

DFA Diversified Fixed Income Portfolio

As of September 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						91,195,225.34		18.565%
1	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$2,558,329		2,572,998.15	0.524%	0.524%
2	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	USD \$2,554,420		2,555,030.26	0.520%	1.044%
3	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$2,385,215		2,406,550.11	0.490%	1.534%
4	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$2,256,250		2,262,301.13	0.461%	1.994%
5	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$2,013,178		2,027,976.54	0.413%	2.407%
6	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$1,974,578		1,970,727.01	0.401%	2.808%
7	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$1,947,273		1,942,211.78	0.395%	3.204%
8	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$1,848,113		1,842,440.26	0.375%	3.579%
9	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$1,659,364		1,669,562.05	0.340%	3.919%
10	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	USD \$1,568,022		1,574,396.74	0.321%	4.239%
11	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$1,782,006		1,439,901.05	0.293%	4.532%
12	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$1,377,146		1,374,731.49	0.280%	4.812%
13	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,376,514		1,374,448.84	0.280%	5.092%
14	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,369,788		1,373,705.74	0.280%	5.372%
15	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$1,293,392		1,290,010.83	0.263%	5.634%
16	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$1,566,441		1,275,298.27	0.260%	5.894%
17	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$1,242,518		1,245,763.39	0.254%	6.147%
18	PFIZER INC SR UNSECURED 06/18 1.2	1.200%	6/1/2018	USD \$1,241,943		1,240,429.47	0.253%	6.400%
19	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$1,224,411		1,222,263.14	0.249%	6.649%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						91,195,225.34		18.565%
20	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,192,795		1,190,528.08	0.242%	6.891%
21	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,164,800		1,164,981.28	0.237%	7.128%
22	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$1,160,086		1,162,708.93	0.237%	7.365%
23	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$1,120,939		1,116,828.94	0.227%	7.592%
24	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$1,092,197		1,096,790.22	0.223%	7.816%
25	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$1,033,075		1,033,752.12	0.210%	8.026%
26	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$957,282		952,365.79	0.194%	8.220%
27	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$944,837		952,297.54	0.194%	8.414%
28	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$930,667		930,793.67	0.189%	8.603%
29	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$907,271		915,698.96	0.186%	8.790%
30	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$894,308		892,886.97	0.182%	8.971%
31	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 6.5	6.500%	8/7/2019	AUD \$1,034,713		874,794.81	0.178%	9.149%
32	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$857,950		865,470.91	0.176%	9.326%
33	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$865,538		863,568.44	0.176%	9.501%
34	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$812,078		859,814.97	0.175%	9.677%
35	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	2/15/2019	USD \$859,387		857,480.77	0.175%	9.851%
36	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$833,519		831,342.74	0.169%	10.020%
37	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$825,644		818,726.41	0.167%	10.187%
38	KFW GOVT GUARANT 11/18 1.125	1.125%	11/16/2018	USD \$819,148		815,524.96	0.166%	10.353%
39	KFW GOVT GUARANT 02/19 1.5	1.500%	2/6/2019	USD \$811,963		810,973.92	0.165%	10.518%
40	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$792,562		787,410.82	0.160%	10.678%
41	BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	8/28/2018	USD \$780,777		778,884.15	0.159%	10.837%
42	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	2/19/2019	USD \$775,086		774,759.16	0.158%	10.995%
43	KFW GOVT GUARANT 09/18 1	1.000%	9/7/2018	USD \$755,916		752,559.30	0.153%	11.148%
44	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$735,681		732,314.33	0.149%	11.297%
45	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	1.557%	8/29/2019	USD \$718,551		718,260.97	0.146%	11.443%
46	NRW.BANK LOCAL GOVT G REGS 08/18 1.375	1.375%	8/20/2018	USD \$719,097		717,703.40	0.146%	11.589%
47	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$702,743		703,257.10	0.143%	11.732%
48	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$698,144		702,832.01	0.143%	11.875%
49	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	1.750%	1/24/2019	USD \$699,380		699,809.39	0.142%	12.018%
50	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$680,956		681,474.96	0.139%	12.157%
51	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$656,727		651,855.95	0.133%	12.289%
52	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/18 1.125	1.125%	2/12/2018	USD \$632,325		631,224.56	0.128%	12.418%
53	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$625,398		623,404.27	0.127%	12.545%
54	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25	4.250%	5/20/2019	AUD \$771,724		623,323.38	0.127%	12.672%
55	WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	USD \$614,189		617,162.44	0.126%	12.797%
56	COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	2/4/2019	USD \$621,834		616,768.64	0.126%	12.923%
57	EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	1.625%	12/18/2018	USD \$609,331		609,852.86	0.124%	13.047%

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Corporate Bond						91,195,225.34		18.565%
58	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$602,117		598,982.30	0.122%	13.169%
59	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$572,311		575,930.69	0.117%	13.286%
60	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	9/20/2018	USD \$565,471		570,068.15	0.116%	13.402%
61	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$566,218		567,664.56	0.116%	13.518%
62	COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	3/19/2018	USD \$562,712		563,341.73	0.115%	13.632%
63	APPLE INC SR UNSECURED 02/19 1.55	1.550%	2/8/2019	USD \$544,029		544,153.32	0.111%	13.743%
64	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$538,827		542,934.65	0.111%	13.854%
65	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$537,907		539,554.21	0.110%	13.964%
66	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$538,913		535,791.24	0.109%	14.073%
67	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25	2.250%	7/1/2019	USD \$531,210		535,173.96	0.109%	14.182%
68	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$519,369		523,243.88	0.107%	14.288%
69	AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/2/2018	USD \$510,171		507,159.17	0.103%	14.391%
70	INTL FINANCE CORP SR UNSECURED 07/19 3.25	3.250%	7/22/2019	AUD \$574,841		459,872.58	0.094%	14.485%
71	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	USD \$441,162		443,260.63	0.090%	14.575%
72	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$434,867		435,068.46	0.089%	14.664%
73	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$431,131		434,382.33	0.088%	14.752%
74	AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	USD \$432,941		434,363.94	0.088%	14.841%
75	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$431,131		432,549.82	0.088%	14.929%
76	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$431,131		431,607.93	0.088%	15.017%
77	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	1.650%	6/14/2019	USD \$431,131		429,919.67	0.088%	15.104%
78	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$425,842		428,248.85	0.087%	15.191%
79	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	1.375%	5/10/2019	USD \$427,020		425,451.06	0.087%	15.278%
80	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$422,680		422,689.57	0.086%	15.364%
81	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	1/15/2019	USD \$412,822		414,153.18	0.084%	15.448%
82	CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	6/15/2018	USD \$412,419		413,091.71	0.084%	15.532%
83	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$406,642		409,828.11	0.083%	15.616%
84	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	1.950%	11/23/2018	USD \$407,533		408,086.55	0.083%	15.699%
85	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$402,389		404,157.20	0.082%	15.781%
86	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$398,681		402,572.29	0.082%	15.863%
87	WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5	4.500%	2/25/2019	AUD \$488,615		394,831.32	0.080%	15.943%
88	NRW.BANK LOCAL GOVT G REGS 10/18 1.25	1.250%	10/1/2018	USD \$386,954		385,603.18	0.078%	16.022%
89	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$382,154		383,775.36	0.078%	16.100%
90	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	1.375%	1/15/2019	USD \$384,482		383,510.88	0.078%	16.178%
91	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$359,275		380,802.85	0.078%	16.256%
92	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$344,904		346,268.57	0.070%	16.326%
93	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	2/1/2019	USD \$345,623		345,602.60	0.070%	16.396%
94	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$344,904		344,110.39	0.070%	16.467%
95	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$337,920		339,723.42	0.069%	16.536%

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Corporate Bond						91,195,225.34		18.565%
96	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$337,719		338,940.11	0.069%	16.605%
97	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$326,481		328,114.41	0.067%	16.671%
98	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	1/30/2019	USD \$314,553		316,006.94	0.064%	16.736%
99	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$287,420		288,812.69	0.059%	16.795%
100	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$287,420		288,326.20	0.059%	16.853%
101	LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	1.750%	4/15/2019	USD \$287,420		288,089.62	0.059%	16.912%
102	FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	1.625%	11/20/2018	USD \$287,420		287,590.04	0.059%	16.970%
103	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$284,546		283,096.84	0.058%	17.028%
104	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$351,745		283,084.64	0.058%	17.086%
105	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$277,935		277,996.46	0.057%	17.142%
106	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$273,567		273,011.97	0.056%	17.198%
107	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$273,049		269,656.67	0.055%	17.253%
108	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	4/12/2019	USD \$262,990		264,147.31	0.054%	17.307%
109	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/18 1.25	1.250%	3/15/2018	USD \$264,427		263,876.73	0.054%	17.360%
110	CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	USD \$255,804		256,265.94	0.052%	17.412%
111	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$258,678		256,258.48	0.052%	17.465%
112	AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	1.000%	5/15/2019	USD \$251,493		248,956.48	0.051%	17.515%
113	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$248,475		246,840.41	0.050%	17.566%
114	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$246,750		245,005.43	0.050%	17.615%
115	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$238,099		239,938.47	0.049%	17.664%
116	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$287,420		232,712.02	0.047%	17.712%
117	INTER AMERICAN DEVEL BK SR UNSECURED 08/19 6.5	6.500%	8/20/2019	AUD \$272,216		230,675.19	0.047%	17.759%
118	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$287,420		228,535.76	0.047%	17.805%
119	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$217,836		219,176.68	0.045%	17.850%
120	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$210,277		210,819.31	0.043%	17.893%
121	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$200,792		202,189.59	0.041%	17.934%
122	WESTPAC BANKING CORP SR UNSECURED 05/19 1.65	1.650%	5/13/2019	USD \$178,201		177,570.69	0.036%	17.970%
123	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$172,883		173,480.73	0.035%	18.005%
124	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$162,393		169,357.75	0.034%	18.040%
125	NORDEA BANK AB SR UNSECURED 144A 05/18 1.625	1.625%	5/15/2018	USD \$165,008		165,045.36	0.034%	18.073%
126	KFW GOVT GUARANT 06/18 1.875	1.875%	6/13/2018	CAD \$201,194		161,795.49	0.033%	18.106%
127	SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	1.625%	3/21/2018	USD \$146,642		146,722.53	0.030%	18.136%
128	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$143,710		144,178.52	0.029%	18.166%
129	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 01/19 1.375	1.375%	1/28/2019	USD \$143,710		143,183.20	0.029%	18.195%
130	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$129,339		137,825.61	0.028%	18.223%
131	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	1.875%	7/23/2018	USD \$130,776		131,072.43	0.027%	18.249%
132	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$119,279		119,727.36	0.024%	18.274%
133	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$120,602		119,460.21	0.024%	18.298%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						91,195,225.34		18.565%
134	ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	1/15/2019	USD \$117,842		119,025.95	0.024%	18.322%
135	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$117,124		117,928.11	0.024%	18.346%
136	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$112,353		113,430.62	0.023%	18.369%
137	TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	1.450%	9/6/2018	USD \$109,795		109,629.44	0.022%	18.392%
138	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$106,777		108,510.07	0.022%	18.414%
139	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$107,783		106,539.82	0.022%	18.436%
140	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$95,998		95,408.27	0.019%	18.455%
141	APPLE INC SR UNSECURED REGS 08/19 2.85	2.850%	8/28/2019	AUD \$105,771		83,546.29	0.017%	18.472%
142	NATIONAL AUSTRALIA BK LT SR UNSECURED 07/18 2.3	2.300%	7/25/2018	USD \$80,478		80,938.18	0.016%	18.488%
143	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$71,625		72,153.50	0.015%	18.503%
144	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5	4.500%	4/10/2019	AUD \$71,855		58,014.28	0.012%	18.515%
145	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$57,484		57,928.25	0.012%	18.527%
146	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$48,315		48,679.80	0.010%	18.537%
147	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$37,939		37,616.09	0.008%	18.544%
148	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15	1.150%	8/15/2018	USD \$36,157		36,050.26	0.007%	18.552%
149	COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25	4.250%	4/24/2019	AUD \$43,113		34,786.55	0.007%	18.559%
150	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$28,857		29,030.85	0.006%	18.565%
Currency Forward Contract						305,752.03		0.062%
151	CAD171020		10/20/2017	-4,526,983	126,246,796.13	90,573.87	0.018%	18.583%
152	CAD171019		10/19/2017	-4,598,641	128,244,325.59	76,993.06	0.016%	18.599%
153	CAD171023		10/23/2017	-4,342,369	121,100,763.93	76,811.52	0.016%	18.614%
154	AUD171103		11/3/2017	-3,868,816	105,546,125.86	52,472.55	0.011%	18.625%
155	CAD171010		10/10/2017	-4,989,726	139,142,367.77	13,186.28	0.003%	18.628%
156	SGD171219		12/19/2017	-888,644	22,812,604.59	6,218.52	0.001%	18.629%
157	SGD171206		12/6/2017	-738,953	18,966,940.07	5,030.53	0.001%	18.630%
158	CAD171101		11/1/2017	-4,361,923	121,653,317.91	3,929.18	0.001%	18.631%
159	GBP171005		10/5/2017	0	0.00	1,862.81	0.000%	18.631%
160	GBP171103		11/3/2017	0	0.00	398.00	0.000%	18.631%
161	SGD171024		10/24/2017	-864,685	22,184,286.67	-436.97	0.000%	18.631%
162	SGD171114		11/14/2017	-865,890	22,220,096.84	-2,763.14	-0.001%	18.631%
163	SGD171115		11/15/2017	-875,243	22,460,338.52	-4,178.65	-0.001%	18.630%
164	SGD171012		10/12/2017	-574,841	14,746,108.87	-4,231.62	-0.001%	18.629%
165	SGD171013		10/13/2017	-606,778	15,565,545.34	-4,409.91	-0.001%	18.628%
166	SGD171006		10/6/2017	-429,278	11,011,203.86	-5,704.01	-0.001%	18.627%
Sovereign Bond						399,730,018.09		81.373%
167	TSY INFL IX N/B 01/25 2.375	2.375%	1/15/2025	USD \$30,613,466		34,953,793.67	7.116%	25.742%
168	TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	USD \$19,300,460		19,351,726.81	3.939%	29.682%
169	TSY INFL IX N/B 04/18 0.125	0.125%	4/15/2018	USD \$17,673,256		17,681,540.61	3.599%	33.281%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						399,730,018.09	81.373%	
170	TSY INFL IX N/B 04/20 0.125	0.125%	4/15/2020	USD \$11,714,580		11,769,415.71	2.396%	35.677%
171	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$5,852,948		8,302,726.99	1.690%	37.367%
172	TSY INFL IX N/B 04/19 0.125	0.125%	4/15/2019	USD \$7,939,644		7,968,931.92	1.622%	38.990%
173	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$5,593,200		7,755,758.21	1.579%	40.568%
174	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$7,855,618		7,717,837.71	1.571%	42.140%
175	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$5,391,327		7,367,164.01	1.500%	43.639%
176	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$5,455,290		7,301,138.79	1.486%	45.126%
177	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$5,356,157		7,295,043.53	1.485%	46.611%
178	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$5,387,115		6,931,702.42	1.411%	48.022%
179	TSY INFL IX N/B 01/24 0.625	0.625%	1/15/2024	USD \$6,714,368		6,852,822.63	1.395%	49.417%
180	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$5,038,091		6,825,826.66	1.390%	50.806%
181	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$5,469,425		6,742,561.68	1.373%	52.179%
182	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$6,430,423		6,656,452.68	1.355%	53.534%
183	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$5,189,732		6,653,398.75	1.354%	54.888%
184	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$4,846,076		6,240,269.48	1.270%	56.159%
185	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$4,948,537		6,124,394.91	1.247%	57.405%
186	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$5,757,415		5,977,591.23	1.217%	58.622%
187	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$5,544,473		5,813,250.26	1.183%	59.806%
188	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$4,125,809		5,525,521.51	1.125%	60.931%
189	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$5,673,502		5,310,264.69	1.081%	62.012%
190	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$4,909,761		5,034,901.16	1.025%	63.037%
191	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$5,127,973		4,995,566.93	1.017%	64.053%
192	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$4,746,102		4,931,311.70	1.004%	65.057%
193	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$4,879,757		4,852,186.44	0.988%	66.045%
194	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$4,855,208		4,724,914.19	0.962%	67.007%
195	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$4,664,273		4,685,772.51	0.954%	67.961%
196	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$3,575,435		4,459,796.97	0.908%	68.869%
197	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$4,364,232		4,334,568.99	0.882%	69.751%
198	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$4,050,062		4,317,062.32	0.879%	70.630%
199	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$4,364,232		4,302,860.13	0.876%	71.506%
200	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	1.950%	6/15/2019	CAD \$5,259,793		4,237,637.18	0.863%	72.369%
201	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$4,111,652		4,229,788.20	0.861%	73.230%
202	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$4,036,915		3,934,414.97	0.801%	74.031%
203	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$3,753,773		3,775,488.18	0.769%	74.799%
204	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$3,537,363		3,561,682.27	0.725%	75.524%
205	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$3,709,597		3,517,017.07	0.716%	76.240%
206	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$3,327,727		3,450,463.57	0.702%	76.943%
207	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$2,579,370		3,361,288.36	0.684%	77.627%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						399,730,018.09	81.373%	
208	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$3,491,386		3,317,771.12	0.675%	78.302%
209	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$3,382,280		3,234,040.94	0.658%	78.961%
210	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$2,927,032		2,946,104.05	0.600%	79.560%
211	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$2,809,474		2,906,721.59	0.592%	80.152%
212	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$2,422,149		2,804,877.42	0.571%	80.723%
213	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$2,730,493		2,726,646.21	0.555%	81.278%
214	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$2,675,002		2,718,114.54	0.553%	81.831%
215	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$2,673,092		2,671,839.18	0.544%	82.375%
216	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	1/16/2019	USD \$2,586,783		2,580,282.70	0.525%	82.901%
217	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	2.500%	6/1/2019	SGD \$3,305,334		2,483,100.49	0.505%	83.406%
218	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$2,236,669		2,286,731.91	0.466%	83.872%
219	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$1,880,166		2,131,933.12	0.434%	84.306%
220	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$1,838,105		2,123,248.94	0.432%	84.738%
221	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$1,985,453		2,103,980.43	0.428%	85.166%
222	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$2,011,943		1,996,782.57	0.406%	85.573%
223	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$1,738,874		1,951,404.11	0.397%	85.970%
224	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$2,328,105		1,948,797.84	0.397%	86.367%
225	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$1,633,859		1,946,176.54	0.396%	86.763%
226	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$2,328,105		1,875,638.16	0.382%	87.145%
227	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$1,681,430		1,776,791.82	0.362%	87.506%
228	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$1,636,587		1,636,750.71	0.333%	87.839%
229	BRITISH COLUMBIA PROV OF UNSECURED 03/19 2.25	2.250%	3/1/2019	CAD \$2,011,943		1,627,162.07	0.331%	88.171%
230	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$1,413,193		1,605,141.26	0.327%	88.497%
231	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$1,580,812		1,583,265.43	0.322%	88.820%
232	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$1,545,484		1,542,993.93	0.314%	89.134%
233	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$1,503,751		1,533,502.45	0.312%	89.446%
234	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$1,495,103		1,491,449.22	0.304%	89.750%
235	US TREASURY N/B 05/21 8.125	8.125%	5/15/2021	USD \$1,177,410		1,441,637.14	0.293%	90.043%
236	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$1,337,637		1,418,351.52	0.289%	90.332%
237	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$1,363,823		1,391,429.04	0.283%	90.615%
238	SINGAPORE GOVERNMENT SR UNSECURED 09/18 4	4.000%	9/1/2018	SGD \$1,738,893		1,313,864.61	0.267%	90.883%
239	CANADIAN GOVERNMENT BONDS 06/19 3.75	3.750%	6/1/2019	CAD \$1,580,812		1,313,173.03	0.267%	91.150%
240	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$1,290,517		1,291,730.53	0.263%	91.413%
241	US TREASURY N/B 01/19 1.25	1.250%	1/31/2019	USD \$1,293,392		1,290,461.31	0.263%	91.676%
242	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$1,264,650		1,258,971.33	0.256%	91.932%
243	CANADIAN GOVERNMENT BONDS 08/19 0.75	0.750%	8/1/2019	CAD \$1,580,812		1,249,066.37	0.254%	92.186%
244	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$1,193,345		1,243,833.95	0.253%	92.439%
245	FANNIE MAE NOTES 02/20 1.5	1.500%	2/28/2020	USD \$1,207,166		1,204,124.68	0.245%	92.684%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						399,730,018.09		81.373%
246	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$818,294		1,186,449.51	0.242%	92.926%
247	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$1,091,058		1,156,824.83	0.235%	93.161%
248	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$1,091,058		1,120,126.01	0.228%	93.389%
249	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$1,092,197		1,097,782.89	0.223%	93.613%
250	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$980,316		1,061,688.71	0.216%	93.829%
251	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	1.100%	6/10/2019	CAD \$1,293,392		1,026,234.10	0.209%	94.038%
252	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$1,013,444		1,012,892.89	0.206%	94.244%
253	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$810,165		933,723.43	0.190%	94.434%
254	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$927,399		920,661.20	0.187%	94.622%
255	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$768,105		868,790.35	0.177%	94.799%
256	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	1/30/2019	USD \$862,261		865,505.53	0.176%	94.975%
257	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$745,193		862,833.97	0.176%	95.150%
258	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$862,261		852,854.69	0.174%	95.324%
259	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$816,384		852,436.52	0.174%	95.498%
260	FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	USD \$847,890		844,883.46	0.172%	95.670%
261	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$836,393		830,816.19	0.169%	95.839%
262	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$827,771		825,189.66	0.168%	96.007%
263	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	USD \$819,148		822,039.63	0.167%	96.174%
264	PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95	1.950%	3/1/2019	CAD \$1,005,971		809,824.01	0.165%	96.339%
265	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$804,777		803,422.58	0.164%	96.502%
266	FREDDIE MAC NOTES 03/19 3.75	3.750%	3/27/2019	USD \$718,551		742,493.03	0.151%	96.654%
267	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$718,551		718,795.22	0.146%	96.800%
268	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$708,779		702,353.42	0.143%	96.943%
269	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$689,809		688,364.31	0.140%	97.083%
270	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$573,351		662,652.71	0.135%	97.218%
271	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$619,994		619,550.43	0.126%	97.344%
272	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$561,622		580,566.20	0.118%	97.462%
273	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$569,092		563,926.10	0.115%	97.577%
274	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$440,787		550,367.65	0.112%	97.689%
275	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$545,529		547,544.20	0.111%	97.800%
276	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	1/18/2019	USD \$508,245		507,685.49	0.103%	97.904%
277	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$497,237		498,271.49	0.101%	98.005%
278	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$464,471		493,065.09	0.100%	98.106%
279	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$477,118		477,006.14	0.097%	98.203%
280	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	1.625%	10/1/2019	SGD \$632,325		468,305.87	0.095%	98.298%
281	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$436,879		435,892.48	0.089%	98.387%
282	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$420,330		430,154.48	0.088%	98.474%
283	KOMMUNEKREDIT SR UNSECURED REGS 08/18 1.25	1.250%	8/27/2018	USD \$416,760		415,595.94	0.085%	98.559%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						399,730,018.09		81.373%
284	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$383,507		408,273.39	0.083%	98.642%
285	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	USD \$402,389		399,709.81	0.081%	98.723%
286	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$382,143		386,996.29	0.079%	98.802%
287	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$362,150		361,113.19	0.074%	98.876%
288	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$315,316		360,209.80	0.073%	98.949%
289	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$327,317		350,988.35	0.071%	99.021%
290	ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1	2.100%	9/8/2019	CAD \$431,131		348,045.27	0.071%	99.091%
291	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$288,585		319,562.70	0.065%	99.156%
292	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$296,043		296,044.28	0.060%	99.217%
293	KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5	1.500%	1/15/2019	USD \$287,420		286,957.33	0.058%	99.275%
294	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$256,017		281,857.05	0.057%	99.333%
295	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$229,286		264,266.84	0.054%	99.386%
296	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$233,105		258,605.02	0.053%	99.439%
297	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$258,678		256,009.29	0.052%	99.491%
298	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$252,930		251,685.00	0.051%	99.542%
299	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$229,395		239,156.17	0.049%	99.591%
300	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G 08/19 4.75	4.750%	8/6/2019	AUD \$287,420		236,325.17	0.048%	99.639%
301	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$229,936		230,380.99	0.047%	99.686%
302	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$229,936		230,151.51	0.047%	99.733%
303	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$228,327		226,677.76	0.046%	99.779%
304	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$198,845		220,024.14	0.045%	99.824%
305	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$191,099		215,962.49	0.044%	99.868%
306	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$166,129		165,610.98	0.034%	99.901%
307	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$135,088		133,540.82	0.027%	99.929%
308	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/19 1.5	1.500%	1/22/2019	USD \$114,968		114,791.79	0.023%	99.952%
309	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$129,339		109,886.72	0.022%	99.974%
310	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$76,374		91,346.74	0.019%	99.993%
311	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$34,490		34,520.49	0.007%	100.000%
Total						491,230,995.46		100.00%