

# DFA Social Fixed Income Portfolio- Institutional Class

As of August 31, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
ORACLE CORP SR UNSECURED 05/25 2.95	2.950%	5/15/2025	USD \$1,400,000	101.90		1,426,533.04	1.247%
COCA COLA CO/THE SR UNSECURED 11/23 3.2	3.200%	11/1/2023	USD \$1,000,000	104.68		1,046,827.33	0.915%
APPLE INC SR UNSECURED 02/27 3.35	3.350%	2/9/2027	USD \$800,000	103.58		828,653.59	0.724%
MICROSOFT CORP SR UNSECURED 08/26 2.4	2.400%	8/8/2026	USD \$800,000	97.34		778,758.68	0.681%
IBM CORP SR UNSECURED 01/27 3.3	3.300%	1/27/2027	USD \$750,000	102.51		768,842.00	0.672%
US BANK NA CINCINNATI SR UNSECURED 01/25 2.8	2.800%	1/27/2025	USD \$750,000	100.59		754,408.08	0.659%
WESTPAC BANKING CORP SR UNSECURED 03/27 3.35	3.350%	3/8/2027	USD \$550,000	102.80		565,417.80	0.494%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$550,000	101.26		556,939.41	0.487%
BPCE SA COMPANY GUAR 04/24 4	4.000%	4/15/2024	USD \$500,000	106.89		534,472.00	0.467%
BARCLAYS PLC SR UNSECURED 01/26 4.375	4.375%	1/12/2026	USD \$500,000	105.14		525,722.00	0.459%
CREDIT SUISSE NEW YORK SR UNSECURED 09/24 3.625	3.625%	9/9/2024	USD \$500,000	104.87		524,372.38	0.458%
COOPERAT RABOBANK UA/NY SR UNSECURED 05/25 3.375	3.375%	5/21/2025	USD \$500,000	103.91		519,530.66	0.454%
ALLSTATE CORP SR UNSECURED 06/23 3.15	3.150%	6/15/2023	USD \$500,000	103.78		518,915.68	0.453%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/25 3.25	3.250%	5/11/2025	USD \$500,000	103.70		518,477.05	0.453%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/26 3.75	3.750%	2/25/2026	USD \$500,000	103.20		516,002.27	0.451%
ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 07/27 3.45	3.450%	7/17/2027	USD \$500,000	101.99		509,951.41	0.446%
APPLE INC SR UNSECURED 06/27 3	3.000%	6/20/2027	USD \$500,000	100.65		503,260.91	0.440%
CHEVRON CORP SR UNSECURED 12/22 2.355	2.355%	12/5/2022	USD \$500,000	100.58		502,891.74	0.439%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$500,000	98.66		493,320.67	0.431%
EMERSON ELECTRIC CO SR UNSECURED 12/21 2.625	2.625%	12/1/2021	USD \$450,000	102.79		462,549.33	0.404%
BHP BILLITON FIN USA LTD COMPANY GUAR 09/23 3.85	3.850%	9/30/2023	USD \$400,000	108.55		434,189.86	0.379%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/24 3.7	3.700%	10/15/2024	USD \$400,000	105.90		423,606.56	0.370%

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<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125	3.125%	3/15/2026	USD \$407,000	102.37		416,663.35	0.364%
HUMANA INC SR UNSECURED 12/22 3.15	3.150%	12/1/2022	USD \$400,000	102.69		410,750.72	0.359%
TELEFONICA EUROPE BV COMPANY GUAR 09/30 8.25	8.250%	9/15/2030	USD \$275,000	142.55		392,020.64	0.343%
VISA INC SR UNSECURED 12/25 3.15	3.150%	12/14/2025	USD \$375,000	102.96		386,102.17	0.337%
JANUS CAPITAL GROUP INC COMPANY GUAR 08/25 4.875	4.875%	8/1/2025	USD \$350,000	109.33		382,671.22	0.334%
3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	USD \$375,000	100.43		376,624.63	0.329%
HSBC HOLDINGS PLC SR UNSECURED 03/22 4	4.000%	3/30/2022	USD \$350,000	106.39		372,381.98	0.325%
MORGAN STANLEY SR UNSECURED 04/24 3.875	3.875%	4/29/2024	USD \$350,000	105.25		368,365.23	0.322%
AT+T INC SR UNSECURED 01/25 3.95	3.950%	1/15/2025	USD \$350,000	103.37		361,806.19	0.316%
PRICELINE GROUP INC/THE SR UNSECURED 06/26 3.6	3.600%	6/1/2026	USD \$350,000	102.31		358,092.91	0.313%
UNUM GROUP SR UNSECURED 05/21 3	3.000%	5/15/2021	USD \$350,000	102.02		357,062.93	0.312%
SANTANDER UK GROUP HLDGS SR UNSECURED 10/20 2.875	2.875%	10/16/2020	USD \$350,000	101.61		355,639.90	0.311%
PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25	3.250%	6/15/2025	USD \$344,000	103.23		355,126.19	0.310%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$350,000	100.76		352,673.30	0.308%
WELLS FARGO + COMPANY SR UNSECURED 02/25 3	3.000%	2/19/2025	USD \$350,000	100.22		350,772.82	0.307%
ING BANK NV SR UNSECURED 144A 08/21 2.05	2.050%	8/15/2021	USD \$350,000	99.36		347,770.65	0.304%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$350,000	99.02		346,564.67	0.303%
KROGER CO COMPANY GUAR 04/31 7.5	7.500%	4/1/2031	USD \$250,000	134.83		337,071.31	0.295%
BANK OF NEW YORK MELLON SR UNSECURED 02/24 3.65	3.650%	2/4/2024	USD \$300,000	105.90		317,689.02	0.278%
CNA FINANCIAL CORP SR UNSECURED 05/24 3.95	3.950%	5/15/2024	USD \$300,000	105.07		315,220.99	0.275%
COACH INC SR UNSECURED 04/25 4.25	4.250%	4/1/2025	USD \$300,000	104.75		314,264.50	0.275%
CONOCOPHILLIPS COMPANY COMPANY GUAR 11/24 3.35	3.350%	11/15/2024	USD \$300,000	103.37		310,120.65	0.271%
APPLIED MATERIALS INC SR UNSECURED 04/27 3.3	3.300%	4/1/2027	USD \$300,000	102.63		307,897.78	0.269%
PITNEY BOWES INC SR UNSECURED 03/24 4.625	4.625%	3/15/2024	USD \$300,000	102.63		307,882.92	0.269%
POTASH CORP SASKATCHEWAN SR UNSECURED 03/24 3.625	3.625%	3/15/2024	USD \$300,000	102.33		306,986.37	0.268%
BOSTON SCIENTIFIC CORP SR UNSECURED 05/20 2.85	2.850%	5/15/2020	USD \$300,000	101.72		305,149.65	0.267%
ENBRIDGE INC SR UNSECURED 06/24 3.5	3.500%	6/10/2024	USD \$300,000	101.69		305,066.35	0.267%
ROCKWELL AUTOMATION SR UNSECURED 03/25 2.875	2.875%	3/1/2025	USD \$300,000	100.73		302,177.31	0.264%
TRANSCANADA PIPELINES SR UNSECURED 08/22 2.5	2.500%	8/1/2022	USD \$300,000	100.70		302,089.93	0.264%
SOUTHERN CO SR UNSECURED 07/19 1.85	1.850%	7/1/2019	USD \$300,000	100.08		300,248.09	0.262%
HUNTINGTON BANCSHARES SR UNSECURED 01/22 2.3	2.300%	1/14/2022	USD \$300,000	99.27		297,803.57	0.260%
WESTPAC BANKING CORP SR UNSECURED 05/26 2.85	2.850%	5/13/2026	USD \$300,000	99.22		297,674.24	0.260%
OCCIDENTAL PETROLEUM COR SR UNSECURED 02/27 3	3.000%	2/15/2027	USD \$300,000	99.19		297,564.59	0.260%
DUKE ENERGY CORP SR UNSECURED 04/24 3.75	3.750%	4/15/2024	USD \$275,000	106.04		291,623.28	0.255%
AON PLC COMPANY GUAR 06/24 3.5	3.500%	6/14/2024	USD \$275,000	103.88		285,671.02	0.250%
TARGET CORP SR UNSECURED 01/22 2.9	2.900%	1/15/2022	USD \$270,000	103.44		279,274.82	0.244%
BED BATH + BEYOND INC SR UNSECURED 08/24 3.749	3.749%	8/1/2024	USD \$275,000	101.45		278,975.13	0.244%
VODAFONE GROUP PLC SR UNSECURED 02/30 7.875	7.875%	2/15/2030	USD \$200,000	136.47		272,949.06	0.239%

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GENERAL MOTORS FINL CO COMPANY GUAR 03/26 5.25	5.250%	3/1/2026	USD \$250,000	108.98		272,442.14	0.238%
ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €225,000	119.64		269,192.80	0.235%
AUST + NZ BANKING GRP NY SR UNSECURED 11/25 3.7	3.700%	11/16/2025	USD \$250,000	107.19		267,966.07	0.234%
INTERCONTINENTALEXCHANGE COMPANY GUAR 12/25 3.75	3.750%	12/1/2025	USD \$250,000	106.72		266,787.50	0.233%
BANK OF AMERICA CORP SR UNSECURED 04/24 4	4.000%	4/1/2024	USD \$250,000	106.25		265,626.61	0.232%
AFLAC INC SR UNSECURED 11/24 3.625	3.625%	11/15/2024	USD \$250,000	105.79		264,469.00	0.231%
INTER AMERICAN DEVEL BK UNSECURED 02/24 3	3.000%	2/21/2024	USD \$250,000	105.35		263,362.75	0.230%
MACQUARIE BANK LTD SR UNSECURED 144A 01/26 3.9	3.900%	1/15/2026	USD \$250,000	104.93		262,313.55	0.229%
AVNET INC SR UNSECURED 04/26 4.625	4.625%	4/15/2026	USD \$250,000	104.76		261,898.82	0.229%
SANTANDER HOLDINGS USA SR UNSECURED 07/25 4.5	4.500%	7/17/2025	USD \$250,000	104.63		261,578.61	0.229%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/27 3.5	3.500%	1/10/2027	USD \$250,000	104.11		260,266.22	0.227%
APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$250,000	103.41		258,527.51	0.226%
SEMPRA ENERGY SR UNSECURED 06/24 3.55	3.550%	6/15/2024	USD \$250,000	103.38		258,457.31	0.226%
WILLIAMS PARTNERS LP SR UNSECURED 09/25 4	4.000%	9/15/2025	USD \$250,000	103.36		258,405.03	0.226%
PNC BANK NA SR UNSECURED 06/25 3.25	3.250%	6/1/2025	USD \$250,000	103.15		257,872.80	0.225%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/24 3.5	3.500%	6/15/2024	USD \$250,000	102.68		256,688.65	0.224%
DR PEPPER SNAPPLE GROUP COMPANY GUAR 11/25 3.4	3.400%	11/15/2025	USD \$250,000	102.65		256,615.14	0.224%
CBS CORP COMPANY GUAR 01/25 3.5	3.500%	1/15/2025	USD \$250,000	102.07		255,171.34	0.223%
CIGNA CORP SR UNSECURED 04/25 3.25	3.250%	4/15/2025	USD \$250,000	102.03		255,066.26	0.223%
DOMINION ENERGY GAS HLDG SR UNSECURED 11/20 2.8	2.800%	11/15/2020	USD \$250,000	101.91		254,777.03	0.223%
LLOYDS BANKING GROUP PLC SR UNSECURED 01/27 3.75	3.750%	1/11/2027	USD \$250,000	101.85		254,635.63	0.223%
KOHL S CORPORATION SR UNSECURED 12/23 4.75	4.750%	12/15/2023	USD \$243,000	104.59		254,158.82	0.222%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$250,000	100.84		252,095.58	0.220%
PACIFIC GAS + ELECTRIC SR UNSECURED 03/26 2.95	2.950%	3/1/2026	USD \$250,000	100.81		252,023.98	0.220%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/26 2.875	2.875%	5/10/2026	USD \$250,000	100.56		251,393.43	0.220%
SIEMENS FINANCIERINGSMAT COMPANY GUAR 144A 08/26 6.125	6.125%	8/17/2026	USD \$200,000	124.42		248,843.91	0.217%
VALERO ENERGY CORP SR UNSECURED 09/26 3.4	3.400%	9/15/2026	USD \$250,000	99.31		248,281.37	0.217%
COMMONWEALTH BANK AUST SR UNSECURED 144A 05/26 2.85	2.850%	5/18/2026	USD \$250,000	99.02		247,547.50	0.216%
SOUTHWEST AIRLINES CO SR UNSECURED 11/26 3	3.000%	11/15/2026	USD \$250,000	98.50		246,239.89	0.215%
AMERICAN HONDA FINANCE SR UNSECURED 09/26 2.3	2.300%	9/9/2026	USD \$250,000	95.79		239,480.71	0.209%
LYONDELLBASELL IND NV SR UNSECURED 11/21 6	6.000%	11/15/2021	USD \$200,000	113.20		226,394.54	0.198%
BUCKEYE PARTNERS LP SR UNSECURED 12/26 3.95	3.950%	12/1/2026	USD \$225,000	99.44		223,738.24	0.196%
PACKAGING CORP OF AMERIC SR UNSECURED 11/23 4.5	4.500%	11/1/2023	USD \$200,000	108.88		217,764.09	0.190%
PHILLIPS 66 COMPANY GUAR 04/22 4.3	4.300%	4/1/2022	USD \$200,000	107.54		215,087.74	0.188%
UNION PACIFIC CORP SR UNSECURED 03/24 3.75	3.750%	3/15/2024	USD \$200,000	107.15		214,295.41	0.187%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$200,000	106.44		212,879.40	0.186%
ADVANCE AUTO PARTS COMPANY GUAR 12/23 4.5	4.500%	12/1/2023	USD \$200,000	106.11		212,218.36	0.185%
UBS GROUP FUNDING SWITZE COMPANY GUAR 144A 09/25 4.125	4.125%	9/24/2025	USD \$200,000	106.08		212,156.12	0.185%

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<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
ALPHABET INC SR UNSECURED 02/24 3.375	3.375%	2/25/2024	USD \$200,000	105.98		211,963.48	0.185%
NOBLE ENERGY INC SR UNSECURED 12/21 4.15	4.150%	12/15/2021	USD \$200,000	105.89		211,786.10	0.185%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 07/25 3.9	3.900%	7/21/2025	USD \$200,000	105.81		211,628.10	0.185%
FORD MOTOR CREDIT CO LLC SR UNSECURED 08/23 4.375	4.375%	8/6/2023	USD \$200,000	105.56		211,121.72	0.184%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/24 3.9	3.900%	2/15/2024	USD \$200,000	105.21		210,421.47	0.184%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/24 3.7	3.700%	9/15/2024	USD \$200,000	105.06		210,125.59	0.184%
EATON CORP COMPANY GUAR 11/22 2.75	2.750%	11/2/2022	USD \$207,000	101.48		210,055.10	0.184%
ERAC USA FINANCE LLC COMPANY GUAR 144A 11/24 3.85	3.850%	11/15/2024	USD \$200,000	104.63		209,269.10	0.183%
DOW CHEMICAL CO/THE SR UNSECURED 10/24 3.5	3.500%	10/1/2024	USD \$200,000	104.22		208,437.02	0.182%
HALLIBURTON COMPANY SR UNSECURED 08/23 3.5	3.500%	8/1/2023	USD \$200,000	104.09		208,173.79	0.182%
ITC HOLDINGS CORP SR UNSECURED 06/24 3.65	3.650%	6/15/2024	USD \$200,000	104.05		208,109.61	0.182%
QUEST DIAGNOSTICS INC SR UNSECURED 03/25 3.5	3.500%	3/30/2025	USD \$200,000	103.99		207,974.27	0.182%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/22 3.5	3.500%	6/6/2022	USD \$200,000	103.88		207,765.43	0.182%
DEUTSCHE BANK AG SR UNSECURED 01/26 4.1	4.100%	1/13/2026	USD \$200,000	103.87		207,736.61	0.182%
STRYKER CORP SR UNSECURED 05/24 3.375	3.375%	5/15/2024	USD \$200,000	103.71		207,424.37	0.181%
GENERAL MILLS INC SR UNSECURED 12/21 3.15	3.150%	12/15/2021	USD \$200,000	103.49		206,975.85	0.181%
KRAFT HEINZ FOODS CO COMPANY GUAR 07/25 3.95	3.950%	7/15/2025	USD \$200,000	103.32		206,643.98	0.181%
SUNCOR ENERGY INC SR UNSECURED 12/24 3.6	3.600%	12/1/2024	USD \$200,000	103.30		206,609.98	0.181%
MONSANTO CO SR UNSECURED 07/24 3.375	3.375%	7/15/2024	USD \$200,000	102.70		205,401.01	0.179%
TIME WARNER INC COMPANY GUAR 06/24 3.55	3.550%	6/1/2024	USD \$200,000	102.48		204,958.83	0.179%
AIRBUS SE SR UNSECURED 144A 04/27 3.15	3.150%	4/10/2027	USD \$200,000	102.28		204,565.63	0.179%
CHARLES SCHWAB CORP SR UNSECURED 03/27 3.2	3.200%	3/2/2027	USD \$200,000	102.25		204,495.36	0.179%
AMERICAN EXPRESS CREDIT SR UNSECURED 05/27 3.3	3.300%	5/3/2027	USD \$200,000	102.20		204,397.02	0.179%
FORD MOTOR CREDIT CO LLC SR UNSECURED 01/21 3.2	3.200%	1/15/2021	USD \$200,000	102.01		204,014.92	0.178%
MARRIOTT INTERNATIONAL SR UNSECURED 03/21 2.875	2.875%	3/1/2021	USD \$200,000	101.82		203,640.55	0.178%
EXELON CORP SR UNSECURED 04/26 3.4	3.400%	4/15/2026	USD \$200,000	101.62		203,238.05	0.178%
AMGEN INC SR UNSECURED 05/25 3.125	3.125%	5/1/2025	USD \$200,000	101.33		202,667.52	0.177%
CVS HEALTH CORP SR UNSECURED 12/22 2.75	2.750%	12/1/2022	USD \$200,000	101.24		202,486.84	0.177%
CARDINAL HEALTH INC SR UNSECURED 06/27 3.41	3.410%	6/15/2027	USD \$200,000	101.21		202,412.40	0.177%
COMCAST CORP COMPANY GUAR 03/26 3.15	3.150%	3/1/2026	USD \$200,000	101.09		202,183.30	0.177%
STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$200,000	101.09		202,173.41	0.177%
KELLOGG CO SR UNSECURED 04/26 3.25	3.250%	4/1/2026	USD \$200,000	100.78		201,566.65	0.176%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$200,000	100.72		201,444.66	0.176%
NORDSTROM INC SR UNSECURED 03/27 4	4.000%	3/15/2027	USD \$200,000	100.00		199,993.03	0.175%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$190,000	104.26		198,088.98	0.173%
PHILLIPS 66 PARTNERS LP SR UNSECURED 10/26 3.55	3.550%	10/1/2026	USD \$200,000	98.83		197,662.23	0.173%
AUTOZONE INC SR UNSECURED 04/26 3.125	3.125%	4/21/2026	USD \$200,000	97.76		195,523.97	0.171%
HONEYWELL INTERNATIONAL SR UNSECURED 11/26 2.5	2.500%	11/1/2026	USD \$200,000	97.19		194,370.98	0.170%

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TCI COMMUNICATIONS INC SR UNSECURED 02/26 7.875	7.875%	2/15/2026	USD \$140,000	135.69		189,972.36	0.166%
CITIGROUP INC SR UNSECURED 10/23 3.875	3.875%	10/25/2023	USD \$180,000	105.44		189,786.01	0.166%
ALPHABET INC SR UNSECURED 08/26 1.998	1.998%	8/15/2026	USD \$200,000	94.77		189,545.92	0.166%
CMS ENERGY CORP SR UNSECURED 03/24 3.875	3.875%	3/1/2024	USD \$175,000	105.98		185,467.46	0.162%
21ST CENTURY FOX AMERICA COMPANY GUAR 09/22 3	3.000%	9/15/2022	USD \$180,000	102.22		184,002.98	0.161%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$180,000	101.05		181,897.79	0.159%
NATIONAL RURAL UTIL COOP SR UNSECURED 03/32 8	8.000%	3/1/2032	USD \$121,000	150.02		181,524.01	0.159%
STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$180,000	100.33		180,592.33	0.158%
EBAY INC SR UNSECURED 07/22 2.6	2.600%	7/15/2022	USD \$175,000	100.21		175,367.75	0.153%
VERIZON COMMUNICATIONS SR UNSECURED 144A 02/25 3.376	3.376%	2/15/2025	USD \$174,000	100.06		174,105.19	0.152%
ADOBE SYSTEMS INC SR UNSECURED 02/25 3.25	3.250%	2/1/2025	USD \$160,000	103.43		165,482.84	0.145%
AUTODESK INC SR UNSECURED 06/25 4.375	4.375%	6/15/2025	USD \$150,000	107.53		161,292.19	0.141%
DOW CHEMICAL CO/THE SR UNSECURED 11/20 4.25	4.250%	11/15/2020	USD \$150,000	106.18		159,274.41	0.139%
MCDONALD S CORP SR UNSECURED 01/26 3.7	3.700%	1/30/2026	USD \$150,000	105.27		157,905.06	0.138%
AT+T INC SR UNSECURED 08/21 3.875	3.875%	8/15/2021	USD \$150,000	105.09		157,637.85	0.138%
ANTHEM INC SR UNSECURED 08/24 3.5	3.500%	8/15/2024	USD \$150,000	104.11		156,162.68	0.136%
AMERICAN INTL GROUP SR UNSECURED 07/25 3.75	3.750%	7/10/2025	USD \$150,000	103.88		155,827.08	0.136%
JPMORGAN CHASE + CO SR UNSECURED 09/22 3.25	3.250%	9/23/2022	USD \$150,000	103.54		155,308.36	0.136%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/24 3.9	3.900%	11/15/2024	USD \$150,000	102.99		154,483.44	0.135%
BANK OF AMERICA CORP SR UNSECURED 01/23 3.3	3.300%	1/11/2023	USD \$150,000	102.85		154,278.99	0.135%
PLAINS ALL AMER PIPELINE SR UNSECURED 12/26 4.5	4.500%	12/15/2026	USD \$150,000	102.27		153,409.92	0.134%
EXELON CORP SR UNSECURED 06/20 2.85	2.850%	6/15/2020	USD \$150,000	102.20		153,295.70	0.134%
MAXIM INTEGRATED PRODUCT SR UNSECURED 06/27 3.45	3.450%	6/15/2027	USD \$150,000	101.01		151,517.03	0.132%
WALGREENS BOOTS ALLIANCE SR UNSECURED 06/26 3.45	3.450%	6/1/2026	USD \$150,000	100.27		150,412.17	0.131%
ASIAN DEVELOPMENT BANK SR UNSECURED 01/25 2	2.000%	1/22/2025	USD \$150,000	99.10		148,644.78	0.130%
WELLS FARGO + COMPANY SR UNSECURED 04/26 3	3.000%	4/22/2026	USD \$150,000	98.92		148,384.31	0.130%
LOWE S COS INC SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$125,000	104.16		130,193.88	0.114%
MORGAN STANLEY SR UNSECURED 07/21 5.5	5.500%	7/28/2021	USD \$100,000	111.50		111,500.98	0.097%
KEYCORP SR UNSECURED 03/21 5.1	5.100%	3/24/2021	USD \$100,000	109.78		109,782.02	0.096%
PRUDENTIAL FINANCIAL INC SR UNSECURED 11/21 4.5	4.500%	11/16/2021	USD \$100,000	109.10		109,097.91	0.095%
SVB FINANCIAL GROUP SR UNSECURED 09/20 5.375	5.375%	9/15/2020	USD \$100,000	108.92		108,924.67	0.095%
3M COMPANY SR UNSECURED 02/28 6.375	6.375%	2/15/2028	USD \$83,000	130.04		107,932.57	0.094%
THOMSON REUTERS CORP SR UNSECURED 11/23 4.3	4.300%	11/23/2023	USD \$100,000	107.30		107,299.62	0.094%
BEMIS COMPANY INC SR UNSECURED 10/21 4.5	4.500%	10/15/2021	USD \$100,000	107.29		107,287.83	0.094%
EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 3.25	3.250%	1/29/2024	USD \$100,000	106.89		106,894.58	0.093%
JEFFERIES GROUP LLC SR UNSECURED 01/27 4.85	4.850%	1/15/2027	USD \$100,000	106.73		106,733.00	0.093%
EOG RESOURCES INC SR UNSECURED 01/26 4.15	4.150%	1/15/2026	USD \$100,000	106.57		106,570.73	0.093%
ILLINOIS TOOL WORKS INC SR UNSECURED 03/24 3.5	3.500%	3/1/2024	USD \$100,000	106.27		106,274.96	0.093%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
CA INC SR UNSECURED 08/23 4.5	4.500%	8/15/2023	USD \$100,000	105.74		105,739.70	0.092%
BLACKROCK INC SR UNSECURED 06/22 3.375	3.375%	6/1/2022	USD \$100,000	105.37		105,372.35	0.092%
AUTOMATIC DATA PROCESSNG SR UNSECURED 09/25 3.375	3.375%	9/15/2025	USD \$100,000	105.17		105,170.53	0.092%
GILEAD SCIENCES INC SR UNSECURED 03/26 3.65	3.650%	3/1/2026	USD \$100,000	104.98		104,979.76	0.092%
COLGATE PALMOLIVE CO SR UNSECURED 03/24 3.25	3.250%	3/15/2024	USD \$100,000	104.63		104,626.07	0.091%
DOMINION ENERGY INC SR UNSECURED 12/24 3.625	3.625%	12/1/2024	USD \$100,000	104.40		104,404.97	0.091%
OMNICOM GROUP INC COMPANY GUAR 11/24 3.65	3.650%	11/1/2024	USD \$100,000	103.49		103,489.53	0.090%
PEPSICO INC SR UNSECURED 03/22 2.75	2.750%	3/5/2022	USD \$100,000	103.38		103,375.24	0.090%
ABB FINANCE USA INC COMPANY GUAR 05/22 2.875	2.875%	5/8/2022	USD \$100,000	103.15		103,150.63	0.090%
HYATT HOTELS CORP SR UNSECURED 07/23 3.375	3.375%	7/15/2023	USD \$100,000	103.13		103,127.50	0.090%
REINSURANCE GRP OF AMER SR UNSECURED 09/26 3.95	3.950%	9/15/2026	USD \$100,000	102.98		102,975.49	0.090%
DOLLAR GENERAL CORP SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$100,000	102.67		102,666.46	0.090%
XILINX INC SR UNSECURED 03/21 3	3.000%	3/15/2021	USD \$100,000	102.47		102,473.27	0.090%
MARATHON PETROLEUM CORP SR UNSECURED 09/24 3.625	3.625%	9/15/2024	USD \$100,000	102.22		102,215.13	0.089%
FEDEX CORP COMPANY GUAR 08/22 2.625	2.625%	8/1/2022	USD \$100,000	102.18		102,184.00	0.089%
WAL MART STORES INC SR UNSECURED 04/23 2.55	2.550%	4/11/2023	USD \$100,000	101.91		101,912.32	0.089%
SHERWIN WILLIAMS CO SR UNSECURED 08/25 3.45	3.450%	8/1/2025	USD \$100,000	101.88		101,883.52	0.089%
UNITED PARCEL SERVICE SR UNSECURED 10/22 2.45	2.450%	10/1/2022	USD \$100,000	101.58		101,576.27	0.089%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$100,000	101.20		101,195.19	0.088%
STARBUCKS CORP SR UNSECURED 02/21 2.1	2.100%	2/4/2021	USD \$100,000	101.03		101,034.12	0.088%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$100,000	100.88		100,883.93	0.088%
PRINCIPAL FINANCIAL GROU COMPANY GUAR 11/26 3.1	3.100%	11/15/2026	USD \$100,000	100.87		100,874.53	0.088%
EVERSOURCE ENERGY SR UNSECURED 03/21 2.5	2.500%	3/15/2021	USD \$100,000	100.77		100,771.54	0.088%
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	8/10/2018	USD \$100,000	100.59		100,593.08	0.088%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$100,000	100.57		100,565.66	0.088%
HOME DEPOT INC SR UNSECURED 04/21 2	2.000%	4/1/2021	USD \$100,000	100.42		100,421.13	0.088%
NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$100,000	100.40		100,404.30	0.088%
STATOIL ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD \$100,000	100.27		100,274.88	0.088%
EOG RESOURCES INC SR UNSECURED 09/17 5.875	5.875%	9/15/2017	USD \$100,000	100.11		100,107.43	0.087%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$100,000	100.06		100,061.16	0.087%
PRECISION CASTPARTS CORP SR UNSECURED 01/18 1.25	1.250%	1/15/2018	USD \$100,000	99.93		99,934.26	0.087%
HASBRO INC SR UNSECURED 05/21 3.15	3.150%	5/15/2021	USD \$97,000	102.85		99,761.10	0.087%
GATX CORP SR UNSECURED 09/26 3.25	3.250%	9/15/2026	USD \$100,000	99.21		99,205.95	0.087%
DEERE + COMPANY SR UNSECURED 10/29 5.375	5.375%	10/16/2029	USD \$80,000	123.82		99,057.08	0.087%
CME GROUP INC SR UNSECURED 03/25 3	3.000%	3/15/2025	USD \$85,000	102.48		87,105.07	0.076%
SOUTHERN CAL EDISON SR UNSECURED 04/29 6.65	6.650%	4/1/2029	USD \$65,000	130.03		84,516.26	0.074%
STATE STREET CORP SR UNSECURED 03/21 4.375	4.375%	3/7/2021	USD \$75,000	107.89		80,920.65	0.071%
CARDINAL HEALTH INC SR UNSECURED 12/20 4.625	4.625%	12/15/2020	USD \$75,000	107.58		80,686.38	0.071%



Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
NASDAQ INC SR UNSECURED 06/24 4.25	4.250%	6/1/2024	USD \$75,000	107.00		80,249.90	0.070%
US BANCORP SR UNSECURED 01/24 3.7	3.700%	1/30/2024	USD \$75,000	106.23		79,673.20	0.070%
MCKESSON CORP SR UNSECURED 03/24 3.796	3.796%	3/15/2024	USD \$75,000	105.70		79,271.35	0.069%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 02/22 3.9	3.900%	2/15/2022	USD \$75,000	105.54		79,154.67	0.069%
WALT DISNEY COMPANY/THE SR UNSECURED 09/20 2.15	2.150%	9/17/2020	USD \$78,000	101.11		78,867.36	0.069%
QUALCOMM INC SR UNSECURED 05/25 3.45	3.450%	5/20/2025	USD \$75,000	103.67		77,755.19	0.068%
INTERNATIONAL PAPER CO SR UNSECURED 01/26 3.8	3.800%	1/15/2026	USD \$75,000	103.39		77,545.60	0.068%
HUNTINGTON BANCSHARES SR UNSECURED 03/21 3.15	3.150%	3/14/2021	USD \$75,000	102.91		77,182.09	0.067%
BURLINGTN NORTH SANTA FE SR UNSECURED 04/25 3	3.000%	4/1/2025	USD \$75,000	102.39		76,795.09	0.067%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$75,000	102.27		76,702.01	0.067%
LINCOLN NATIONAL CORP SR UNSECURED 03/25 3.35	3.350%	3/9/2025	USD \$75,000	101.96		76,469.41	0.067%
HOME DEPOT INC SR UNSECURED 04/23 2.7	2.700%	4/1/2023	USD \$75,000	101.95		76,466.16	0.067%
WM WRIGLEY JR CO SR UNSECURED 144A 10/19 2.9	2.900%	10/21/2019	USD \$75,000	101.71		76,280.07	0.067%
KELLOGG CO SR UNSECURED 03/23 2.75	2.750%	3/1/2023	USD \$75,000	100.49		75,365.09	0.066%
DISCOVERY COMMUNICATIONS COMPANY GUAR 04/23 3.25	3.250%	4/1/2023	USD \$75,000	100.47		75,353.63	0.066%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/26 2.8	2.800%	4/11/2026	USD \$75,000	98.86		74,142.10	0.065%
CSX CORP SR UNSECURED 10/20 3.7	3.700%	10/30/2020	USD \$70,000	104.75		73,328.16	0.064%
JM SMUCKER CO SR UNSECURED 03/25 3.5	3.500%	3/15/2025	USD \$70,000	103.73		72,614.13	0.063%
TARGET CORP SR UNSECURED 04/26 2.5	2.500%	4/15/2026	USD \$75,000	95.99		71,993.72	0.063%
FIDELITY NATIONAL INFORM SR UNSECURED 10/25 5	5.000%	10/15/2025	USD \$63,000	113.40		71,442.03	0.062%
CVS HEALTH CORP SR UNSECURED 07/25 3.875	3.875%	7/20/2025	USD \$67,000	105.03		70,372.51	0.061%
AUTOZONE INC SR UNSECURED 04/21 2.5	2.500%	4/15/2021	USD \$70,000	100.24		70,165.37	0.061%
WASTE MANAGEMENT INC COMPANY GUAR 05/24 3.5	3.500%	5/15/2024	USD \$60,000	105.03		63,017.06	0.055%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$55,000	109.03		59,967.01	0.052%
GEORGIA PACIFIC LLC SR UNSECURED 11/29 7.75	7.750%	11/15/2029	USD \$40,000	141.60		56,639.45	0.049%
UNITED TECHNOLOGIES CORP SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$40,000	141.15		56,460.02	0.049%
ELECTRONIC ARTS INC SR UNSECURED 03/26 4.8	4.800%	3/1/2026	USD \$50,000	111.64		55,820.49	0.049%
LOWE S COMPANIES INC SR UNSECURED 09/23 3.875	3.875%	9/15/2023	USD \$50,000	107.66		53,827.66	0.047%
AMERICAN INTL GROUP SR UNSECURED 02/24 4.125	4.125%	2/15/2024	USD \$50,000	106.88		53,438.30	0.047%
COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$50,000	106.74		53,371.45	0.047%
SANTANDER UK PLC SR UNSECURED 03/24 4	4.000%	3/13/2024	USD \$50,000	106.61		53,302.63	0.047%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125	4.125%	11/1/2024	USD \$50,000	106.39		53,194.77	0.046%
SOUTHERN POWER CO SR UNSECURED 12/25 4.15	4.150%	12/1/2025	USD \$50,000	105.98		52,990.35	0.046%
METLIFE INC SR UNSECURED 04/24 3.6	3.600%	4/10/2024	USD \$50,000	105.41		52,705.68	0.046%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/25 4.125	4.125%	11/15/2025	USD \$48,000	109.21		52,419.97	0.046%
MOSAIC CO SR UNSECURED 11/23 4.25	4.250%	11/15/2023	USD \$50,000	104.79		52,393.45	0.046%
AETNA INC SR UNSECURED 11/24 3.5	3.500%	11/15/2024	USD \$50,000	104.72		52,361.04	0.046%
CHUBB INA HOLDINGS INC COMPANY GUAR 05/24 3.35	3.350%	5/15/2024	USD \$50,000	104.48		52,241.20	0.046%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 01/20 3.05	3.050%	1/9/2020	USD \$51,000	102.25		52,148.78	0.046%
BP CAPITAL MARKETS PLC COMPANY GUAR 11/24 3.535	3.535%	11/4/2024	USD \$50,000	104.19		52,094.38	0.046%
CAPITAL ONE FINANCIAL CO SR UNSECURED 04/24 3.75	3.750%	4/24/2024	USD \$50,000	103.81		51,904.60	0.045%
MEDTRONIC INC COMPANY GUAR 03/22 3.125	3.125%	3/15/2022	USD \$50,000	103.65		51,823.54	0.045%
AFLAC INC SR UNSECURED 03/25 3.25	3.250%	3/17/2025	USD \$50,000	103.09		51,543.14	0.045%
ABBOTT LABORATORIES SR UNSECURED 04/23 3.25	3.250%	4/15/2023	USD \$50,000	102.76		51,380.55	0.045%
SCRIPPS NETWORKS INTERAC SR UNSECURED 06/22 3.5	3.500%	6/15/2022	USD \$50,000	101.72		50,861.24	0.044%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$50,000	101.65		50,825.15	0.044%
AT+T INC SR UNSECURED 02/22 3	3.000%	2/15/2022	USD \$50,000	101.28		50,639.45	0.044%
AHOLD FINANCE USA LLC COMPANY GUAR 05/29 6.875	6.875%	5/1/2029	USD \$40,000	126.53		50,613.74	0.044%
VIACOM INC SR UNSECURED 04/24 3.875	3.875%	4/1/2024	USD \$50,000	101.19		50,596.16	0.044%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$50,000	101.07		50,533.13	0.044%
LOEWS CORP SR UNSECURED 05/23 2.625	2.625%	5/15/2023	USD \$50,000	100.74		50,370.76	0.044%
PRAXAIR INC SR UNSECURED 08/22 2.2	2.200%	8/15/2022	USD \$50,000	100.23		50,116.97	0.044%
KIMBERLY CLARK CORP SR UNSECURED 06/23 2.4	2.400%	6/1/2023	USD \$50,000	100.23		50,115.22	0.044%
COCA COLA CO/THE SR UNSECURED 11/20 3.15	3.150%	11/15/2020	USD \$48,000	104.09		49,962.85	0.044%
CANADIAN PACIFIC RR CO SR UNSECURED 02/25 2.9	2.900%	2/1/2025	USD \$50,000	99.90		49,948.06	0.044%
BROWN + BROWN INC SR UNSECURED 09/24 4.2	4.200%	9/15/2024	USD \$40,000	106.29		42,514.11	0.037%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/23 3.9	3.900%	3/1/2023	USD \$40,000	99.24		39,694.51	0.035%
ANALOG DEVICES INC SR UNSECURED 12/25 3.9	3.900%	12/15/2025	USD \$33,000	106.01		34,983.18	0.031%
TOTAL SYSTEM SERVICES IN SR UNSECURED 04/26 4.8	4.800%	4/1/2026	USD \$30,000	111.02		33,305.27	0.029%
MARKEL CORPORATION SR UNSECURED 06/21 5.35	5.350%	6/1/2021	USD \$30,000	110.04		33,012.57	0.029%
CNA FINANCIAL CORP SR UNSECURED 03/26 4.5	4.500%	3/1/2026	USD \$30,000	108.85		32,655.29	0.029%
AMERIPRISE FINANCIAL INC SR UNSECURED 10/23 4	4.000%	10/15/2023	USD \$30,000	107.99		32,395.64	0.028%
GILEAD SCIENCES INC SR UNSECURED 04/21 4.5	4.500%	4/1/2021	USD \$30,000	107.88		32,363.29	0.028%
LEGG MASON INC SR UNSECURED 03/26 4.75	4.750%	3/15/2026	USD \$30,000	107.82		32,347.07	0.028%
PSEG POWER LLC COMPANY GUAR 04/20 5.125	5.125%	4/15/2020	USD \$30,000	107.49		32,247.68	0.028%
JPMORGAN CHASE + CO SR UNSECURED 07/25 3.9	3.900%	7/15/2025	USD \$30,000	105.86		31,758.74	0.028%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/23 3.4	3.400%	8/12/2023	USD \$30,000	105.33		31,600.15	0.028%
TD AMERITRADE HOLDING CO SR UNSECURED 04/25 3.625	3.625%	4/1/2025	USD \$30,000	104.85		31,454.79	0.027%
DOW CHEMICAL CO/THE SR UNSECURED 11/22 3	3.000%	11/15/2022	USD \$30,000	102.64		30,790.58	0.027%
MCDONALD S CORP SR UNSECURED 12/20 2.75	2.750%	12/9/2020	USD \$30,000	102.43		30,729.41	0.027%
DEUTSCHE BANK AG LONDON SR UNSECURED 05/24 3.7	3.700%	5/30/2024	USD \$30,000	102.27		30,681.14	0.027%
INTEL CORP SR UNSECURED 07/20 2.45	2.450%	7/29/2020	USD \$30,000	102.22		30,666.67	0.027%
SUMITOMO MITSUI FINL GRP SR UNSECURED 03/21 2.934	2.934%	3/9/2021	USD \$30,000	102.18		30,655.02	0.027%
SYSCO CORPORATION COMPANY GUAR 10/20 2.6	2.600%	10/1/2020	USD \$30,000	101.65		30,496.22	0.027%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$30,000	101.42		30,425.96	0.027%
ORACLE CORP SR UNSECURED 10/17 1.2	1.200%	10/15/2017	USD \$30,000	99.98		29,994.90	0.026%



Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>57,121,815.98</b>	<b>49.92%</b>
RIO TINTO FIN USA PLC COMPANY GUAR 08/22 2.875	2.875%	8/21/2022	USD \$4,000	102.49		4,099.60	0.004%
<b>Currency Forward Contract</b>						<b>-18,657.37</b>	<b>-0.02%</b>
CAD170926		9/26/2017	-361,342	1.25	289,436.55	-2,127.76	-0.002%
SEK171030		10/30/2017	-13,427,994	7.92	1,695,150.80	-6,384.91	-0.006%
EUR171012		10/12/2017	-226,791	0.84	270,521.08	-10,144.70	-0.009%
<b>Sovereign Bond</b>						<b>57,331,355.16</b>	<b>50.10%</b>
US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$3,300,000	96.70		3,191,074.23	2.789%
US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$2,760,000	98.97		2,731,537.50	2.387%
US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$2,430,000	98.41		2,391,366.79	2.090%
US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$1,810,000	124.97		2,262,005.07	1.977%
FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$2,000,000	105.08		2,101,556.00	1.836%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$2,000,000	103.79		2,075,742.00	1.814%
US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$1,510,000	136.52		2,061,385.94	1.801%
US TREASURY N/B 07/20 2	2.000%	7/31/2020	USD \$2,000,000	101.63		2,032,656.24	1.776%
FANNIE MAE NOTES 01/22 2	2.000%	1/5/2022	USD \$2,000,000	101.21		2,024,162.00	1.769%
US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$2,000,000	95.16		1,903,281.24	1.663%
US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$1,850,000	100.81		1,864,958.99	1.630%
US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$1,800,000	98.23		1,768,148.44	1.545%
FANNIE MAE NOTES 11/30 6.625	6.625%	11/15/2030	USD \$1,200,000	144.89		1,738,736.40	1.519%
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$1,700,000	100.79		1,713,441.90	1.497%
FANNIE MAE NOTES 09/24 2.625	2.625%	9/6/2024	USD \$1,600,000	103.78		1,660,470.40	1.451%
US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$1,700,000	96.37		1,638,242.20	1.432%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$1,500,000	103.86		1,557,865.50	1.361%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$1,500,000	101.89		1,528,417.97	1.336%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr8,000,000	14.72		1,177,585.50	1.029%
US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$870,000	131.09		1,140,481.64	0.997%
FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	USD \$970,000	107.97		1,047,278.93	0.915%
FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$1,000,000	104.32		1,043,208.00	0.912%
US TREASURY N/B 11/27 6.125	6.125%	11/15/2027	USD \$750,000	136.80		1,025,976.56	0.897%
FANNIE MAE NOTES 09/26 1.875	1.875%	9/24/2026	USD \$1,050,000	96.72		1,015,567.35	0.887%
US TREASURY N/B 05/23 1.75	1.750%	5/15/2023	USD \$1,000,000	99.62		996,171.88	0.871%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$800,000	120.82		966,592.80	0.845%
US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$1,000,000	96.57		965,742.19	0.844%
US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$900,000	99.77		897,925.78	0.785%
US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$600,000	138.99		833,929.69	0.729%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$750,000	105.19		788,931.75	0.689%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$500,000	147.77		738,829.00	0.646%
FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$700,000	105.04		735,274.40	0.643%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Sovereign Bond</b>						<b>57,331,355.16</b>	<b>50.10%</b>
PROVINCE OF QUEBEC SR UNSECURED 09/29 7.5	7.500%	9/15/2029	USD \$500,000	144.08		720,391.41	0.630%
FANNIE MAE NOTES 05/30 7.25	7.250%	5/15/2030	USD \$450,000	150.42		676,894.50	0.592%
US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$650,000	103.63		673,562.50	0.589%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$500,000	106.59		532,949.00	0.466%
US TREASURY N/B 03/18 0.875	0.875%	3/31/2018	USD \$500,000	99.83		499,140.63	0.436%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr4,000,000	12.42		496,980.65	0.434%
FANNIE MAE NOTES 04/26 2.125	2.125%	4/24/2026	USD \$500,000	99.16		495,799.50	0.433%
US TREASURY N/B 08/19 0.75	0.750%	8/15/2019	USD \$500,000	98.89		494,433.60	0.432%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$440,000	100.97		444,278.56	0.388%
FREDDIE MAC NOTES 03/31 6.75	6.750%	3/15/2031	USD \$250,000	147.22		368,041.25	0.322%
ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$340,000	84.34		286,740.82	0.251%
FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$250,000	107.38		268,460.25	0.235%
BRITISH COLUMBIA PROV OF SR UNSECURED 01/26 6.5	6.500%	1/15/2026	USD \$200,000	127.53		255,065.65	0.223%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$200,000	126.23		252,452.00	0.221%
FANNIE MAE NOTES 05/29 6.25	6.250%	5/15/2029	USD \$180,000	137.62		247,710.24	0.216%
FANNIE MAE NOTES 09/18 1.875	1.875%	9/18/2018	USD \$220,000	100.62		221,369.06	0.193%
US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$145,000	141.21		204,750.19	0.179%
US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$130,000	144.59		187,961.72	0.164%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$100,000	100.31		100,309.40	0.088%
MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$100,000	100.21		100,214.19	0.088%
US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$100,000	98.46		98,460.94	0.086%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$50,000	100.28		50,139.36	0.044%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$35,000	104.87		36,705.46	0.032%
<b>Total</b>						<b>114,434,513.77</b>	<b>100.0%</b>