

DFA Social Fixed Income Portfolio- Institutional Class

As of October 31, 2017 (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						62,897,366.17		50.485%
1	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$1,900,000		1,918,910.30	1.540%	1.540%
2	COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$1,000,000		1,043,009.04	0.837%	2.377%
3	SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$1,000,000		1,028,751.19	0.826%	3.203%
4	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$800,000		820,966.34	0.659%	3.862%
5	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$800,000		772,738.13	0.620%	4.482%
6	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$750,000		764,675.90	0.614%	5.096%
7	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$750,000		747,047.16	0.600%	5.696%
8	APPLE INC SR UNSECURED 08/26 2.45	2.450%	8/4/2026	USD \$695,000		671,706.37	0.539%	6.235%
9	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$600,000		618,218.06	0.496%	6.731%
10	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$600,000		599,886.00	0.482%	7.213%
11	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$550,000		558,064.10	0.448%	7.661%
12	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$550,000		553,488.14	0.444%	8.105%
13	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$500,000		530,840.00	0.426%	8.531%
14	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$500,000		523,904.00	0.421%	8.951%
15	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$500,000		520,542.93	0.418%	9.369%
16	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$500,000		515,056.67	0.413%	9.783%
17	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$500,000		512,943.81	0.412%	10.194%
18	ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$500,000		511,522.93	0.411%	10.605%
19	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$500,000		506,835.00	0.407%	11.012%
20	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$500,000		499,844.18	0.401%	11.413%
21	CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/5/2022	USD \$500,000		499,111.65	0.401%	11.814%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						62,897,366.17		50.485%
22	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$500,000		491,271.84	0.394%	12.208%
23	EMERSON ELECTRIC CO SR UNSECURED 12/21 2.625	2.625%	12/1/2021	USD \$450,000		457,436.76	0.367%	12.575%
24	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$450,000		447,515.92	0.359%	12.934%
25	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$400,000		418,024.08	0.336%	13.270%
26	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$407,000		411,980.15	0.331%	13.601%
27	HUMANA INC SR UNSECURED 12/22 3.15	3.150%	12/1/2022	USD \$400,000		407,785.66	0.327%	13.928%
28	CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$380,000		397,539.05	0.319%	14.247%
29	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$275,000		388,962.60	0.312%	14.559%
30	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$375,000		382,965.64	0.307%	14.867%
31	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$350,000		376,291.25	0.302%	15.169%
32	3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	USD \$375,000		374,945.97	0.301%	15.470%
33	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$350,000		369,876.14	0.297%	15.766%
34	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$350,000		367,572.61	0.295%	16.061%
35	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$350,000		359,318.32	0.288%	16.350%
36	PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$350,000		357,714.20	0.287%	16.637%
37	SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	USD \$350,000		354,364.50	0.284%	16.921%
38	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$350,000		353,966.04	0.284%	17.206%
39	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$344,000		351,871.80	0.282%	17.488%
40	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$350,000		350,471.45	0.281%	17.769%
41	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$350,000		347,199.62	0.279%	18.048%
42	ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$350,000		345,054.48	0.277%	18.325%
43	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$350,000		344,417.07	0.276%	18.601%
44	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$250,000		329,454.67	0.264%	18.866%
45	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$300,000		315,624.50	0.253%	19.119%
46	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	3.950%	5/15/2024	USD \$300,000		312,454.28	0.251%	19.370%
47	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$222,000		311,936.12	0.250%	19.620%
48	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$300,000		310,830.51	0.249%	19.870%
49	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$300,000		310,328.86	0.249%	20.119%
50	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$300,000		308,434.95	0.248%	20.367%
51	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$300,000		306,782.12	0.246%	20.613%
52	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$300,000		305,262.56	0.245%	20.858%
53	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$300,000		305,223.08	0.245%	21.103%
54	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$300,000		300,131.17	0.241%	21.344%
55	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$300,000		299,455.64	0.240%	21.584%
56	SOUTHERN CO SR UNSECURED 07/19 1.85	1.850%	7/1/2019	USD \$300,000		299,405.25	0.240%	21.824%
57	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$300,000		297,901.86	0.239%	22.063%
58	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$300,000		297,778.01	0.239%	22.302%
59	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$300,000		296,189.07	0.238%	22.540%

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Corporate Bond						62,897,366.17		50.485%
60	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$300,000		293,826.59	0.236%	22.776%
61	WAL MART STORES INC SR UNSECURED 02/30 7.55	7.550%	2/15/2030	USD \$200,000		291,289.47	0.234%	23.010%
62	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$275,000		287,510.64	0.231%	23.241%
63	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$275,000		283,571.85	0.228%	23.468%
64	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$270,000		276,260.34	0.222%	23.690%
65	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$250,000		275,920.23	0.221%	23.911%
66	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$200,000		273,579.62	0.220%	24.131%
67	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$250,000		273,091.96	0.219%	24.350%
68	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$275,000		273,029.74	0.219%	24.569%
69	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$250,000		265,611.98	0.213%	24.783%
70	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$250,000		264,867.13	0.213%	24.995%
71	AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$250,000		263,953.78	0.212%	25.207%
72	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €225,000		263,749.13	0.212%	25.419%
73	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$250,000		263,701.14	0.212%	25.630%
74	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$250,000		262,545.00	0.211%	25.841%
75	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$250,000		260,718.65	0.209%	26.050%
76	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$250,000		260,674.32	0.209%	26.260%
77	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$250,000		260,555.73	0.209%	26.469%
78	INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$250,000		260,359.25	0.209%	26.678%
79	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$250,000		258,183.52	0.207%	26.885%
80	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$250,000		257,447.16	0.207%	27.092%
81	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$250,000		256,372.91	0.206%	27.297%
82	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$250,000		255,551.40	0.205%	27.503%
83	PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$250,000		254,546.75	0.204%	27.707%
84	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$250,000		253,794.76	0.204%	27.911%
85	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$250,000		253,790.49	0.204%	28.114%
86	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$250,000		253,486.18	0.203%	28.318%
87	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$250,000		253,296.59	0.203%	28.521%
88	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$250,000		253,039.49	0.203%	28.724%
89	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$243,000		252,826.53	0.203%	28.927%
90	CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$250,000		251,932.25	0.202%	29.129%
91	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$250,000		251,789.18	0.202%	29.331%
92	VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$250,000		249,975.03	0.201%	29.532%
93	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$250,000		246,474.28	0.198%	29.730%
94	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$200,000		246,451.12	0.198%	29.928%
95	PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95	2.950%	3/1/2026	USD \$250,000		245,343.54	0.197%	30.125%
96	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$250,000		244,284.75	0.196%	30.321%
97	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$250,000		236,899.22	0.190%	30.511%

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Corporate Bond						62,897,366.17		50.485%
98	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$225,000		224,866.07	0.180%	30.691%
99	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$200,000		224,631.91	0.180%	30.872%
100	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$200,000		217,020.49	0.174%	31.046%
101	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$200,000		214,202.59	0.172%	31.218%
102	UNION PACIFIC CORP SR UNSECURED 03/24 3.75	3.750%	3/15/2024	USD \$200,000		212,286.89	0.170%	31.388%
103	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$200,000		212,012.50	0.170%	31.558%
104	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$200,000		211,760.95	0.170%	31.728%
105	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$200,000		211,404.82	0.170%	31.898%
106	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$200,000		210,952.39	0.169%	32.067%
107	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$200,000		210,925.24	0.169%	32.237%
108	ENERGY TRANSFER LP SR UNSECURED 01/26 4.75	4.750%	1/15/2026	USD \$200,000		210,473.08	0.169%	32.406%
109	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$200,000		210,462.43	0.169%	32.575%
110	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$200,000		210,057.93	0.169%	32.743%
111	ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$200,000		209,782.04	0.168%	32.912%
112	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$200,000		209,293.84	0.168%	33.080%
113	STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	8/18/2025	USD \$200,000		208,647.05	0.167%	33.247%
114	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$200,000		208,404.46	0.167%	33.414%
115	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$200,000		208,302.85	0.167%	33.582%
116	EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$207,000		208,024.70	0.167%	33.748%
117	HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$200,000		207,701.20	0.167%	33.915%
118	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$200,000		207,660.79	0.167%	34.082%
119	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$200,000		207,515.34	0.167%	34.248%
120	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$200,000		207,381.15	0.166%	34.415%
121	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$200,000		206,922.35	0.166%	34.581%
122	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$200,000		206,624.92	0.166%	34.747%
123	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$200,000		206,601.76	0.166%	34.913%
124	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$200,000		206,097.06	0.165%	35.078%
125	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$200,000		205,993.06	0.165%	35.243%
126	DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$200,000		205,644.99	0.165%	35.408%
127	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$200,000		205,365.08	0.165%	35.573%
128	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$200,000		204,498.94	0.164%	35.737%
129	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$200,000		204,418.60	0.164%	35.902%
130	MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$200,000		204,287.33	0.164%	36.066%
131	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$200,000		202,663.21	0.163%	36.228%
132	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$200,000		202,603.05	0.163%	36.391%
133	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$200,000		202,523.11	0.163%	36.553%
134	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$200,000		202,186.38	0.162%	36.716%
135	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$200,000		202,068.26	0.162%	36.878%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						62,897,366.17		50.485%
136	CHARLES SCHWAB CORP SR UNSECURED 03/27 3.2	3.200%	3/2/2027	USD \$200,000		201,769.23	0.162%	37.040%
137	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$200,000		201,369.94	0.162%	37.201%
138	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$200,000		201,322.94	0.162%	37.363%
139	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$200,000		201,302.91	0.162%	37.525%
140	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$200,000		201,136.40	0.161%	37.686%
141	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$200,000		201,071.39	0.161%	37.847%
142	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$200,000		200,127.31	0.161%	38.008%
143	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$200,000		200,025.99	0.161%	38.169%
144	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$200,000		199,993.37	0.161%	38.329%
145	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$200,000		199,897.75	0.160%	38.490%
146	CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/1/2022	USD \$200,000		199,098.81	0.160%	38.649%
147	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$200,000		198,196.39	0.159%	38.809%
148	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$200,000		197,921.98	0.159%	38.967%
149	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$200,000		197,787.86	0.159%	39.126%
150	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$200,000		196,852.55	0.158%	39.284%
151	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$190,000		196,833.44	0.158%	39.442%
152	AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$200,000		194,875.69	0.156%	39.599%
153	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$200,000		191,471.10	0.154%	39.752%
154	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	8/15/2026	USD \$200,000		188,634.87	0.151%	39.904%
155	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$200,000		188,000.88	0.151%	40.055%
156	TCI COMMUNICATIONS INC SR UNSECURED 02/26 7.875	7.875%	2/15/2026	USD \$140,000		186,856.36	0.150%	40.205%
157	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$175,000		183,954.59	0.148%	40.352%
158	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	3.000%	9/15/2022	USD \$180,000		183,243.27	0.147%	40.499%
159	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$180,000		180,781.91	0.145%	40.644%
160	STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$180,000		180,375.07	0.145%	40.789%
161	NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$121,000		177,985.75	0.143%	40.932%
162	VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376	3.376%	2/15/2025	USD \$174,000		175,042.67	0.141%	41.073%
163	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$175,000		174,676.59	0.140%	41.213%
164	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$160,000		164,013.32	0.132%	41.344%
165	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$150,000		160,194.22	0.129%	41.473%
166	AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$150,000		157,923.54	0.127%	41.600%
167	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$150,000		157,351.64	0.126%	41.726%
168	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$150,000		156,832.78	0.126%	41.852%
169	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$150,000		155,074.08	0.124%	41.976%
170	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	3.250%	9/23/2022	USD \$150,000		154,344.00	0.124%	42.100%
171	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$150,000		154,088.65	0.124%	42.224%
172	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$150,000		153,760.21	0.123%	42.347%
173	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$150,000		153,629.90	0.123%	42.471%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						62,897,366.17		50.485%
174	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$150,000		152,583.39	0.122%	42.593%
175	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$150,000		152,445.62	0.122%	42.716%
176	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$150,000		147,336.80	0.118%	42.834%
177	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$150,000		147,101.13	0.118%	42.952%
178	ASIAN DEVELOPMENT BANK SR UNSECURED 01/25 2	2.000%	1/22/2025	USD \$150,000		146,190.43	0.117%	43.069%
179	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$140,000		133,328.66	0.107%	43.176%
180	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$125,000		128,869.09	0.103%	43.280%
181	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$100,000		110,470.03	0.089%	43.368%
182	WILLIAMS PARTNERS LP SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$110,000		110,354.02	0.089%	43.457%
183	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$100,000		108,911.49	0.087%	43.544%
184	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/21 4.5	4.500%	11/16/2021	USD \$100,000		108,158.18	0.087%	43.631%
185	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	5.375%	9/15/2020	USD \$100,000		108,029.82	0.087%	43.718%
186	EOG RESOURCES INC SR UNSECURED 01/26 4.15	4.150%	1/15/2026	USD \$100,000		106,524.83	0.086%	43.803%
187	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$100,000		106,303.20	0.085%	43.889%
188	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$100,000		106,300.00	0.085%	43.974%
189	JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$100,000		106,266.90	0.085%	44.059%
190	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$100,000		105,834.80	0.085%	44.144%
191	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$100,000		105,282.54	0.085%	44.229%
192	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$100,000		105,212.02	0.084%	44.313%
193	CA INC SR UNSECURED 08/23 4.5	4.500%	8/15/2023	USD \$100,000		104,651.52	0.084%	44.397%
194	BLACKROCK INC SR UNSECURED 06/22 3.375	3.375%	6/1/2022	USD \$100,000		104,111.76	0.084%	44.481%
195	GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$100,000		104,081.26	0.084%	44.564%
196	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$100,000		103,475.31	0.083%	44.647%
197	COLGATE PALMOLIVE CO SR UNSECURED 03/24 3.25	3.250%	3/15/2024	USD \$100,000		103,152.14	0.083%	44.730%
198	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$100,000		102,840.81	0.083%	44.813%
199	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$100,000		102,592.17	0.082%	44.895%
200	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$100,000		102,532.37	0.082%	44.977%
201	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$100,000		102,345.88	0.082%	45.059%
202	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$100,000		102,319.82	0.082%	45.142%
203	PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$100,000		102,142.34	0.082%	45.224%
204	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$100,000		101,900.14	0.082%	45.305%
205	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$100,000		101,735.96	0.082%	45.387%
206	XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$100,000		101,731.17	0.082%	45.469%
207	FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$100,000		101,180.14	0.081%	45.550%
208	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$100,000		101,051.50	0.081%	45.631%
209	WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$100,000		100,854.63	0.081%	45.712%
210	UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	2.450%	10/1/2022	USD \$100,000		100,632.02	0.081%	45.793%
211	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$100,000		100,607.80	0.081%	45.874%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						62,897,366.17		50.485%
212	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$100,000		100,421.46	0.081%	45.954%
213	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	8/10/2018	USD \$100,000		100,308.80	0.081%	46.035%
214	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$100,000		100,280.98	0.080%	46.115%
215	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$100,000		100,257.08	0.080%	46.196%
216	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$100,000		100,178.55	0.080%	46.276%
217	PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	USD \$98,000		100,103.36	0.080%	46.356%
218	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$100,000		100,055.80	0.080%	46.437%
219	PRECISION CASTPARTS CORP SR UNSECURED 01/18 1.25	1.250%	1/15/2018	USD \$100,000		99,964.08	0.080%	46.517%
220	HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	4/1/2021	USD \$100,000		99,784.94	0.080%	46.597%
221	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$100,000		99,608.30	0.080%	46.677%
222	STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$100,000		99,540.24	0.080%	46.757%
223	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$100,000		99,441.89	0.080%	46.837%
224	HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$97,000		98,646.15	0.079%	46.916%
225	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$100,000		98,429.60	0.079%	46.995%
226	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$100,000		97,892.76	0.079%	47.073%
227	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$80,000		97,566.88	0.078%	47.152%
228	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$85,000		86,535.25	0.069%	47.221%
229	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$65,000		84,137.44	0.068%	47.289%
230	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$75,000		80,223.27	0.064%	47.353%
231	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$75,000		79,825.55	0.064%	47.417%
232	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$75,000		79,713.40	0.064%	47.481%
233	US BANCORP SR UNSECURED 01/24 3.7	3.700%	1/30/2024	USD \$75,000		79,126.67	0.064%	47.545%
234	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$75,000		78,495.02	0.063%	47.608%
235	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$75,000		78,177.82	0.063%	47.670%
236	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$75,000		78,088.64	0.063%	47.733%
237	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$75,000		77,171.28	0.062%	47.795%
238	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$75,000		76,739.23	0.062%	47.857%
239	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$75,000		76,221.35	0.061%	47.918%
240	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$75,000		76,126.30	0.061%	47.979%
241	HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$75,000		76,090.42	0.061%	48.040%
242	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$75,000		75,896.63	0.061%	48.101%
243	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$75,000		75,726.54	0.061%	48.162%
244	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$75,000		75,507.19	0.061%	48.222%
245	KELLOGG CO SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$75,000		74,553.06	0.060%	48.282%
246	CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	USD \$70,000		72,864.53	0.058%	48.341%
247	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$75,000		72,072.92	0.058%	48.399%
248	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$70,000		71,470.11	0.057%	48.456%
249	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$63,000		70,153.33	0.056%	48.512%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						62,897,366.17		50.485%
250	AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$70,000		69,881.81	0.056%	48.568%
251	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$67,000		68,773.49	0.055%	48.623%
252	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$60,000		62,234.86	0.050%	48.673%
253	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$40,000		55,965.89	0.045%	48.718%
254	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$40,000		55,726.02	0.045%	48.763%
255	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$56,000		55,001.42	0.044%	48.807%
256	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$50,000		53,179.33	0.043%	48.850%
257	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$50,000		53,064.78	0.043%	48.893%
258	LOWE S COMPANIES INC SR UNSECURED 09/23 3.875	3.875%	9/15/2023	USD \$50,000		53,041.87	0.043%	48.935%
259	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$50,000		52,905.66	0.042%	48.978%
260	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$50,000		52,876.18	0.042%	49.020%
261	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$50,000		52,829.01	0.042%	49.062%
262	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$50,000		52,538.28	0.042%	49.105%
263	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$50,000		52,243.25	0.042%	49.147%
264	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$50,000		52,084.50	0.042%	49.188%
265	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$51,000		51,925.62	0.042%	49.230%
266	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$50,000		51,813.20	0.042%	49.272%
267	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$50,000		51,699.77	0.041%	49.313%
268	MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$50,000		51,531.36	0.041%	49.354%
269	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$48,000		51,342.03	0.041%	49.396%
270	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$50,000		51,084.68	0.041%	49.437%
271	ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$50,000		51,073.97	0.041%	49.478%
272	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$50,000		50,978.25	0.041%	49.519%
273	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$50,000		50,951.68	0.041%	49.559%
274	AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$50,000		50,569.28	0.041%	49.600%
275	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$50,000		50,555.18	0.041%	49.641%
276	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$50,000		50,165.44	0.040%	49.681%
277	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$50,000		50,121.11	0.040%	49.721%
278	LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$50,000		50,021.22	0.040%	49.761%
279	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$50,000		49,963.71	0.040%	49.801%
280	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$50,000		49,757.16	0.040%	49.841%
281	COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$48,000		49,755.65	0.040%	49.881%
282	PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$50,000		49,733.52	0.040%	49.921%
283	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$40,000		49,153.57	0.039%	49.961%
284	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$40,000		42,039.07	0.034%	49.994%
285	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$40,000		39,885.09	0.032%	50.026%
286	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$33,000		34,661.24	0.028%	50.054%
287	MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	6/1/2021	USD \$30,000		32,729.24	0.026%	50.080%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						62,897,366.17		50.485%
288	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$30,000		32,621.42	0.026%	50.107%
289	GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$30,000		32,225.17	0.026%	50.133%
290	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$30,000		32,197.85	0.026%	50.158%
291	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$30,000		32,042.84	0.026%	50.184%
292	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$30,000		31,964.63	0.026%	50.210%
293	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$30,000		31,957.06	0.026%	50.235%
294	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$30,000		31,588.99	0.025%	50.261%
295	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$30,000		31,562.90	0.025%	50.286%
296	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$30,000		31,245.07	0.025%	50.311%
297	MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/9/2020	USD \$30,000		30,591.30	0.025%	50.336%
298	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$30,000		30,561.91	0.025%	50.360%
299	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$30,000		30,515.40	0.024%	50.385%
300	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$30,000		30,441.76	0.024%	50.409%
301	INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$30,000		30,433.35	0.024%	50.434%
302	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$30,000		30,363.90	0.024%	50.458%
303	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$30,000		30,108.53	0.024%	50.482%
304	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$4,000		4,058.63	0.003%	50.485%
Currency Forward Contract						26,804.50		0.022%
305	SEK180125		1/25/2018	-13,453,275	1,615,674.64	18,893.52	0.015%	50.501%
306	CAD180124		1/24/2018	-356,518	276,594.25	4,436.81	0.004%	50.504%
307	EUR180108		1/8/2018	-226,245	264,593.35	3,474.17	0.003%	50.507%
Sovereign Bond						61,661,047.97		49.493%
308	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$3,300,000		3,145,183.60	2.525%	53.031%
309	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$2,760,000		2,708,142.19	2.174%	55.205%
310	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$1,700,000		2,410,824.40	1.935%	57.140%
311	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$2,430,000		2,357,859.38	1.893%	59.033%
312	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$1,760,000		2,345,062.51	1.882%	60.915%
313	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$1,810,000		2,219,300.39	1.781%	62.696%
314	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$2,000,000		2,065,818.00	1.658%	64.355%
315	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$2,000,000		2,047,184.00	1.643%	65.998%
316	US TREASURY N/B 07/20 2	2.000%	7/31/2020	USD \$2,000,000		2,015,000.00	1.617%	67.615%
317	FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$2,000,000		1,999,988.00	1.605%	69.221%
318	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$2,000,000		1,866,484.38	1.498%	70.719%
319	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$1,850,000		1,830,921.88	1.470%	72.188%
320	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$1,800,000		1,751,765.62	1.406%	73.594%
321	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$1,700,000		1,695,581.70	1.361%	74.955%
322	FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$1,600,000		1,633,126.40	1.311%	76.266%
323	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$1,700,000		1,606,699.22	1.290%	77.556%

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Sovereign Bond						61,661,047.97		49.493%
324	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$1,500,000		1,536,499.50	1.233%	78.789%
325	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$1,550,000		1,517,728.52	1.218%	80.007%
326	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$1,600,000		1,515,819.20	1.217%	81.224%
327	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$1,500,000		1,500,996.09	1.205%	82.429%
328	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$1,249,000		1,288,211.11	1.034%	83.463%
329	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr8,000,000		1,115,468.52	0.895%	84.358%
330	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$870,000		1,114,619.54	0.895%	85.253%
331	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$1,100,000		1,068,503.91	0.858%	86.111%
332	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$970,000		1,036,789.35	0.832%	86.943%
333	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$1,000,000		1,022,917.00	0.821%	87.764%
334	US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$750,000		1,002,861.33	0.805%	88.569%
335	US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$1,000,000		981,835.94	0.788%	89.357%
336	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$950,000		967,404.29	0.777%	90.133%
337	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$800,000		948,636.80	0.761%	90.895%
338	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$1,000,000		947,460.94	0.760%	91.655%
339	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$600,000		816,304.69	0.655%	92.310%
340	FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$800,000		777,902.40	0.624%	92.935%
341	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$500,000		724,951.00	0.582%	93.517%
342	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$700,000		723,847.60	0.581%	94.098%
343	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$500,000		713,543.57	0.573%	94.670%
344	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$450,000		662,381.55	0.532%	95.202%
345	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$450,000		649,344.60	0.521%	95.723%
346	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$430,000		607,307.81	0.487%	96.211%
347	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$500,000		527,809.00	0.424%	96.634%
348	US TREASURY N/B 03/18 0.875	0.875%	3/31/2018	USD \$500,000		499,218.76	0.401%	97.035%
349	US TREASURY N/B 08/19 0.75	0.750%	8/15/2019	USD \$500,000		492,734.38	0.395%	97.431%
350	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr4,000,000		472,865.44	0.380%	97.810%
351	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$440,000		441,625.36	0.354%	98.165%
352	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$300,000		298,792.97	0.240%	98.405%
353	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$340,000		276,385.40	0.222%	98.626%
354	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$250,000		264,217.50	0.212%	98.838%
355	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$200,000		249,879.29	0.201%	99.039%
356	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$200,000		248,044.40	0.199%	99.238%
357	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$180,000		242,109.72	0.194%	99.432%
358	FANNIE MAE NOTES 09/18 1.875	1.875%	9/18/2018	USD \$220,000		220,765.82	0.177%	99.610%
359	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$145,000		200,303.91	0.161%	99.770%
360	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$100,000		99,959.40	0.080%	99.851%
361	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$100,000		99,845.64	0.080%	99.931%

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Sovereign Bond						61,661,047.97		49.493%
362	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$50,000		49,818.15	0.040%	99.971%
363	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$35,000		36,395.90	0.029%	100.000%
Total						124,585,218.64		100.00%