625%	3/11/2021	EUR €95,553		133,537.99	0.019%	18.236%
163	NESTLE HOLDINGS INC COMPANY GUAR REGS 12/20 1.75	1.750%	12/9/2020	GBP £92,620		129,312.62	0.019%	18.254%
164	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$128,549		127,714.37	0.019%	18.273%
165	APPLE INC SR UNSECURED 11/20 2	2.000%	11/13/2020	USD \$126,079		123,612.86	0.018%	18.291%
166	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$121,680		120,901.37	0.018%	18.308%
167	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$114,309		118,104.77	0.017%	18.326%
168	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$154,367		117,293.63	0.017%	18.343%
169	APPLE INC SR UNSECURED REGS 08/19 2.85	2.850%	8/28/2019	AUD \$142,017		107,455.21	0.016%	18.358%
170	COMMONWEALTH BANK AUST SR UNSECURED REGS 02/19 1.625	1.625%	2/4/2019	EUR €86,947		106,488.57	0.015%	18.374%
171	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$108,057		106,301.93	0.015%	18.389%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>128,098,806.60</b>		<b>18.578%</b>
172	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$105,162		103,237.64	0.015%	18.404%
173	INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75	1.750%	10/15/2019	USD \$96,479		95,416.35	0.014%	18.418%
174	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$96,170		95,387.37	0.014%	18.432%
175	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 05/20 1.25	1.250%	5/4/2020	EUR €76,373		94,647.22	0.014%	18.445%
176	FMS WERTMANAGEMENT GOVT GUARANT REGS 10/20 0.0000	0.000%	10/20/2020	EUR €77,183		93,905.61	0.014%	18.459%
177	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/20 1.95	1.950%	9/8/2020	USD \$96,479		93,818.44	0.014%	18.473%
178	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25	1.250%	9/9/2019	USD \$93,778		92,080.93	0.013%	18.486%
179	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5	4.500%	4/10/2019	AUD \$96,479		74,009.80	0.011%	18.497%
180	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €50,169		63,130.92	0.009%	18.506%
181	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 11/20 3	3.000%	11/20/2020	GBP £38,592		55,379.99	0.008%	18.514%
182	KFW GOVT GUARANT REGS 02/21 1.375	1.375%	2/1/2021	GBP £38,592		53,568.98	0.008%	18.522%
183	BERKSHIRE HATHAWAY INC SR UNSECURED 01/21 0.25	0.250%	1/17/2021	EUR €41,447		50,298.58	0.007%	18.529%
184	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$50,941		49,943.79	0.007%	18.536%
185	COOPERATIEVE RABOBANK UA SR UNSECURED 01/21 4.625	4.625%	1/13/2021	GBP £32,803		48,940.98	0.007%	18.543%
186	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$45,075		44,550.73	0.006%	18.550%
187	COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25	4.250%	4/24/2019	AUD \$57,887		44,353.80	0.006%	18.556%
188	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$38,746		38,620.01	0.006%	18.562%
189	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$32,340		31,831.48	0.005%	18.566%
190	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6	2.600%	9/23/2019	USD \$28,944		28,778.55	0.004%	18.571%
191	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/21 4.125	4.125%	1/12/2021	EUR €19,296		25,851.07	0.004%	18.574%
192	STATOIL ASA COMPANY GUAR REGS 09/20 2	2.000%	9/10/2020	EUR €19,296		24,405.46	0.004%	18.578%
<b>Currency Forward Contract</b>						<b>775,586.30</b>		<b>0.112%</b>
193	CAD180719		7/19/2018	-6,194,161	125,237,602.43	90,600.33	0.013%	18.591%
194	CAD180713		7/13/2018	-5,883,897	118,949,682.27	85,477.82	0.012%	18.603%
195	CAD180716		7/16/2018	-5,478,411	110,759,220.91	74,416.45	0.011%	18.614%
196	CAD180711		7/11/2018	-4,692,309	94,856,451.75	69,867.53	0.010%	18.624%
197	GBP180710		7/10/2018	-1,518,479	54,353,504.40	61,617.57	0.009%	18.633%
198	AUD180720		7/20/2018	-3,155,011	61,569,056.94	59,516.38	0.009%	18.642%
199	CAD180710		7/10/2018	-4,354,086	88,017,342.87	59,153.96	0.009%	18.650%
200	CAD180720		7/20/2018	-6,130,130	123,945,539.82	58,305.79	0.008%	18.659%
201	EUR180705		7/5/2018	-2,775,093	87,263,680.88	57,139.21	0.008%	18.667%
202	EUR180703		7/3/2018	-2,779,720	87,395,685.34	56,678.59	0.008%	18.675%
203	SEK180725		7/25/2018	-12,898,142	38,417,598.63	35,234.90	0.005%	18.680%
204	EUR180726		7/26/2018	-1,632,828	51,428,169.90	15,613.49	0.002%	18.683%
205	CAD180706		7/6/2018	-6,098,959	123,279,548.71	15,366.30	0.002%	18.685%
206	AUD180717		7/17/2018	-435,496	8,498,365.38	10,309.84	0.001%	18.686%
207	SGD180517		5/17/2018	-1,118,443	21,862,235.98	9,746.74	0.001%	18.688%
208	SGD180703		7/3/2018	-985,504	19,285,069.14	7,144.41	0.001%	18.689%

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<b>Currency Forward Contract</b>						<b>775,586.30</b>		<b>0.112%</b>
209	SGD180514		5/14/2018	-1,166,302	22,796,414.56	5,842.83	0.001%	18.690%
210	SGD180525		5/25/2018	-569,717	11,138,000.63	2,383.75	0.000%	18.690%
211	SGD180724		7/24/2018	-1,097,941	21,496,202.39	2,134.32	0.000%	18.690%
212	SGD180723		7/23/2018	-791,130	15,488,889.58	1,628.06	0.000%	18.691%
213	SGD180726		7/26/2018	-775,118	15,176,491.22	-445.54	0.000%	18.691%
214	SGD180725		7/25/2018	-1,163,004	22,770,589.26	-2,146.42	0.000%	18.690%
<b>Sovereign Bond</b>						<b>560,651,370.61</b>		<b>81.310%</b>
215	TSY INFL IX N/B 01/25 2.375	2.375%	1/15/2025	USD \$31,133,965		34,539,901.30	5.009%	23.700%
216	TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	USD \$26,981,146		26,600,143.18	3.858%	27.557%
217	TSY INFL IX N/B 04/20 0.125	0.125%	4/15/2020	USD \$23,394,989		23,198,010.85	3.364%	30.922%
218	TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$14,638,624		14,334,929.20	2.079%	33.001%
219	TSY INFL IX N/B 01/23 0.125	0.125%	1/15/2023	USD \$14,668,280		14,324,563.33	2.077%	35.078%
220	TSY INFL IX N/B 01/24 0.625	0.625%	1/15/2024	USD \$12,696,824		12,659,849.96	1.836%	36.914%
221	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$13,262,370		11,859,459.81	1.720%	38.634%
222	TSY INFL IX N/B 01/22 0.125	0.125%	1/15/2022	USD \$11,549,370		11,355,108.10	1.647%	40.281%
223	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$7,775,474		10,347,758.46	1.501%	41.781%
224	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$10,435,963		9,804,098.17	1.422%	43.203%
225	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$7,430,406		9,678,393.76	1.404%	44.607%
226	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$9,834,881		9,542,125.79	1.384%	45.991%
227	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$7,162,223		9,218,564.75	1.337%	47.328%
228	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$7,115,501		9,124,795.64	1.323%	48.651%
229	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$7,247,197		9,093,250.12	1.319%	49.970%
230	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$9,493,828		8,956,091.33	1.299%	51.269%
231	US TREASURY N/B 11/26 2	2.000%	11/15/2026	USD \$9,370,625		8,702,968.22	1.262%	52.531%
232	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$7,156,628		8,666,229.74	1.257%	53.788%
233	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$6,692,960		8,541,105.90	1.239%	55.026%
234	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$7,265,974		8,490,971.96	1.231%	56.258%
235	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$8,542,633		8,451,978.63	1.226%	57.484%
236	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$6,894,410		8,319,614.26	1.207%	58.690%
237	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$6,437,873		7,822,015.95	1.134%	59.825%
238	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$8,116,860		7,743,674.94	1.123%	60.948%
239	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$7,648,561		7,604,641.40	1.103%	62.051%
240	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$7,899,444		7,180,780.08	1.041%	63.092%
241	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$5,481,019		6,914,005.19	1.003%	64.095%
242	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$7,464,613		6,763,930.35	0.981%	65.076%
243	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$6,812,365		6,415,863.96	0.930%	66.006%
244	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$6,305,061		6,276,491.28	0.910%	66.916%
245	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$6,482,617		6,234,780.46	0.904%	67.821%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>560,651,370.61</b>		<b>81.310%</b>
246	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$6,450,005		6,066,532.10	0.880%	68.700%
247	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$6,196,353		5,957,938.78	0.864%	69.564%
248	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$4,749,863		5,618,383.35	0.815%	70.379%
249	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$5,380,391		5,549,792.88	0.805%	71.184%
250	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$5,797,757		5,505,831.19	0.798%	71.983%
251	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$5,797,757		5,473,445.27	0.794%	72.776%
252	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$5,462,212		5,431,558.18	0.788%	73.564%
253	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$5,435,397		5,322,867.80	0.772%	74.336%
254	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$5,580,341		5,153,750.49	0.747%	75.084%
255	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$5,181,746		5,138,136.03	0.745%	75.829%
256	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$5,362,926		5,034,865.28	0.730%	76.559%
257	US TREASURY N/B 02/27 2.25	2.250%	2/15/2027	USD \$5,073,038		4,799,767.37	0.696%	77.255%
258	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$4,699,285		4,589,696.44	0.666%	77.921%
259	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$4,420,790		4,397,107.78	0.638%	78.558%
260	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	1.950%	6/15/2019	CAD \$5,518,608		4,306,959.89	0.625%	79.183%
261	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$3,426,620		4,258,907.71	0.618%	79.801%
262	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$3,399,718		3,982,450.83	0.578%	80.378%
263	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$3,879,080		3,802,188.62	0.551%	80.930%
264	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$3,217,755		3,558,374.02	0.516%	81.446%
265	US TREASURY N/B 01/25 2.5	2.500%	1/31/2025	USD \$3,623,598		3,533,857.67	0.513%	81.958%
266	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$3,553,663		3,491,878.89	0.506%	82.465%
267	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	2.500%	6/1/2019	SGD \$4,438,041		3,378,196.29	0.490%	82.955%
268	FEDERAL HOME LOAN BANK BONDS 09/26 3	3.000%	9/11/2026	USD \$3,325,376		3,286,741.96	0.477%	83.431%
269	US TREASURY N/B 12/24 2.25	2.250%	12/31/2024	USD \$3,261,238		3,132,317.66	0.454%	83.885%
270	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$2,497,746		2,704,979.34	0.392%	84.278%
271	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$2,441,870		2,701,477.90	0.392%	84.670%
272	FEDERAL HOME LOAN BANK BONDS 12/27 2.5	2.500%	12/10/2027	USD \$2,835,828		2,664,320.00	0.386%	85.056%
273	FRANCE (GOVT OF) BONDS REGS 02/21 0.00000	0.000%	2/25/2021	EUR €2,180,429		2,658,642.11	0.386%	85.442%
274	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$2,310,044		2,480,927.12	0.360%	85.801%
275	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$2,170,535		2,462,837.06	0.357%	86.159%
276	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$2,971,558		2,449,038.84	0.355%	86.514%
277	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$3,125,925		2,440,264.00	0.354%	86.868%
278	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	1.625%	10/1/2019	SGD \$3,183,812		2,398,020.54	0.348%	87.215%
279	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$2,388,824		2,343,761.25	0.340%	87.555%
280	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$2,233,731		2,288,388.11	0.332%	87.887%
281	ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1	2.100%	9/8/2019	CAD \$2,778,600		2,169,880.99	0.315%	88.202%
282	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$2,172,711		2,136,650.23	0.310%	88.512%
283	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$2,604,937		2,115,275.27	0.307%	88.819%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>560,651,370.61</b>		<b>81.310%</b>
284	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$2,091,668		2,071,943.78	0.300%	89.119%
285	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$1,877,386		2,036,992.29	0.295%	89.414%
286	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$2,053,131		1,998,416.93	0.290%	89.704%
287	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$1,997,690		1,976,024.81	0.287%	89.991%
288	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$1,949,574		1,906,566.11	0.277%	90.267%
289	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$1,939,617		1,906,131.50	0.276%	90.544%
290	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$1,877,484		1,842,001.89	0.267%	90.811%
291	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$1,777,013		1,807,612.78	0.262%	91.073%
292	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$1,811,799		1,770,138.65	0.257%	91.330%
293	CANADIAN GOVERNMENT BONDS 08/19 0.75	0.750%	8/1/2019	CAD \$2,122,542		1,632,784.03	0.237%	91.567%
294	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 09/19 1.75	1.750%	9/24/2019	USD \$1,638,023		1,618,183.46	0.235%	91.801%
295	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$1,585,324		1,599,909.25	0.232%	92.033%
296	FANNIE MAE NOTES 02/20 1.5	1.500%	2/28/2020	USD \$1,620,850		1,591,783.20	0.231%	92.264%
297	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$1,539,807		1,583,291.57	0.230%	92.494%
298	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$1,589,977		1,567,782.09	0.227%	92.721%
299	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$1,087,079		1,491,883.99	0.216%	92.937%
300	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$1,449,439		1,469,718.44	0.213%	93.151%
301	KOMMUNINVEST I SVERIGE LOCAL GOVT G 12/20 2.5	2.500%	12/1/2020	SEK kr11,886,233		1,443,137.53	0.209%	93.360%
302	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$1,449,439		1,424,158.21	0.207%	93.566%
303	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$1,302,321		1,362,635.64	0.198%	93.764%
304	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$1,384,592		1,362,105.97	0.198%	93.962%
305	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$1,362,286		1,351,109.56	0.196%	94.158%
306	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$1,350,708		1,343,030.83	0.195%	94.352%
307	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	1.100%	6/10/2019	CAD \$1,736,625		1,341,879.01	0.195%	94.547%
308	BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7	3.700%	12/18/2020	CAD \$1,640,146		1,327,049.65	0.192%	94.739%
309	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$1,300,539		1,283,591.71	0.186%	94.926%
310	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$1,582,258		1,266,817.11	0.184%	95.109%
311	FEDERAL HOME LOAN BANK BONDS 03/20 2.375	2.375%	3/30/2020	USD \$1,238,792		1,235,019.07	0.179%	95.288%
312	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$1,076,281		1,183,097.78	0.172%	95.460%
313	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$989,967		1,104,366.67	0.160%	95.620%
314	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$1,119,158		1,103,730.67	0.160%	95.780%
315	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$1,020,405		1,098,400.99	0.159%	95.940%
316	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$1,196,342		968,608.55	0.140%	96.080%
317	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$985,207		963,445.36	0.140%	96.220%
318	PROVINCE OF ALBERTA UNSECURED 12/19 4	4.000%	12/1/2019	CAD \$1,196,342		961,201.00	0.139%	96.359%
319	US TREASURY N/B 04/20 1.5	1.500%	4/15/2020	USD \$964,792		946,400.27	0.137%	96.496%
320	FANNIE MAE NOTES 10/19 1	1.000%	10/24/2019	USD \$964,792		944,337.06	0.137%	96.633%
321	CANADA HOUSING TRUST GOVT GUARANT 144A 03/20 3.75	3.750%	3/15/2020	CAD \$1,157,750		931,213.45	0.135%	96.768%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>560,651,370.61</b>		<b>81.310%</b>
322	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$926,200		915,248.56	0.133%	96.901%
323	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$876,031		865,501.77	0.126%	97.027%
324	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$761,680		842,854.93	0.122%	97.149%
325	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$823,644		795,682.84	0.115%	97.264%
326	US TREASURY N/B 07/24 2.125	2.125%	7/31/2024	USD \$797,192		762,750.47	0.111%	97.375%
327	US TREASURY N/B 03/20 1.375	1.375%	3/31/2020	USD \$771,833		755,853.93	0.110%	97.485%
328	US TREASURY N/B 02/20 1.25	1.250%	2/29/2020	USD \$771,833		754,858.98	0.109%	97.594%
329	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$764,115		751,836.39	0.109%	97.703%
330	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$724,720		700,375.61	0.102%	97.805%
331	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$585,573		695,110.28	0.101%	97.905%
332	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$694,650		687,661.78	0.100%	98.005%
333	PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$609,748		594,483.86	0.086%	98.091%
334	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 10/19 0	0.250%	10/18/2019	EUR €478,537		584,359.88	0.085%	98.176%
335	US TREASURY N/B 01/20 1.25	1.250%	1/31/2020	USD \$578,875		566,958.28	0.082%	98.258%
336	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$578,875		563,740.74	0.082%	98.340%
337	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$567,297		555,874.93	0.081%	98.421%
338	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$558,397		552,858.88	0.080%	98.501%
339	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$509,478		523,224.15	0.076%	98.577%
340	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$532,565		522,428.13	0.076%	98.653%
341	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$507,666		497,213.28	0.072%	98.725%
342	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$418,888		459,756.35	0.067%	98.791%
343	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$434,832		446,376.58	0.065%	98.856%
344	CANADA HOUSING TRUST GOVT GUARANT 144A 12/20 1.25	1.250%	12/15/2020	CAD \$578,875		441,089.24	0.064%	98.920%
345	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$383,377		408,794.58	0.059%	98.979%
346	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 05/19 1.25	1.250%	5/25/2019	EUR €328,029		402,730.15	0.058%	99.038%
347	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$383,739		385,345.01	0.056%	99.094%
348	EXPORT DEVELOPMNT CANADA SR UNSECURED 144A 02/20 2.3	2.300%	2/10/2020	USD \$385,917		383,545.04	0.056%	99.149%
349	ONTARIO (PROVINCE OF) SR UNSECURED 02/21 2.55	2.550%	2/12/2021	USD \$385,917		381,518.55	0.055%	99.205%
350	US TREASURY N/B 10/19 1	1.000%	10/15/2019	USD \$385,917		378,122.94	0.055%	99.259%
351	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$340,111		360,391.75	0.052%	99.312%
352	CAISSE D AMORT DETTE SOC 09/19 1.75	1.750%	9/24/2019	USD \$347,325		343,118.18	0.050%	99.361%
353	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$304,600		336,416.94	0.049%	99.410%
354	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$309,673		330,893.04	0.048%	99.458%
355	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$304,745		307,794.20	0.045%	99.503%
356	CANADA HOUSING TRUST GOVT GUARANT 144A 06/20 1.45	1.450%	6/15/2020	CAD \$385,917		297,101.26	0.043%	99.546%
357	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/20 2.5	2.500%	7/22/2020	AUD \$385,917		291,957.17	0.042%	99.588%
358	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$264,160		281,121.00	0.041%	99.629%
359	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$253,869		275,674.89	0.040%	99.669%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>560,651,370.61</b>		<b>81.310%</b>
360	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$270,142		267,758.46	0.039%	99.708%
361	KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5	1.500%	9/9/2019	USD \$250,846		247,234.14	0.036%	99.744%
362	REPUBLIC OF FINLAND SR UNSECURED REGS 09/19 1.75	1.750%	9/10/2019	USD \$239,268		236,807.68	0.034%	99.778%
363	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$214,879		218,352.48	0.032%	99.810%
364	FEDERAL HOME LOAN BANK BONDS 02/20 2.125	2.125%	2/11/2020	USD \$192,958		191,635.21	0.028%	99.838%
365	FEDERAL HOME LOAN BANK BONDS 11/19 1.375	1.375%	11/15/2019	USD \$192,958		189,938.52	0.028%	99.865%
366	KOMMUNEKREDIT SR UNSECURED REGS 06/20 1.625	1.625%	6/12/2020	USD \$173,662		169,663.22	0.025%	99.890%
367	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$146,648		145,477.63	0.021%	99.911%
368	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$141,940		141,497.29	0.021%	99.931%
369	CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25	1.250%	9/20/2019	USD \$138,930		136,073.59	0.020%	99.951%
370	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$101,461		115,044.42	0.017%	99.968%
371	KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$115,775		113,768.50	0.016%	99.984%
372	KOMMUNEKREDIT SR UNSECURED REGS 01/20 1.75	1.750%	1/10/2020	USD \$57,887		57,044.65	0.008%	99.992%
373	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$30,873		30,498.22	0.004%	99.997%
374	ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	USD \$20,955		21,345.88	0.003%	100.000%
<b>Total</b>						<b>689,525,763.51</b>		<b>100.00%</b>