DFA Two-Year Global Fixed Income Portfolio-Institutional Class

As of December 31, 2022 (Updated Monthly)
Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						**1,788,998,502.55**		**36.762%**
1	ROYAL BANK OF CANADA SR UNSECURED 12/23 2.333	2.333%	12/5/2023	CAD $127,600,000		91,994,511.08	1.890%	1.890%
2	TORONTO DOMINION BANK SR UNSECURED 03/24 2.85	2.850%	3/8/2024	CAD $119,000,000		85,510,376.66	1.757%	3.648%
3	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/24 1.882	1.882%	3/8/2024	USD $84,250,000		81,283,000.61	1.670%	5.318%
4	COOPERAT RABOBANK UA/NY SR UNSECURED 01/25 1.375	1.375%	1/10/2025	USD $71,968,000		67,179,717.79	1.380%	6.698%
5	BANK OF MONTREAL SR UNSECURED 06/23 2.89	2.890%	6/20/2023	CAD $86,800,000		63,518,496.31	1.305%	8.004%
6	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 01/25 1.388	1.388%	1/12/2025	USD $65,000,000		60,607,630.20	1.245%	9.249%
7	CANADIAN IMPERIAL BANK SR UNSECURED 07/23 2.97	2.970%	7/11/2023	CAD $82,500,000		60,304,209.75	1.239%	10.488%
8	SVENSKA HANDELSBANKEN AB COMPANY GUAR 11/23 3.9	3.900%	11/20/2023	USD $60,431,000		59,828,321.64	1.229%	11.718%
9	ASIAN DEVELOPMENT BANK SR UNSECURED 05/24 3.5	3.500%	5/30/2024	NZD $91,000,000		56,146,242.15	1.154%	12.871%
10	AMAZON.COM INC SR UNSECURED 04/24 2.73	2.730%	4/13/2024	USD $55,000,000		53,584,170.75	1.101%	13.972%
11	EUROPEAN UNION SR UNSECURED REGS 07/25 0.8	0.800%	7/4/2025	EUR €42,700,000		43,382,491.43	0.891%	14.864%
12	INTER AMERICAN DEVEL BK SR UNSECURED 12/23 1.25	1.250%	12/15/2023	GBP £35,600,000		42,001,392.71	0.863%	15.727%
13	INTL BK RECON + DEVELOP SR UNSECURED 01/24 2.5	2.500%	1/24/2024	NZD $64,858,000		39,871,391.17	0.819%	16.546%
14	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 12/23 1.375	1.375%	12/15/2023	GBP £31,416,000		37,109,410.33	0.763%	17.309%
15	WESTPAC BANKING CORP SR UNSECURED 11/24 1.019	1.019%	11/18/2024	USD $37,400,000		34,798,545.76	0.715%	18.024%
16	KFW GOVT GUARANT REGS 04/24 1.625	1.625%	4/3/2024	NOK kr318,400,000		31,820,759.76	0.654%	18.678%
17	ASIAN DEVELOPMENT BANK SR UNSECURED 03/24 1.625	1.625%	3/15/2024	USD $32,561,000		31,340,847.83	0.644%	19.322%
18	SKANDINAVISKA ENSKILDA SR UNSECURED 144A 09/24 0.65	0.650%	9/9/2024	USD $33,603,000		31,088,184.41	0.639%	19.961%
19	INTL BK RECON + DEVELOP SR UNSECURED 03/24 2.25	2.250%	3/28/2024	USD $31,872,000		30,901,800.70	0.635%	20.596%
20	EQUINOR ASA COMPANY GUAR 01/24 2.65	2.650%	1/15/2024	USD $30,915,000		30,163,115.98	0.620%	21.216%
21	KFW GOVT GUARANT 08/23 1.25	1.250%	8/28/2023	NOK kr293,700,000		29,568,761.94	0.608%	21.823%

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Corporate Bond						**1,788,998,502.55**		**36.762%**
22	TORONTO DOMINION BANK SR UNSECURED 07/23 1.909	1.909%	7/18/2023	CAD $40,000,000		29,057,016.25	0.597%	22.420%
23	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/24 0.25	0.250%	3/1/2024	USD $30,400,000		28,832,298.75	0.592%	23.013%
24	L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/24 2	2.000%	7/23/2024	USD $30,000,000		28,765,080.00	0.591%	23.604%
25	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 08/24 4.75	4.750%	8/7/2024	AUD $38,772,000		26,688,436.17	0.548%	24.152%
26	AFRICAN DEVELOPMENT BANK SR UNSECURED REGS 01/25 4	4.000%	1/10/2025	AUD $39,000,000		26,441,130.76	0.543%	24.696%
27	INTER AMERICAN DEVEL BK SR UNSECURED 07/24 3.25	3.250%	7/1/2024	USD $26,342,000		25,764,811.22	0.529%	25.225%
28	EUROPEAN INVESTMENT BANK SR UNSECURED 03/24 2.625	2.625%	3/15/2024	USD $25,900,000		25,238,184.03	0.519%	25.744%
29	INTER AMERICAN DEVEL BK SR UNSECURED 11/23 0.25	0.250%	11/15/2023	USD $25,000,000		24,016,332.75	0.494%	26.237%
30	ASIAN INFRASTRUCTURE INV SR UNSECURED 09/23 0.25	0.250%	9/29/2023	USD $24,500,000		23,660,768.67	0.486%	26.723%
31	INTER AMERICAN DEVEL BK SR UNSECURED 08/24 4.75	4.750%	8/27/2024	AUD $30,150,000		20,735,150.99	0.426%	27.149%
32	TORONTO DOMINION BANK SR UNSECURED 05/23 3.005	3.005%	5/30/2023	CAD $28,300,000		20,734,034.71	0.426%	27.576%
33	FMS WERTMANAGEMENT GOVT GUARANT REGS 05/24 0.375	0.375%	5/6/2024	USD $21,200,000		19,993,076.58	0.411%	27.986%
34	INTL FINANCE CORP SR UNSECURED 07/24 1.45	1.450%	7/22/2024	AUD $30,390,000		19,893,151.87	0.409%	28.395%
35	KFW GOVT GUARANT 03/24 0.25	0.250%	3/8/2024	USD $19,800,000		18,765,252.59	0.386%	28.781%
36	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/24 0.25	0.250%	2/12/2024	USD $18,062,000		17,171,706.86	0.353%	29.134%
37	NORDIC INVESTMENT BANK SR UNSECURED REGS 03/25 1.5	1.500%	3/13/2025	NOK kr166,500,000		16,349,318.35	0.336%	29.470%
38	INTL BK RECON + DEVELOP SR UNSECURED 12/23 0.625	0.625%	12/15/2023	GBP £13,844,000		16,237,549.68	0.334%	29.803%
39	EUROPEAN INVESTMENT BANK SR UNSECURED 11/24 1.7	1.700%	11/15/2024	AUD $24,846,000		16,205,236.26	0.333%	30.136%
40	INTL BK RECON + DEVELOP SR UNSECURED 09/23 1.25	1.250%	9/7/2023	GBP £13,244,000		15,741,448.06	0.323%	30.460%
41	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 1.5	1.500%	1/26/2024	NOK kr152,610,000		15,274,240.91	0.314%	30.774%
42	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 01/25 4.25	4.250%	1/9/2025	AUD $20,300,000		13,870,944.23	0.285%	31.059%
43	EURO STABILITY MECHANISM SR UNSECURED REGS 03/25 0.0000	0.000%	3/14/2025	EUR €12,746,925		12,790,766.20	0.263%	31.321%
44	DEXIA CREDIT LOCAL GOVT LIQUID REGS 07/23 0.5	0.500%	7/22/2023	GBP £10,500,000		12,452,352.69	0.256%	31.577%
45	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 08/24 1.1	1.100%	8/15/2024	AUD $17,250,000		11,203,161.47	0.230%	31.808%
46	NORDIC INVESTMENT BANK SR UNSECURED 04/24 1.875	1.875%	4/10/2024	NOK kr100,000,000		10,015,372.37	0.206%	32.013%
47	KFW GOVT GUARANT 07/24 1.5	1.500%	7/24/2024	AUD $15,200,000		9,959,670.56	0.205%	32.218%
48	INTL BK RECON + DEVELOP SR UNSECURED 03/24 2.5	2.500%	3/19/2024	USD $9,634,000		9,364,812.46	0.192%	32.410%
49	SVENSKA HANDELSBANKEN AB SR UNSECURED 144A 06/23 0.625	0.625%	6/30/2023	USD $9,410,000		9,204,561.73	0.189%	32.600%
50	NORDIC INVESTMENT BANK SR UNSECURED 05/25 1.05	1.050%	5/12/2025	SEK kr100,000,000		9,040,391.00	0.186%	32.785%
51	BNP PARIBAS SR UNSECURED REGS 09/23 2.875	2.875%	9/26/2023	EUR €8,222,000		8,802,115.85	0.181%	32.966%
52	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 08/23 0.5	0.500%	8/10/2023	AUD $12,950,000		8,638,308.51	0.178%	33.144%
53	ASIAN DEVELOPMENT BANK SR UNSECURED 09/23 4.5	4.500%	9/5/2023	AUD $11,500,000		7,869,950.61	0.162%	33.306%
54	BANK OF NOVA SCOTIA SR UNSECURED 06/24 2.29	2.290%	6/28/2024	CAD $10,000,000		7,104,283.60	0.146%	33.452%
55	SWEDBANK AB SR UNSECURED 144A 09/23 0.6	0.600%	9/25/2023	USD $7,000,000		6,766,984.00	0.139%	33.591%
56	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 07/23 0.5	0.500%	7/21/2023	AUD $10,000,000		6,685,082.71	0.137%	33.728%
57	WESTPAC BANKING CORP SR UNSECURED REGS 08/25 3.9	3.900%	8/11/2025	AUD $10,000,000		6,671,744.79	0.137%	33.865%
58	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 04/23 0.0000	0.000%	4/6/2023	EUR €6,000,000		6,387,269.36	0.131%	33.996%
59	EUROPEAN BK RECON + DEV SR UNSECURED 09/23 0.5	0.500%	9/1/2023	AUD $9,500,000		6,319,670.69	0.130%	34.126%

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Corporate Bond						**1,788,998,502.55**		**36.762%**
60	KFW GOVT GUARANT REGS 02/25 0.0000	0.000%	2/18/2025	EUR €6,143,000		6,184,986.30	0.127%	34.253%
61	OP CORPORATE BANK PLC SR UNSECURED REGS 07/24 0.125	0.125%	7/1/2024	EUR €6,000,000		6,125,161.28	0.126%	34.379%
62	AMAZON.COM INC SR UNSECURED 05/24 0.45	0.450%	5/12/2024	USD $6,490,000		6,112,918.47	0.126%	34.505%
63	DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/23 1.625	1.625%	12/8/2023	GBP £5,000,000		5,909,940.47	0.121%	34.626%
64	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 05/24 0.5	0.500%	5/11/2024	EUR €4,835,000		4,996,008.47	0.103%	34.729%
65	ASIAN DEVELOPMENT BANK SR UNSECURED 06/25 3.7	3.700%	6/17/2025	AUD $7,000,000		4,720,888.08	0.097%	34.826%
66	COMMONWEALTH BANK AUST SR UNSECURED 08/25 4.2	4.200%	8/18/2025	AUD $7,000,000		4,706,052.63	0.097%	34.923%
67	ASIAN DEVELOPMENT BANK SR UNSECURED 03/25 3.75	3.750%	3/12/2025	AUD $6,885,000		4,649,825.80	0.096%	35.018%
68	INTL BK RECON + DEVELOP SR UNSECURED 10/23 0.5	0.500%	10/10/2023	SEK kr49,000,000		4,588,954.47	0.094%	35.112%
69	EFSF GOVT GUARANT REGS 04/24 0.0000	0.000%	4/19/2024	EUR €4,000,000		4,125,041.35	0.085%	35.197%
70	CPPIB CAPITAL INC COMPANY GUAR REGS 06/24 0.375	0.375%	6/20/2024	EUR €3,800,000		3,898,621.58	0.080%	35.277%
71	KFW GOVT GUARANT 04/25 0.375	0.375%	4/23/2025	EUR €3,825,000		3,864,802.34	0.079%	35.357%
72	ABBOTT IRELAND FINANCING COMPANY GUAR REGS 11/24 0.1	0.100%	11/19/2024	EUR €3,600,000		3,632,181.57	0.075%	35.431%
73	INTL FINANCE CORP SR UNSECURED REGS 04/25 4	4.000%	4/3/2025	AUD $5,141,000		3,492,782.45	0.072%	35.503%
74	LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/24 0.4	0.400%	9/23/2024	AUD $5,000,000		3,200,428.80	0.066%	35.569%
75	ASIAN DEVELOPMENT BANK SR UNSECURED 01/24 2.45	2.450%	1/17/2024	AUD $4,185,000		2,806,824.72	0.058%	35.627%
76	WESTPAC BANKING CORP SR UNSECURED 03/25 2.7	2.700%	3/17/2025	AUD $4,200,000		2,742,872.93	0.056%	35.683%
77	WESTPAC BANKING CORP SR UNSECURED 11/23 3.25	3.250%	11/16/2023	AUD $4,000,000		2,698,205.58	0.055%	35.738%
78	EQUINOR ASA COMPANY GUAR 03/24 3.7	3.700%	3/1/2024	USD $2,678,000		2,639,459.40	0.054%	35.793%
79	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 04/24 5.375	5.375%	4/23/2024	NZD $4,150,000		2,626,993.94	0.054%	35.847%
80	NRW.BANK LOCAL GOVT G 07/24 1.6	1.600%	7/31/2024	AUD $4,000,000		2,610,773.75	0.054%	35.900%
81	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 12/23 0.875	0.875%	12/15/2023	GBP £2,080,000		2,445,529.64	0.050%	35.950%
82	FMS WERTMANAGEMENT GOVT GUARANT REGS 12/23 0.625	0.625%	12/15/2023	GBP £2,000,000		2,344,603.97	0.048%	35.999%
83	EUROCLEAR BANK SA SR UNSECURED REGS 09/24 1.25	1.250%	9/30/2024	GBP £2,000,000		2,269,543.02	0.047%	36.045%
84	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/25 1	1.000%	4/15/2025	EUR €2,200,000		2,233,683.41	0.046%	36.091%
85	APPLE INC SR UNSECURED 01/24 1.375	1.375%	1/17/2024	EUR €2,100,000		2,228,634.10	0.046%	36.137%
86	BNP PARIBAS SR UNSECURED REGS 05/24 2.375	2.375%	5/20/2024	EUR €2,000,000		2,116,085.97	0.043%	36.180%
87	DEXIA CREDIT LOCAL GOVT LIQUID REGS 11/24 1.25	1.250%	11/26/2024	EUR €2,000,000		2,062,071.08	0.042%	36.223%
88	DNB BANK ASA SR UNSECURED REGS 04/24 0.25	0.250%	4/9/2024	EUR €2,000,000		2,058,495.78	0.042%	36.265%
89	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 11/23 0.5	0.500%	11/15/2023	EUR €1,960,000		2,058,280.41	0.042%	36.307%
90	DEXIA CREDIT LOCAL GOVT LIQUID REGS 05/24 0.0000	0.000%	5/29/2024	EUR €2,000,000		2,046,097.84	0.042%	36.349%
91	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 09/24 0.25	0.250%	9/26/2024	EUR €2,000,000		2,033,547.16	0.042%	36.391%
92	KFW GOVT GUARANT REGS 07/24 0.875	0.875%	7/18/2024	GBP £1,750,000		2,009,549.50	0.041%	36.433%
93	KFW GOVT GUARANT REGS 03/25 0.01	0.010%	3/31/2025	EUR €1,856,000		1,862,184.77	0.038%	36.471%
94	RABOBANK NEDERLAND AU SR UNSECURED REGS 04/24 5.5	5.500%	4/11/2024	AUD $2,280,000		1,568,409.62	0.032%	36.503%
95	NRW.BANK LOCAL GOVT G REGS 03/25 0.25	0.250%	3/10/2025	EUR €1,547,000		1,554,172.08	0.032%	36.535%
96	EUROPEAN UNION SR UNSECURED REGS 04/25 0.5	0.500%	4/4/2025	EUR €1,500,000		1,522,686.57	0.031%	36.566%
97	AFRICAN DEVELOPMENT BANK SR UNSECURED REGS 04/23 0.2425	0.243%	4/14/2023	SEK kr16,000,000		1,522,436.83	0.031%	36.598%

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Corporate Bond						**1,788,998,502.55**		**36.762%**
98	TORONTO DOMINION BANK SR UNSECURED REGS 07/23 0.625	0.625%	7/20/2023	EUR €1,400,000		1,482,069.44	0.030%	36.628%
99	KFW GOVT GUARANT REGS 02/25 4	4.000%	2/27/2025	AUD $2,106,000		1,432,011.74	0.029%	36.657%
100	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 06/24 0.125	0.125%	6/18/2024	EUR €1,000,000		1,020,984.02	0.021%	36.678%
101	L BANK BW FOERDERBANK LOCAL GOVT G REGS 12/23 1.375	1.375%	12/15/2023	GBP £840,000		991,551.86	0.020%	36.699%
102	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/24 4.75	4.750%	1/22/2024	GBP £710,000		862,369.61	0.018%	36.717%
103	EUROPEAN INVESTMENT BANK SR UNSECURED 03/25 0.00000	0.000%	3/25/2025	EUR €840,000		841,860.40	0.017%	36.734%
104	EFSF GOVT GUARANT REGS 07/25 0.5	0.500%	7/11/2025	EUR €719,000		724,135.90	0.015%	36.749%
105	NRW.BANK LOCAL GOVT G REGS 12/23 1.375	1.375%	12/15/2023	GBP £300,000		354,187.32	0.007%	36.756%
106	KFW GOVT GUARANT REGS 11/24 0.0000	0.000%	11/15/2024	EUR €300,000		304,548.88	0.006%	36.762%
Currency Forward Contract						**-102,454,936.57**		**-2.105%**
107	CAD230106		1/6/2023	-55,984,427	41,348,050.13	453,356.18	0.009%	36.772%
108	CAD230103		1/3/2023	0	0.00	385,836.96	0.008%	36.779%
109	CAD230104		1/4/2023	0	0.00	229,116.49	0.005%	36.784%
110	SEK230117		1/17/2023	-515,376,362	49,427,177.11	59,165.71	0.001%	36.785%
111	CAD230329		3/29/2023	-47,376,716	35,014,842.26	-870.07	0.000%	36.785%
112	CAD230328		3/28/2023	-54,428,685	40,226,346.46	-94,969.98	-0.002%	36.783%
113	GBP230130		1/30/2023	-53,493,269	64,714,763.42	-228,766.72	-0.005%	36.779%
114	GBP230131		1/31/2023	-45,426,236	54,956,911.92	-304,094.07	-0.006%	36.772%
115	CAD230109		1/9/2023	-69,388,346	51,248,456.87	-491,542.71	-0.010%	36.762%
116	CAD230117		1/17/2023	-62,207,024	45,946,268.27	-518,559.18	-0.011%	36.752%
117	EUR230124		1/24/2023	-84,009,514	90,048,347.54	-730,196.74	-0.015%	36.737%
118	SEK230123		1/23/2023	-528,304,432	50,683,655.49	-867,584.34	-0.018%	36.719%
119	CAD230120		1/20/2023	-57,829,157	42,713,371.73	-931,994.62	-0.019%	36.700%
120	EUR230127		1/27/2023	-30,847,828	33,071,676.54	-1,013,637.06	-0.021%	36.679%
121	DKK230117		1/17/2023	-475,224,919	68,476,960.73	-1,143,894.68	-0.024%	36.655%
122	CAD230111		1/11/2023	-81,992,300	60,558,002.09	-1,200,198.01	-0.025%	36.631%
123	CAD230112		1/12/2023	-58,143,979	42,944,275.10	-1,249,208.39	-0.026%	36.605%
124	DKK230111		1/11/2023	-324,978,349	46,806,624.77	-1,322,817.78	-0.027%	36.578%
125	AUD230301		3/1/2023	-186,508,587	127,268,632.77	-1,360,341.25	-0.028%	36.550%
126	NZD230217		2/17/2023	-111,630,627	70,915,843.44	-1,903,445.59	-0.039%	36.511%
127	NZD230216		2/16/2023	-94,421,371	59,982,598.17	-2,434,906.47	-0.050%	36.461%
128	GBP230126		1/26/2023	-50,010,394	60,494,953.96	-2,495,401.88	-0.051%	36.410%
129	GBP230103		1/3/2023	0	0.00	-2,551,681.00	-0.052%	36.357%
130	GBP230104		1/4/2023	0	0.00	-2,565,373.95	-0.053%	36.304%
131	AUD230103		1/3/2023	0	0.00	-4,872,546.83	-0.100%	36.204%
132	NOK230105		1/5/2023	-682,368,608	69,655,220.20	-4,891,052.23	-0.101%	36.104%
133	NOK230112		1/12/2023	-593,135,401	60,564,520.78	-5,723,030.04	-0.118%	35.986%
134	EUR230109		1/9/2023	-103,924,424	111,285,332.68	-6,410,784.49	-0.132%	35.854%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						**-102,454,936.57**		**-2.105%**
135	NOK230106		1/6/2023	-813,325,774	83,026,750.09	-7,736,629.16	-0.159%	35.695%
136	AUD230117		1/17/2023	-186,340,364	126,936,591.15	-8,448,716.57	-0.174%	35.522%
137	AUD230119		1/19/2023	-186,846,965	127,291,791.29	-8,790,805.40	-0.181%	35.341%
138	AUD230110		1/10/2023	-194,001,498	132,118,537.37	-9,468,656.32	-0.195%	35.147%
139	EUR230111		1/11/2023	-118,531,828	126,945,394.11	-10,916,920.52	-0.224%	34.922%
140	EUR230112		1/12/2023	-134,307,677	143,850,340.17	-12,913,785.86	-0.265%	34.657%
Sovereign Bond						**3,179,857,466.89**		**65.343%**
141	US TREASURY N/B 11/23 0.25	0.250%	11/15/2023	USD $460,000,000		442,318,750.00	9.089%	43.746%
142	US TREASURY N/B 10/23 0.375	0.375%	10/31/2023	USD $372,000,000		358,732,969.68	7.372%	51.118%
143	US TREASURY N/B 11/23 0.5	0.500%	11/30/2023	USD $345,000,000		331,927,736.10	6.821%	57.939%
144	US TREASURY N/B 12/23 0.75	0.750%	12/31/2023	USD $225,500,000		216,765,074.85	4.454%	62.393%
145	ONTARIO (PROVINCE OF) SR UNSECURED 01/24 3.05	3.050%	1/29/2024	USD $124,500,000		122,099,886.51	2.509%	64.902%
146	NORWEGIAN GOVERNMENT SR UNSECURED 144A REGS 03/24 3	3.000%	3/14/2024	NOK kr991,500,000		101,024,344.68	2.076%	66.978%
147	KINGDOM OF DENMARK BONDS 11/24 0.00000	0.000%	11/15/2024	DKK kr491,500,000		67,186,807.59	1.381%	68.359%
148	TREASURY CORP VICTORIA LOCAL GOVT G 12/24 5.5	5.500%	12/17/2024	AUD $83,500,000		58,534,228.72	1.203%	69.561%
149	CPPIB CAPITAL INC COMPANY GUAR 144A 06/24 3	3.000%	6/13/2024	USD $55,000,000		53,490,743.35	1.099%	70.661%
150	US TREASURY N/B 08/23 0.125	0.125%	8/15/2023	USD $55,000,000		53,476,757.95	1.099%	71.759%
151	PROVINCE OF ALBERTA SR UNSECURED 01/24 2.95	2.950%	1/23/2024	USD $52,089,000		50,994,967.44	1.048%	72.807%
152	KINGDOM OF DENMARK BONDS 11/23 1.5	1.500%	11/15/2023	DKK kr335,667,000		47,852,426.21	0.983%	73.791%
153	BELGIUM KINGDOM SR UNSECURED 144A REGS 10/24 0	0.500%	10/22/2024	EUR €40,900,000		42,097,201.95	0.865%	74.656%
154	SWEDISH EXPORT CREDIT SR UNSECURED 12/23 1.75	1.750%	12/12/2023	USD $42,871,000		41,641,198.64	0.856%	75.511%
155	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 05/24 0.375	0.375%	5/27/2024	USD $44,120,000		41,435,505.36	0.851%	76.363%
156	FRANCE (GOVT OF) BONDS REGS 02/25 0.00000	0.000%	2/25/2025	EUR €40,300,000		40,611,507.55	0.835%	77.197%
157	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 07/24 5.75	5.750%	7/22/2024	AUD $55,300,000		38,714,954.12	0.796%	77.993%
158	IRELAND GOVERNMENT BOND UNSECURED REGS 03/24 3.4	3.400%	3/18/2024	EUR €35,000,000		37,765,458.09	0.776%	78.769%
159	SWEDISH EXPORT CREDIT SR UNSECURED 09/24 3.625	3.625%	9/3/2024	USD $38,200,000		37,449,178.24	0.770%	79.539%
160	US TREASURY N/B 01/24 0.125	0.125%	1/15/2024	USD $39,000,000		37,185,962.58	0.764%	80.303%
161	US TREASURY N/B 10/23 0.125	0.125%	10/15/2023	USD $37,850,000		36,514,900.30	0.750%	81.053%
162	SWEDISH GOVERNMENT BONDS 144A REGS 11/23 1.5	1.500%	11/13/2023	SEK kr385,000,000		36,462,809.72	0.749%	81.802%
163	BELGIUM KINGDOM SR UNSECURED 144A REGS 06/24 2	2.600%	6/22/2024	EUR €31,300,000		33,424,656.95	0.687%	82.489%
164	KOMMUNINVEST I SVERIGE LOCAL GOVT G 144A 07/24 2.875	2.875%	7/3/2024	USD $34,172,000		33,229,369.14	0.683%	83.172%
165	NEW S WALES TREASURY CRP LOCAL GOVT G 08/24 5	5.000%	8/20/2024	AUD $46,000,000		31,869,134.94	0.655%	83.827%
166	PROVINCE OF QUEBEC SR UNSECURED REGS 01/25 0.875	0.875%	1/15/2025	EUR €29,492,000		30,058,455.06	0.618%	84.445%
167	EXPORT DEVELOPMNT CANADA GOVT GUARANT 02/24 2.625	2.625%	2/21/2024	USD $30,700,000		29,985,302.16	0.616%	85.061%
168	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/24 1.375	1.375%	11/25/2024	EUR €27,200,000		28,110,260.58	0.578%	85.638%
169	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/24 3.375	3.375%	3/20/2024	USD $28,287,000		27,765,367.64	0.571%	86.209%
170	NEW S WALES TREASURY CRP LOCAL GOVT G REGS 03/25 1.25	1.250%	3/20/2025	AUD $39,000,000		25,099,469.92	0.516%	86.725%
171	BELGIUM KINGDOM SR UNSECURED 144A REGS 10/23 0	0.200%	10/22/2023	EUR €22,200,000		23,319,972.55	0.479%	87.204%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						**3,179,857,466.89**		**65.343%**
172	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G REGS 04/25 2.75	2.750%	4/16/2025	AUD $35,000,000		23,221,811.27	0.477%	87.681%
173	CDP FINANCIAL INC COMPANY GUAR REGS 07/24 3.15	3.150%	7/24/2024	USD $23,431,000		22,807,226.71	0.469%	88.150%
174	BNG BANK NV SR UNSECURED REGS 09/23 3	3.000%	9/20/2023	USD $23,000,000		22,678,941.85	0.466%	88.616%
175	BNG BANK NV SR UNSECURED REGS 04/24 2	2.000%	4/12/2024	GBP £17,670,000		20,726,837.97	0.426%	89.042%
176	US TREASURY N/B 03/24 2.25	2.250%	3/31/2024	USD $20,000,000		19,404,687.60	0.399%	89.440%
177	SWEDISH GOVERNMENT BONDS 144A REGS 05/25 2.5	2.500%	5/12/2025	SEK kr193,000,000		18,372,976.32	0.378%	89.818%
178	QUEENSLAND TREASURY CORP LOCAL GOVT G 144A REGS 07/25 4	4.750%	7/21/2025	AUD $26,000,000		18,044,911.34	0.371%	90.189%
179	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/24 3.25	3.250%	1/16/2024	USD $18,274,000		17,971,329.75	0.369%	90.558%
180	NETHERLANDS GOVERNMENT BONDS 144A REGS 07/24 2	2.000%	7/15/2024	EUR €16,900,000		17,898,362.13	0.368%	90.926%
181	PROVINCE OF QUEBEC SR UNSECURED REGS 03/25 4.2	4.200%	3/10/2025	AUD $26,115,000		17,728,665.87	0.364%	91.290%
182	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/24 0.375	0.375%	2/16/2024	USD $18,340,000		17,440,701.77	0.358%	91.649%
183	NEW ZEALAND GOVERNMENT BONDS 05/24 0.5	0.500%	5/15/2024	NZD $28,200,000		16,825,276.13	0.346%	91.994%
184	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 05/24 1.375	1.375%	5/8/2024	USD $14,800,000		14,134,997.22	0.290%	92.285%
185	NZ LOCAL GOVT FUND AGENC LOCAL GOVT G REGS 04/24 2.25	2.250%	4/15/2024	NZD $23,200,000		14,134,926.53	0.290%	92.575%
186	KOMMUNALBANKEN AS SR UNSECURED REGS 02/24 2.75	2.750%	2/5/2024	USD $13,200,000		12,903,925.32	0.265%	92.840%
187	BPIFRANCE SACA COMPANY GUAR REGS 11/24 0.75	0.750%	11/25/2024	EUR €12,000,000		12,276,342.96	0.252%	93.093%
188	KOMMUNINVEST I SVERIGE LOCAL GOVT G 144A 05/24 1.375	1.375%	5/8/2024	USD $12,000,000		11,456,602.56	0.235%	93.328%
189	BNG BANK NV SR UNSECURED REGS 05/24 5.25	5.250%	5/20/2024	AUD $16,050,000		11,090,575.99	0.228%	93.556%
190	BELGIUM KINGDOM SR UNSECURED 144A REGS 06/25 0	0.800%	6/22/2025	EUR €10,700,000		10,946,978.50	0.225%	93.781%
191	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/24 0	0.000%	9/15/2024	EUR €10,500,000		10,734,336.92	0.221%	94.001%
192	SWEDISH EXPORT CREDIT SR UNSECURED 10/24 0.625	0.625%	10/7/2024	USD $11,400,000		10,608,890.50	0.218%	94.219%
193	TREASURY CERTIFICATES BILLS 11/23 0.00000	0.000%	11/9/2023	EUR €10,000,000		10,456,870.41	0.215%	94.434%
194	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/24 0.25	0.250%	11/21/2024	AUD $16,200,000		10,400,634.01	0.214%	94.648%
195	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/24 1	1.000%	10/2/2024	SEK kr113,000,000		10,360,714.47	0.213%	94.861%
196	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/24 1.125	1.125%	3/15/2024	USD $10,600,000		10,138,679.73	0.208%	95.069%
197	KOMMUNEKREDIT SR UNSECURED REGS 12/23 1	1.000%	12/15/2023	USD $10,300,000		9,932,342.74	0.204%	95.273%
198	OMERS FINANCE TRUST COMPANY GUAR REGS 05/24 2.5	2.500%	5/2/2024	USD $10,000,000		9,667,677.00	0.199%	95.472%
199	KOMMUNEKREDIT SR UNSECURED REGS 08/24 0.75	0.750%	8/15/2024	GBP £7,732,000		8,836,905.27	0.182%	95.654%
200	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 05/25 1	1.000%	5/12/2025	SEK kr96,000,000		8,673,264.13	0.178%	95.832%
201	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/25 5	5.000%	7/23/2025	AUD $12,000,000		8,376,150.85	0.172%	96.004%
202	ONTARIO (PROVINCE OF) SR UNSECURED 05/24 3.2	3.200%	5/16/2024	USD $8,400,000		8,211,228.98	0.169%	96.173%
203	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 06/24 3.125	3.125%	6/30/2024	USD $8,400,000		8,186,472.25	0.168%	96.341%
204	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/24 3.125	3.125%	1/4/2024	EUR €7,500,000		8,024,758.43	0.165%	96.506%
205	BNG BANK NV SR UNSECURED REGS 07/25 3.25	3.250%	7/15/2025	AUD $11,800,000		7,818,530.13	0.161%	96.667%
206	KOMMUNALBANKEN AS SR UNSECURED 07/25 4.25	4.250%	7/16/2025	AUD $11,500,000		7,816,727.31	0.161%	96.827%
207	ONTARIO TEACHERS FINANC COMPANY GUAR REGS 09/23 0.375	0.375%	9/29/2023	USD $7,874,000		7,605,843.61	0.156%	96.983%
208	KUNTARAHOITUS OYJ LOCAL GOVT G REGS 11/23 2.5	2.500%	11/15/2023	USD $7,568,000		7,413,001.08	0.152%	97.136%
209	NORWEGIAN GOVERNMENT SR UNSECURED 144A REGS 03/25 1	1.750%	3/13/2025	NOK kr68,800,000		6,822,273.40	0.140%	97.276%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						**3,179,857,466.89**		**65.343%**
210	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G REGS 08/24 2.25	2.250%	8/15/2024	AUD $9,500,000		6,304,090.64	0.130%	97.406%
211	OMERS FINANCE TRUST COMPANY GUAR REGS 05/25 0.45	0.450%	5/13/2025	EUR €6,000,000		5,988,818.08	0.123%	97.529%
212	SWEDISH EXPORT CREDIT SR UNSECURED REGS 12/23 1.375	1.375%	12/15/2023	GBP £5,000,000		5,898,540.19	0.121%	97.650%
213	MANITOBA (PROVINCE OF) SR UNSECURED 04/24 2.6	2.600%	4/16/2024	USD $6,000,000		5,839,476.90	0.120%	97.770%
214	SWEDISH T BILL BILLS 144A REGS 06/23 0.00000	0.000%	6/21/2023	SEK kr60,000,000		5,683,250.93	0.117%	97.887%
215	ONTARIO (PROVINCE OF) SR UNSECURED REGS 01/25 0.875	0.875%	1/21/2025	EUR €5,500,000		5,602,365.48	0.115%	98.002%
216	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 10/23 1	1.750%	10/20/2023	EUR €5,000,000		5,308,209.17	0.109%	98.111%
217	UNEDIC GOVT GUARANT REGS 02/25 0.625	0.625%	2/17/2025	EUR €5,200,000		5,279,882.51	0.108%	98.219%
218	ONTARIO TEACHERS FINANC COMPANY GUAR REGS 05/25 0.5	0.500%	5/6/2025	EUR €5,200,000		5,198,524.92	0.107%	98.326%
219	IRELAND GOVERNMENT BOND BONDS 03/25 5.4	5.400%	3/13/2025	EUR €4,600,000		5,193,443.71	0.107%	98.433%
220	NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/25 3.4	3.400%	7/22/2025	AUD $7,540,000		5,013,914.21	0.103%	98.536%
221	WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/24 2.5	2.500%	7/23/2024	AUD $7,200,000		4,799,322.68	0.099%	98.634%
222	KOMMUNALBANKEN AS SR UNSECURED 10/24 0.5	0.500%	10/8/2024	AUD $7,300,000		4,656,708.46	0.096%	98.730%
223	ONTARIO (PROVINCE OF) SR UNSECURED 10/23 3.4	3.400%	10/17/2023	USD $4,500,000		4,443,623.37	0.091%	98.821%
224	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/23 1	1.000%	11/13/2023	SEK kr45,000,000		4,237,514.05	0.087%	98.909%
225	UNEDIC GOVT GUARANT 05/24 2.375	2.375%	5/25/2024	EUR €4,000,000		4,234,047.36	0.087%	98.996%
226	KUNTARAHOITUS OYJ LOCAL GOVT G 03/24 5	5.000%	3/20/2024	AUD $6,000,000		4,122,297.09	0.085%	99.080%
227	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 10/24 1	1.650%	10/21/2024	EUR €3,800,000		3,984,157.35	0.082%	99.162%
228	PROVINCE OF ALBERTA SR UNSECURED REGS 04/25 0.5	0.500%	4/16/2025	EUR €3,920,000		3,945,130.81	0.081%	99.243%
229	LAND HESSEN SR UNSECURED REGS 03/25 0.0000	0.000%	3/10/2025	EUR €3,600,000		3,604,335.32	0.074%	99.317%
230	NEDER FINANCIERINGS MAAT GOVT GUARANT REGS 07/25 4.25	4.250%	7/8/2025	AUD $5,000,000		3,381,157.78	0.069%	99.387%
231	EXPORT DEVELOPMNT CANADA GOVT GUARANT REGS 04/24 0.496	0.496%	4/8/2024	USD $3,400,000		3,219,864.70	0.066%	99.453%
232	KOMMUNEKREDIT SR UNSECURED REGS 06/24 2	2.000%	6/25/2024	GBP £2,700,000		3,156,523.28	0.065%	99.518%
233	FREISTAAT BAYERN SR UNSECURED REGS 01/25 0.01	0.010%	1/17/2025	EUR €2,800,000		2,815,359.60	0.058%	99.576%
234	ONTARIO (PROVINCE OF) SR UNSECURED REGS 06/24 0.375	0.375%	6/14/2024	EUR €2,700,000		2,769,737.96	0.057%	99.633%
235	SNCF RESEAU SR UNSECURED REGS 01/24 4.5	4.500%	1/30/2024	EUR €2,400,000		2,604,336.82	0.054%	99.686%
236	BNG BANK NV SR UNSECURED REGS 11/23 0.75	0.750%	11/13/2023	AUD $3,500,000		2,318,793.68	0.048%	99.734%
237	ONTARIO (PROVINCE OF) SR UNSECURED 08/24 4.25	4.250%	8/22/2024	AUD $3,200,000		2,174,588.47	0.045%	99.778%
238	KOMMUNALBANKEN AS SR UNSECURED REGS 07/24 5.25	5.250%	7/15/2024	AUD $2,900,000		2,005,565.75	0.041%	99.820%
239	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 03/25 0.0000	0.000%	3/25/2025	EUR €2,000,000		1,995,519.10	0.041%	99.861%
240	NETHERLANDS GOVERNMENT BONDS 144A REGS 01/24 0.00000	0.000%	1/15/2024	EUR €1,800,000		1,875,197.58	0.039%	99.899%
241	LAND BERLIN SR UNSECURED REGS 02/25 0.5	0.500%	2/10/2025	EUR €1,300,000		1,317,977.88	0.027%	99.926%
242	LAND BERLIN SR UNSECURED REGS 04/25 0.25	0.250%	4/22/2025	EUR €1,200,000		1,203,469.54	0.025%	99.951%
243	LAND BERLIN SR UNSECURED REGS 11/23 0.01	0.010%	11/21/2023	EUR €1,000,000		1,043,208.69	0.021%	99.972%
244	BNG BANK NV SR UNSECURED REGS 04/25 0.5	0.500%	4/16/2025	EUR €1,000,000		1,009,204.80	0.021%	99.993%
245	PROVINCE OF QUEBEC SR UNSECURED REGS 04/25 0.2	0.200%	4/7/2025	EUR €333,000		332,570.45	0.007%	100.000%
	Total					**4,866,401,032.87**		**100.00%**