

VA Short-Term Fixed Portfolio

As of November 30, 2017 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						173,466,298.34	68.220%	
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$4,800,000		4,763,395.49	1.873%	1.873%
2	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$4,630,000		4,641,725.29	1.825%	3.699%
3	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR	1.607%	2/1/2019	USD \$3,620,000		3,622,319.59	1.425%	5.123%
4	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$3,500,000		3,479,876.93	1.369%	6.492%
5	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$3,450,000		3,467,885.18	1.364%	7.856%
6	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$3,450,000		3,446,565.97	1.355%	9.211%
7	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,275,000		3,284,202.75	1.292%	10.503%
8	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$3,200,000		3,170,786.91	1.247%	11.750%
9	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$3,030,000		3,023,570.92	1.189%	12.939%
10	SWEDISH EXPORT CREDIT SR UNSECURED 10/18 VAR	1.436%	10/4/2018	USD \$3,000,000		3,002,673.54	1.181%	14.120%
11	WAL MART STORES INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$2,630,000		2,622,156.60	1.031%	15.151%
12	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$2,532,000		2,533,690.01	0.996%	16.147%
13	CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	6/15/2018	USD \$2,530,000		2,529,712.77	0.995%	17.142%
14	OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	3/12/2019	USD \$2,500,000		2,491,520.68	0.980%	18.122%
15	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/19 VAR	2.380%	3/15/2019	USD \$2,400,000		2,425,896.00	0.954%	19.076%
16	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$2,198,000		2,211,527.83	0.870%	19.946%
17	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$2,200,000		2,189,908.60	0.861%	20.807%
18	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/18 VAR	2.003%	7/23/2018	USD \$2,150,000		2,157,043.40	0.848%	21.655%
19	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 VAR	1.660%	9/12/2019	USD \$2,078,000		2,089,264.48	0.822%	22.477%
20	MERCK + CO INC SR UNSECURED 05/18 VAR	1.796%	5/18/2018	USD \$2,070,000		2,072,869.60	0.815%	23.292%
21	APPLE INC SR UNSECURED 02/19 1.55	1.550%	2/8/2019	USD \$2,044,000		2,035,245.14	0.800%	24.093%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						173,466,298.34	68.220%	
22	NORDEA BANK AB SR UNSECURED 144A 09/18 VAR	2.161%	9/17/2018	USD \$2,000,000		2,012,106.78	0.791%	24.884%
23	AUST + NZ BANKING GROUP SR UNSECURED 144A 11/18 VAR	2.169%	11/16/2018	USD \$2,000,000		2,011,593.04	0.791%	25.675%
24	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR	1.606%	1/11/2019	USD \$2,000,000		2,005,149.90	0.789%	26.464%
25	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	USD \$2,000,000		2,004,025.42	0.788%	27.252%
26	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/18 VAR	1.657%	1/12/2018	USD \$2,000,000		2,000,687.72	0.787%	28.039%
27	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125	1.125%	8/15/2019	USD \$2,000,000		1,974,258.00	0.776%	28.815%
28	INTER AMERICAN DEVEL BK SR UNSECURED 11/18 VAR	1.369%	11/26/2018	USD \$1,959,000		1,958,182.02	0.770%	29.585%
29	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$1,950,000		1,953,629.28	0.768%	30.353%
30	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25	5.250%	12/6/2017	USD \$1,900,000		1,900,410.32	0.747%	31.101%
31	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$1,895,000		1,891,247.63	0.744%	31.845%
32	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$1,892,000		1,889,095.78	0.743%	32.587%
33	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$1,868,000		1,862,754.84	0.733%	33.320%
34	ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	1/15/2019	USD \$1,787,000		1,797,467.75	0.707%	34.027%
35	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$1,800,000		1,772,088.16	0.697%	34.724%
36	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$1,700,000		1,690,292.41	0.665%	35.389%
37	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$1,700,000		1,680,189.07	0.661%	36.049%
38	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$1,650,000		1,653,244.20	0.650%	36.700%
39	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	8/10/2018	USD \$1,593,000		1,596,695.92	0.628%	37.327%
40	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$1,513,000		1,516,737.81	0.596%	37.924%
41	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$1,500,000		1,501,648.92	0.591%	38.515%
42	APPLE INC SR UNSECURED 02/19 VAR	1.477%	2/8/2019	USD \$1,500,000		1,500,360.00	0.590%	39.105%
43	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$1,500,000		1,498,516.50	0.589%	39.694%
44	SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125	1.125%	4/5/2018	USD \$1,500,000		1,497,448.08	0.589%	40.283%
45	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,500,000		1,497,160.64	0.589%	40.872%
46	PFIZER INC SR UNSECURED 06/18 1.2	1.200%	6/1/2018	USD \$1,500,000		1,497,014.04	0.589%	41.460%
47	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,397,000		1,393,881.53	0.548%	42.009%
48	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$1,400,000		1,391,992.00	0.547%	42.556%
49	WESTPAC BANKING CORP SR UNSECURED 07/18 VAR	2.118%	7/30/2018	USD \$1,320,000		1,325,488.76	0.521%	43.077%
50	APPLE INC SR UNSECURED 05/19 VAR	1.691%	5/6/2019	USD \$1,300,000		1,304,794.45	0.513%	43.590%
51	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$1,300,000		1,292,283.20	0.508%	44.099%
52	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$1,225,000		1,228,215.63	0.483%	44.582%
53	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	5.625%	5/1/2018	USD \$1,197,000		1,215,902.23	0.478%	45.060%
54	APPLE INC SR UNSECURED 11/19 1.8	1.800%	11/13/2019	USD \$1,200,000		1,196,870.88	0.471%	45.531%
55	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$1,200,000		1,185,091.24	0.466%	45.997%
56	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 VAR	1.674%	6/19/2019	USD \$1,127,000		1,131,227.24	0.445%	46.441%
57	COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	2/4/2019	USD \$1,100,000		1,088,613.28	0.428%	46.870%
58	GENERAL ELECTRIC CO SR UNSECURED 01/19 VAR	1.869%	1/14/2019	USD \$1,050,000		1,053,805.33	0.414%	47.284%
59	EXXON MOBIL CORPORATION SR UNSECURED 02/18 VAR	2.068%	2/28/2018	USD \$1,011,000		1,012,453.72	0.398%	47.682%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						173,466,298.34	68.220%	
60	WESTPAC BANKING CORP SR UNSECURED 05/19 VAR	2.123%	5/13/2019	USD \$1,000,000		1,006,995.99	0.396%	48.078%
61	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 VAR	1.990%	11/10/2018	USD \$1,000,000		1,005,035.83	0.395%	48.473%
62	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$1,000,000		1,002,185.40	0.394%	48.868%
63	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$1,000,000		1,002,038.19	0.394%	49.262%
64	BANK OF MONTREAL SR UNSECURED 04/18 VAR	1.950%	4/9/2018	USD \$1,000,000		1,001,744.92	0.394%	49.656%
65	ROYAL BANK OF CANADA SR UNSECURED 10/18 VAR	1.780%	10/31/2018	USD \$1,000,000		1,001,079.53	0.394%	50.049%
66	AUST + NZ BANKING GROUP SR UNSECURED 144A 01/18 VAR	1.799%	1/16/2018	USD \$1,000,000		1,000,372.88	0.393%	50.443%
67	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 VAR	1.607%	7/25/2019	USD \$1,000,000		999,591.17	0.393%	50.836%
68	NEDER WATERSCHAPSBANK SR UNSECURED 144A 04/18 1.5	1.500%	4/16/2018	USD \$1,000,000		999,508.00	0.393%	51.229%
69	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$1,000,000		999,508.00	0.393%	51.622%
70	ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5	1.500%	6/7/2018	USD \$1,000,000		998,688.53	0.393%	52.015%
71	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$1,000,000		998,404.93	0.393%	52.407%
72	KFW GOVT GUARANT 02/19 1.5	1.500%	2/6/2019	USD \$1,000,000		996,017.73	0.392%	52.799%
73	EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125	1.125%	8/15/2018	USD \$1,000,000		995,829.82	0.392%	53.191%
74	NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/18 0.875	0.875%	7/13/2018	USD \$1,000,000		994,980.00	0.391%	53.582%
75	NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	9/27/2018	USD \$1,000,000		992,811.64	0.390%	53.972%
76	CHEVRON CORP SR UNSECURED 11/18 VAR	1.929%	11/16/2018	USD \$987,000		991,173.37	0.390%	54.362%
77	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$990,000		984,944.86	0.387%	54.750%
78	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/18 VAR	2.171%	11/2/2018	USD \$925,000		930,186.03	0.366%	55.115%
79	CHEVRON CORP SR UNSECURED 02/19 VAR	1.558%	2/28/2019	USD \$885,000		885,235.57	0.348%	55.464%
80	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$861,000		852,243.10	0.335%	55.799%
81	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR	2.010%	3/15/2019	USD \$800,000		806,492.06	0.317%	56.116%
82	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$800,000		801,835.16	0.315%	56.431%
83	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$810,000		801,642.53	0.315%	56.747%
84	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$800,000		796,315.20	0.313%	57.060%
85	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$771,000		773,726.26	0.304%	57.364%
86	TOTAL CAPITAL INTL SA COMPANY GUAR 08/18 VAR	1.980%	8/10/2018	USD \$750,000		752,716.91	0.296%	57.660%
87	MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/3/2018	USD \$749,000		745,712.59	0.293%	57.953%
88	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$720,000		712,310.27	0.280%	58.233%
89	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$700,000		701,109.30	0.276%	58.509%
90	INTL BK RECON + DEVELOP SR UNSECURED 10/18 1	1.000%	10/5/2018	USD \$669,000		665,403.46	0.262%	58.771%
91	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$665,000		658,468.29	0.259%	59.030%
92	NESTLE HOLDINGS INC COMPANY GUAR REGS 07/18 1.375	1.375%	7/24/2018	USD \$600,000		598,644.00	0.235%	59.265%
93	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$600,000		593,113.05	0.233%	59.498%
94	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$571,000		573,220.55	0.225%	59.724%
95	AUST + NZ BANKING GROUP SR UNSECURED REGS 01/18 VAR	1.799%	1/16/2018	USD \$550,000		550,205.08	0.216%	59.940%
96	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$517,000		517,753.92	0.204%	60.144%
97	TORONTO DOMINION BANK SR UNSECURED 08/19 VAR	2.063%	8/13/2019	USD \$500,000		504,100.22	0.198%	60.342%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						173,466,298.34		68.220%
98	TORONTO DOMINION BANK SR UNSECURED 01/19 VAR	2.203%	1/22/2019	USD \$500,000		503,975.57	0.198%	60.540%
99	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 VAR	1.811%	6/17/2019	USD \$500,000		502,551.35	0.198%	60.738%
100	STATOIL ASA COMPANY GUAR 11/18 VAR	1.857%	11/8/2018	USD \$500,000		501,734.55	0.197%	60.935%
101	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/19 VAR	1.676%	8/15/2019	USD \$500,000		501,618.54	0.197%	61.133%
102	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$500,000		501,021.09	0.197%	61.330%
103	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/18 VAR	1.646%	8/15/2018	USD \$500,000		500,508.31	0.197%	61.526%
104	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$500,000		500,101.37	0.197%	61.723%
105	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/19 2	2.000%	1/14/2019	USD \$500,000		499,783.49	0.197%	61.920%
106	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$500,000		499,725.00	0.197%	62.116%
107	AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/2/2018	USD \$500,000		499,401.00	0.196%	62.313%
108	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$500,000		499,263.63	0.196%	62.509%
109	APPLE INC SR UNSECURED 02/19 1.7	1.700%	2/22/2019	USD \$500,000		498,880.00	0.196%	62.705%
110	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$500,000		498,859.50	0.196%	62.901%
111	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 05/18 1.125	1.125%	5/25/2018	USD \$500,000		498,713.00	0.196%	63.097%
112	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	2/1/2019	USD \$500,000		498,690.00	0.196%	63.294%
113	CHEVRON CORP SR UNSECURED 05/18 VAR	1.919%	5/16/2018	USD \$497,000		497,990.93	0.196%	63.489%
114	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	1.000%	9/20/2018	USD \$500,000		496,865.00	0.195%	63.685%
115	AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/2/2018	USD \$500,000		496,495.07	0.195%	63.880%
116	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$500,000		495,876.51	0.195%	64.075%
117	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$500,000		495,456.54	0.195%	64.270%
118	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$500,000		492,806.39	0.194%	64.464%
119	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$454,000		455,324.65	0.179%	64.643%
120	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.25	1.250%	9/9/2019	USD \$450,000		443,998.80	0.175%	64.817%
121	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$436,000		437,083.99	0.172%	64.989%
122	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$431,000		431,026.33	0.170%	65.159%
123	STATOIL ASA COMPANY GUAR 05/18 VAR	1.706%	5/15/2018	USD \$420,000		420,530.99	0.165%	65.324%
124	CHEVRON CORP SR UNSECURED 11/19 VAR	1.826%	11/15/2019	USD \$400,000		402,592.80	0.158%	65.483%
125	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$400,000		402,213.68	0.158%	65.641%
126	GENERAL ELECTRIC CO SR UNSECURED 08/18 VAR	1.662%	8/7/2018	USD \$400,000		400,440.41	0.157%	65.798%
127	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	1.717%	8/29/2019	USD \$400,000		399,852.75	0.157%	65.955%
128	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	USD \$400,000		398,984.00	0.157%	66.112%
129	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$400,000		396,966.89	0.156%	66.269%
130	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$400,000		393,540.00	0.155%	66.423%
131	TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	1.450%	9/6/2018	USD \$350,000		348,853.28	0.137%	66.560%
132	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$343,000		339,882.57	0.134%	66.694%
133	COMMONWEALTH BANK AUST SR UNSECURED REGS 09/19 VAR	1.866%	9/6/2019	USD \$336,000		337,824.48	0.133%	66.827%
134	ORACLE CORP SR UNSECURED 01/19 VAR	1.939%	1/15/2019	USD \$328,000		330,089.47	0.130%	66.957%
135	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$300,000		310,074.23	0.122%	67.079%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						173,466,298.34	68.220%	
136	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 02/19 2.25	2.250%	2/1/2019	USD \$300,000		300,497.78	0.118%	67.197%
137	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$300,000		297,575.40	0.117%	67.314%
138	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$260,000		256,714.64	0.101%	67.415%
139	WESTPAC BANKING CORP SR UNSECURED 11/18 VAR	2.202%	11/23/2018	USD \$250,000		251,485.05	0.099%	67.514%
140	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$250,000		246,902.57	0.097%	67.611%
141	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR	1.743%	1/17/2019	USD \$236,000		236,760.85	0.093%	67.704%
142	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$215,000		215,143.35	0.085%	67.789%
143	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$200,000		199,991.64	0.079%	67.867%
144	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$200,000		199,167.04	0.078%	67.946%
145	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$200,000		198,979.26	0.078%	68.024%
146	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$187,000		187,115.42	0.074%	68.097%
147	COCA COLA CO/THE SR UNSECURED 11/18 1.65	1.650%	11/1/2018	USD \$181,000		180,863.78	0.071%	68.169%
148	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$130,000		129,699.66	0.051%	68.220%
Sovereign Bond						73,509,378.20	28.909%	
149	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$3,900,000		3,844,947.60	1.512%	69.732%
150	PROVINCE OF QUEBEC SR UNSECURED 07/19 VAR	1.643%	7/21/2019	USD \$3,655,000		3,667,351.52	1.442%	71.174%
151	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$3,607,000		3,593,178.63	1.413%	72.587%
152	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 11/18 VAR	1.632%	11/23/2018	USD \$3,300,000		3,303,894.00	1.299%	73.886%
153	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	1/16/2019	USD \$3,000,000		2,983,578.00	1.173%	75.060%
154	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$2,950,000		2,957,611.00	1.163%	76.223%
155	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$2,700,000		2,693,007.27	1.059%	77.282%
156	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$2,600,000		2,589,886.00	1.019%	78.301%
157	US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	USD \$2,500,000		2,491,210.95	0.980%	79.280%
158	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	1/30/2019	USD \$2,200,000		2,201,738.00	0.866%	80.146%
159	ONTARIO (PROVINCE OF) SR UNSECURED 06/19 1.25	1.250%	6/17/2019	USD \$2,123,000		2,098,548.35	0.825%	80.971%
160	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	1/18/2019	USD \$2,100,000		2,093,061.89	0.823%	81.795%
161	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$2,100,000		2,089,693.20	0.822%	82.616%
162	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$2,000,000		1,994,264.00	0.784%	83.401%
163	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$1,900,000		1,888,033.80	0.743%	84.143%
164	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$1,710,000		1,700,523.18	0.669%	84.812%
165	KOMMUNEKREDIT UNSECURED REGS 01/18 1.125	1.125%	1/16/2018	USD \$1,500,000		1,499,415.00	0.590%	85.402%
166	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$1,450,000		1,435,816.10	0.565%	85.966%
167	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	USD \$1,355,000		1,355,491.87	0.533%	86.499%
168	US TREASURY N/B 01/19 1.25	1.250%	1/31/2019	USD \$1,300,000		1,293,093.75	0.509%	87.008%
169	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	1.500%	10/3/2018	USD \$1,250,000		1,247,273.53	0.491%	87.498%
170	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$1,200,000		1,203,568.80	0.473%	87.972%
171	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$1,200,000		1,196,844.00	0.471%	88.443%
172	FANNIE MAE NOTES 10/18 1.125	1.125%	10/19/2018	USD \$1,200,000		1,194,268.80	0.470%	88.912%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						73,509,378.20	28.909%	
173	US TREASURY N/B 10/19 1	1.000%	10/15/2019	USD \$1,200,000		1,182,515.63	0.465%	89.377%
174	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$1,034,000		1,024,434.47	0.403%	89.780%
175	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 08/18 VAR	1.562%	8/17/2018	USD \$1,000,000		1,000,760.00	0.394%	90.174%
176	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 06/18 1.25	1.250%	6/4/2018	USD \$1,000,000		997,272.00	0.392%	90.566%
177	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$1,000,000		996,110.00	0.392%	90.958%
178	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$1,000,000		994,939.20	0.391%	91.349%
179	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$1,000,000		994,093.00	0.391%	91.740%
180	US TREASURY N/B 01/19 1.125	1.125%	1/15/2019	USD \$1,000,000		993,593.75	0.391%	92.131%
181	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$1,000,000		986,058.00	0.388%	92.518%
182	FANNIE MAE NOTES 08/19 0.875	0.875%	8/2/2019	USD \$1,000,000		984,655.00	0.387%	92.906%
183	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$900,000		898,547.40	0.353%	93.259%
184	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$800,000		788,052.80	0.310%	93.569%
185	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	USD \$700,000		694,514.80	0.273%	93.842%
186	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$700,000		692,561.80	0.272%	94.114%
187	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$600,000		598,380.00	0.235%	94.350%
188	ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3	3.000%	7/16/2018	USD \$500,000		503,892.36	0.198%	94.548%
189	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 03/18 VAR	1.700%	3/15/2018	USD \$500,000		500,515.61	0.197%	94.745%
190	KOMMUNALBANKEN AS SR UNSECURED REGS 02/18 VAR	1.616%	2/20/2018	USD \$500,000		500,140.00	0.197%	94.941%
191	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/18 1.375	1.375%	7/16/2018	USD \$500,000		498,887.00	0.196%	95.138%
192	KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125	1.125%	5/23/2018	USD \$500,000		498,783.00	0.196%	95.334%
193	FANNIE MAE NOTES 01/19 1.375	1.375%	1/28/2019	USD \$500,000		497,948.50	0.196%	95.530%
194	US TREASURY N/B 12/18 1.25	1.250%	12/31/2018	USD \$500,000		497,578.13	0.196%	95.725%
195	FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	USD \$500,000		497,010.00	0.195%	95.921%
196	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$500,000		496,827.50	0.195%	96.116%
197	EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1	1.000%	11/1/2018	USD \$500,000		496,445.83	0.195%	96.311%
198	CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25	1.250%	9/20/2019	USD \$500,000		492,219.00	0.194%	96.505%
199	US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	USD \$500,000		491,972.66	0.193%	96.698%
200	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$400,000		395,192.00	0.155%	96.854%
201	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$300,000		299,372.10	0.118%	96.972%
202	ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	9/27/2018	USD \$200,000		200,254.25	0.079%	97.050%
203	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	5/29/2018	USD \$200,000		199,553.17	0.078%	97.129%
STIF						7,300,616.48	2.871%	
204	BANK OF NOVA SCOTIA	1.697%	2/28/2019	USD \$2,000,000		2,001,226.20	0.787%	97.916%
205	SANOFI	1.220%	12/22/2017	USD \$1,500,000		1,498,943.09	0.589%	98.505%
206	SVENSKA HANDLSBNKN A	1.813%	2/12/2019	USD \$1,000,000		1,000,587.32	0.394%	98.899%
207	NORDEA BK AB (PUBL) NY	1.657%	3/7/2019	USD \$1,000,000		1,000,247.93	0.393%	99.292%
208	NORDEA BK AB (PUBL) NY	1.630%	4/10/2019	USD \$1,000,000		999,997.46	0.393%	99.686%
209	SVENSKA HANDLSBNKN A	1.544%	1/3/2019	USD \$500,000		499,945.38	0.197%	99.882%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
STIF						7,300,616.48		2.871%
210	NORDEA BANK FLD PLC	1.610%	5/2/2018	USD \$300,000		299,669.10	0.118%	100.000%
Total						254,276,293.02		100.00%