

DFA Social Fixed Income Portfolio- Institutional Class

As of March 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						85,777,433.88		50.161%
1	ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$1,900,000		1,838,867.29	1.075%	1.075%
2	ORACLE CORP SR UNSECURED 11/27 3.25	3.250%	11/15/2027	USD \$1,750,000		1,705,793.79	0.998%	2.073%
3	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$1,657,000		1,614,054.84	0.944%	3.017%
4	COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$1,500,000		1,481,377.20	0.866%	3.883%
5	APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$1,300,000		1,283,431.24	0.751%	4.634%
6	SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$1,222,000		1,209,839.88	0.707%	5.341%
7	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €880,000		1,079,799.63	0.631%	5.972%
8	COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$1,000,000		1,005,074.62	0.588%	6.560%
9	EATON VANCE CORP SR UNSECURED 04/27 3.5	3.500%	4/6/2027	USD \$1,000,000		992,019.37	0.580%	7.140%
10	APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$1,000,000		963,334.33	0.563%	7.704%
11	3M COMPANY SR UNSECURED 10/27 2.875	2.875%	10/15/2027	USD \$850,000		820,872.48	0.480%	8.184%
12	AUTODESK INC SR UNSECURED 06/27 3.5	3.500%	6/15/2027	USD \$845,000		806,089.36	0.471%	8.655%
13	CHEVRON CORP SR UNSECURED 05/26 2.954	2.954%	5/16/2026	USD \$800,000		769,178.89	0.450%	9.105%
14	MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$800,000		744,435.81	0.435%	9.540%
15	IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$750,000		739,092.25	0.432%	9.972%
16	US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$750,000		717,434.49	0.420%	10.392%
17	DTE ENERGY CO SR UNSECURED 10/26 2.85	2.850%	10/1/2026	USD \$750,000		690,276.48	0.404%	10.796%
18	TJX COS INC SR UNSECURED 09/26 2.25	2.250%	9/15/2026	USD \$750,000		676,542.95	0.396%	11.191%
19	HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$700,000		647,326.63	0.379%	11.570%
20	APPLE INC SR UNSECURED 08/26 2.45	2.450%	8/4/2026	USD \$695,000		643,848.28	0.377%	11.946%
21	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$600,000		602,806.60	0.353%	12.299%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						85,777,433.88		50.161%
22	EQT CORP SR UNSECURED 10/27 3.9	3.900%	10/1/2027	USD \$600,000		574,648.34	0.336%	12.635%
23	WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$550,000		531,878.70	0.311%	12.946%
24	PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$500,000		521,597.33	0.305%	13.251%
25	DOLLAR GENERAL CORP SR UNSECURED 11/25 4.15	4.150%	11/1/2025	USD \$500,000		513,542.89	0.300%	13.551%
26	JPMORGAN CHASE + CO SR UNSECURED 02/24 3.875	3.875%	2/1/2024	USD \$500,000		507,298.42	0.297%	13.848%
27	BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$500,000		506,397.00	0.296%	14.144%
28	FIFTH THIRD BANCORP SR UNSECURED 03/28 3.95	3.950%	3/14/2028	USD \$500,000		502,395.19	0.294%	14.438%
29	BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$500,000		500,518.50	0.293%	14.730%
30	CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$500,000		498,210.32	0.291%	15.022%
31	ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$500,000		497,725.47	0.291%	15.313%
32	WEC ENERGY GROUP INC SR UNSECURED 06/25 3.55	3.550%	6/15/2025	USD \$500,000		497,109.51	0.291%	15.604%
33	GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$500,000		490,979.32	0.287%	15.891%
34	INTEL CORP SR UNSECURED 05/27 3.15	3.150%	5/11/2027	USD \$500,000		488,716.65	0.286%	16.176%
35	NEXTERA ENERGY CAPITAL COMPANY GUAR 05/27 3.55	3.550%	5/1/2027	USD \$500,000		485,564.61	0.284%	16.460%
36	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$500,000		484,709.61	0.283%	16.744%
37	COSTCO WHOLESALE CORP SR UNSECURED 05/27 3	3.000%	5/18/2027	USD \$500,000		483,087.74	0.283%	17.026%
38	SYSCO CORPORATION COMPANY GUAR 07/26 3.3	3.300%	7/15/2026	USD \$500,000		482,235.85	0.282%	17.308%
39	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$500,000		480,172.60	0.281%	17.589%
40	APPLE INC SR UNSECURED 11/27 3	3.000%	11/13/2027	USD \$500,000		478,527.65	0.280%	17.869%
41	KELLOGG CO SR UNSECURED 11/27 3.4	3.400%	11/15/2027	USD \$500,000		477,974.83	0.280%	18.149%
42	INTESA SANPAOLO SPA SR UNSECURED 144A 07/27 3.875	3.875%	7/14/2027	USD \$500,000		472,081.06	0.276%	18.425%
43	CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$500,000		470,597.72	0.275%	18.700%
44	ECOLAB INC SR UNSECURED 11/26 2.7	2.700%	11/1/2026	USD \$500,000		468,665.57	0.274%	18.974%
45	LOWE S COS INC SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$500,000		463,106.34	0.271%	19.245%
46	EMERSON ELECTRIC CO SR UNSECURED 12/21 2.625	2.625%	12/1/2021	USD \$450,000		444,555.30	0.260%	19.505%
47	SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$450,000		433,412.29	0.253%	19.758%
48	WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$450,000		424,947.05	0.249%	20.007%
49	THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$400,000		409,215.05	0.239%	20.246%
50	JEFFERIES GRP LLC / CAP SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$400,000		408,797.30	0.239%	20.485%
51	AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$400,000		404,234.01	0.236%	20.721%
52	EATON CORP COMPANY GUAR 11/32 4	4.000%	11/2/2032	USD \$400,000		400,507.86	0.234%	20.956%
53	MICROSOFT CORP SR UNSECURED 02/27 3.3	3.300%	2/6/2027	USD \$400,000		396,843.65	0.232%	21.188%
54	HUMANA INC SR UNSECURED 12/22 3.15	3.150%	12/1/2022	USD \$400,000		394,951.20	0.231%	21.419%
55	MIZUHO FINANCIAL GROUP SR UNSECURED 02/22 2.953	2.953%	2/28/2022	USD \$400,000		393,119.56	0.230%	21.648%
56	ARROW ELECTRONICS INC SR UNSECURED 01/28 3.875	3.875%	1/12/2028	USD \$400,000		386,827.22	0.226%	21.875%
57	COCA COLA CO/THE SR UNSECURED 05/27 2.9	2.900%	5/25/2027	USD \$400,000		386,138.50	0.226%	22.100%
58	SUNTRUST BANK SR UNSECURED 08/22 2.45	2.450%	8/1/2022	USD \$400,000		385,261.35	0.225%	22.326%
59	CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$380,000		383,958.08	0.225%	22.550%

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Corporate Bond						85,777,433.88		50.161%
60	BP CAPITAL MARKETS PLC COMPANY GUAR 01/27 3.017	3.017%	1/16/2027	USD \$400,000		381,456.20	0.223%	22.773%
61	NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$375,000		380,569.63	0.223%	22.996%
62	TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$275,000		372,078.54	0.218%	23.214%
63	VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$375,000		367,581.84	0.215%	23.428%
64	JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$350,000		365,582.61	0.214%	23.642%
65	HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$350,000		358,373.32	0.210%	23.852%
66	MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$350,000		352,901.21	0.206%	24.058%
67	AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$350,000		349,848.61	0.205%	24.263%
68	UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$350,000		346,960.75	0.203%	24.466%
69	SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	USD \$350,000		346,701.60	0.203%	24.668%
70	BOOKING HOLDINGS INC SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$350,000		343,631.40	0.201%	24.869%
71	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$350,000		341,694.15	0.200%	25.069%
72	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$344,000		341,093.62	0.199%	25.269%
73	BLACKROCK INC SR UNSECURED 03/27 3.2	3.200%	3/15/2027	USD \$350,000		340,316.67	0.199%	25.468%
74	ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$350,000		336,156.60	0.197%	25.664%
75	WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$350,000		333,261.25	0.195%	25.859%
76	JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$330,000		332,499.00	0.194%	26.054%
77	ZOETIS INC SR UNSECURED 09/27 3	3.000%	9/12/2027	USD \$355,000		332,400.49	0.194%	26.248%
78	LYONDELLBASELL IND NV SR UNSECURED 04/24 5.75	5.750%	4/15/2024	USD \$300,000		329,644.56	0.193%	26.441%
79	VERIZON COMMUNICATIONS SR UNSECURED 09/23 5.15	5.150%	9/15/2023	USD \$300,000		323,548.12	0.189%	26.630%
80	KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$250,000		317,569.37	0.186%	26.816%
81	INTERCONTINENTALEXCHANGE COMPANY GUAR 10/23 4	4.000%	10/15/2023	USD \$300,000		310,011.00	0.181%	26.997%
82	BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$300,000		303,596.87	0.178%	27.174%
83	CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	3.950%	5/15/2024	USD \$300,000		302,996.82	0.177%	27.352%
84	POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$300,000		299,025.81	0.175%	27.526%
85	WESTROCK MWV LLC COMPANY GUAR 01/30 8.2	8.200%	1/15/2030	USD \$222,000		298,834.09	0.175%	27.701%
86	TAPESTRY INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$300,000		298,244.65	0.174%	27.876%
87	CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$300,000		297,498.84	0.174%	28.050%
88	SOUTHERN CO SR UNSECURED 07/19 1.85	1.850%	7/1/2019	USD \$300,000		295,946.47	0.173%	28.223%
89	ONEOK INC COMPANY GUAR 07/27 4	4.000%	7/13/2027	USD \$300,000		295,353.67	0.173%	28.395%
90	MCDONALD S CORP SR UNSECURED 01/22 2.625	2.625%	1/15/2022	USD \$300,000		295,247.28	0.173%	28.568%
91	MARSH + MCLENNAN COS INC SR UNSECURED 01/22 2.75	2.750%	1/30/2022	USD \$300,000		295,199.19	0.173%	28.741%
92	APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$300,000		294,581.90	0.172%	28.913%
93	GENERAL MOTORS CO SR UNSECURED 10/27 4.2	4.200%	10/1/2027	USD \$300,000		293,384.78	0.172%	29.085%
94	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$300,000		291,945.71	0.171%	29.255%
95	TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$300,000		291,853.22	0.171%	29.426%
96	TIME WARNER INC COMPANY GUAR 07/25 3.6	3.600%	7/15/2025	USD \$300,000		291,762.53	0.171%	29.597%
97	ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$300,000		291,102.29	0.170%	29.767%

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Corporate Bond						85,777,433.88		50.161%
98	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/25 3.55	3.550%	4/1/2025	USD \$300,000		290,945.92	0.170%	29.937%
99	MASTERCARD INC SR UNSECURED 11/26 2.95	2.950%	11/21/2026	USD \$300,000		290,245.03	0.170%	30.107%
100	MANUF + TRADERS TRUST CO SR UNSECURED 02/25 2.9	2.900%	2/6/2025	USD \$300,000		290,143.70	0.170%	30.276%
101	ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$300,000		287,989.63	0.168%	30.445%
102	OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$300,000		287,392.47	0.168%	30.613%
103	HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$300,000		287,312.47	0.168%	30.781%
104	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$300,000		282,099.43	0.165%	30.946%
105	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €225,000		275,802.47	0.161%	31.107%
106	DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$275,000		275,062.03	0.161%	31.268%
107	AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$275,000		273,173.22	0.160%	31.428%
108	BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$275,000		270,495.40	0.158%	31.586%
109	TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$270,000		270,241.18	0.158%	31.744%
110	ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$250,000		267,621.76	0.156%	31.900%
111	GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$250,000		263,908.85	0.154%	32.055%
112	VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$200,000		260,353.77	0.152%	32.207%
113	CA INC SR UNSECURED 03/27 4.7	4.700%	3/15/2027	USD \$250,000		255,622.92	0.149%	32.356%
114	KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$243,000		255,046.96	0.149%	32.506%
115	INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$250,000		254,970.00	0.149%	32.655%
116	AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$250,000		254,520.58	0.149%	32.804%
117	SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$250,000		253,724.31	0.148%	32.952%
118	INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$250,000		251,945.75	0.147%	33.099%
119	AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$250,000		251,170.90	0.147%	33.246%
120	MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$250,000		250,831.27	0.147%	33.393%
121	AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$250,000		249,260.21	0.146%	33.539%
122	SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$250,000		248,395.02	0.145%	33.684%
123	DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$250,000		247,550.50	0.145%	33.829%
124	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$250,000		246,335.95	0.144%	33.973%
125	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$250,000		246,190.98	0.144%	34.117%
126	WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$250,000		245,841.69	0.144%	34.260%
127	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$250,000		245,441.87	0.144%	34.404%
128	PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$250,000		244,512.31	0.143%	34.547%
129	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$250,000		244,007.67	0.143%	34.690%
130	CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$250,000		242,736.89	0.142%	34.831%
131	LABORATORY CORP OF AMER SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$250,000		241,724.48	0.141%	34.973%
132	LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$250,000		241,675.69	0.141%	35.114%
133	VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$250,000		239,717.59	0.140%	35.254%
134	DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$250,000		238,442.94	0.139%	35.394%
135	CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$250,000		238,428.32	0.139%	35.533%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						85,777,433.88		50.161%
136	SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$250,000		235,015.89	0.137%	35.671%
137	SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$200,000		234,782.03	0.137%	35.808%
138	COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$250,000		234,746.75	0.137%	35.945%
139	PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95	2.950%	3/1/2026	USD \$250,000		233,431.30	0.137%	36.082%
140	AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$250,000		230,595.82	0.135%	36.217%
141	LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$200,000		215,856.74	0.126%	36.343%
142	BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$225,000		212,288.14	0.124%	36.467%
143	PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$200,000		207,893.20	0.122%	36.589%
144	ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$200,000		206,935.30	0.121%	36.710%
145	ROYAL BK SCOTLND GRP PLC SR UNSECURED 04/26 4.8	4.800%	4/5/2026	USD \$200,000		206,402.54	0.121%	36.830%
146	JUNIPER NETWORKS INC SR UNSECURED 03/24 4.5	4.500%	3/15/2024	USD \$200,000		204,542.58	0.120%	36.950%
147	NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$200,000		204,336.09	0.119%	37.069%
148	UNION PACIFIC CORP SR UNSECURED 03/24 3.75	3.750%	3/15/2024	USD \$200,000		204,207.01	0.119%	37.189%
149	ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$200,000		203,710.68	0.119%	37.308%
150	FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$200,000		202,736.18	0.119%	37.426%
151	ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$200,000		202,457.97	0.118%	37.545%
152	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/27 4.75	4.750%	4/10/2027	USD \$200,000		202,198.50	0.118%	37.663%
153	ENERGY TRANSFER PARTNERS COMPANY GUAR 01/26 4.75	4.750%	1/15/2026	USD \$200,000		202,108.51	0.118%	37.781%
154	ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$200,000		202,094.47	0.118%	37.899%
155	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$200,000		202,018.39	0.118%	38.018%
156	LOEWS CORP SR UNSECURED 04/26 3.75	3.750%	4/1/2026	USD \$200,000		201,676.87	0.118%	38.136%
157	21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$200,000		201,482.63	0.118%	38.253%
158	UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$200,000		200,998.23	0.118%	38.371%
159	STATE STREET CORP SR UNSECURED 08/25 3.55	3.550%	8/18/2025	USD \$200,000		200,690.35	0.117%	38.488%
160	HALLIBURTON CO SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$200,000		200,115.71	0.117%	38.605%
161	STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$200,000		199,956.72	0.117%	38.722%
162	ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$200,000		199,818.90	0.117%	38.839%
163	KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$200,000		199,757.35	0.117%	38.956%
164	SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$200,000		199,635.81	0.117%	39.073%
165	PRUDENTIAL FINANCIAL INC SR UNSECURED 05/24 3.5	3.500%	5/15/2024	USD \$200,000		199,383.65	0.117%	39.189%
166	KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$200,000		199,011.73	0.116%	39.306%
167	QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$200,000		198,496.43	0.116%	39.422%
168	GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$200,000		198,390.99	0.116%	39.538%
169	FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$200,000		198,319.77	0.116%	39.654%
170	MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$200,000		198,102.45	0.116%	39.769%
171	DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$200,000		198,096.38	0.116%	39.885%
172	MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$200,000		197,472.90	0.115%	40.001%
173	TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$200,000		196,701.72	0.115%	40.116%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						85,777,433.88		50.161%
174	WALT DISNEY COMPANY/THE SR UNSECURED 09/25 3.15	3.150%	9/17/2025	USD \$200,000		196,652.00	0.115%	40.231%
175	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$200,000		196,001.12	0.115%	40.345%
176	AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$200,000		195,088.30	0.114%	40.460%
177	NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$200,000		194,736.10	0.114%	40.573%
178	CHARLES SCHWAB CORP SR UNSECURED 03/27 3.2	3.200%	3/2/2027	USD \$200,000		194,390.29	0.114%	40.687%
179	DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$200,000		193,759.68	0.113%	40.800%
180	EOG RESOURCES INC SR UNSECURED 04/25 3.15	3.150%	4/1/2025	USD \$200,000		193,723.59	0.113%	40.914%
181	AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$200,000		193,675.08	0.113%	41.027%
182	EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$200,000		193,007.10	0.113%	41.140%
183	AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$200,000		192,961.47	0.113%	41.253%
184	BANCO SANTANDER SA SR UNSECURED 02/28 3.8	3.800%	2/23/2028	USD \$200,000		192,811.10	0.113%	41.365%
185	CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/1/2022	USD \$200,000		192,448.65	0.113%	41.478%
186	COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$200,000		192,441.44	0.113%	41.590%
187	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 09/27 4	4.000%	9/11/2027	USD \$200,000		191,670.77	0.112%	41.703%
188	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$190,000		191,513.15	0.112%	41.815%
189	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 11/26 3.4	3.400%	11/15/2026	USD \$200,000		190,467.54	0.111%	41.926%
190	KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$200,000		190,211.84	0.111%	42.037%
191	PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$200,000		190,205.44	0.111%	42.148%
192	AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$200,000		190,061.23	0.111%	42.260%
193	ENEL FINANCE INTL NV COMPANY GUAR 144A 04/28 3.5	3.500%	4/6/2028	USD \$200,000		187,062.57	0.109%	42.369%
194	CBS CORP COMPANY GUAR 01/27 2.9	2.900%	1/15/2027	USD \$204,000		184,762.16	0.108%	42.477%
195	VERIZON COMMUNICATIONS SR UNSECURED 08/26 2.625	2.625%	8/15/2026	USD \$200,000		182,529.71	0.107%	42.584%
196	ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$200,000		181,614.56	0.106%	42.690%
197	STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$180,000		178,807.69	0.105%	42.794%
198	TCI COMMUNICATIONS INC SR UNSECURED 02/26 7.875	7.875%	2/15/2026	USD \$140,000		178,237.43	0.104%	42.899%
199	21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	3.000%	9/15/2022	USD \$180,000		177,759.46	0.104%	43.003%
200	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$180,000		177,254.96	0.104%	43.106%
201	CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$175,000		177,228.65	0.104%	43.210%
202	NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$121,000		171,563.10	0.100%	43.310%
203	VERIZON COMMUNICATIONS SR UNSECURED 02/25 3.376	3.376%	2/15/2025	USD \$174,000		170,936.35	0.100%	43.410%
204	EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$175,000		169,246.05	0.099%	43.509%
205	ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$160,000		159,209.85	0.093%	43.602%
206	AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$150,000		154,112.10	0.090%	43.692%
207	DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$150,000		153,865.38	0.090%	43.782%
208	AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$150,000		152,615.68	0.089%	43.872%
209	MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$150,000		150,758.85	0.088%	43.960%
210	BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$150,000		149,592.80	0.087%	44.047%
211	JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	3.250%	9/23/2022	USD \$150,000		149,508.51	0.087%	44.135%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						85,777,433.88		50.161%
212	EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$150,000		148,635.25	0.087%	44.222%
213	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$150,000		148,134.60	0.087%	44.308%
214	AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$150,000		147,621.25	0.086%	44.395%
215	ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$150,000		147,026.44	0.086%	44.481%
216	AFFILIATED MANAGERS GROU SR UNSECURED 08/25 3.5	3.500%	8/1/2025	USD \$150,000		146,993.51	0.086%	44.567%
217	MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$150,000		144,910.75	0.085%	44.651%
218	ASIAN DEVELOPMENT BANK SR UNSECURED 01/25 2	2.000%	1/22/2025	USD \$150,000		142,141.88	0.083%	44.734%
219	WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$150,000		140,740.67	0.082%	44.817%
220	BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$136,000		138,916.05	0.081%	44.898%
221	COCA COLA CO/THE SR UNSECURED 09/26 2.25	2.250%	9/1/2026	USD \$140,000		128,868.73	0.075%	44.973%
222	CINCINNATI FINL CORP SR UNSECURED 05/28 6.92	6.920%	5/15/2028	USD \$100,000		125,244.41	0.073%	45.047%
223	LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$125,000		123,942.88	0.072%	45.119%
224	BANK OF AMERICA CORP SR UNSECURED 144A 12/28 VAR	3.419%	12/20/2028	USD \$120,000		114,865.68	0.067%	45.186%
225	MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$100,000		106,785.40	0.062%	45.249%
226	KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$100,000		105,524.86	0.062%	45.310%
227	SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	5.375%	9/15/2020	USD \$100,000		105,396.70	0.062%	45.372%
228	WILLIAMS PARTNERS LP SR UNSECURED 06/27 3.75	3.750%	6/15/2027	USD \$110,000		105,093.56	0.061%	45.433%
229	PRUDENTIAL FINANCIAL INC SR UNSECURED 11/21 4.5	4.500%	11/16/2021	USD \$100,000		104,594.03	0.061%	45.495%
230	BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$100,000		104,104.65	0.061%	45.555%
231	CA INC SR UNSECURED 08/23 4.5	4.500%	8/15/2023	USD \$100,000		103,827.11	0.061%	45.616%
232	EOG RESOURCES INC SR UNSECURED 01/26 4.15	4.150%	1/15/2026	USD \$100,000		103,250.47	0.060%	45.677%
233	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$100,000		103,082.50	0.060%	45.737%
234	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$100,000		102,176.56	0.060%	45.797%
235	ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$100,000		102,031.92	0.060%	45.856%
236	BLACKROCK INC SR UNSECURED 06/22 3.375	3.375%	6/1/2022	USD \$100,000		101,665.74	0.059%	45.916%
237	SOUTHWEST GAS CORP SR UNSECURED 04/28 3.7	3.700%	4/1/2028	USD \$100,000		100,657.24	0.059%	45.975%
238	COLGATE PALMOLIVE CO SR UNSECURED 03/24 3.25	3.250%	3/15/2024	USD \$100,000		100,181.64	0.059%	46.033%
239	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	8/10/2018	USD \$100,000		99,863.20	0.058%	46.092%
240	BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$100,000		99,861.55	0.058%	46.150%
241	MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$100,000		99,367.48	0.058%	46.208%
242	PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$100,000		99,362.91	0.058%	46.266%
243	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$100,000		99,319.20	0.058%	46.324%
244	OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$100,000		99,282.58	0.058%	46.382%
245	DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$100,000		99,056.20	0.058%	46.440%
246	HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$100,000		99,036.45	0.058%	46.498%
247	DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$100,000		99,022.10	0.058%	46.556%
248	REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$100,000		98,916.28	0.058%	46.614%
249	ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$100,000		98,899.10	0.058%	46.672%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						85,777,433.88		50.161%
250	EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$100,000		98,457.11	0.058%	46.729%
251	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15	3.150%	5/15/2025	USD \$100,000		98,444.65	0.058%	46.787%
252	SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$100,000		98,326.30	0.057%	46.844%
253	STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$100,000		97,978.08	0.057%	46.902%
254	WALMART INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$100,000		97,774.34	0.057%	46.959%
255	FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$100,000		97,634.89	0.057%	47.016%
256	HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	4/1/2021	USD \$100,000		97,540.03	0.057%	47.073%
257	UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	2.450%	10/1/2022	USD \$100,000		97,387.73	0.057%	47.130%
258	HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$97,000		97,063.07	0.057%	47.187%
259	O REILLY AUTOMOTIVE INC SR UNSECURED 09/27 3.6	3.600%	9/1/2027	USD \$100,000		96,828.33	0.057%	47.243%
260	ACTIVISION BLIZZARD SR UNSECURED 06/27 3.4	3.400%	6/15/2027	USD \$100,000		96,610.28	0.056%	47.300%
261	BUNGE LTD FINANCE CORP COMPANY GUAR 09/27 3.75	3.750%	9/25/2027	USD \$100,000		96,577.77	0.056%	47.356%
262	STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$100,000		96,442.83	0.056%	47.413%
263	ALIMENTATION COUCHE TARD COMPANY GUAR 144A 07/27 3.55	3.550%	7/26/2027	USD \$100,000		95,982.03	0.056%	47.469%
264	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/27 3.15	3.150%	9/19/2027	USD \$100,000		95,301.65	0.056%	47.525%
265	AMERICAN WATER CAPITAL C SR UNSECURED 09/27 2.95	2.950%	9/1/2027	USD \$100,000		94,881.41	0.055%	47.580%
266	PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$100,000		94,739.25	0.055%	47.635%
267	GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$100,000		93,946.52	0.055%	47.690%
268	DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$80,000		93,813.84	0.055%	47.745%
269	HASBRO INC SR UNSECURED 09/27 3.5	3.500%	9/15/2027	USD \$100,000		93,601.82	0.055%	47.800%
270	UNILEVER CAPITAL CORP COMPANY GUAR 07/26 2	2.000%	7/28/2026	USD \$100,000		89,097.05	0.052%	47.852%
271	CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$85,000		82,669.57	0.048%	47.900%
272	SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$65,000		80,238.17	0.047%	47.947%
273	STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$75,000		77,881.54	0.046%	47.993%
274	CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$75,000		77,561.00	0.045%	48.038%
275	US BANCORP SR UNSECURED 01/24 3.7	3.700%	1/30/2024	USD \$75,000		76,350.77	0.045%	48.083%
276	EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$75,000		76,003.61	0.044%	48.127%
277	WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$75,000		75,031.65	0.044%	48.171%
278	MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$75,000		74,722.10	0.044%	48.215%
279	HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$75,000		74,612.81	0.044%	48.259%
280	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$75,000		74,485.10	0.044%	48.302%
281	INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$75,000		74,251.79	0.043%	48.346%
282	HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$75,000		73,519.03	0.043%	48.389%
283	DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$75,000		73,263.35	0.043%	48.431%
284	QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$75,000		73,193.08	0.043%	48.474%
285	LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$75,000		73,170.11	0.043%	48.517%
286	BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$75,000		73,149.14	0.043%	48.560%
287	KELLOGG CO SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$75,000		72,824.06	0.043%	48.602%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						85,777,433.88		50.161%
288	CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	USD \$70,000		71,194.65	0.042%	48.644%
289	TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$75,000		69,642.05	0.041%	48.685%
290	PPG INDUSTRIES INC SR UNSECURED 03/28 3.75	3.750%	3/15/2028	USD \$69,000		69,277.65	0.041%	48.725%
291	JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$70,000		68,910.31	0.040%	48.765%
292	AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$70,000		68,590.61	0.040%	48.806%
293	FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$63,000		67,241.36	0.039%	48.845%
294	CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$67,000		66,381.72	0.039%	48.884%
295	WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$60,000		60,107.69	0.035%	48.919%
296	GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$40,000		54,545.96	0.032%	48.951%
297	EXPRESS SCRIPTS HOLDING COMPANY GUAR 03/27 3.4	3.400%	3/1/2027	USD \$56,000		52,578.78	0.031%	48.982%
298	UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$40,000		52,187.52	0.031%	49.012%
299	LOWE S COMPANIES INC SR UNSECURED 09/23 3.875	3.875%	9/15/2023	USD \$50,000		51,691.19	0.030%	49.042%
300	SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$50,000		51,339.97	0.030%	49.072%
301	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$50,000		51,049.47	0.030%	49.102%
302	MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$50,000		50,974.80	0.030%	49.132%
303	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$51,000		50,966.72	0.030%	49.162%
304	NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$50,000		50,884.57	0.030%	49.192%
305	SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$50,000		50,758.84	0.030%	49.221%
306	AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$50,000		50,717.06	0.030%	49.251%
307	BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$50,000		50,127.58	0.029%	49.280%
308	METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$50,000		50,057.85	0.029%	49.309%
309	MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$50,000		50,025.93	0.029%	49.339%
310	CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$50,000		49,924.07	0.029%	49.368%
311	SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$50,000		49,735.45	0.029%	49.397%
312	ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$50,000		49,629.27	0.029%	49.426%
313	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$50,000		49,623.96	0.029%	49.455%
314	CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$50,000		49,614.09	0.029%	49.484%
315	AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$50,000		49,368.73	0.029%	49.513%
316	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$50,000		49,283.37	0.029%	49.542%
317	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$48,000		49,234.48	0.029%	49.571%
318	AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$50,000		49,120.41	0.029%	49.599%
319	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$50,000		49,087.37	0.029%	49.628%
320	AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$50,000		49,079.30	0.029%	49.657%
321	KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$50,000		48,420.58	0.028%	49.685%
322	COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$48,000		48,375.03	0.028%	49.713%
323	LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$50,000		48,224.47	0.028%	49.741%
324	PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$50,000		48,216.07	0.028%	49.770%
325	CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$50,000		48,038.84	0.028%	49.798%

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Corporate Bond						85,777,433.88		50.161%
326	AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$40,000		47,625.26	0.028%	49.826%
327	BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$40,000		40,823.32	0.024%	49.849%
328	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$40,000		38,938.07	0.023%	49.872%
329	ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$33,000		33,313.36	0.019%	49.892%
330	MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	6/1/2021	USD \$30,000		31,787.61	0.019%	49.910%
331	TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$30,000		31,411.20	0.018%	49.929%
332	LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$30,000		31,350.89	0.018%	49.947%
333	PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$30,000		31,157.35	0.018%	49.965%
334	CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$30,000		31,080.44	0.018%	49.983%
335	AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$30,000		31,037.41	0.018%	50.002%
336	VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$31,000		30,857.61	0.018%	50.020%
337	SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$30,000		30,301.71	0.018%	50.037%
338	TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$30,000		30,219.69	0.018%	50.055%
339	MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/9/2020	USD \$30,000		29,846.96	0.017%	50.072%
340	SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$30,000		29,757.38	0.017%	50.090%
341	SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$30,000		29,745.86	0.017%	50.107%
342	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$30,000		29,498.85	0.017%	50.124%
343	DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$30,000		29,446.45	0.017%	50.142%
344	DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$30,000		28,946.63	0.017%	50.159%
345	RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$4,000		4,001.40	0.002%	50.161%
Currency Forward Contract						83,972.47		0.049%
346	SEK180419		4/19/2018	-13,442,482	1,611,635.40	71,836.62	0.042%	50.203%
347	CAD180420		4/20/2018	-355,066	275,695.35	9,514.19	0.006%	50.209%
348	EUR180427		4/27/2018	-1,499,342	1,847,880.78	2,621.66	0.002%	50.210%
Sovereign Bond						85,142,926.32		49.790%
349	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$2,510,000		3,211,071.39	1.878%	52.088%
350	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$3,300,000		3,078,937.03	1.801%	53.888%
351	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$3,050,000		2,904,772.27	1.699%	55.587%
352	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$2,850,000		2,742,948.04	1.604%	57.191%
353	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$2,700,000		2,688,997.50	1.572%	58.764%
354	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$2,760,000		2,668,089.18	1.560%	60.324%
355	US TREASURY N/B 11/27 2.25	2.250%	11/15/2027	USD \$2,750,000		2,632,217.89	1.539%	61.863%
356	FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$2,600,000		2,575,913.60	1.506%	63.369%
357	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$2,500,000		2,513,142.50	1.470%	64.839%
358	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$2,700,000		2,481,792.75	1.451%	66.290%
359	FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$1,700,000		2,325,741.10	1.360%	67.650%
360	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$2,430,000		2,307,640.63	1.349%	69.000%
361	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$1,870,000		2,303,563.54	1.347%	70.347%

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Sovereign Bond						85,142,926.32		49.790%
362	FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$2,300,000		2,172,005.00	1.270%	71.617%
363	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$1,810,000		2,141,277.55	1.252%	72.869%
364	US TREASURY N/B 07/20 2	2.000%	7/31/2020	USD \$2,000,000		1,984,477.56	1.160%	74.030%
365	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$2,000,000		1,982,860.00	1.160%	75.189%
366	FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$2,000,000		1,958,768.00	1.145%	76.335%
367	FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$2,100,000		1,934,146.20	1.131%	77.466%
368	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$1,950,000		1,932,740.78	1.130%	78.596%
369	US TREASURY N/B 08/22 1.625	1.625%	8/15/2022	USD \$2,000,000		1,925,462.26	1.126%	79.722%
370	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$1,400,000		1,831,975.80	1.071%	80.793%
371	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$2,000,000		1,814,126.48	1.061%	81.854%
372	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$1,800,000		1,723,783.18	1.008%	82.862%
373	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$1,700,000		1,661,568.10	0.972%	83.834%
374	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$1,600,000		1,521,014.10	0.889%	84.723%
375	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$1,500,000		1,502,382.00	0.879%	85.602%
376	FANNIE MAE NOTES 01/23 2.375	2.375%	1/19/2023	USD \$1,500,000		1,480,626.00	0.866%	86.468%
377	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$1,500,000		1,478,347.50	0.865%	87.332%
378	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$1,500,000		1,460,004.42	0.854%	88.186%
379	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$945,000		1,253,130.18	0.733%	88.919%
380	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$1,249,000		1,252,565.90	0.732%	89.651%
381	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$1,000,000		1,233,301.96	0.721%	90.372%
382	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr8,000,000		1,105,314.14	0.646%	91.019%
383	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$1,000,000		1,038,288.00	0.607%	91.626%
384	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$970,000		1,014,253.34	0.593%	92.219%
385	US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$750,000		963,808.54	0.564%	92.783%
386	US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$1,000,000		959,864.92	0.561%	93.344%
387	FREDDIE MAC BONDS 09/29 6.75	6.750%	9/15/2029	USD \$700,000		947,125.90	0.554%	93.898%
388	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$1,000,000		921,970.16	0.539%	94.437%
389	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$800,000		918,940.80	0.537%	94.974%
390	PROVINCE OF ALBERTA SR UNSECURED 144A 08/26 2.05	2.050%	8/17/2026	USD \$1,000,000		915,701.63	0.535%	95.510%
391	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$700,000		702,349.20	0.411%	95.921%
392	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$500,000		699,194.00	0.409%	96.329%
393	PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$500,000		689,505.80	0.403%	96.733%
394	FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$450,000		638,952.75	0.374%	97.106%
395	FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$450,000		624,642.75	0.365%	97.472%
396	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$430,000		583,022.48	0.341%	97.813%
397	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$500,000		516,659.00	0.302%	98.115%
398	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €400,000		489,610.21	0.286%	98.401%
399	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr4,000,000		477,512.75	0.279%	98.680%

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Sovereign Bond						85,142,926.32	49.790%	
400	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$440,000		435,838.04	0.255%	98.935%
401	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$300,000		290,196.92	0.170%	99.105%
402	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$340,000		272,271.82	0.159%	99.264%
403	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$250,000		256,144.50	0.150%	99.414%
404	BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$200,000		245,207.78	0.143%	99.557%
405	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$200,000		240,134.40	0.140%	99.698%
406	FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$180,000		233,666.46	0.137%	99.834%
407	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$100,000		99,292.80	0.058%	99.892%
408	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$100,000		99,201.09	0.058%	99.950%
409	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$50,000		49,197.65	0.029%	99.979%
410	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$35,000		35,668.10	0.021%	100.000%
Total						171,004,332.67	100.00%	