

# VA Short-Term Fixed Portfolio

**As of February 28, 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
<b>Corporate Bond</b>						<b>172,662,319.86</b>		<b>63.074%</b>
1	KFW GOVT GUARANT 09/19 1.5	1.500%	9/9/2019	USD \$5,300,000		5,231,335.64	1.911%	1.911%
2	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$4,630,000		4,618,494.45	1.687%	3.598%
3	USAA CAPITAL CORP SR UNSECURED 144A 02/19 VAR	2.003%	2/1/2019	USD \$3,620,000		3,623,644.36	1.324%	4.922%
4	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	5/17/2019	USD \$3,500,000		3,466,696.59	1.266%	6.188%
5	SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5	2.500%	1/25/2019	USD \$3,450,000		3,447,696.54	1.259%	7.448%
6	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	1/22/2019	USD \$3,450,000		3,433,376.87	1.254%	8.702%
7	WALMART INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$3,330,000		3,293,236.80	1.203%	9.905%
8	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	1/17/2019	USD \$3,275,000		3,266,368.87	1.193%	11.098%
9	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	5/15/2019	USD \$3,200,000		3,161,549.31	1.155%	12.253%
10	STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	5/15/2018	USD \$3,030,000		3,024,788.40	1.105%	13.358%
11	SWEDISH EXPORT CREDIT SR UNSECURED 10/18 VAR	1.797%	10/4/2018	USD \$3,000,000		3,001,386.75	1.096%	14.454%
12	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	3/15/2019	USD \$2,532,000		2,522,516.29	0.921%	15.376%
13	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$2,500,000		2,485,103.53	0.908%	16.284%
14	OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	3/12/2019	USD \$2,500,000		2,483,277.70	0.907%	17.191%
15	COMMONWEALTH BANK AUST SR UNSECURED REGS 03/19 VAR	2.648%	3/15/2019	USD \$2,400,000		2,421,792.41	0.885%	18.076%
16	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 VAR	2.310%	8/9/2019	USD \$2,388,000		2,399,112.68	0.876%	18.952%
17	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75	1.750%	10/30/2019	USD \$2,400,000		2,372,284.80	0.867%	19.819%
18	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$2,300,000		2,287,044.05	0.835%	20.654%
19	APPLE INC SR UNSECURED 11/19 1.8	1.800%	11/13/2019	USD \$2,291,000		2,265,317.39	0.828%	21.481%
20	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	9/10/2018	USD \$2,198,000		2,202,201.10	0.804%	22.286%
21	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	1.500%	1/23/2019	USD \$2,200,000		2,185,370.00	0.798%	23.084%

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<b>Corporate Bond</b>						<b>172,662,319.86</b>		<b>63.074%</b>
22	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$2,200,000		2,182,309.62	0.797%	23.881%
23	KFW GOVT GUARANT 09/19 1.25	1.250%	9/30/2019	USD \$2,200,000		2,162,351.09	0.790%	24.671%
24	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 VAR	1.899%	9/12/2019	USD \$2,078,000		2,087,234.07	0.762%	25.434%
25	MERCK + CO INC SR UNSECURED 05/18 VAR	2.233%	5/18/2018	USD \$2,070,000		2,071,068.22	0.757%	26.190%
26	AUST + NZ BANKING GROUP SR UNSECURED 144A 11/18 VAR	2.600%	11/16/2018	USD \$2,000,000		2,008,335.90	0.734%	26.924%
27	NORDEA BANK AB SR UNSECURED 144A 09/18 VAR	2.440%	9/17/2018	USD \$2,000,000		2,007,979.54	0.734%	27.658%
28	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/19 VAR	1.955%	1/11/2019	USD \$2,000,000		2,003,831.38	0.732%	28.390%
29	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	USD \$2,000,000		1,995,683.74	0.729%	29.119%
30	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$2,000,000		1,973,793.66	0.721%	29.840%
31	EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 1.125	1.125%	8/15/2019	USD \$2,000,000		1,965,604.00	0.718%	30.558%
32	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$1,950,000		1,944,168.15	0.710%	31.268%
33	APPLE INC SR UNSECURED 02/19 1.55	1.550%	2/8/2019	USD \$1,944,000		1,929,452.50	0.705%	31.973%
34	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	USD \$1,895,000		1,884,759.91	0.689%	32.661%
35	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/19 1.875	1.875%	6/11/2019	USD \$1,892,000		1,880,364.20	0.687%	33.348%
36	ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	1/15/2019	USD \$1,787,000		1,785,274.45	0.652%	34.000%
37	FMS WERTMANAGEMENT GOVT GUARANT 08/19 1	1.000%	8/16/2019	USD \$1,800,000		1,765,616.85	0.645%	34.645%
38	CHEVRON CORP SR UNSECURED 05/19 1.561	1.561%	5/16/2019	USD \$1,700,000		1,684,080.81	0.615%	35.260%
39	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375	1.375%	7/12/2019	USD \$1,700,000		1,669,346.01	0.610%	35.870%
40	PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$1,513,000		1,506,207.98	0.550%	36.420%
41	APPLE INC SR UNSECURED 02/19 VAR	1.871%	2/8/2019	USD \$1,500,000		1,500,718.56	0.548%	36.969%
42	SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125	1.125%	4/5/2018	USD \$1,500,000		1,499,070.41	0.548%	37.516%
43	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	3/13/2019	USD \$1,500,000		1,492,842.00	0.545%	38.062%
44	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	2/21/2019	USD \$1,400,000		1,390,368.00	0.508%	38.570%
45	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	1.700%	1/9/2019	USD \$1,397,000		1,386,606.32	0.507%	39.076%
46	WESTPAC BANKING CORP SR UNSECURED 07/18 VAR	2.507%	7/30/2018	USD \$1,320,000		1,323,319.15	0.483%	39.559%
47	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2	2.200%	1/10/2020	USD \$1,330,000		1,321,451.60	0.483%	40.042%
48	APPLE INC SR UNSECURED 05/19 VAR	2.089%	5/6/2019	USD \$1,300,000		1,304,517.40	0.477%	40.519%
49	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	1/28/2019	USD \$1,300,000		1,289,587.00	0.471%	40.990%
50	NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75	1.750%	9/5/2019	USD \$1,300,000		1,287,018.20	0.470%	41.460%
51	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	2.375%	2/27/2019	USD \$1,225,000		1,222,231.50	0.446%	41.906%
52	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	5.625%	5/1/2018	USD \$1,197,000		1,203,543.80	0.440%	42.346%
53	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 VAR	1.963%	6/19/2019	USD \$1,127,000		1,130,823.34	0.413%	42.759%
54	COUNCIL OF EUROPE SR UNSECURED 02/19 1	1.000%	2/4/2019	USD \$1,100,000		1,086,598.65	0.397%	43.156%
55	GENERAL ELECTRIC CO SR UNSECURED 01/19 VAR	2.232%	1/14/2019	USD \$1,050,000		1,051,933.91	0.384%	43.540%
56	WESTPAC BANKING CORP SR UNSECURED 05/19 VAR	2.530%	5/13/2019	USD \$1,000,000		1,005,771.86	0.367%	43.908%
57	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 VAR	2.391%	11/10/2018	USD \$1,000,000		1,003,848.41	0.367%	44.274%
58	ROYAL BANK OF CANADA SR UNSECURED 10/18 VAR	2.172%	10/31/2018	USD \$1,000,000		1,000,784.72	0.366%	44.640%
59	BANK OF MONTREAL SR UNSECURED 04/18 VAR	2.304%	4/9/2018	USD \$1,000,000		1,000,591.28	0.366%	45.006%

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<b>Corporate Bond</b>						<b>172,662,319.86</b>		<b>63.074%</b>
60	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 VAR	1.985%	7/25/2019	USD \$1,000,000		999,315.67	0.365%	45.371%
61	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6	2.600%	9/23/2019	USD \$1,000,000		997,237.05	0.364%	45.735%
62	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	3/1/2019	USD \$1,000,000		993,958.88	0.363%	46.098%
63	NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	9/27/2018	USD \$1,000,000		993,041.35	0.363%	46.461%
64	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$1,000,000		992,845.00	0.363%	46.823%
65	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75	1.750%	9/5/2019	USD \$1,000,000		990,014.00	0.362%	47.185%
66	CHEVRON CORP SR UNSECURED 11/18 VAR	2.360%	11/16/2018	USD \$987,000		989,991.24	0.362%	47.547%
67	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	4/15/2019	USD \$990,000		981,595.44	0.359%	47.905%
68	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	1.250%	12/16/2019	USD \$1,000,000		980,038.30	0.358%	48.263%
69	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	1.375%	9/6/2018	USD \$968,000		962,559.81	0.352%	48.615%
70	INTER AMERICAN DEVEL BK SR UNSECURED 11/18 VAR	1.661%	11/26/2018	USD \$959,000		958,690.16	0.350%	48.965%
71	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$900,000		897,513.35	0.328%	49.293%
72	CHEVRON CORP SR UNSECURED 02/19 VAR	1.558%	2/28/2019	USD \$885,000		885,530.22	0.323%	49.617%
73	EUROPEAN BK RECON + DEV SR UNSECURED 11/19 1.75	1.750%	11/26/2019	USD \$886,000		876,772.31	0.320%	49.937%
74	STATOIL ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$871,000		865,236.41	0.316%	50.253%
75	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$861,000		846,777.89	0.309%	50.562%
76	TORONTO DOMINION BANK SR UNSECURED 10/19 1.9	1.900%	10/24/2019	USD \$854,000		844,069.90	0.308%	50.871%
77	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/19 VAR	2.278%	3/15/2019	USD \$800,000		805,431.74	0.294%	51.165%
78	ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$810,000		797,768.11	0.291%	51.456%
79	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$771,000		769,997.70	0.281%	51.737%
80	TOTAL CAPITAL INTL SA COMPANY GUAR 08/18 VAR	2.381%	8/10/2018	USD \$750,000		751,530.00	0.275%	52.012%
81	MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/3/2018	USD \$749,000		744,180.33	0.272%	52.284%
82	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$750,000		739,847.06	0.270%	52.554%
83	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	7/15/2019	USD \$750,000		738,968.76	0.270%	52.824%
84	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$720,000		707,852.00	0.259%	53.083%
85	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	1/17/2019	USD \$700,000		698,274.91	0.255%	53.338%
86	INTL BK RECON + DEVELOP SR UNSECURED 10/18 1	1.000%	10/5/2018	USD \$669,000		664,754.53	0.243%	53.581%
87	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$665,000		654,565.07	0.239%	53.820%
88	COMMONWEALTH BANK AUST SR UNSECURED 144A 11/18 VAR	2.568%	11/2/2018	USD \$625,000		627,650.50	0.229%	54.049%
89	PFIZER INC SR UNSECURED 06/18 1.2	1.200%	6/1/2018	USD \$600,000		598,866.92	0.219%	54.268%
90	NESTLE HOLDINGS INC COMPANY GUAR REGS 07/18 1.375	1.375%	7/24/2018	USD \$600,000		598,136.40	0.218%	54.486%
91	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	4/26/2019	USD \$600,000		591,889.49	0.216%	54.702%
92	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$517,000		514,206.67	0.188%	54.890%
93	TORONTO DOMINION BANK SR UNSECURED 08/19 VAR	2.470%	8/13/2019	USD \$500,000		503,235.00	0.184%	55.074%
94	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/20 VAR	2.298%	1/10/2020	USD \$500,000		503,172.61	0.184%	55.258%
95	TORONTO DOMINION BANK SR UNSECURED 01/19 VAR	2.585%	1/22/2019	USD \$500,000		503,015.52	0.184%	55.442%
96	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 VAR	2.090%	6/17/2019	USD \$500,000		502,400.77	0.184%	55.625%
97	BERKSHIRE HATHAWAY FIN COMPANY GUAR 08/19 VAR	2.099%	8/15/2019	USD \$500,000		501,614.34	0.183%	55.808%

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<b>Corporate Bond</b>						<b>172,662,319.86</b>	<b>63.074%</b>	
98	STATOIL ASA COMPANY GUAR 11/18 VAR	2.251%	11/8/2018	USD \$500,000		501,402.52	0.183%	55.992%
99	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/18 VAR	2.069%	8/15/2018	USD \$500,000		500,202.14	0.183%	56.174%
100	AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/2/2018	USD \$500,000		498,641.00	0.182%	56.356%
101	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	1/10/2019	USD \$500,000		498,582.16	0.182%	56.539%
102	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$500,000		498,207.85	0.182%	56.721%
103	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/19 2	2.000%	1/14/2019	USD \$500,000		497,917.48	0.182%	56.902%
104	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/2/2018	USD \$500,000		497,667.91	0.182%	57.084%
105	CHEVRON CORP SR UNSECURED 05/18 VAR	2.350%	5/16/2018	USD \$497,000		497,441.45	0.182%	57.266%
106	APPLE INC SR UNSECURED 02/19 1.7	1.700%	2/22/2019	USD \$500,000		496,949.14	0.182%	57.448%
107	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	2/1/2019	USD \$500,000		496,860.00	0.182%	57.629%
108	NRW.BANK LOCAL GOVT G REGS 07/19 1.875	1.875%	7/1/2019	USD \$500,000		496,409.00	0.181%	57.810%
109	AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/2/2018	USD \$500,000		496,204.81	0.181%	57.992%
110	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	4/12/2019	USD \$500,000		494,005.88	0.180%	58.172%
111	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$500,000		493,711.74	0.180%	58.352%
112	AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125	1.125%	9/20/2019	USD \$500,000		490,700.04	0.179%	58.532%
113	SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125	1.125%	8/28/2019	USD \$500,000		490,487.52	0.179%	58.711%
114	INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875	0.875%	8/15/2019	USD \$500,000		489,736.50	0.179%	58.890%
115	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$454,000		452,928.84	0.165%	59.055%
116	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.25	1.250%	9/9/2019	USD \$450,000		442,127.70	0.162%	59.217%
117	NORDEA BANK AB SR UNSECURED 144A 09/19 1.625	1.625%	9/30/2019	USD \$449,000		441,384.32	0.161%	59.378%
118	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	3/13/2019	USD \$436,000		434,936.73	0.159%	59.537%
119	STATOIL ASA COMPANY GUAR 05/18 VAR	2.129%	5/15/2018	USD \$420,000		420,166.82	0.153%	59.690%
120	CHEVRON CORP SR UNSECURED 11/19 VAR	2.249%	11/15/2019	USD \$400,000		403,003.38	0.147%	59.838%
121	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR	2.224%	8/29/2019	USD \$400,000		400,495.24	0.146%	59.984%
122	GENERAL ELECTRIC CO SR UNSECURED 08/18 VAR	2.063%	8/7/2018	USD \$400,000		400,197.68	0.146%	60.130%
123	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	USD \$400,000		398,540.80	0.146%	60.276%
124	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$400,000		394,991.72	0.144%	60.420%
125	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$400,000		393,426.86	0.144%	60.564%
126	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$400,000		392,677.20	0.143%	60.707%
127	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$343,000		338,460.83	0.124%	60.831%
128	COMMONWEALTH BANK AUST SR UNSECURED REGS 09/19 VAR	2.058%	9/6/2019	USD \$336,000		337,496.69	0.123%	60.954%
129	ORACLE CORP SR UNSECURED 01/19 VAR	2.300%	1/15/2019	USD \$328,000		329,484.52	0.120%	61.074%
130	MICROSOFT CORP SR UNSECURED 06/19 4.2	4.200%	6/1/2019	USD \$300,000		306,480.76	0.112%	61.186%
131	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$300,000		299,835.98	0.110%	61.296%
132	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 02/19 2.25	2.250%	2/1/2019	USD \$300,000		298,670.05	0.109%	61.405%
133	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$300,000		298,062.91	0.109%	61.514%
134	NRW.BANK LOCAL GOVT G REGS 09/19 2	2.000%	9/23/2019	USD \$300,000		297,729.00	0.109%	61.623%
135	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$300,000		296,693.46	0.108%	61.731%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>172,662,319.86</b>		<b>63.074%</b>
136	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$300,000		295,701.60	0.108%	61.839%
137	NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	7/29/2019	USD \$260,000		255,695.44	0.093%	61.932%
138	WESTPAC BANKING CORP SR UNSECURED 11/18 VAR	2.660%	11/23/2018	USD \$250,000		251,085.78	0.092%	62.024%
139	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$250,000		247,422.38	0.090%	62.115%
140	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$250,000		245,053.57	0.090%	62.204%
141	AFRICAN DEVELOPMENT BANK SR UNSECURED 02/20 1.375	1.375%	2/12/2020	USD \$250,000		245,015.50	0.090%	62.294%
142	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 VAR	2.121%	1/17/2019	USD \$236,000		236,639.91	0.086%	62.380%
143	TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$215,000		213,717.27	0.078%	62.458%
144	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$200,000		206,668.29	0.075%	62.534%
145	KFW GOVT GUARANT 01/20 4	4.000%	1/27/2020	USD \$200,000		205,838.07	0.075%	62.609%
146	KFW GOVT GUARANT 04/19 1.875	1.875%	4/1/2019	USD \$200,000		199,194.08	0.073%	62.682%
147	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	2/15/2019	USD \$200,000		198,544.50	0.073%	62.754%
148	NOVARTIS CAPITAL CORP COMPANY GUAR 02/20 1.8	1.800%	2/14/2020	USD \$200,000		197,084.27	0.072%	62.826%
149	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$187,000		185,901.74	0.068%	62.894%
150	COMMONWEALTH BANK AUST SR UNSECURED REGS 11/19 VAR	2.433%	11/7/2019	USD \$181,000		182,257.00	0.067%	62.961%
151	COCA COLA CO/THE SR UNSECURED 11/18 1.65	1.650%	11/1/2018	USD \$181,000		180,327.92	0.066%	63.026%
152	CHEVRON CORP SR UNSECURED 02/19 1.686	1.686%	2/28/2019	USD \$130,000		129,025.78	0.047%	63.074%
<b>Sovereign Bond</b>						<b>89,294,243.89</b>		<b>32.619%</b>
153	US TREASURY N/B 02/19 2.75	2.750%	2/15/2019	USD \$6,000,000		6,035,859.36	2.205%	65.278%
154	US TREASURY N/B 12/19 1.875	1.875%	12/31/2019	USD \$6,000,000		5,960,156.28	2.177%	67.456%
155	KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125	1.125%	8/23/2019	USD \$3,900,000		3,827,140.20	1.398%	68.854%
156	PROVINCE OF QUEBEC SR UNSECURED 07/19 VAR	2.025%	7/21/2019	USD \$3,655,000		3,665,638.79	1.339%	70.193%
157	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	5/30/2019	USD \$3,607,000		3,578,123.76	1.307%	71.500%
158	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	1/16/2019	USD \$3,000,000		2,978,397.00	1.088%	72.588%
159	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	3/15/2019	USD \$2,950,000		2,943,793.20	1.075%	73.663%
160	US TREASURY N/B 02/19 1.5	1.500%	2/28/2019	USD \$2,750,000		2,733,779.29	0.999%	74.662%
161	EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75	1.750%	8/19/2019	USD \$2,700,000		2,677,343.27	0.978%	75.640%
162	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	9/10/2018	USD \$2,600,000		2,587,728.00	0.945%	76.585%
163	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$2,250,000		2,233,188.00	0.816%	77.401%
164	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	1/30/2019	USD \$2,200,000		2,194,176.91	0.802%	78.203%
165	ONTARIO (PROVINCE OF) SR UNSECURED 06/19 1.25	1.250%	6/17/2019	USD \$2,123,000		2,092,843.21	0.765%	78.967%
166	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	1.625%	1/18/2019	USD \$2,100,000		2,087,306.80	0.762%	79.730%
167	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	1/28/2019	USD \$2,100,000		2,084,901.00	0.762%	80.491%
168	FREDDIE MAC NOTES 10/19 1.25	1.250%	10/2/2019	USD \$2,100,000		2,067,706.20	0.755%	81.247%
169	US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	USD \$2,000,000		1,988,984.38	0.727%	81.973%
170	FANNIE MAE NOTES 10/19 1	1.000%	10/24/2019	USD \$2,000,000		1,959,624.00	0.716%	82.689%
171	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625	1.625%	7/25/2019	USD \$1,900,000		1,879,046.80	0.686%	83.375%
172	EXPORT DEVELOPMNT CANADA SR UNSECURED 144A 02/20 2.3	2.300%	2/10/2020	USD \$1,500,000		1,495,576.79	0.546%	83.922%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>89,294,243.89</b>	<b>32.619%</b>	
173	US TREASURY N/B 01/19 1.5	1.500%	1/31/2019	USD \$1,500,000		1,491,972.66	0.545%	84.467%
174	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25	1.250%	9/16/2019	USD \$1,500,000		1,472,131.50	0.538%	85.005%
175	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$1,450,000		1,432,310.00	0.523%	85.528%
176	US TREASURY N/B 01/19 1.25	1.250%	1/31/2019	USD \$1,300,000		1,290,250.00	0.471%	85.999%
177	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$1,300,000		1,283,828.00	0.469%	86.468%
178	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$1,200,000		1,192,306.80	0.436%	86.904%
179	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	6/14/2019	USD \$1,200,000		1,191,446.40	0.435%	87.339%
180	KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$1,200,000		1,181,520.00	0.432%	87.770%
181	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$1,200,000		1,180,071.60	0.431%	88.202%
182	US TREASURY N/B 10/19 1	1.000%	10/15/2019	USD \$1,200,000		1,176,843.74	0.430%	88.631%
183	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$1,034,000		1,018,499.31	0.372%	89.003%
184	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	1/28/2019	USD \$1,000,000		992,711.31	0.363%	89.366%
185	US TREASURY N/B 01/19 1.125	1.125%	1/15/2019	USD \$1,000,000		991,835.94	0.362%	89.728%
186	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	1.375%	5/28/2019	USD \$1,000,000		990,376.00	0.362%	90.090%
187	FANNIE MAE NOTES 08/19 0.875	0.875%	8/2/2019	USD \$1,000,000		981,613.00	0.359%	90.449%
188	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$976,000		955,647.81	0.349%	90.798%
189	FANNIE MAE NOTES 09/19 1.75	1.750%	9/12/2019	USD \$900,000		893,601.00	0.326%	91.124%
190	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/9/2018	USD \$810,000		805,021.74	0.294%	91.418%
191	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125	1.125%	9/17/2019	USD \$800,000		784,267.20	0.286%	91.705%
192	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	2.000%	11/12/2019	USD \$700,000		694,957.90	0.254%	91.959%
193	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	1.000%	11/13/2018	USD \$700,000		694,211.00	0.254%	92.212%
194	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$600,000		595,641.60	0.218%	92.430%
195	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 03/18 VAR	1.968%	3/15/2018	USD \$500,000		500,009.22	0.183%	92.613%
196	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/18 1.375	1.375%	7/16/2018	USD \$500,000		498,695.00	0.182%	92.795%
197	US TREASURY N/B 12/18 1.5	1.500%	12/31/2018	USD \$500,000		497,695.31	0.182%	92.977%
198	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	9/10/2018	USD \$500,000		497,640.00	0.182%	93.158%
199	FANNIE MAE NOTES 01/19 1.375	1.375%	1/28/2019	USD \$500,000		496,757.50	0.181%	93.340%
200	US TREASURY N/B 12/18 1.25	1.250%	12/31/2018	USD \$500,000		496,679.69	0.181%	93.521%
201	FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	USD \$500,000		496,340.00	0.181%	93.703%
202	EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1	1.000%	11/1/2018	USD \$500,000		496,186.73	0.181%	93.884%
203	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$500,000		494,367.56	0.181%	94.064%
204	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$500,000		493,554.69	0.180%	94.245%
205	US TREASURY N/B 02/20 1.375	1.375%	2/15/2020	USD \$500,000		491,386.72	0.180%	94.424%
206	US TREASURY N/B 01/20 1.25	1.250%	1/31/2020	USD \$500,000		490,566.41	0.179%	94.603%
207	CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25	1.250%	9/20/2019	USD \$500,000		489,924.00	0.179%	94.782%
208	US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	USD \$500,000		489,921.88	0.179%	94.961%
209	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 09/19 1.75	1.750%	9/24/2019	USD \$410,000		405,581.84	0.148%	95.110%
210	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$400,000		393,763.20	0.144%	95.253%



Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>89,294,243.89</b>		<b>32.619%</b>
211	ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	4.000%	10/7/2019	USD \$300,000		307,110.55	0.112%	95.366%
212	ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3	3.000%	7/16/2018	USD \$300,000		300,985.34	0.110%	95.476%
213	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	6/17/2019	USD \$300,000		297,933.30	0.109%	95.584%
214	CAISSE D AMORT DETTE SOC 09/19 1.75	1.750%	9/24/2019	USD \$300,000		296,767.20	0.108%	95.693%
<b>STIF</b>						<b>11,790,964.06</b>		<b>4.307%</b>
215	ERSTE ABWICKLUNGSANSTALT	1.730%	4/27/2018	USD \$3,000,000		2,991,319.32	1.093%	96.785%
216	BANK OF NOVA SCOTIA	1.848%	2/28/2019	USD \$2,000,000		2,003,934.34	0.732%	97.518%
217	BANQUE ET CAISSE	1.730%	5/2/2018	USD \$2,000,000		1,993,756.00	0.728%	98.246%
218	SVENSKA HANDLSBNKN A	2.211%	2/12/2019	USD \$1,000,000		1,001,971.71	0.366%	98.612%
219	NORDEA BK AB (PUBL) NY	1.855%	3/7/2019	USD \$1,000,000		1,000,898.70	0.366%	98.977%
220	NORDEA BK AB (PUBL) NY	1.988%	4/10/2019	USD \$1,000,000		999,995.96	0.365%	99.343%
221	PSP CAPITAL INC.	1.610%	3/19/2018	USD \$1,000,000		999,180.89	0.365%	99.708%
222	SVENSKA HANDLSBNKN A	1.904%	1/3/2019	USD \$500,000		500,081.14	0.183%	99.890%
223	NORDEA BANK FLD PLC	1.610%	5/2/2018	USD \$300,000		299,826.00	0.110%	100.000%
<b>Total</b>						<b>273,747,527.81</b>		<b>100.00%</b>