

DFA Social Fixed Income Portfolio- Institutional Class

As of January 31, 2018 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41		48.385%
1	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$1,900,000		1,870,703.84	1.164%	1.164%
2	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$1,657,000		1,637,186.87	1.019%	2.183%
3	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €880,000		1,088,509.23	0.677%	2.861%
4	COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$1,000,000		1,018,286.72	0.634%	3.494%
5	SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$1,000,000		1,007,352.60	0.627%	4.121%
6	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$1,000,000		1,004,358.63	0.625%	4.746%
7	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$1,000,000		972,889.90	0.605%	5.352%
8	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$850,000		823,064.08	0.512%	5.864%
9	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$800,000		801,272.60	0.499%	6.363%
10	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$800,000		754,436.02	0.470%	6.832%
11	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$750,000		750,550.27	0.467%	7.299%
12	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$750,000		741,222.68	0.461%	7.761%
13	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$750,000		730,482.30	0.455%	8.215%
14	TJX COS INC SR UNSECURED 09/26 2.25	2.250%	9/15/2026	USD \$750,000		690,326.27	0.430%	8.645%
15	APPLE INC SR UNSECURED 08/26 2.45	2.450%	8/4/2026	USD \$695,000		652,200.20	0.406%	9.051%
16	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$600,000		614,148.01	0.382%	9.433%
17	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$600,000		611,532.59	0.381%	9.814%
18	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$550,000		544,577.26	0.339%	10.153%
19	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$550,000		543,463.82	0.338%	10.491%
20	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$500,000		530,527.72	0.330%	10.821%
21	DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/1/2025	USD \$500,000		521,732.79	0.325%	11.146%

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Corporate Bond						77,743,722.41	48.385%	
22	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$500,000		520,342.50	0.324%	11.470%
23	JPMORGAN CHASE + CO SR UNSECURED 02/24 3.875	3.875%	2/1/2024	USD \$500,000		517,000.40	0.322%	11.791%
24	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$500,000		512,739.00	0.319%	12.111%
25	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$500,000		508,261.06	0.316%	12.427%
26	WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	6/15/2025	USD \$500,000		505,066.01	0.314%	12.741%
27	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$500,000		504,719.81	0.314%	13.055%
28	EATON VANCE CORP SR UNSECURED 04/27 3.5	3.500%	4/6/2027	USD \$500,000		504,587.69	0.314%	13.369%
29	ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$500,000		501,180.12	0.312%	13.681%
30	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	5/1/2027	USD \$500,000		500,662.92	0.312%	13.993%
31	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$500,000		495,069.83	0.308%	14.301%
32	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$500,000		493,220.19	0.307%	14.608%
33	CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/5/2022	USD \$500,000		489,204.71	0.304%	14.912%
34	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$500,000		488,977.71	0.304%	15.217%
35	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$500,000		485,167.69	0.302%	15.519%
36	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$500,000		483,958.34	0.301%	15.820%
37	ECOLAB INC SR UNSECURED 11/26 2.7	2.700%	11/1/2026	USD \$500,000		474,512.08	0.295%	16.115%
38	DTE ENERGY CO SR UNSECURED 10/26 2.85	2.850%	10/1/2026	USD \$500,000		472,540.37	0.294%	16.409%
39	LOWE S COS INC SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$500,000		469,459.89	0.292%	16.701%
40	EMERSON ELECTRIC CO SR UNSECURED 12/21 2.625	2.625%	12/1/2021	USD \$450,000		449,871.84	0.280%	16.981%
41	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$450,000		440,926.01	0.274%	17.256%
42	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$400,000		420,497.11	0.262%	17.518%
43	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$400,000		420,086.39	0.261%	17.779%
44	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$400,000		409,021.86	0.255%	18.034%
45	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$400,000		403,541.28	0.251%	18.285%
46	HUMANA INC SR UNSECURED 12/22 3.15	3.150%	12/1/2022	USD \$400,000		397,894.61	0.248%	18.532%
47	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$400,000		396,625.75	0.247%	18.779%
48	MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$400,000		395,879.26	0.246%	19.026%
49	CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$380,000		392,073.91	0.244%	19.270%
50	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$400,000		391,483.14	0.244%	19.513%
51	SUNTRUST BANK SR UNSECURED 08/22 2.45	2.450%	8/1/2022	USD \$400,000		390,716.48	0.243%	19.756%
52	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$375,000		389,239.05	0.242%	19.999%
53	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$275,000		382,565.94	0.238%	20.237%
54	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$375,000		374,562.13	0.233%	20.470%
55	3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	USD \$375,000		371,884.73	0.231%	20.701%
56	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$350,000		369,743.09	0.230%	20.931%
57	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$350,000		362,849.11	0.226%	21.157%
58	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$350,000		359,285.34	0.224%	21.381%
59	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$350,000		353,270.66	0.220%	21.601%

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Corporate Bond						77,743,722.41		48.385%
60	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$350,000		349,554.79	0.218%	21.818%
61	SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	USD \$350,000		349,150.20	0.217%	22.036%
62	PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$350,000		348,102.87	0.217%	22.252%
63	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$350,000		347,792.45	0.216%	22.469%
64	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$344,000		346,495.32	0.216%	22.684%
65	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$350,000		345,300.20	0.215%	22.899%
66	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$350,000		343,214.73	0.214%	23.113%
67	ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$350,000		340,179.82	0.212%	23.325%
68	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$300,000		337,682.53	0.210%	23.535%
69	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	9/15/2023	USD \$300,000		329,330.83	0.205%	23.740%
70	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$250,000		322,975.73	0.201%	23.941%
71	INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4	4.000%	10/15/2023	USD \$300,000		314,205.00	0.196%	24.136%
72	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$300,000		309,010.38	0.192%	24.329%
73	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	3.950%	5/15/2024	USD \$300,000		305,501.08	0.190%	24.519%
74	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$300,000		305,339.84	0.190%	24.709%
75	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$222,000		304,256.00	0.189%	24.898%
76	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$300,000		304,177.75	0.189%	25.087%
77	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$300,000		302,230.49	0.188%	25.275%
78	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$300,000		302,063.22	0.188%	25.463%
79	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$300,000		299,530.61	0.186%	25.650%
80	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$300,000		297,865.01	0.185%	25.835%
81	MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	1/15/2022	USD \$300,000		297,756.00	0.185%	26.021%
82	SOUTHERN CO SR UNSECURED 07/19 1.85	1.850%	7/1/2019	USD \$300,000		297,529.02	0.185%	26.206%
83	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$300,000		297,472.31	0.185%	26.391%
84	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$300,000		296,036.94	0.184%	26.575%
85	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$300,000		295,256.12	0.184%	26.759%
86	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$300,000		294,792.28	0.183%	26.942%
87	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$300,000		294,550.80	0.183%	27.126%
88	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$300,000		293,050.88	0.182%	27.308%
89	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$300,000		292,368.53	0.182%	27.490%
90	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$300,000		291,422.95	0.181%	27.671%
91	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$300,000		290,517.37	0.181%	27.852%
92	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$300,000		286,539.59	0.178%	28.031%
93	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$275,000		282,158.39	0.176%	28.206%
94	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €225,000		279,613.51	0.174%	28.380%
95	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$275,000		276,438.93	0.172%	28.552%
96	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$270,000		272,801.76	0.170%	28.722%
97	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$250,000		271,083.27	0.169%	28.891%

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Corporate Bond						77,743,722.41		48.385%
98	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$275,000		271,025.72	0.169%	29.059%
99	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$250,000		269,277.17	0.168%	29.227%
100	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$200,000		267,292.57	0.166%	29.393%
101	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$243,000		259,099.97	0.161%	29.555%
102	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$250,000		257,840.00	0.160%	29.715%
103	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$250,000		257,474.79	0.160%	29.875%
104	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$250,000		257,466.63	0.160%	30.036%
105	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$250,000		257,427.44	0.160%	30.196%
106	AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$250,000		256,128.37	0.159%	30.355%
107	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$250,000		254,428.37	0.158%	30.513%
108	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$250,000		254,276.71	0.158%	30.672%
109	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$250,000		254,161.49	0.158%	30.830%
110	INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$250,000		253,243.00	0.158%	30.988%
111	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$250,000		252,518.58	0.157%	31.145%
112	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$250,000		250,164.52	0.156%	31.300%
113	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$250,000		249,796.87	0.155%	31.456%
114	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$250,000		249,664.48	0.155%	31.611%
115	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$250,000		249,459.75	0.155%	31.766%
116	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$250,000		249,107.38	0.155%	31.922%
117	PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$250,000		249,025.28	0.155%	32.077%
118	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$250,000		248,885.36	0.155%	32.231%
119	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$250,000		248,122.98	0.154%	32.386%
120	VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$250,000		247,093.57	0.154%	32.540%
121	CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$250,000		246,382.14	0.153%	32.693%
122	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$250,000		246,139.75	0.153%	32.846%
123	LABORATORY CORP OF AMER SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$250,000		245,123.18	0.153%	32.999%
124	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$200,000		240,154.41	0.149%	33.148%
125	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$250,000		239,983.00	0.149%	33.298%
126	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$250,000		238,512.50	0.148%	33.446%
127	PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95	2.950%	3/1/2026	USD \$250,000		237,869.18	0.148%	33.594%
128	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$250,000		232,034.70	0.144%	33.738%
129	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$200,000		220,098.18	0.137%	33.875%
130	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$225,000		217,351.08	0.135%	34.011%
131	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$200,000		210,133.27	0.131%	34.141%
132	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$200,000		208,338.53	0.130%	34.271%
133	UNION PACIFIC CORP SR UNSECURED 03/24 3.75	3.750%	3/15/2024	USD \$200,000		208,052.81	0.129%	34.401%
134	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$200,000		207,977.20	0.129%	34.530%
135	ENERGY TRANSFER LP SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$200,000		207,851.81	0.129%	34.659%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41		48.385%
136	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$200,000		207,427.29	0.129%	34.788%
137	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$200,000		207,371.09	0.129%	34.918%
138	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$200,000		207,322.00	0.129%	35.047%
139	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$200,000		206,723.74	0.129%	35.175%
140	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$200,000		206,642.92	0.129%	35.304%
141	ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$200,000		206,504.22	0.129%	35.432%
142	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$200,000		205,784.89	0.128%	35.560%
143	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$200,000		205,747.23	0.128%	35.688%
144	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$207,000		204,882.50	0.128%	35.816%
145	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$200,000		204,225.90	0.127%	35.943%
146	STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	8/18/2025	USD \$200,000		204,031.80	0.127%	36.070%
147	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$200,000		203,980.58	0.127%	36.197%
148	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$200,000		203,566.60	0.127%	36.324%
149	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$200,000		203,063.03	0.126%	36.450%
150	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$200,000		202,889.56	0.126%	36.576%
151	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$200,000		202,843.26	0.126%	36.703%
152	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$200,000		202,631.68	0.126%	36.829%
153	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$200,000		202,484.68	0.126%	36.955%
154	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$200,000		202,346.61	0.126%	37.081%
155	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$200,000		202,220.00	0.126%	37.207%
156	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$200,000		202,014.28	0.126%	37.332%
157	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$200,000		200,525.25	0.125%	37.457%
158	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$200,000		200,390.50	0.125%	37.582%
159	MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$200,000		200,374.17	0.125%	37.706%
160	DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$200,000		200,034.60	0.124%	37.831%
161	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$200,000		199,773.35	0.124%	37.955%
162	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$200,000		199,659.56	0.124%	38.080%
163	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$200,000		199,598.13	0.124%	38.204%
164	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$200,000		198,187.24	0.123%	38.327%
165	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$200,000		197,795.65	0.123%	38.450%
166	CHARLES SCHWAB CORP SR UNSECURED 03/27 3.2	3.200%	3/2/2027	USD \$200,000		197,744.64	0.123%	38.573%
167	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$200,000		197,587.05	0.123%	38.696%
168	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$200,000		197,564.46	0.123%	38.819%
169	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$200,000		197,550.87	0.123%	38.942%
170	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$200,000		196,958.00	0.123%	39.065%
171	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$200,000		196,824.51	0.122%	39.187%
172	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$200,000		196,771.25	0.122%	39.310%
173	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$200,000		196,744.78	0.122%	39.432%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41		48.385%
174	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$200,000		194,942.76	0.121%	39.553%
175	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$200,000		194,917.70	0.121%	39.675%
176	CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/1/2022	USD \$200,000		194,825.38	0.121%	39.796%
177	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$200,000		193,764.88	0.121%	39.917%
178	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$200,000		192,826.02	0.120%	40.037%
179	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$190,000		192,769.25	0.120%	40.157%
180	AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$200,000		191,682.77	0.119%	40.276%
181	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$200,000		189,662.57	0.118%	40.394%
182	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$204,000		188,975.77	0.118%	40.512%
183	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	8/15/2026	USD \$200,000		184,842.31	0.115%	40.627%
184	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$200,000		184,048.97	0.115%	40.741%
185	TCI COMMUNICATIONS INC SR UNSECURED 02/26 7.875	7.875%	2/15/2026	USD \$140,000		181,728.02	0.113%	40.854%
186	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	3.000%	9/15/2022	USD \$180,000		180,580.93	0.112%	40.967%
187	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$175,000		180,235.85	0.112%	41.079%
188	STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$180,000		179,324.40	0.112%	41.190%
189	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$180,000		178,601.83	0.111%	41.302%
190	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376	3.376%	2/15/2025	USD \$174,000		172,451.68	0.107%	41.409%
191	NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$121,000		172,116.97	0.107%	41.516%
192	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$175,000		171,105.95	0.106%	41.623%
193	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$160,000		161,246.66	0.100%	41.723%
194	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$150,000		155,882.90	0.097%	41.820%
195	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$150,000		155,063.66	0.097%	41.916%
196	AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$150,000		154,665.70	0.096%	42.013%
197	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$150,000		153,011.28	0.095%	42.108%
198	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$150,000		151,648.87	0.094%	42.202%
199	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	3.250%	9/23/2022	USD \$150,000		151,458.69	0.094%	42.297%
200	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$150,000		151,400.40	0.094%	42.391%
201	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$150,000		151,377.54	0.094%	42.485%
202	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$150,000		150,494.34	0.094%	42.579%
203	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$150,000		150,200.53	0.093%	42.672%
204	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$150,000		147,189.45	0.092%	42.764%
205	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$150,000		145,867.17	0.091%	42.854%
206	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$150,000		145,437.40	0.091%	42.945%
207	ASIAN DEVELOPMENT BANK SR UNSECURED 01/25 2	2.000%	1/22/2025	USD \$150,000		142,697.13	0.089%	43.034%
208	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$136,000		141,269.88	0.088%	43.122%
209	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$140,000		131,492.16	0.082%	43.204%
210	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$125,000		126,046.17	0.078%	43.282%
211	BANK OF AMERICA CORP SR UNSECURED 144A 12/28 VAR	3.419%	12/20/2028	USD \$120,000		118,126.43	0.074%	43.356%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41		48.385%
212	WILLIAMS PARTNERS LP SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$110,000		109,611.24	0.068%	43.424%
213	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$100,000		108,146.87	0.067%	43.491%
214	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$100,000		106,939.63	0.067%	43.558%
215	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	5.375%	9/15/2020	USD \$100,000		106,359.51	0.066%	43.624%
216	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/21 4.5	4.500%	11/16/2021	USD \$100,000		105,845.26	0.066%	43.690%
217	CA INC SR UNSECURED 08/23 4.5	4.500%	8/15/2023	USD \$100,000		105,247.10	0.066%	43.755%
218	EOG RESOURCES INC SR UNSECURED 01/26 4.15	4.150%	1/15/2026	USD \$100,000		105,113.43	0.065%	43.821%
219	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$100,000		104,918.26	0.065%	43.886%
220	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$100,000		104,126.30	0.065%	43.951%
221	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$100,000		103,375.69	0.064%	44.015%
222	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$100,000		102,548.03	0.064%	44.079%
223	BLACKROCK INC SR UNSECURED 06/22 3.375	3.375%	6/1/2022	USD \$100,000		102,126.88	0.064%	44.142%
224	COLGATE PALMOLIVE CO SR UNSECURED 03/24 3.25	3.250%	3/15/2024	USD \$100,000		101,939.39	0.063%	44.206%
225	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$100,000		101,337.09	0.063%	44.269%
226	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$100,000		101,316.75	0.063%	44.332%
227	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$100,000		100,889.43	0.063%	44.395%
228	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$100,000		100,505.86	0.063%	44.457%
229	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$100,000		100,375.02	0.062%	44.520%
230	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$100,000		100,141.31	0.062%	44.582%
231	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$100,000		100,118.97	0.062%	44.644%
232	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$100,000		100,024.64	0.062%	44.707%
233	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	8/10/2018	USD \$100,000		99,994.28	0.062%	44.769%
234	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$100,000		99,850.00	0.062%	44.831%
235	PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$100,000		99,781.64	0.062%	44.893%
236	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$100,000		99,669.73	0.062%	44.955%
237	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$100,000		99,487.45	0.062%	45.017%
238	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$100,000		99,395.10	0.062%	45.079%
239	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$100,000		99,347.46	0.062%	45.141%
240	FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$100,000		99,045.73	0.062%	45.202%
241	WALMART INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$100,000		98,850.35	0.062%	45.264%
242	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$100,000		98,716.04	0.061%	45.325%
243	HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	4/1/2021	USD \$100,000		98,395.14	0.061%	45.387%
244	UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	2.450%	10/1/2022	USD \$100,000		98,377.38	0.061%	45.448%
245	STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$100,000		97,812.43	0.061%	45.509%
246	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$100,000		97,636.22	0.061%	45.570%
247	HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$97,000		97,366.87	0.061%	45.630%
248	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$100,000		96,844.78	0.060%	45.690%
249	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/27 3.15	3.150%	9/19/2027	USD \$100,000		96,407.19	0.060%	45.750%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41		48.385%
250	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$100,000		95,833.31	0.060%	45.810%
251	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$100,000		95,770.12	0.060%	45.870%
252	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$80,000		94,374.32	0.059%	45.928%
253	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$85,000		84,344.89	0.052%	45.981%
254	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$65,000		80,966.20	0.050%	46.031%
255	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$75,000		78,919.47	0.049%	46.080%
256	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$75,000		78,608.84	0.049%	46.129%
257	US BANCORP SR UNSECURED 01/24 3.7	3.700%	1/30/2024	USD \$75,000		77,895.06	0.048%	46.178%
258	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$75,000		76,960.21	0.048%	46.226%
259	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$75,000		76,761.92	0.048%	46.273%
260	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$75,000		76,423.60	0.048%	46.321%
261	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$75,000		75,585.36	0.047%	46.368%
262	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$75,000		75,450.01	0.047%	46.415%
263	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$75,000		75,109.38	0.047%	46.462%
264	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$75,000		74,434.58	0.046%	46.508%
265	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$75,000		74,387.19	0.046%	46.554%
266	HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$75,000		74,298.02	0.046%	46.601%
267	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$75,000		73,817.59	0.046%	46.647%
268	KELLOGG CO SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$75,000		73,361.82	0.046%	46.692%
269	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$75,000		73,339.58	0.046%	46.738%
270	CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	USD \$70,000		71,947.08	0.045%	46.783%
271	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$75,000		71,044.13	0.044%	46.827%
272	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$70,000		70,801.34	0.044%	46.871%
273	AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$70,000		68,909.88	0.043%	46.914%
274	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$63,000		68,345.14	0.043%	46.956%
275	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$67,000		67,608.61	0.042%	46.998%
276	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$60,000		61,176.53	0.038%	47.036%
277	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$40,000		55,409.10	0.034%	47.071%
278	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$56,000		54,083.02	0.034%	47.105%
279	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$40,000		53,889.93	0.034%	47.138%
280	LOWE S COMPANIES INC SR UNSECURED 09/23 3.875	3.875%	9/15/2023	USD \$50,000		52,364.52	0.033%	47.171%
281	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$50,000		52,097.17	0.032%	47.203%
282	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$50,000		51,930.70	0.032%	47.236%
283	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$50,000		51,882.13	0.032%	47.268%
284	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$50,000		51,809.34	0.032%	47.300%
285	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$50,000		51,727.84	0.032%	47.332%
286	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$50,000		51,532.82	0.032%	47.364%
287	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$51,000		51,359.64	0.032%	47.396%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41		48.385%
288	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$50,000		51,264.39	0.032%	47.428%
289	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$50,000		51,052.37	0.032%	47.460%
290	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$50,000		50,720.91	0.032%	47.492%
291	MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$50,000		50,543.69	0.031%	47.523%
292	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$50,000		50,466.86	0.031%	47.554%
293	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$50,000		50,161.02	0.031%	47.586%
294	ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$50,000		50,065.85	0.031%	47.617%
295	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$50,000		50,006.45	0.031%	47.648%
296	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$50,000		49,972.40	0.031%	47.679%
297	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$48,000		49,972.05	0.031%	47.710%
298	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$50,000		49,945.33	0.031%	47.741%
299	AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$50,000		49,807.90	0.031%	47.772%
300	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$50,000		49,382.00	0.031%	47.803%
301	COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$48,000		48,928.45	0.030%	47.833%
302	LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$50,000		48,803.34	0.030%	47.864%
303	PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$50,000		48,697.60	0.030%	47.894%
304	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$50,000		48,674.72	0.030%	47.924%
305	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$50,000		48,611.97	0.030%	47.955%
306	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$40,000		48,425.95	0.030%	47.985%
307	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$40,000		41,137.39	0.026%	48.010%
308	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$40,000		39,256.06	0.024%	48.035%
309	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$33,000		33,697.77	0.021%	48.056%
310	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$30,000		32,070.41	0.020%	48.076%
311	MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	6/1/2021	USD \$30,000		31,932.97	0.020%	48.096%
312	GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$30,000		31,663.35	0.020%	48.115%
313	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$30,000		31,656.38	0.020%	48.135%
314	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$30,000		31,541.05	0.020%	48.155%
315	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$30,000		31,410.23	0.020%	48.174%
316	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$30,000		31,403.06	0.020%	48.194%
317	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$31,000		31,273.70	0.019%	48.213%
318	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$30,000		31,048.21	0.019%	48.232%
319	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$30,000		30,669.63	0.019%	48.252%
320	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$30,000		30,580.02	0.019%	48.271%
321	MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/9/2020	USD \$30,000		30,126.47	0.019%	48.289%
322	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$30,000		30,045.30	0.019%	48.308%
323	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$30,000		30,025.45	0.019%	48.327%
324	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$30,000		29,919.51	0.019%	48.345%
325	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$30,000		29,842.90	0.019%	48.364%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						77,743,722.41	48.385%	
326	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$30,000		29,764.25	0.019%	48.382%
327	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$4,000		3,999.32	0.002%	48.385%
Currency Forward Contract						-85,618.62	-0.053%	
328	CAD180420		4/20/2018	-355,066	288,937.72	-3,728.18	-0.002%	48.383%
329	SEK180419		4/19/2018	-13,442,482	1,714,910.42	-31,438.40	-0.020%	48.363%
330	EUR180326		3/26/2018	-1,505,514	1,875,649.89	-50,452.04	-0.031%	48.332%
Sovereign Bond						83,019,434.91	51.668%	
331	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$2,510,000		3,234,664.46	2.013%	50.345%
332	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$3,300,000		3,076,863.27	1.915%	52.260%
333	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$2,850,000		2,745,128.89	1.708%	53.968%
334	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$2,700,000		2,693,565.90	1.676%	55.645%
335	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$2,760,000		2,668,467.19	1.661%	57.305%
336	US TREASURY N/B 11/27 2.25	2.250%	11/15/2027	USD \$2,750,000		2,639,462.90	1.643%	58.948%
337	FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$2,600,000		2,582,741.20	1.607%	60.555%
338	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$2,500,000		2,518,267.50	1.567%	62.123%
339	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$2,700,000		2,483,261.71	1.545%	63.668%
340	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$2,550,000		2,430,269.54	1.513%	65.181%
341	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$1,700,000		2,332,094.00	1.451%	66.632%
342	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$1,870,000		2,319,238.29	1.443%	68.076%
343	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$2,430,000		2,307,171.08	1.436%	69.511%
344	FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$2,300,000		2,185,140.30	1.360%	70.871%
345	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$1,810,000		2,154,677.74	1.341%	72.212%
346	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$2,000,000		1,988,600.00	1.238%	73.450%
347	US TREASURY N/B 07/20 2	2.000%	7/31/2020	USD \$2,000,000		1,988,125.00	1.237%	74.687%
348	FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$2,000,000		1,966,282.00	1.224%	75.911%
349	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$2,100,000		1,944,024.60	1.210%	77.121%
350	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$1,950,000		1,935,298.83	1.204%	78.325%
351	US TREASURY N/B 08/22 1.625	1.625%	8/15/2022	USD \$2,000,000		1,926,406.24	1.199%	79.524%
352	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$1,400,000		1,843,296.87	1.147%	80.672%
353	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$2,000,000		1,815,312.50	1.130%	81.801%
354	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$1,800,000		1,724,203.12	1.073%	82.874%
355	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$1,700,000		1,664,337.40	1.036%	83.910%
356	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$1,500,000		1,510,083.00	0.940%	84.850%
357	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$1,500,000		1,485,196.50	0.924%	85.774%
358	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$1,500,000		1,461,679.68	0.910%	86.684%
359	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$945,000		1,261,796.49	0.785%	87.469%
360	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$1,249,000		1,257,007.34	0.782%	88.252%
361	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr8,000,000		1,167,326.49	0.727%	88.978%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						83,019,434.91		51.668%
362	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$1,100,000		1,045,687.50	0.651%	89.629%
363	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$1,000,000		1,043,443.00	0.649%	90.278%
364	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$970,000		1,019,943.36	0.635%	90.913%
365	US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$750,000		969,785.16	0.604%	91.517%
366	US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$1,000,000		960,117.19	0.598%	92.114%
367	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$700,000		950,672.80	0.592%	92.706%
368	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$800,000		925,688.00	0.576%	93.282%
369	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$1,000,000		922,148.44	0.574%	93.856%
370	PROVINCE OF ALBERTA SR UNSECURED 144A 08/26 2.05	2.050%	8/17/2026	USD \$1,000,000		920,479.94	0.573%	94.429%
371	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$700,000		706,265.00	0.440%	94.868%
372	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$500,000		700,984.50	0.436%	95.305%
373	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$500,000		692,483.67	0.431%	95.736%
374	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$450,000		640,238.85	0.398%	96.134%
375	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$450,000		625,330.80	0.389%	96.523%
376	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$430,000		587,353.13	0.366%	96.889%
377	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$500,000		519,476.00	0.323%	97.212%
378	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr4,000,000		501,543.93	0.312%	97.524%
379	US TREASURY N/B 03/18 0.875	0.875%	3/31/2018	USD \$500,000		499,579.35	0.311%	97.835%
380	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €400,000		491,220.63	0.306%	98.141%
381	US TREASURY N/B 08/19 0.75	0.750%	8/15/2019	USD \$500,000		490,136.72	0.305%	98.446%
382	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$440,000		437,058.60	0.272%	98.718%
383	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$300,000		290,589.84	0.181%	98.899%
384	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$340,000		284,781.79	0.177%	99.076%
385	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$250,000		257,261.25	0.160%	99.236%
386	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$200,000		247,519.33	0.154%	99.390%
387	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$200,000		241,313.20	0.150%	99.540%
388	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$180,000		234,461.34	0.146%	99.686%
389	FANNIE MAE NOTES 09/18 1.875	1.875%	9/18/2018	USD \$220,000		220,159.06	0.137%	99.823%
390	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$100,000		99,363.40	0.062%	99.885%
391	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$100,000		99,313.61	0.062%	99.947%
392	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$50,000		49,227.93	0.031%	99.978%
393	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$35,000		35,817.56	0.022%	100.000%
Total						160,677,538.70		100.00%