

# VA Short-Term Fixed Portfolio

**As of September 30, 2017 (Updated Monthly)**

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>168,658,627.74</b>		<b>70.186%</b>
1	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$4,630,000		4,664,033.28	1.941%	1.941%
2	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR	1.541%	2/1/2019	USD \$3,620,000		3,624,091.65	1.508%	3.449%
3	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$3,500,000		3,493,863.70	1.454%	4.903%
4	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	1/25/2019	USD \$3,450,000		3,480,858.77	1.449%	6.351%
5	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$3,450,000		3,457,800.14	1.439%	7.790%
6	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,275,000		3,293,778.88	1.371%	9.161%
7	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$3,200,000		3,181,462.30	1.324%	10.485%
8	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$3,030,000		3,023,855.77	1.258%	11.743%
9	SWEDISH EXPORT CREDIT SR UNSECURED 10/18 VAR	1.401%	10/4/2018	USD \$3,000,000		3,003,054.12	1.250%	12.993%
10	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$2,532,000		2,545,511.89	1.059%	14.052%
11	CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	1.650%	6/15/2018	USD \$2,530,000		2,534,123.82	1.055%	15.107%
12	OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	3/12/2019	USD \$2,500,000		2,499,262.08	1.040%	16.147%
13	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/19 VAR	2.380%	3/15/2019	USD \$2,400,000		2,429,313.07	1.011%	17.158%
14	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	USD \$2,350,000		2,359,554.14	0.982%	18.140%
15	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	5.625%	5/1/2018	USD \$2,197,000		2,248,762.24	0.936%	19.076%
16	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$2,198,000		2,219,454.57	0.924%	19.999%
17	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$2,200,000		2,196,141.20	0.914%	20.913%
18	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/18 VAR	1.953%	7/23/2018	USD \$2,150,000		2,158,531.20	0.898%	21.811%
19	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 VAR	1.682%	4/6/2018	USD \$2,111,000		2,115,030.64	0.880%	22.691%
20	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 VAR	1.660%	9/12/2019	USD \$2,078,000		2,089,773.10	0.870%	23.561%
21	MERCK + CO INC SR UNSECURED 05/18 VAR	1.677%	5/18/2018	USD \$2,070,000		2,074,607.82	0.863%	24.424%

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<b>Corporate Bond</b>						<b>168,658,627.74</b>		<b>70.186%</b>
22	APPLE INC SR UNSECURED 02/19 1.55	1.550%	2/8/2019	USD \$2,044,000		2,044,466.09	0.851%	25.275%
23	NORDEA BANK AB SR UNSECURED 144A 09/18 VAR	2.161%	9/17/2018	USD \$2,000,000		2,013,637.64	0.838%	26.113%
24	AUST + NZ BANKING GROUP SR UNSECURED 144A 11/18 VAR	2.064%	11/16/2018	USD \$2,000,000		2,013,380.34	0.838%	26.951%
25	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR	1.555%	1/11/2019	USD \$2,000,000		2,004,187.68	0.834%	27.785%
26	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/18 VAR	1.604%	1/12/2018	USD \$2,000,000		2,001,760.00	0.833%	28.618%
27	KFW GOVT GUARANT 02/19 1.5	1.500%	2/6/2019	USD \$2,000,000		1,997,564.88	0.831%	29.449%
28	PFIZER INC SR UNSECURED 06/18 1.2	1.200%	6/1/2018	USD \$2,000,000		1,997,562.00	0.831%	30.281%
29	SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125	1.125%	4/5/2018	USD \$2,000,000		1,996,283.28	0.831%	31.111%
30	KFW GOVT GUARANT 09/18 1	1.000%	9/7/2018	USD \$2,000,000		1,991,120.00	0.829%	31.940%
31	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$1,950,000		1,964,865.63	0.818%	32.758%
32	INTER AMERICAN DEVEL BK SR UNSECURED 11/18 VAR	1.278%	11/26/2018	USD \$1,959,000		1,958,132.75	0.815%	33.572%
33	EXXON MOBIL CORPORATION SR UNSECURED 02/18 VAR	1.917%	2/28/2018	USD \$1,911,000		1,916,071.79	0.797%	34.370%
34	GENERAL ELECTRIC CO SR UNSECURED 12/17 5.25	5.250%	12/6/2017	USD \$1,900,000		1,913,258.71	0.796%	35.166%
35	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$1,895,000		1,896,242.02	0.789%	35.955%
36	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$1,868,000		1,863,749.98	0.776%	36.731%
37	ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	1/15/2019	USD \$1,787,000		1,804,948.49	0.751%	37.482%
38	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$1,700,000		1,697,297.87	0.706%	38.188%
39	STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$1,650,000		1,654,257.43	0.688%	38.876%
40	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	8/10/2018	USD \$1,593,000		1,600,941.01	0.666%	39.543%
41	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$1,513,000		1,526,263.55	0.635%	40.178%
42	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$1,500,000		1,504,290.18	0.626%	40.804%
43	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$1,500,000		1,504,023.00	0.626%	41.430%
44	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$1,500,000		1,503,917.63	0.626%	42.056%
45	APPLE INC SR UNSECURED 02/19 VAR	1.392%	2/8/2019	USD \$1,500,000		1,501,122.80	0.625%	42.680%
46	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 VAR	1.889%	11/10/2018	USD \$1,440,000		1,448,220.77	0.603%	43.283%
47	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	USD \$1,400,000		1,400,334.60	0.583%	43.866%
48	ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5	1.500%	6/7/2018	USD \$1,400,000		1,399,407.53	0.582%	44.448%
49	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$1,394,000		1,398,063.51	0.582%	45.030%
50	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,397,000		1,397,217.69	0.581%	45.611%
51	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$1,400,000		1,396,344.60	0.581%	46.192%
52	WESTPAC BANKING CORP SR UNSECURED 07/18 VAR	2.051%	7/30/2018	USD \$1,320,000		1,326,867.85	0.552%	46.744%
53	APPLE INC SR UNSECURED 05/19 VAR	1.612%	5/6/2019	USD \$1,300,000		1,305,187.47	0.543%	47.288%
54	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$1,300,000		1,295,232.90	0.539%	47.827%
55	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$1,225,000		1,232,539.88	0.513%	48.340%
56	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$1,200,000		1,196,316.66	0.498%	48.837%
57	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$1,200,000		1,191,099.78	0.496%	49.333%
58	COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	2/4/2019	USD \$1,100,000		1,091,039.65	0.454%	49.787%
59	GENERAL ELECTRIC CO SR UNSECURED 01/19 VAR	1.814%	1/14/2019	USD \$1,050,000		1,055,819.37	0.439%	50.226%

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<b>Corporate Bond</b>						<b>168,658,627.74</b>		<b>70.186%</b>
60	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR	2.010%	3/15/2019	USD \$1,000,000		1,010,323.72	0.420%	50.647%
61	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	7/1/2019	USD \$1,000,000		1,007,461.53	0.419%	51.066%
62	WESTPAC BANKING CORP SR UNSECURED 05/19 VAR	2.019%	5/13/2019	USD \$1,000,000		1,007,176.19	0.419%	51.485%
63	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$1,000,000		1,006,323.94	0.419%	51.904%
64	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$1,000,000		1,004,606.79	0.418%	52.322%
65	BANK OF MONTREAL SR UNSECURED 04/18 VAR	1.904%	4/9/2018	USD \$1,000,000		1,002,297.19	0.417%	52.739%
66	ROYAL BANK OF CANADA SR UNSECURED 10/18 VAR	1.711%	10/31/2018	USD \$1,000,000		1,001,565.08	0.417%	53.156%
67	AUST + NZ BANKING GROUP SR UNSECURED 144A 01/18 VAR	1.744%	1/16/2018	USD \$1,000,000		1,001,263.27	0.417%	53.573%
68	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$1,000,000		1,000,761.62	0.416%	53.989%
69	NEDER WATERSCHAPSBANK SR UNSECURED 144A 04/18 1.5	1.500%	4/16/2018	USD \$1,000,000		1,000,036.00	0.416%	54.405%
70	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 VAR	1.551%	7/25/2019	USD \$1,000,000		999,628.51	0.416%	54.821%
71	EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125	1.125%	8/15/2018	USD \$1,000,000		997,229.47	0.415%	55.236%
72	NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/18 0.875	0.875%	7/13/2018	USD \$1,000,000		994,674.00	0.414%	55.650%
73	NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	9/27/2018	USD \$1,000,000		993,498.08	0.413%	56.064%
74	CHEVRON CORP SR UNSECURED 11/18 VAR	1.824%	11/16/2018	USD \$987,000		992,405.93	0.413%	56.477%
75	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/18 VAR	2.101%	11/2/2018	USD \$925,000		931,785.78	0.388%	56.864%
76	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 VAR	1.674%	6/19/2019	USD \$927,000		930,655.58	0.387%	57.252%
77	EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	1.625%	12/18/2018	USD \$900,000		900,770.54	0.375%	57.626%
78	APPLE INC SR UNSECURED 05/18 1	1.000%	5/3/2018	USD \$900,000		897,885.66	0.374%	58.000%
79	CHEVRON CORP SR UNSECURED 02/19 VAR	1.407%	2/28/2019	USD \$885,000		885,314.77	0.368%	58.368%
80	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$861,000		856,578.02	0.356%	58.725%
81	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$800,000		799,767.20	0.333%	59.058%
82	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$771,000		776,957.52	0.323%	59.381%
83	TOTAL CAPITAL INTL SA COMPANY GUAR 08/18 VAR	1.879%	8/10/2018	USD \$750,000		753,203.06	0.313%	59.694%
84	WAL MART STORES INC SR UNSECURED 04/18 1.125	1.125%	4/11/2018	USD \$750,000		748,968.30	0.312%	60.006%
85	MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/3/2018	USD \$749,000		747,742.18	0.311%	60.317%
86	KFW GOVT GUARANT 11/18 1.125	1.125%	11/16/2018	USD \$750,000		746,682.76	0.311%	60.628%
87	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$700,000		703,502.59	0.293%	60.921%
88	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 1.45	1.450%	3/7/2018	USD \$675,000		675,221.05	0.281%	61.202%
89	INTL BK RECON + DEVELOP SR UNSECURED 10/18 1	1.000%	10/5/2018	USD \$669,000		666,436.39	0.277%	61.479%
90	TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	1.450%	9/6/2018	USD \$600,000		599,097.58	0.249%	61.728%
91	NESTLE HOLDINGS INC COMPANY GUAR REGS 07/18 1.375	1.375%	7/24/2018	USD \$600,000		598,602.00	0.249%	61.978%
92	AUST + NZ BANKING GROUP SR UNSECURED REGS 01/18 VAR	1.744%	1/16/2018	USD \$550,000		550,694.80	0.229%	62.207%
93	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$517,000		520,994.10	0.217%	62.424%
94	TORONTO DOMINION BANK SR UNSECURED 01/19 VAR	2.153%	1/22/2019	USD \$500,000		504,390.63	0.210%	62.633%
95	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 VAR	1.811%	6/17/2019	USD \$500,000		502,307.31	0.209%	62.842%
96	STATOIL ASA COMPANY GUAR 11/18 VAR	1.772%	11/8/2018	USD \$500,000		502,059.63	0.209%	63.051%
97	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$500,000		501,946.15	0.209%	63.260%

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<b>Corporate Bond</b>						<b>168,658,627.74</b>		<b>70.186%</b>
98	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/19 VAR	1.575%	8/15/2019	USD \$500,000		501,527.78	0.209%	63.469%
99	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/19 2	2.000%	1/14/2019	USD \$500,000		501,329.32	0.209%	63.678%
100	APPLE INC SR UNSECURED 02/19 1.7	1.700%	2/22/2019	USD \$500,000		501,157.18	0.209%	63.886%
101	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/18 VAR	1.545%	8/15/2018	USD \$500,000		500,612.43	0.208%	64.094%
102	COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	3/19/2018	USD \$500,000		500,559.91	0.208%	64.303%
103	AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/2/2018	USD \$500,000		500,445.00	0.208%	64.511%
104	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$500,000		500,231.63	0.208%	64.719%
105	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	2/1/2019	USD \$500,000		499,970.50	0.208%	64.927%
106	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$500,000		499,761.00	0.208%	65.135%
107	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 05/18 1.125	1.125%	5/25/2018	USD \$500,000		498,720.00	0.208%	65.343%
108	CHEVRON CORP SR UNSECURED 05/18 VAR	1.814%	5/16/2018	USD \$497,000		498,529.16	0.207%	65.550%
109	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$500,000		498,406.05	0.207%	65.758%
110	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	1.000%	9/20/2018	USD \$500,000		497,221.50	0.207%	65.965%
111	AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/2/2018	USD \$500,000		497,048.08	0.207%	66.171%
112	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$500,000		496,926.36	0.207%	66.378%
113	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$500,000		496,710.95	0.207%	66.585%
114	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$500,000		493,787.43	0.205%	66.790%
115	WESTPAC BANKING CORP SR UNSECURED 01/18 1.6	1.600%	1/12/2018	USD \$475,000		475,273.87	0.198%	66.988%
116	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	1.875%	7/23/2018	USD \$465,000		466,053.07	0.194%	67.182%
117	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.25	1.250%	9/9/2019	USD \$450,000		445,703.40	0.185%	67.368%
118	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$436,000		438,626.68	0.183%	67.550%
119	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$431,000		431,996.58	0.180%	67.730%
120	STATOIL ASA COMPANY GUAR 05/18 VAR	1.605%	5/15/2018	USD \$420,000		420,756.82	0.175%	67.905%
121	BANK OF NOVA SCOTIA SR UNSECURED 06/18 VAR	1.787%	6/11/2018	USD \$414,000		414,993.75	0.173%	68.078%
122	GENERAL ELECTRIC CO SR UNSECURED 08/18 VAR	1.582%	8/7/2018	USD \$400,000		400,911.44	0.167%	68.244%
123	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	1.557%	8/29/2019	USD \$400,000		399,838.60	0.166%	68.411%
124	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$400,000		399,219.90	0.166%	68.577%
125	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$343,000		341,430.26	0.142%	68.719%
126	CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	USD \$334,000		334,602.99	0.139%	68.858%
127	ORACLE CORP SR UNSECURED 01/19 VAR	1.884%	1/15/2019	USD \$328,000		330,367.73	0.137%	68.996%
128	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$300,000		312,867.42	0.130%	69.126%
129	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$300,000		302,014.46	0.126%	69.252%
130	APPLE INC SR UNSECURED 05/18 VAR	1.561%	5/3/2018	USD \$300,000		300,421.50	0.125%	69.377%
131	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$300,000		297,486.57	0.124%	69.500%
132	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$260,000		257,539.36	0.107%	69.608%
133	WESTPAC BANKING CORP SR UNSECURED 11/18 VAR	2.054%	11/23/2018	USD \$250,000		251,837.61	0.105%	69.712%
134	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR	1.694%	1/17/2019	USD \$236,000		236,928.94	0.099%	69.811%
135	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$200,000		200,851.69	0.084%	69.895%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>168,658,627.74</b>		<b>70.186%</b>
136	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$200,000		199,539.55	0.083%	69.978%
137	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$187,000		188,285.58	0.078%	70.056%
138	COCA COLA CO/THE SR UNSECURED 11/18 1.65	1.650%	11/1/2018	USD \$181,000		181,390.86	0.075%	70.132%
139	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$130,000		130,028.52	0.054%	70.186%
<b>Sovereign Bond</b>						<b>65,846,984.64</b>		<b>27.402%</b>
140	PROVINCE OF QUEBEC SR UNSECURED 07/19 VAR	1.587%	7/21/2019	USD \$3,655,000		3,668,781.98	1.527%	71.712%
141	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$3,607,000		3,607,015.94	1.501%	73.213%
142	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 11/18 VAR	1.484%	11/23/2018	USD \$3,300,000		3,304,989.60	1.375%	74.589%
143	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	USD \$3,255,000		3,266,490.15	1.359%	75.948%
144	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	1/16/2019	USD \$3,000,000		2,992,461.00	1.245%	77.193%
145	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$2,950,000		2,969,222.20	1.236%	78.429%
146	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$2,600,000		2,591,893.20	1.079%	79.508%
147	US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	USD \$2,500,000		2,499,121.10	1.040%	80.547%
148	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	1/30/2019	USD \$2,200,000		2,208,277.96	0.919%	81.466%
149	ONTARIO (PROVINCE OF) SR UNSECURED 06/19 1.25	1.250%	6/17/2019	USD \$2,123,000		2,104,546.27	0.876%	82.342%
150	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	1/18/2019	USD \$2,100,000		2,097,686.39	0.873%	83.215%
151	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$2,100,000		2,094,867.60	0.872%	84.087%
152	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$2,000,000		2,001,880.00	0.833%	84.920%
153	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$1,900,000		1,879,272.90	0.782%	85.702%
154	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$1,710,000		1,702,322.10	0.708%	86.410%
155	KOMMUNEKREDIT UNSECURED REGS 01/18 1.125	1.125%	1/16/2018	USD \$1,500,000		1,499,085.00	0.624%	87.034%
156	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$1,450,000		1,440,331.40	0.599%	87.634%
157	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$1,400,000		1,396,838.80	0.581%	88.215%
158	US TREASURY N/B 01/19 1.25	1.250%	1/31/2019	USD \$1,300,000		1,297,054.69	0.540%	88.755%
159	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	1.500%	10/3/2018	USD \$1,250,000		1,249,448.61	0.520%	89.275%
160	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$1,200,000		1,201,862.40	0.500%	89.775%
161	FANNIE MAE NOTES 10/18 1.125	1.125%	10/19/2018	USD \$1,200,000		1,196,840.40	0.498%	90.273%
162	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$1,000,000		1,001,933.99	0.417%	90.690%
163	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 08/18 VAR	1.454%	8/17/2018	USD \$1,000,000		1,001,140.00	0.417%	91.106%
164	KOMMUNALBANKEN AS SR UNSECURED REGS 02/18 VAR	1.496%	2/20/2018	USD \$1,000,000		1,000,740.00	0.416%	91.523%
165	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$1,000,000		998,317.00	0.415%	91.938%
166	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$1,000,000		997,905.84	0.415%	92.354%
167	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 06/18 1.25	1.250%	6/4/2018	USD \$1,000,000		997,076.00	0.415%	92.768%
168	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$1,000,000		996,882.00	0.415%	93.183%
169	US TREASURY N/B 01/19 1.125	1.125%	1/15/2019	USD \$1,000,000		996,289.06	0.415%	93.598%
170	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	USD \$1,000,000		993,343.00	0.413%	94.011%
171	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$1,000,000		989,682.00	0.412%	94.423%
172	FANNIE MAE NOTES 08/19 0.875	0.875%	8/2/2019	USD \$1,000,000		988,102.00	0.411%	94.834%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>65,846,984.64</b>		<b>27.402%</b>
173	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$600,000		600,561.60	0.250%	95.084%
174	ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3	3.000%	7/16/2018	USD \$500,000		505,653.53	0.210%	95.295%
175	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 03/18 VAR	1.700%	3/15/2018	USD \$500,000		500,390.70	0.208%	95.503%
176	FANNIE MAE NOTES 01/19 1.375	1.375%	1/28/2019	USD \$500,000		499,459.50	0.208%	95.711%
177	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/18 1.375	1.375%	7/16/2018	USD \$500,000		499,307.00	0.208%	95.919%
178	US TREASURY N/B 12/18 1.25	1.250%	12/31/2018	USD \$500,000		499,062.50	0.208%	96.126%
179	KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125	1.125%	5/23/2018	USD \$500,000		498,838.00	0.208%	96.334%
180	FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	USD \$500,000		498,227.00	0.207%	96.541%
181	EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1	1.000%	11/1/2018	USD \$500,000		496,991.31	0.207%	96.748%
182	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$400,000		396,368.80	0.165%	96.913%
183	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$400,000		395,420.00	0.165%	97.077%
184	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$300,000		300,624.00	0.125%	97.203%
185	US TREASURY N/B 11/18 1.25	1.250%	11/30/2018	USD \$300,000		299,484.38	0.125%	97.327%
186	US TREASURY N/B 11/18 1.25	1.250%	11/15/2018	USD \$225,000		224,604.49	0.093%	97.421%
187	ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	9/27/2018	USD \$200,000		200,679.25	0.084%	97.504%
188	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	1.125%	5/29/2018	USD \$200,000		199,612.00	0.083%	97.587%
<b>STIF</b>						<b>5,798,075.02</b>		<b>2.413%</b>
189	BANK OF NOVA SCOTIA	1.697%	2/28/2019	USD \$2,000,000		1,999,440.90	0.832%	98.419%
190	SVENSKA HANDLSBNKN A	1.709%	2/12/2019	USD \$1,000,000		999,727.95	0.416%	98.835%
191	NORDEA BK AB (PUBL) NY	1.657%	3/7/2019	USD \$1,000,000		999,716.00	0.416%	99.251%
192	NORDEA BK AB (PUBL) NY	1.584%	4/10/2019	USD \$1,000,000		999,699.84	0.416%	99.667%
193	SVENSKA HANDLSBNKN A	1.506%	1/3/2019	USD \$500,000		499,875.83	0.208%	99.875%
194	NORDEA BANK FLD PLC	1.610%	5/2/2018	USD \$300,000		299,614.50	0.125%	100.000%
<b>Total</b>						<b>240,303,687.40</b>		<b>100.00%</b>