

# DFA Diversified Fixed Income Portfolio

As of February 28, 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>118,250,380.51</b>		<b>18.191%</b>
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$3,850,140		3,800,259.82	0.585%	0.585%
2	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,276,300		3,267,665.66	0.503%	1.087%
3	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$3,252,007		3,211,289.35	0.494%	1.581%
4	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$3,176,071		3,173,950.85	0.488%	2.070%
5	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$2,806,922		2,790,196.42	0.429%	2.499%
6	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$2,631,788		2,581,516.42	0.397%	2.896%
7	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$2,578,159		2,571,751.87	0.396%	3.292%
8	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$2,536,381		2,503,146.62	0.385%	3.677%
9	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	1.625%	3/16/2020	USD \$2,493,757		2,452,881.45	0.377%	4.054%
10	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	6/13/2019	USD \$2,175,661		2,163,543.45	0.333%	4.387%
11	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$2,171,722		2,156,183.48	0.332%	4.719%
12	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$2,153,281		2,143,005.78	0.330%	5.048%
13	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$1,840,411		1,815,497.19	0.279%	5.328%
14	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	2.447%	4/2/2019	CAD \$2,282,110		1,787,255.67	0.275%	5.602%
15	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$1,762,820		1,734,808.37	0.267%	5.869%
16	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$1,724,465		1,701,154.90	0.262%	6.131%
17	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$1,656,370		1,628,983.97	0.251%	6.382%
18	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	2.980%	5/7/2019	CAD \$2,006,048		1,579,450.40	0.243%	6.625%
19	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$1,566,006		1,557,184.64	0.240%	6.864%

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<b>Corporate Bond</b>						<b>118,250,380.51</b>		<b>18.191%</b>
20	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 6.5	6.500%	8/7/2019	AUD \$1,845,012		1,521,689.73	0.234%	7.098%
21	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$1,522,867		1,512,789.61	0.233%	7.331%
22	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$1,522,940		1,497,244.98	0.230%	7.561%
23	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$1,527,541		1,494,949.89	0.230%	7.791%
24	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,491,690		1,480,592.00	0.228%	8.019%
25	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$1,395,547		1,382,268.10	0.213%	8.232%
26	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$1,393,155		1,368,033.53	0.210%	8.442%
27	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$1,343,500		1,320,508.75	0.203%	8.645%
28	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$1,225,935		1,205,684.63	0.185%	8.831%
29	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$1,545,946		1,191,505.69	0.183%	9.014%
30	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75	1.750%	10/30/2019	USD \$1,189,642		1,175,903.89	0.181%	9.195%
31	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$1,161,888		1,155,392.77	0.178%	9.373%
32	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$1,472,329		1,152,632.16	0.177%	9.550%
33	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$1,145,288		1,134,563.22	0.175%	9.725%
34	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$1,098,726		1,093,793.25	0.168%	9.893%
35	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$1,092,284		1,079,583.31	0.166%	10.059%
36	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$1,039,980		1,076,596.85	0.166%	10.225%
37	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$1,067,439		1,060,094.58	0.163%	10.388%
38	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75	1.750%	9/5/2019	USD \$982,780		972,965.60	0.150%	10.537%
39	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$949,652		935,901.64	0.144%	10.681%
40	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$942,143		929,675.28	0.143%	10.824%
41	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	2.224%	8/29/2019	USD \$920,206		921,344.95	0.142%	10.966%
42	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$899,961		888,642.74	0.137%	11.103%
43	AFRICAN DEVELOPMENT BANK SR UNSECURED 02/20 1.375	1.375%	2/12/2020	USD \$899,519		881,584.81	0.136%	11.238%
44	INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125	1.125%	9/12/2019	USD \$856,896		841,689.90	0.129%	11.368%
45	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$846,589		841,122.80	0.129%	11.497%
46	EUROPEAN BK RECON + DEV SR UNSECURED 11/19 1.75	1.750%	11/26/2019	USD \$828,369		819,741.67	0.126%	11.623%
47	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25	4.250%	5/20/2019	AUD \$988,301		785,895.01	0.121%	11.744%
48	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$796,898		783,826.98	0.121%	11.865%
49	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$782,580		769,719.68	0.118%	11.983%
50	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$767,267		758,810.81	0.117%	12.100%
51	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$771,096		757,515.77	0.117%	12.217%
52	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$736,165		722,471.92	0.111%	12.328%
53	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$725,122		716,261.07	0.110%	12.438%
54	INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875	0.875%	8/15/2019	USD \$730,643		715,645.38	0.110%	12.548%
55	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$728,803		715,460.69	0.110%	12.658%
56	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$688,866		680,486.04	0.105%	12.763%
57	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25	2.250%	7/1/2019	USD \$680,290		676,708.23	0.104%	12.867%

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<b>Corporate Bond</b>						<b>118,250,380.51</b>		<b>18.191%</b>
58	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$678,228		669,499.86	0.103%	12.970%
59	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$665,125		661,623.07	0.102%	13.072%
60	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	2/19/2019	USD \$624,525		620,036.92	0.095%	13.167%
61	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.25	2.250%	11/9/2020	USD \$621,875		610,591.76	0.094%	13.261%
62	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$611,679		602,978.93	0.093%	13.354%
63	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$598,649		594,349.49	0.091%	13.445%
64	NORDEA BANK AB SR UNSECURED 144A 09/19 1.625	1.625%	9/30/2019	USD \$588,932		578,942.50	0.089%	13.534%
65	EUROPEAN INVESTMENT BANK SR UNSECURED 02/21 4	4.000%	2/16/2021	USD \$552,123		574,097.30	0.088%	13.622%
66	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$583,778		571,730.97	0.088%	13.710%
67	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	2/16/2021	USD \$536,149		561,103.12	0.086%	13.797%
68	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$559,927		558,338.96	0.086%	13.883%
69	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$552,123		545,735.72	0.084%	13.967%
70	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	1.650%	6/14/2019	USD \$552,123		545,536.66	0.084%	14.051%
71	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/20 2.125	2.125%	12/14/2020	USD \$552,123		544,205.94	0.084%	14.134%
72	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$545,351		540,030.96	0.083%	14.217%
73	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	1.375%	5/10/2019	USD \$546,860		539,331.06	0.083%	14.300%
74	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$541,302		531,937.75	0.082%	14.382%
75	INTER AMERICAN DEVEL BK SR UNSECURED 08/19 6.5	6.500%	8/20/2019	AUD \$643,077		531,481.22	0.082%	14.464%
76	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2	2.200%	1/10/2020	USD \$532,210		528,789.43	0.081%	14.545%
77	APPLE INC SR UNSECURED 05/19 2.1	2.100%	5/6/2019	USD \$520,763		518,885.89	0.080%	14.625%
78	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$519,290		510,693.08	0.079%	14.704%
79	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/19 1.375	1.375%	12/9/2019	GBP £368,082		510,543.21	0.079%	14.782%
80	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$515,315		509,774.08	0.078%	14.861%
81	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$506,113		500,031.74	0.077%	14.938%
82	WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5	4.500%	2/25/2019	AUD \$625,740		496,947.56	0.076%	15.014%
83	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$460,103		476,046.05	0.073%	15.087%
84	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$472,286		467,459.51	0.072%	15.159%
85	KFW GOVT GUARANT 08/20 6	6.000%	8/20/2020	AUD \$533,719		451,068.73	0.069%	15.229%
86	UNEDIC SA 11/20 0	0.000%	11/25/2020	EUR €368,082		450,695.01	0.069%	15.298%
87	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$441,699		438,146.98	0.067%	15.365%
88	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$441,699		437,000.03	0.067%	15.432%
89	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$432,497		427,308.34	0.066%	15.498%
90	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$405,590		403,398.46	0.062%	15.560%
91	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	1/30/2019	USD \$402,829		402,272.52	0.062%	15.622%
92	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$404,890		400,847.25	0.062%	15.684%
93	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$384,351		382,029.58	0.059%	15.743%
94	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$367,972		366,871.35	0.056%	15.799%
95	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$368,082		365,586.83	0.056%	15.855%

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96	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$367,641		365,379.57	0.056%	15.911%
97	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$368,082		363,641.27	0.056%	15.967%
98	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$365,690		363,498.88	0.056%	16.023%
99	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$368,082		363,254.14	0.056%	16.079%
100	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$368,082		362,953.04	0.056%	16.135%
101	INTL FINANCE CORP SR UNSECURED 07/19 3.25	3.250%	7/22/2019	AUD \$459,440		362,784.24	0.056%	16.191%
102	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	1/15/2019	USD \$363,040		361,427.40	0.056%	16.246%
103	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$364,401		357,870.63	0.055%	16.302%
104	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	2.250%	5/23/2019	CAD \$450,459		351,787.75	0.054%	16.356%
105	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$340,476		333,998.55	0.051%	16.407%
106	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$331,274		324,661.24	0.050%	16.457%
107	WALMART INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$327,593		323,976.58	0.050%	16.507%
108	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$327,225		319,587.86	0.049%	16.556%
109	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$318,207		314,392.37	0.048%	16.604%
110	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$315,262		310,625.48	0.048%	16.652%
111	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$368,082		288,996.63	0.044%	16.697%
112	CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$368,082		282,768.18	0.044%	16.740%
113	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$278,970		278,339.08	0.043%	16.783%
114	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/19 1.75	1.750%	10/30/2019	USD \$276,062		272,873.74	0.042%	16.825%
115	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8	2.800%	1/19/2021	AUD \$331,274		259,976.03	0.040%	16.865%
116	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$257,142		256,535.57	0.039%	16.904%
117	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$243,781		242,233.26	0.037%	16.942%
118	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$234,064		233,486.68	0.036%	16.978%
119	DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/19 0.04	0.040%	12/11/2019	EUR €184,041		225,806.45	0.035%	17.012%
120	WESTPAC BANKING CORP SR UNSECURED 05/19 1.65	1.650%	5/13/2019	USD \$228,211		225,514.23	0.035%	17.047%
121	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$224,530		223,254.44	0.034%	17.081%
122	NATIXIS SR UNSECURED 02/20 5.875	5.875%	2/24/2020	GBP £147,233		221,029.25	0.034%	17.115%
123	BANK OF MONTREAL SR UNSECURED 12/19 2.1	2.100%	12/12/2019	USD \$221,401		218,894.84	0.034%	17.149%
124	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$207,966		212,459.08	0.033%	17.182%
125	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/19 1	1.000%	12/9/2019	GBP £153,858		211,946.37	0.033%	17.214%
126	TORONTO DOMINION BANK SR UNSECURED 08/19 1.45	1.450%	8/13/2019	USD \$208,298		204,881.12	0.032%	17.246%
127	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	1/11/2021	USD \$184,041		191,500.07	0.029%	17.275%
128	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$190,409		190,805.06	0.029%	17.305%
129	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$184,041		190,495.24	0.029%	17.334%
130	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$184,041		190,177.33	0.029%	17.363%
131	KFW GOVT GUARANT 01/20 4	4.000%	1/27/2020	USD \$184,041		189,413.35	0.029%	17.392%
132	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/20 2.5	2.500%	2/28/2020	USD \$184,041		183,788.26	0.028%	17.421%
133	TORONTO DOMINION BANK SR UNSECURED 01/21 2.55	2.550%	1/25/2021	USD \$184,041		182,350.84	0.028%	17.449%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>118,250,380.51</b>		<b>18.191%</b>
134	APPLE INC SR UNSECURED 11/19 1.8	1.800%	11/13/2019	USD \$184,041		181,977.99	0.028%	17.477%
135	FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5	1.500%	8/9/2019	USD \$184,041		181,805.03	0.028%	17.505%
136	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$184,041		181,654.18	0.028%	17.533%
137	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 01/20 4.75	4.750%	1/15/2020	USD \$174,839		180,668.46	0.028%	17.560%
138	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$183,121		180,247.46	0.028%	17.588%
139	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	2/15/2019	USD \$180,360		179,040.97	0.028%	17.616%
140	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$177,526		177,035.58	0.027%	17.643%
141	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$165,637		172,337.45	0.027%	17.669%
142	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$171,894		170,606.24	0.026%	17.696%
143	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$170,422		169,627.21	0.026%	17.722%
144	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25	2.250%	1/10/2020	USD \$158,275		156,680.70	0.024%	17.746%
145	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$152,754		150,717.52	0.023%	17.769%
146	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$144,288		149,102.12	0.023%	17.792%
147	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$150,067		147,195.52	0.023%	17.815%
148	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$147,233		145,418.77	0.022%	17.837%
149	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$143,883		143,120.58	0.022%	17.859%
150	COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$139,098		137,526.79	0.021%	17.880%
151	NESTLE HOLDINGS INC COMPANY GUAR REGS 12/20 1.75	1.750%	12/9/2020	GBP £88,340		123,254.36	0.019%	17.899%
152	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$122,608		121,888.12	0.019%	17.918%
153	APPLE INC SR UNSECURED 11/20 2	2.000%	11/13/2020	USD \$120,252		118,290.25	0.018%	17.936%
154	EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8	2.800%	1/15/2021	AUD \$147,233		115,667.49	0.018%	17.954%
155	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$116,056		115,363.92	0.018%	17.972%
156	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$109,026		113,390.38	0.017%	17.989%
157	APPLE INC SR UNSECURED REGS 08/19 2.85	2.850%	8/28/2019	AUD \$135,454		106,010.73	0.016%	18.005%
158	COMMONWEALTH BANK AUST SR UNSECURED REGS 02/19 1.625	1.625%	2/4/2019	EUR €82,929		102,973.80	0.016%	18.021%
159	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$103,063		101,586.35	0.016%	18.037%
160	INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75	1.750%	10/15/2019	USD \$92,021		91,172.04	0.014%	18.051%
161	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$91,726		91,041.39	0.014%	18.065%
162	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/20 1.95	1.950%	9/8/2020	USD \$92,021		89,888.58	0.014%	18.079%
163	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25	1.250%	9/9/2019	USD \$89,444		87,879.26	0.014%	18.092%
164	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$79,653		79,269.21	0.012%	18.104%
165	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5	4.500%	4/10/2019	AUD \$92,021		73,175.58	0.011%	18.116%
166	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$73,616		73,080.71	0.011%	18.127%
167	NOVARTIS CAPITAL CORP COMPANY GUAR 02/20 1.8	1.800%	2/14/2020	USD \$73,616		72,543.23	0.011%	18.138%
168	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$71,518		71,131.92	0.011%	18.149%
169	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$48,587		47,625.53	0.007%	18.156%
170	COOPERATIEVE RABOBANK UA SR UNSECURED 01/21 4.625	4.625%	1/13/2021	GBP £31,287		46,878.48	0.007%	18.163%
171	COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25	4.250%	4/24/2019	AUD \$55,212		43,846.98	0.007%	18.170%

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<b>Corporate Bond</b>						<b>118,250,380.51</b>		<b>18.191%</b>
172	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$42,992		42,548.74	0.007%	18.177%
173	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$36,955		36,865.34	0.006%	18.182%
174	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$30,845		30,379.50	0.005%	18.187%
175	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6	2.600%	9/23/2019	USD \$27,606		27,529.90	0.004%	18.191%
<b>Currency Forward Contract</b>						<b>1,235,530.78</b>		<b>0.190%</b>
176	CAD180411		4/11/2018	-6,313,858	133,784,139.75	206,574.26	0.032%	18.223%
177	AUD180424		4/24/2018	-6,522,836	137,654,407.15	206,487.39	0.032%	18.255%
178	CAD180424		4/24/2018	-5,985,757	126,862,187.80	205,754.91	0.032%	18.287%
179	CAD180423		4/23/2018	-6,036,472	127,934,694.74	185,249.75	0.028%	18.315%
180	CAD180418		4/18/2018	-6,196,302	131,310,075.69	151,987.53	0.023%	18.338%
181	CAD180419		4/19/2018	-3,913,124	82,927,198.27	84,253.33	0.013%	18.351%
182	CAD180413		4/13/2018	-3,826,000	81,071,959.93	73,590.36	0.011%	18.363%
183	CAD180416		4/16/2018	-3,907,862	82,811,149.51	63,538.21	0.010%	18.372%
184	SEK180326		3/26/2018	-12,274,720	40,315,338.10	31,330.55	0.005%	18.377%
185	GBP180413		4/13/2018	-812,966	30,466,280.35	15,409.45	0.002%	18.380%
186	AUD180420		4/20/2018	-415,327	8,764,732.01	10,011.35	0.002%	18.381%
187	SGD180427		4/27/2018	-1,103,374	22,649,359.28	7,296.66	0.001%	18.382%
188	SGD180430		4/30/2018	-735,519	15,099,248.36	5,496.63	0.001%	18.383%
189	SGD180426		4/26/2018	-1,096,185	22,501,314.67	5,070.89	0.001%	18.384%
190	SGD180514		5/14/2018	-1,112,404	22,843,539.36	3,838.23	0.001%	18.385%
191	SGD180416		4/16/2018	-1,064,109	21,838,158.88	1,445.72	0.000%	18.385%
192	SGD180525		5/25/2018	-543,389	11,161,494.70	1,408.82	0.000%	18.385%
193	SGD180425		4/25/2018	-755,683	15,511,523.29	1,129.28	0.000%	18.385%
194	SGD180406		4/6/2018	-952,991	19,553,502.19	840.42	0.000%	18.385%
195	EUR180409		4/9/2018	-1,426,887	47,432,721.20	-25,182.97	-0.004%	18.381%
<b>Sovereign Bond</b>						<b>530,550,149.65</b>		<b>81.619%</b>
196	TSY INFL IX N/B 01/25 2.375	2.375%	1/15/2025	USD \$30,830,812		34,418,613.18	5.295%	23.676%
197	TSY INFL IX N/B 04/21 0.125	0.125%	4/15/2021	USD \$26,718,376		26,473,109.13	4.073%	27.749%
198	TSY INFL IX N/B 04/20 0.125	0.125%	4/15/2020	USD \$23,167,219		23,091,866.25	3.552%	31.301%
199	TSY INFL IX N/B 04/22 0.125	0.125%	4/15/2022	USD \$14,496,053		14,267,498.95	2.195%	33.496%
200	TSY INFL IX N/B 01/22 0.125	0.125%	1/15/2022	USD \$11,436,810		11,296,637.14	1.738%	35.234%
201	TSY INFL IX N/B 01/24 0.625	0.625%	1/15/2024	USD \$10,460,043		10,484,884.77	1.613%	36.847%
202	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$7,415,320		9,951,012.28	1.531%	38.378%
203	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$9,952,578		9,401,687.35	1.446%	39.824%
204	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$7,086,236		9,310,095.58	1.432%	41.256%
205	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$6,830,475		8,881,752.11	1.366%	42.623%
206	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$6,785,917		8,792,003.13	1.353%	43.975%
207	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$6,911,513		8,741,983.46	1.345%	45.320%



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<b>Sovereign Bond</b>						<b>530,550,149.65</b>	<b>81.619%</b>	
208	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$6,825,139		8,330,669.17	1.282%	46.602%
209	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$6,382,948		8,234,999.89	1.267%	47.869%
210	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$6,929,420		8,186,189.77	1.259%	49.128%
211	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$8,146,945		8,147,491.27	1.253%	50.381%
212	TSY INFL IX N/B 04/19 0.125	0.125%	4/15/2019	USD \$7,996,036		8,001,866.47	1.231%	51.612%
213	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$6,575,067		7,998,979.99	1.231%	52.843%
214	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$6,139,676		7,536,452.66	1.159%	54.002%
215	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$6,269,488		7,441,343.85	1.145%	55.147%
216	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$7,294,286		7,299,699.69	1.123%	56.270%
217	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$7,464,434		7,071,676.04	1.088%	57.358%
218	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$7,049,743		6,764,448.53	1.041%	58.398%
219	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$5,227,142		6,663,381.41	1.025%	59.424%
220	US TREASURY N/B 11/26 2	2.000%	11/15/2026	USD \$6,980,628		6,510,526.03	1.002%	60.425%
221	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$7,118,858		6,478,160.72	0.997%	61.422%
222	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$7,187,973		6,451,205.82	0.992%	62.414%
223	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$6,842,397		6,246,895.03	0.961%	63.375%
224	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$6,496,822		6,145,079.84	0.945%	64.320%
225	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$6,220,361		6,117,756.44	0.941%	65.262%
226	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$6,013,016		6,024,760.06	0.927%	66.188%
227	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$6,182,348		5,979,313.49	0.920%	67.108%
228	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$6,151,246		5,812,687.37	0.894%	68.002%
229	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$5,909,343		5,711,980.39	0.879%	68.881%
230	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$4,529,854		5,421,314.78	0.834%	69.715%
231	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$5,131,176		5,334,442.44	0.821%	70.536%
232	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$5,529,210		5,280,179.62	0.812%	71.348%
233	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$5,529,210		5,246,486.00	0.807%	72.155%
234	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$5,209,207		5,222,480.07	0.803%	72.959%
235	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$5,183,634		5,108,309.73	0.786%	73.744%
236	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	1.950%	6/15/2019	CAD \$6,367,823		4,976,449.81	0.766%	74.510%
237	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$5,321,865		4,936,029.48	0.759%	75.269%
238	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$4,941,731		4,929,243.72	0.758%	76.028%
239	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$5,114,519		4,824,430.15	0.742%	76.770%
240	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$4,481,618		4,397,062.72	0.676%	77.446%
241	US TREASURY N/B 02/27 2.25	2.250%	2/15/2027	USD \$4,492,483		4,267,859.00	0.657%	78.103%
242	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$4,216,023		4,210,478.59	0.648%	78.751%
243	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$3,267,901		4,119,640.64	0.634%	79.384%
244	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$3,068,712		3,428,260.23	0.527%	79.912%
245	US TREASURY N/B 01/25 2.5	2.500%	1/31/2025	USD \$3,455,756		3,391,365.83	0.522%	80.433%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>530,550,149.65</b>		<b>81.619%</b>
246	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$3,389,060		3,363,357.55	0.517%	80.951%
247	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$3,382,946		3,351,812.69	0.516%	81.467%
248	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	2.500%	6/1/2019	SGD \$4,232,946		3,229,756.18	0.497%	81.963%
249	FEDERAL HOME LOAN BANK BONDS 09/26 3	3.000%	9/11/2026	USD \$3,171,348		3,151,187.28	0.485%	82.448%
250	US TREASURY N/B 12/24 2.25	2.250%	12/31/2024	USD \$3,110,181		3,004,604.60	0.462%	82.910%
251	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$2,382,053		2,612,678.39	0.402%	83.312%
252	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$2,328,765		2,601,565.89	0.400%	83.713%
253	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$2,576,576		2,556,676.94	0.393%	84.106%
254	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$2,576,576		2,530,426.79	0.389%	84.495%
255	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$2,203,045		2,392,495.45	0.368%	84.863%
256	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$2,069,998		2,384,196.80	0.367%	85.230%
257	PROVINCE OF ALBERTA UNSECURED 06/19 2	2.000%	6/1/2019	CAD \$2,981,466		2,330,339.36	0.358%	85.588%
258	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	1.625%	10/1/2019	SGD \$3,036,679		2,290,890.10	0.352%	85.941%
259	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$2,278,429		2,235,863.59	0.344%	86.285%
260	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$2,130,266		2,197,092.86	0.338%	86.623%
261	ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1	2.100%	9/8/2019	CAD \$2,650,192		2,072,775.86	0.319%	86.942%
262	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$2,055,298		2,050,973.39	0.316%	87.257%
263	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$2,072,303		2,040,435.26	0.314%	87.571%
264	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$2,035,495		2,020,285.69	0.311%	87.882%
265	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$2,024,452		2,010,022.15	0.309%	88.191%
266	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$1,995,006		1,980,635.83	0.305%	88.496%
267	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$1,790,427		1,965,867.72	0.302%	88.798%
268	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$1,958,032		1,917,721.51	0.295%	89.093%
269	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$1,905,158		1,894,070.41	0.291%	89.385%
270	FEDERAL HOME LOAN BANK BONDS 12/27 2.5	2.500%	12/10/2027	USD \$2,013,324		1,888,861.95	0.291%	89.675%
271	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	4.400%	6/2/2019	CAD \$2,245,302		1,806,722.55	0.278%	89.953%
272	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$1,694,703		1,735,745.19	0.267%	90.220%
273	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$1,727,878		1,698,345.25	0.261%	90.481%
274	CANADIAN GOVERNMENT BONDS 06/19 3.75	3.750%	6/1/2019	CAD \$2,024,452		1,618,252.50	0.249%	90.730%
275	CANADIAN GOVERNMENT BONDS 08/19 0.75	0.750%	8/1/2019	CAD \$2,024,452		1,556,550.24	0.239%	90.970%
276	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 09/19 1.75	1.750%	9/24/2019	USD \$1,562,325		1,545,489.55	0.238%	91.208%
277	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$1,511,893		1,536,633.99	0.236%	91.444%
278	FANNIE MAE NOTES 02/20 1.5	1.500%	2/28/2020	USD \$1,545,946		1,522,029.72	0.234%	91.678%
279	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$1,516,499		1,498,660.34	0.231%	91.909%
280	KOMMUNINVEST I SVERIGE LOCAL GOVT G 12/20 2.5	2.500%	12/1/2020	SEK kr1,336,934		1,458,754.87	0.224%	92.133%
281	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$1,477,850		1,453,307.62	0.224%	92.357%
282	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$1,036,727		1,432,984.63	0.220%	92.577%
283	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$1,382,303		1,414,555.78	0.218%	92.795%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>530,550,149.65</b>		<b>81.619%</b>
284	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$1,382,303		1,370,102.31	0.211%	93.006%
285	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$1,241,999		1,309,094.07	0.201%	93.207%
286	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$1,320,606		1,300,808.34	0.200%	93.407%
287	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$1,288,288		1,280,028.70	0.197%	93.604%
288	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	1.100%	6/10/2019	CAD \$1,656,370		1,279,543.38	0.197%	93.801%
289	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$1,297,858		1,278,969.03	0.197%	93.998%
290	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$1,453,925		1,186,967.91	0.183%	94.180%
291	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$1,026,429		1,140,149.85	0.175%	94.356%
292	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$944,113		1,064,255.67	0.164%	94.519%
293	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$1,071,119		1,058,051.73	0.163%	94.682%
294	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$973,141		1,057,996.91	0.163%	94.845%
295	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$1,067,439		1,054,159.63	0.162%	95.007%
296	BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7	3.700%	12/18/2020	CAD \$1,288,288		1,047,998.93	0.161%	95.168%
297	TSY INFL IX N/B 01/23 0.125	0.125%	1/15/2023	USD \$1,068,050		1,047,873.73	0.161%	95.329%
298	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$1,030,630		1,020,711.55	0.157%	95.486%
299	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$1,012,889		991,767.35	0.153%	95.639%
300	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$960,695		949,872.58	0.146%	95.785%
301	FREDDIE MAC NOTES 03/19 3.75	3.750%	3/27/2019	USD \$920,206		935,919.09	0.144%	95.929%
302	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$1,141,055		928,858.97	0.143%	96.072%
303	FANNIE MAE NOTES 10/19 1	1.000%	10/24/2019	USD \$920,206		901,628.54	0.139%	96.211%
304	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$883,397		876,958.62	0.135%	96.346%
305	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$835,547		826,332.33	0.127%	96.473%
306	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$726,400		807,330.37	0.124%	96.597%
307	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$785,493		766,122.35	0.118%	96.715%
308	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$920,206		762,755.26	0.117%	96.832%
309	US TREASURY N/B 07/24 2.125	2.125%	7/31/2024	USD \$760,266		731,429.71	0.113%	96.945%
310	BRITISH COLUMBIA PROV OF UNSECURED 03/19 2.25	2.250%	3/1/2019	CAD \$920,206		721,535.32	0.111%	97.056%
311	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$728,803		717,439.38	0.110%	97.166%
312	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$691,151		672,591.77	0.103%	97.269%
313	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$558,450		665,938.48	0.102%	97.372%
314	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$662,548		656,988.38	0.101%	97.473%
315	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$655,186		649,941.26	0.100%	97.573%
316	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$636,782		632,395.52	0.097%	97.670%
317	PROVINCE OF ALBERTA UNSECURED 12/19 4	4.000%	12/1/2019	CAD \$772,973		623,926.11	0.096%	97.766%
318	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$594,821		617,474.10	0.095%	97.861%
319	PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75	1.750%	8/26/2020	USD \$581,570		567,669.87	0.087%	97.949%
320	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 10/19 0	0.250%	10/18/2019	EUR €456,422		563,893.38	0.087%	98.035%
321	US TREASURY N/B 01/20 1.25	1.250%	1/31/2020	USD \$552,123		541,706.38	0.083%	98.119%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>530,550,149.65</b>		<b>81.619%</b>
322	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$552,123		538,979.33	0.083%	98.202%
323	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$541,081		530,440.03	0.082%	98.283%
324	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$532,532		529,603.12	0.081%	98.365%
325	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$485,879		502,379.79	0.077%	98.442%
326	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$507,954		498,516.25	0.077%	98.519%
327	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$484,151		477,119.64	0.073%	98.592%
328	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$479,169		475,724.26	0.073%	98.665%
329	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$437,830		446,552.90	0.069%	98.734%
330	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$399,485		442,288.69	0.068%	98.802%
331	PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95	1.950%	3/1/2019	CAD \$552,123		431,501.30	0.066%	98.868%
332	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$414,691		430,202.68	0.066%	98.934%
333	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$365,619		393,354.51	0.061%	98.995%
334	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 05/19 1.25	1.250%	5/25/2019	EUR €312,870		389,239.97	0.060%	99.055%
335	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$365,965		371,309.87	0.057%	99.112%
336	US TREASURY N/B 02/19 2.75	2.750%	2/15/2019	USD \$368,082		370,282.13	0.057%	99.169%
337	EXPORT DEVELOPMNT CANADA SR UNSECURED 144A 02/20 2.3	2.300%	2/10/2020	USD \$368,082		366,996.86	0.056%	99.225%
338	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$343,157		350,803.50	0.054%	99.279%
339	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$324,357		346,710.69	0.053%	99.333%
340	CAISSE D AMORT DETTE SOC 09/19 1.75	1.750%	9/24/2019	USD \$331,274		327,704.23	0.050%	99.383%
341	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$290,491		324,178.81	0.050%	99.433%
342	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$295,329		318,610.89	0.049%	99.482%
343	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$290,629		296,043.23	0.046%	99.528%
344	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$294,466		292,326.81	0.045%	99.573%
345	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/20 2.5	2.500%	7/22/2020	AUD \$368,082		287,832.49	0.044%	99.617%
346	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$292,405		286,550.61	0.044%	99.661%
347	CANADA HOUSING TRUST GOVT GUARANT 144A 06/20 1.45	1.450%	6/15/2020	CAD \$368,082		283,680.36	0.044%	99.705%
348	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$251,925		270,507.10	0.042%	99.746%
349	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$242,110		265,491.60	0.041%	99.787%
350	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$257,658		255,825.64	0.039%	99.826%
351	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	USD \$242,934		241,585.52	0.037%	99.864%
352	KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5	1.500%	9/9/2019	USD \$239,253		236,025.70	0.036%	99.900%
353	REPUBLIC OF FINLAND SR UNSECURED REGS 09/19 1.75	1.750%	9/10/2019	USD \$228,211		226,207.77	0.035%	99.935%
354	CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25	1.250%	9/20/2019	USD \$132,510		129,839.28	0.020%	99.955%
355	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$96,761		111,488.71	0.017%	99.972%
356	KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$110,425		108,724.14	0.017%	99.988%
357	KOMMUNEKREDIT SR UNSECURED REGS 01/20 1.75	1.750%	1/10/2020	USD \$55,212		54,507.28	0.008%	99.997%
358	ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	USD \$19,987		20,460.59	0.003%	100.000%
<b>Total</b>						<b>650,036,060.94</b>		<b>100.00%</b>