

DFA Five-Year Global Fixed Income Portfolio-Institutional Class

As of July 31, 2019 (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						8,549,902,215.21		58.679%
1	EURO STABILITY MECHANISM SR UNSECURED REGS 07/23 0.1	0.100%	7/31/2023	EUR €300,083,000		340,580,528.66	2.337%	2.337%
2	ASIAN DEVELOPMENT BANK SR UNSECURED 05/23 0.2	0.200%	5/25/2023	EUR €244,378,000		278,220,331.08	1.909%	4.247%
3	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$313,467,000		236,983,712.12	1.626%	5.873%
4	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$304,434,000		230,073,954.10	1.579%	7.452%
5	BNG BANK NV SR UNSECURED REGS 07/23 0.05	0.050%	7/11/2023	EUR €184,891,000		209,246,846.64	1.436%	8.888%
6	KFW GOVT GUARANT 11/23 0.125	0.125%	11/7/2023	EUR €173,800,000		198,059,297.14	1.359%	10.248%
7	BANK OF NOVA SCOTIA DEPOSIT NOTE 06/20 2.13	2.130%	6/15/2020	CAD \$239,000,000		181,379,595.39	1.245%	11.493%
8	EFSF GOVT GUARANT REGS 01/24 0.2	0.200%	1/17/2024	EUR €153,094,000		174,807,831.14	1.200%	12.692%
9	SANOFI SR UNSECURED REGS 03/23 0.5	0.500%	3/21/2023	EUR €132,300,000		150,375,171.04	1.032%	13.724%
10	NRW.BANK LOCAL GOVT G 11/22 0.00000	0.000%	11/11/2022	EUR €128,540,000		144,817,955.44	0.994%	14.718%
11	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 06/23 0.05	0.050%	6/12/2023	EUR €117,000,000		132,579,846.84	0.910%	15.628%
12	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$127,625,000		126,704,905.43	0.870%	16.498%
13	NRW.BANK LOCAL GOVT G 07/23 0.125	0.125%	7/7/2023	EUR €110,300,000		125,055,067.96	0.858%	17.356%
14	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$121,002,000		122,682,168.43	0.842%	18.198%
15	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$160,500,000		121,569,203.67	0.834%	19.032%
16	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €100,238,000		113,068,710.79	0.776%	19.808%
17	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 05/22 1.5	1.500%	5/12/2022	NOK kr955,770,000		107,852,182.63	0.740%	20.548%
18	EFSF GOVT GUARANT REGS 10/23 0.125	0.125%	10/17/2023	EUR €91,000,000		103,541,963.07	0.711%	21.259%
19	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €90,008,000		100,943,767.44	0.693%	21.952%
20	NRW.BANK LOCAL GOVT G REGS 03/23 0.125	0.125%	3/10/2023	EUR €89,000,000		100,799,710.41	0.692%	22.644%
21	COUNCIL OF EUROPE SR UNSECURED REGS 05/23 0.125	0.125%	5/25/2023	EUR €87,670,000		99,538,333.70	0.683%	23.327%

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Corporate Bond						8,549,902,215.21		58.679%
22	KFW GOVT GUARANT 09/23 0.00000	0.000%	9/15/2023	EUR €87,801,000		99,488,399.73	0.683%	24.010%
23	BNG BANK NV SR UNSECURED 12/21 1.25	1.250%	12/15/2021	GBP £79,900,000		98,325,560.83	0.675%	24.684%
24	BANK OF MONTREAL DEPOSIT NOTE 03/21 1.88	1.880%	3/31/2021	CAD \$129,816,000		98,102,653.49	0.673%	25.358%
25	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$97,749,000		97,299,298.88	0.668%	26.025%
26	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/20 1.85	1.850%	7/14/2020	CAD \$128,200,000		97,033,936.96	0.666%	26.691%
27	CANADIAN IMPERIAL BANK DEPOSIT NOTE 04/21 1.9	1.900%	4/26/2021	CAD \$122,800,000		92,790,389.45	0.637%	27.328%
28	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$85,872,000		86,826,036.20	0.596%	27.924%
29	BANK OF MONTREAL SR UNSECURED 04/21 VAR	2.763%	4/13/2021	USD \$83,200,000		83,525,062.40	0.573%	28.497%
30	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €72,400,000		81,677,369.35	0.561%	29.058%
31	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$74,257,000		74,916,947.95	0.514%	29.572%
32	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$71,275,000		71,966,928.43	0.494%	30.066%
33	KFW GOVT GUARANT 08/23 2.125	2.125%	8/15/2023	EUR €57,114,000		70,207,564.47	0.482%	30.548%
34	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/23 0.75	0.750%	1/25/2023	EUR €60,100,000		69,210,813.56	0.475%	31.023%
35	BNG BANK NV SR UNSECURED REGS 02/23 0.25	0.250%	2/22/2023	EUR €59,000,000		67,177,190.92	0.461%	31.484%
36	TORONTO DOMINION BANK DEPOSIT NOTE 04/20 1.693	1.693%	4/2/2020	CAD \$86,500,000		65,434,713.59	0.449%	31.933%
37	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €57,386,000		64,373,641.95	0.442%	32.375%
38	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €56,018,000		63,588,294.98	0.436%	32.811%
39	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €55,401,000		63,508,562.14	0.436%	33.247%
40	NEDER WATERSCHAPSBANK SR UNSECURED 09/23 0.125	0.125%	9/25/2023	EUR €55,009,000		62,454,142.99	0.429%	33.676%
41	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €55,027,000		61,836,556.38	0.424%	34.100%
42	EUROPEAN INVESTMENT BANK SR UNSECURED 03/23 1.625	1.625%	3/15/2023	EUR €51,367,000		61,440,787.10	0.422%	34.522%
43	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €53,008,000		61,316,601.54	0.421%	34.943%
44	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 10/22 2.5	2.500%	10/31/2022	GBP £46,000,000		59,276,659.03	0.407%	35.349%
45	CPPIB CAPITAL INC GOVT GUARANT 06/20 1.4	1.400%	6/4/2020	CAD \$78,000,000		58,907,789.06	0.404%	35.754%
46	EUROPEAN INVESTMENT BANK SR UNSECURED 01/24 2.125	2.125%	1/15/2024	EUR €45,625,000		56,623,785.62	0.389%	36.142%
47	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €48,350,000		54,995,367.20	0.377%	36.520%
48	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 VAR	0.970%	2/1/2022	GBP £42,000,000		51,109,080.49	0.351%	36.871%
49	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$49,694,000		50,325,894.49	0.345%	37.216%
50	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/20 VAR	2.461%	10/9/2020	USD \$50,000,000		50,011,896.50	0.343%	37.559%
51	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €43,106,000		49,695,704.33	0.341%	37.900%
52	KFW GOVT GUARANT 01/24 0.125	0.125%	1/15/2024	EUR €42,000,000		47,904,647.41	0.329%	38.229%
53	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €41,239,000		46,530,841.19	0.319%	38.548%
54	COUNCIL OF EUROPE SR UNSECURED REGS 10/22 0.375	0.375%	10/27/2022	EUR €39,747,000		45,371,689.21	0.311%	38.860%
55	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €35,519,000		44,972,599.16	0.309%	39.168%
56	EUROPEAN INVESTMENT BANK SR UNSECURED 10/23 0.00000	0.000%	10/16/2023	EUR €39,214,000		44,452,969.07	0.305%	39.473%
57	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	2.621%	12/22/2021	CAD \$57,179,000		43,894,565.41	0.301%	39.775%
58	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$57,500,000		43,813,361.87	0.301%	40.075%
59	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €38,623,000		43,417,195.92	0.298%	40.373%

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Corporate Bond						8,549,902,215.21		58.679%
60	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £35,400,000		43,411,960.36	0.298%	40.671%
61	INTL BK RECON + DEVELOP SR UNSECURED 12/22 1	1.000%	12/19/2022	GBP £34,750,000		42,749,927.95	0.293%	40.965%
62	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/20 2.27	2.270%	1/13/2020	CAD \$56,000,000		42,490,498.56	0.292%	41.256%
63	BANK OF MONTREAL DEPOSIT NOTE 10/21 1.61	1.610%	10/28/2021	CAD \$56,000,000		42,003,394.45	0.288%	41.545%
64	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$41,399,000		41,564,598.90	0.285%	41.830%
65	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$41,031,000		41,060,580.48	0.282%	42.112%
66	SWEDISH EXPORT CREDIT SR UNSECURED 12/22 1.375	1.375%	12/15/2022	GBP £31,487,000		39,036,412.81	0.268%	42.380%
67	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €33,658,000		38,643,981.22	0.265%	42.645%
68	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	3.270%	1/11/2021	CAD \$50,000,000		38,555,084.10	0.265%	42.909%
69	TRANSPORT FOR LONDON SR UNSECURED REGS 08/22 2.25	2.250%	8/9/2022	GBP £29,447,000		37,348,070.63	0.256%	43.166%
70	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 02/22 VAR	0.874%	2/18/2022	GBP £30,000,000		36,521,662.99	0.251%	43.416%
71	NOVARTIS FINANCE SA COMPANY GUAR REGS 08/23 0.5	0.500%	8/14/2023	EUR €31,860,000		36,338,038.75	0.249%	43.666%
72	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €31,728,000		35,592,152.34	0.244%	43.910%
73	WALMART INC SR UNSECURED 06/21 VAR	2.573%	6/23/2021	USD \$35,000,000		35,113,107.05	0.241%	44.151%
74	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$35,195,000		35,025,388.26	0.240%	44.391%
75	BANK OF NOVA SCOTIA SR UNSECURED 04/21 VAR	2.718%	4/20/2021	USD \$34,745,000		34,860,179.68	0.239%	44.631%
76	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 12/23 0.875	0.875%	12/15/2023	GBP £28,000,000		34,312,642.21	0.235%	44.866%
77	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €30,371,000		34,239,197.25	0.235%	45.101%
78	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €29,745,000		33,871,946.78	0.232%	45.334%
79	SHELL INTERNATIONAL FIN COMPANY GUAR 08/22 2.375	2.375%	8/21/2022	USD \$33,089,000		33,283,159.63	0.228%	45.562%
80	EQUINOR ASA COMPANY GUAR REGS 02/23 0.875	0.875%	2/17/2023	EUR €28,954,000		33,277,955.28	0.228%	45.790%
81	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/22 2.02	2.020%	2/28/2022	CAD \$43,966,000		33,212,685.26	0.228%	46.018%
82	L BANK BW FOERDERBANK LOCAL GOVT G REGS 09/21 VAR	2.431%	9/27/2021	USD \$32,600,000		32,637,490.00	0.224%	46.242%
83	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$32,320,000		32,632,002.41	0.224%	46.466%
84	APPLE INC SR UNSECURED 11/22 1	1.000%	11/10/2022	EUR €27,825,000		32,124,876.13	0.220%	46.687%
85	BANK OF NOVA SCOTIA SR UNSECURED REGS 12/22 1.75	1.750%	12/23/2022	GBP £25,148,000		31,430,527.31	0.216%	46.902%
86	EUROFIMA SR UNSECURED REGS 11/21 VAR	2.608%	11/15/2021	USD \$31,400,000		31,396,546.00	0.215%	47.118%
87	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €27,377,000		30,774,281.37	0.211%	47.329%
88	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €25,959,000		30,712,673.37	0.211%	47.540%
89	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/21 2.86	2.860%	3/4/2021	CAD \$40,000,000		30,698,590.70	0.211%	47.751%
90	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €27,190,000		30,606,997.73	0.210%	47.961%
91	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$29,317,000		30,410,111.90	0.209%	48.169%
92	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €25,881,000		29,698,592.33	0.204%	48.373%
93	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	2.625%	11/9/2022	USD \$29,017,000		29,278,713.90	0.201%	48.574%
94	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$38,500,000		29,164,960.60	0.200%	48.774%
95	TORONTO DOMINION BANK SR UNSECURED REGS 07/23 0.625	0.625%	7/20/2023	EUR €25,256,000		28,909,436.40	0.198%	48.973%
96	CANADIAN IMPERIAL BANK SR UNSECURED 10/20 VAR	2.599%	10/5/2020	USD \$28,525,000		28,602,402.87	0.196%	49.169%
97	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$28,531,000		28,422,933.42	0.195%	49.364%

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Corporate Bond						8,549,902,215.21		58.679%
98	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 12/22 1	1.000%	12/15/2022	GBP £22,333,000		27,448,019.39	0.188%	49.552%
99	BANK OF NOVA SCOTIA SR UNSECURED REGS 04/22 0.375	0.375%	4/6/2022	EUR €24,000,000		26,951,227.77	0.185%	49.737%
100	DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/19 0.04	0.040%	12/11/2019	EUR €24,000,000		26,609,191.20	0.183%	49.920%
101	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$34,200,000		26,033,771.78	0.179%	50.099%
102	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €22,849,000		26,026,616.20	0.179%	50.277%
103	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €23,000,000		25,880,505.94	0.178%	50.455%
104	TORONTO DOMINION BANK DEPOSIT NOTE 05/23 3.005	3.005%	5/30/2023	CAD \$33,000,000		25,803,159.57	0.177%	50.632%
105	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €22,650,000		25,722,915.24	0.177%	50.809%
106	COCA COLA CO/THE SR UNSECURED 03/23 0.75	0.750%	3/9/2023	EUR €22,430,000		25,637,120.13	0.176%	50.985%
107	FMS WERTMANAGEMENT GOVT GUARANT REGS 09/23 1.125	1.125%	9/7/2023	GBP £20,300,000		25,114,152.85	0.172%	51.157%
108	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €21,600,000		24,793,294.23	0.170%	51.327%
109	BERKSHIRE HATHAWAY INC SR UNSECURED 03/23 0.75	0.750%	3/16/2023	EUR €21,058,000		24,048,454.56	0.165%	51.492%
110	EURO STABILITY MECHANISM SR UNSECURED REGS 11/23 2.125	2.125%	11/20/2023	EUR €19,000,000		23,517,679.90	0.161%	51.654%
111	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$30,000,000		22,689,574.18	0.156%	51.809%
112	BERKSHIRE HATHAWAY INC SR UNSECURED 01/23 0.625	0.625%	1/17/2023	EUR €19,847,000		22,611,697.20	0.155%	51.964%
113	NORDIC INVESTMENT BANK SR UNSECURED 06/23 1.375	1.375%	6/19/2023	NOK kr200,000,000		22,392,737.78	0.154%	52.118%
114	EUROPEAN INVESTMENT BANK SR UNSECURED 12/23 0.05	0.050%	12/15/2023	EUR €19,500,000		22,179,749.20	0.152%	52.270%
115	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$21,959,000		21,826,278.27	0.150%	52.420%
116	BAYERISCHE LANDESBODEN LOCAL GOVT G 02/22 2.5	2.500%	2/9/2022	EUR €17,829,000		21,249,806.23	0.146%	52.566%
117	ASIAN DEVELOPMENT BANK SR UNSECURED 06/23 0.37	0.370%	6/26/2023	SEK kr200,000,000		20,993,486.97	0.144%	52.710%
118	SANOFI SR UNSECURED REGS 03/20 VAR	0.000%	3/21/2020	EUR €18,900,000		20,964,153.11	0.144%	52.854%
119	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €18,733,000		20,943,984.32	0.144%	52.998%
120	L BANK BW FOERDERBANK LOCAL GOVT G REGS 05/21 1.125	1.125%	5/17/2021	GBP £16,400,000		20,079,092.11	0.138%	53.135%
121	BANK OF MONTREAL SR UNSECURED REGS 11/21 0.25	0.250%	11/17/2021	EUR €17,940,000		20,065,293.68	0.138%	53.273%
122	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/21 0.0000	0.000%	7/21/2021	EUR €17,741,000		19,719,069.79	0.135%	53.409%
123	NRW.BANK LOCAL GOVT G REGS 02/21 VAR	2.600%	2/8/2021	USD \$19,400,000		19,392,240.00	0.133%	53.542%
124	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €16,950,000		19,173,868.70	0.132%	53.673%
125	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €16,840,000		19,008,014.24	0.130%	53.804%
126	BNG BANK NV SR UNSECURED REGS 06/22 1	1.000%	6/17/2022	GBP £15,457,000		18,915,675.77	0.130%	53.933%
127	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$17,427,000		17,487,514.39	0.120%	54.054%
128	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$17,107,000		17,374,637.82	0.119%	54.173%
129	KFW GOVT GUARANT 10/21 1	1.000%	10/12/2021	NOK kr155,000,000		17,295,919.52	0.119%	54.291%
130	BNG BANK NV SR UNSECURED REGS 05/21 1.125	1.125%	5/24/2021	GBP £14,000,000		17,156,253.00	0.118%	54.409%
131	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 02/23 2.375	2.375%	2/1/2023	EUR €13,707,000		16,532,638.06	0.113%	54.523%
132	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €14,500,000		16,376,806.35	0.112%	54.635%
133	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$15,588,000		15,666,668.89	0.108%	54.743%
134	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/22 1.75	1.750%	9/12/2022	EUR €12,765,000		15,047,247.06	0.103%	54.846%
135	EQUINOR ASA COMPANY GUAR REGS 09/20 2	2.000%	9/10/2020	EUR €12,781,000		14,504,777.22	0.100%	54.945%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						8,549,902,215.21		58.679%
136	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 06/20 2.625	2.625%	6/17/2020	NOK kr125,000,000		14,240,442.37	0.098%	55.043%
137	SWEDISH EXPORT CREDIT SR UNSECURED REGS 12/21 VAR	2.570%	12/13/2021	USD \$14,200,000		14,226,120.76	0.098%	55.141%
138	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £11,551,000		14,065,781.27	0.097%	55.237%
139	SANOFI SR UNSECURED REGS 09/22 0.0000	0.000%	9/13/2022	EUR €12,200,000		13,620,709.23	0.093%	55.331%
140	FMS WERTMANAGEMENT GOVT GUARANT REGS 09/22 1	1.000%	9/7/2022	GBP £11,000,000		13,509,530.90	0.093%	55.423%
141	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$13,120,000		13,186,698.41	0.091%	55.514%
142	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €11,762,000		13,179,155.49	0.090%	55.604%
143	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €10,905,000		13,121,969.25	0.090%	55.695%
144	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/22 VAR	0.988%	1/10/2022	GBP £10,000,000		12,182,959.77	0.084%	55.778%
145	TORONTO DOMINION BANK SR UNSECURED REGS 03/21 0.625	0.625%	3/8/2021	EUR €10,818,000		12,148,697.04	0.083%	55.861%
146	INTER AMERICAN INVEST CO SR UNSECURED REGS 10/21 VAR	2.430%	10/12/2021	USD \$11,805,000		11,808,659.55	0.081%	55.943%
147	INTER AMERICAN DEVEL BK SR UNSECURED 12/19 1.125	1.125%	12/17/2019	GBP £9,627,000		11,721,183.13	0.080%	56.023%
148	NOVARTIS FINANCE SA COMPANY GUAR REGS 09/23 0.125	0.125%	9/20/2023	EUR €10,000,000		11,265,829.22	0.077%	56.100%
149	NORDIC INVESTMENT BANK SR UNSECURED REGS 08/22 1.5	1.500%	8/31/2022	NOK kr100,000,000		11,244,919.16	0.077%	56.177%
150	TOYOTA MOTOR FINANCE BV SR UNSECURED REGS 01/22 0.25	0.250%	1/10/2022	EUR €10,000,000		11,194,497.76	0.077%	56.254%
151	BANK OF MONTREAL SR UNSECURED REGS 03/22 VAR	0.182%	3/14/2022	EUR €9,953,000		11,100,389.93	0.076%	56.330%
152	BNG BANK NV SR UNSECURED REGS 06/21 5.375	5.375%	6/7/2021	GBP £8,367,000		11,039,144.16	0.076%	56.406%
153	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/21 1.625	1.625%	3/24/2021	EUR €9,646,000		11,022,518.98	0.076%	56.482%
154	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €9,168,000		10,433,374.85	0.072%	56.554%
155	SANOFI SR UNSECURED REGS 09/21 0.875	0.875%	9/22/2021	EUR €9,000,000		10,196,248.63	0.070%	56.623%
156	JOHNSON + JOHNSON SR UNSECURED 11/19 4.75	4.750%	11/6/2019	EUR €9,000,000		10,096,010.15	0.069%	56.693%
157	SWEDISH EXPORT CREDIT SR UNSECURED REGS 12/23 1.375	1.375%	12/15/2023	GBP £8,000,000		9,966,919.66	0.068%	56.761%
158	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/19 1.375	1.375%	9/18/2019	EUR €8,900,000		9,874,924.89	0.068%	56.829%
159	TOYOTA CREDIT CANADA INC SR UNSECURED 02/21 2.2	2.200%	2/25/2021	CAD \$13,000,000		9,869,480.22	0.068%	56.897%
160	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875	0.875%	9/7/2021	GBP £8,100,000		9,862,567.02	0.068%	56.964%
161	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 03/22 0.75	0.750%	3/7/2022	GBP £8,000,000		9,733,272.85	0.067%	57.031%
162	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$9,339,000		9,437,966.60	0.065%	57.096%
163	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 03/21 1	1.000%	3/9/2021	EUR €7,640,000		8,623,036.98	0.059%	57.155%
164	ROYAL BANK OF CANADA SR UNSECURED REGS 08/20 VAR	0.121%	8/6/2020	EUR €7,297,000		8,105,860.65	0.056%	57.211%
165	ROYAL BANK OF CANADA SR UNSECURED 04/21 VAR	2.656%	4/30/2021	USD \$8,018,000		8,041,452.65	0.055%	57.266%
166	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 07/23 0.25	0.250%	7/12/2023	EUR €7,000,000		7,896,032.73	0.054%	57.320%
167	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €6,500,000		7,567,553.60	0.052%	57.372%
168	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/23 0.25	0.250%	6/1/2023	EUR €6,600,000		7,479,725.29	0.051%	57.423%
169	3M COMPANY SR UNSECURED 05/23 0.95	0.950%	5/15/2023	EUR €6,000,000		6,955,305.96	0.048%	57.471%
170	DEXIA CREDIT LOCAL GOVT LIQUID REGS 03/20 0.25	0.250%	3/19/2020	EUR €6,250,000		6,949,029.27	0.048%	57.519%
171	WESTPAC BANKING CORP SR UNSECURED REGS 12/22 2.625	2.625%	12/14/2022	GBP £5,416,000		6,932,337.34	0.048%	57.566%
172	ROCHE FINANCE EUROPE BV COMPANY GUAR REGS 02/23 0.5	0.500%	2/27/2023	EUR €6,000,000		6,827,448.61	0.047%	57.613%
173	L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875	0.875%	3/7/2022	GBP £5,485,000		6,692,985.90	0.046%	57.659%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						8,549,902,215.21		58.679%
174	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £5,351,000		6,543,881.75	0.045%	57.704%
175	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 2.75	2.750%	12/5/2022	GBP £5,000,000		6,414,816.47	0.044%	57.748%
176	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/23 2.375	2.375%	1/18/2023	CAD \$8,000,000		6,191,847.25	0.042%	57.791%
177	BNG BANK NV SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £5,030,000		6,154,576.58	0.042%	57.833%
178	KFW GOVT GUARANT REGS 12/20 0.375	0.375%	12/15/2020	GBP £5,000,000		6,059,289.72	0.042%	57.874%
179	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €5,000,000		5,838,707.82	0.040%	57.915%
180	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 03/20 VAR	0.000%	3/19/2020	EUR €5,200,000		5,766,648.73	0.040%	57.954%
181	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75	0.750%	11/8/2021	EUR €5,000,000		5,668,406.87	0.039%	57.993%
182	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 07/22 4.625	4.625%	7/26/2022	GBP £4,200,000		5,667,362.68	0.039%	58.032%
183	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 05/23 0.75	0.750%	5/16/2023	EUR €4,500,000		5,178,699.76	0.036%	58.067%
184	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €4,553,000		5,138,758.83	0.035%	58.103%
185	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 04/23 0.5	0.500%	4/6/2023	EUR €4,500,000		5,101,516.37	0.035%	58.138%
186	BERKSHIRE HATHAWAY INC SR UNSECURED 03/24 1.3	1.300%	3/15/2024	EUR €4,271,000		5,032,094.36	0.035%	58.172%
187	BANK OF NOVA SCOTIA DEPOSIT NOTE REGS 06/22 1.25	1.250%	6/8/2022	GBP £3,890,000		4,779,140.66	0.033%	58.205%
188	TOYOTA MOTOR FINANCE BV SR UNSECURED REGS 09/23 0.625	0.625%	9/26/2023	EUR €4,000,000		4,562,613.05	0.031%	58.236%
189	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 04/24 0.25	0.250%	4/9/2024	EUR €4,000,000		4,490,879.42	0.031%	58.267%
190	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 09/21 1.125	1.125%	9/7/2021	GBP £3,352,000		4,099,390.65	0.028%	58.295%
191	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €3,500,000		4,087,095.47	0.028%	58.323%
192	SANOFI SR UNSECURED REGS 03/22 0.0000	0.000%	3/21/2022	EUR €3,600,000		4,019,115.68	0.028%	58.351%
193	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €3,500,000		3,933,122.78	0.027%	58.378%
194	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 03/23 2.125	2.125%	3/15/2023	EUR €3,200,000		3,846,943.53	0.026%	58.404%
195	EUROFIMA SR UNSECURED REGS 04/23 0.25	0.250%	4/25/2023	EUR €3,373,000		3,827,798.01	0.026%	58.431%
196	OEKB OEST. KONTROLLBANK GOVT GUARANT 12/22 1.125	1.125%	12/15/2022	GBP £2,907,000		3,579,103.66	0.025%	58.455%
197	OP CORPORATE BANK PLC SR UNSECURED REGS 05/22 2.5	2.500%	5/20/2022	GBP £2,550,000		3,219,979.67	0.022%	58.477%
198	BANK OF MONTREAL SR UNSECURED REGS 12/21 1.375	1.375%	12/29/2021	GBP £2,613,000		3,215,393.80	0.022%	58.499%
199	AFRICAN DEVELOPMENT BANK SR UNSECURED 01/24 0.25	0.250%	1/24/2024	EUR €2,790,000		3,191,082.85	0.022%	58.521%
200	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 07/22 1.625	1.625%	7/11/2022	GBP £2,000,000		2,485,951.01	0.017%	58.538%
201	CANADIAN IMPERIAL BANK DEPOSIT NOTE REGS 03/23 0.75	0.750%	3/22/2023	EUR €2,000,000		2,294,320.42	0.016%	58.554%
202	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 05/20 1.25	1.250%	5/4/2020	EUR €2,000,000		2,240,152.68	0.015%	58.569%
203	BANK OF MONTREAL SR UNSECURED REGS 09/21 VAR	0.157%	9/28/2021	EUR €2,000,000		2,231,181.55	0.015%	58.585%
204	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 04/21 0.0000	0.000%	4/9/2021	EUR €2,000,000		2,222,462.43	0.015%	58.600%
205	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 12/19 2	2.000%	12/20/2019	GBP £1,800,000		2,198,190.69	0.015%	58.615%
206	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 12/20 4.125	4.125%	12/7/2020	EUR €1,500,000		1,758,573.16	0.012%	58.627%
207	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 09/19 VAR	0.082%	9/16/2019	EUR €1,556,000		1,723,371.17	0.012%	58.639%
208	EQUINOR ASA COMPANY GUAR REGS 03/21 5.625	5.625%	3/11/2021	EUR €1,210,000		1,467,328.37	0.010%	58.649%
209	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 01/22 2.375	2.375%	1/18/2022	GBP £1,000,000		1,258,515.08	0.009%	58.658%
210	DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 09/23 2.5	2.500%	9/12/2023	EUR €1,000,000		1,232,131.35	0.008%	58.666%
211	3M COMPANY SR UNSECURED REGS 11/21 1.875	1.875%	11/15/2021	EUR €1,000,000		1,161,639.78	0.008%	58.674%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						8,549,902,215.21		58.679%
212	NRW.BANK LOCAL GOVT G REGS 01/20 0.0000	0.010%	1/27/2020	EUR €600,000		665,754.50	0.005%	58.679%
Currency Forward Contract						228,905,812.21		1.571%
213	GBP190805		8/5/2019	-114,974,336	139,839,961.74	5,508,524.29	0.038%	58.717%
214	GBP190809		8/9/2019	-115,639,000	140,674,808.95	4,721,400.51	0.032%	58.749%
215	GBP190808		8/8/2019	-115,052,958	139,955,312.74	4,698,018.24	0.032%	58.781%
216	GBP190813		8/13/2019	-115,885,547	141,002,516.97	4,633,776.18	0.032%	58.813%
217	EUR190819		8/19/2019	-128,786,645	142,759,918.91	4,414,149.18	0.030%	58.843%
218	EUR190917		9/17/2019	-124,115,821	137,906,058.35	4,245,448.39	0.029%	58.872%
219	EUR190916		9/16/2019	-117,628,015	130,686,578.35	4,197,548.79	0.029%	58.901%
220	EUR190919		9/19/2019	-118,991,597	132,234,405.68	3,941,362.80	0.027%	58.928%
221	EUR190918		9/18/2019	-120,878,572	134,320,254.84	3,924,724.02	0.027%	58.955%
222	EUR190913		9/13/2019	-132,667,018	147,358,522.40	3,731,519.95	0.026%	58.981%
223	EUR190904		9/4/2019	-126,074,809	139,931,981.82	3,721,349.55	0.026%	59.006%
224	SEK190805		8/5/2019	-992,301,139	102,732,636.37	3,716,814.34	0.026%	59.032%
225	GBP190812		8/12/2019	-114,499,484	139,309,175.58	3,669,043.73	0.025%	59.057%
226	EUR190903		9/3/2019	-124,563,876	138,243,536.81	3,664,933.42	0.025%	59.082%
227	NOK190816		8/16/2019	-881,149,099	99,530,689.87	3,594,272.85	0.025%	59.107%
228	EUR190830		8/30/2019	-125,662,238	139,418,214.56	3,511,271.56	0.024%	59.131%
229	GBP190807		8/7/2019	-59,929,620	72,897,514.14	3,479,070.70	0.024%	59.155%
230	SEK190808		8/8/2019	-1,006,751,218	104,252,239.54	3,444,793.43	0.024%	59.178%
231	NOK190827		8/27/2019	-1,286,630,830	145,378,059.09	3,405,488.78	0.023%	59.202%
232	EUR190905		9/5/2019	-124,892,479	138,631,173.18	3,344,086.61	0.023%	59.225%
233	NOK190822		8/22/2019	-901,847,836	101,886,294.06	3,311,546.94	0.023%	59.248%
234	EUR190827		8/27/2019	-125,213,322	138,887,063.54	3,258,254.97	0.022%	59.270%
235	EUR190912		9/12/2019	-123,167,034	136,795,182.67	3,203,399.77	0.022%	59.292%
236	SEK190821		8/21/2019	-1,019,447,800	105,669,682.81	3,192,807.69	0.022%	59.314%
237	EUR190829		8/29/2019	-128,872,202	142,968,211.26	3,186,680.91	0.022%	59.336%
238	EUR190920		9/20/2019	-122,292,194	135,913,595.78	3,080,312.20	0.021%	59.357%
239	SEK190816		8/16/2019	-994,667,470	103,062,584.07	3,042,070.09	0.021%	59.378%
240	EUR190826		8/26/2019	-126,654,456	140,474,420.21	3,035,337.45	0.021%	59.398%
241	EUR190923		9/23/2019	-119,125,637	132,427,259.88	3,028,125.22	0.021%	59.419%
242	EUR190906		9/6/2019	-129,052,719	143,260,915.08	3,005,888.00	0.021%	59.440%
243	EUR191002		10/2/2019	-126,139,585	140,329,083.64	2,741,839.44	0.019%	59.459%
244	EUR190828		8/28/2019	-130,118,848	144,339,751.88	2,686,817.30	0.018%	59.477%
245	NOK190828		8/28/2019	-1,288,979,427	145,647,616.70	2,674,882.22	0.018%	59.496%
246	EUR190806		8/6/2019	-130,319,897	144,310,343.98	2,674,848.42	0.018%	59.514%
247	EUR190924		9/24/2019	-126,828,405	141,001,811.02	2,674,022.72	0.018%	59.532%
248	EUR190909		9/9/2019	-127,363,243	141,420,554.75	2,615,861.34	0.018%	59.550%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						228,905,812.21		1.571%
249	SEK190820		8/20/2019	-756,621,591	78,420,873.69	2,556,832.07	0.018%	59.568%
250	EUR190823		8/23/2019	-121,070,847	134,249,574.92	2,530,549.19	0.017%	59.585%
251	EUR190930		9/30/2019	-117,355,032	130,534,694.42	2,511,409.49	0.017%	59.602%
252	EUR191001		10/1/2019	-127,201,377	141,498,578.60	2,507,779.36	0.017%	59.620%
253	DKK190807		8/7/2019	-757,673,254	112,364,891.65	2,485,541.08	0.017%	59.637%
254	EUR190815		8/15/2019	-129,506,258	143,512,055.90	2,356,178.14	0.016%	59.653%
255	DKK190805		8/5/2019	-672,274,137	99,683,256.80	2,354,842.08	0.016%	59.669%
256	SEK190812		8/12/2019	-1,004,440,962	104,044,165.84	2,294,382.43	0.016%	59.685%
257	EUR190814		8/14/2019	-127,403,465	141,170,651.70	2,284,121.05	0.016%	59.700%
258	GBP190821		8/21/2019	-62,922,736	76,590,764.83	2,271,357.30	0.016%	59.716%
259	EUR190805		8/5/2019	-122,466,160	135,602,624.67	2,263,226.32	0.016%	59.731%
260	GBP190822		8/22/2019	-61,566,187	74,943,241.34	2,229,407.66	0.015%	59.747%
261	EUR190822		8/22/2019	-119,489,561	132,485,647.01	2,163,279.77	0.015%	59.762%
262	SEK190819		8/19/2019	-655,641,670	67,949,619.95	2,157,397.66	0.015%	59.776%
263	EUR190807		8/7/2019	-123,887,558	137,198,438.10	2,127,504.22	0.015%	59.791%
264	EUR190812		8/12/2019	-129,282,792	143,230,335.16	2,122,385.46	0.015%	59.806%
265	GBP190823		8/23/2019	-59,030,095	71,859,651.34	2,116,694.41	0.015%	59.820%
266	EUR191003		10/3/2019	-128,062,636	142,479,569.28	2,091,966.90	0.014%	59.834%
267	EUR190927		9/27/2019	-125,961,533	140,072,901.36	2,057,557.86	0.014%	59.849%
268	EUR190925		9/25/2019	-121,306,233	134,873,703.35	2,044,993.63	0.014%	59.863%
269	EUR190910		9/10/2019	-122,070,218	135,554,552.97	2,026,517.28	0.014%	59.877%
270	EUR191009		10/9/2019	-128,863,468	143,437,668.78	2,014,303.25	0.014%	59.890%
271	EUR190808		8/8/2019	-122,484,604	135,655,598.26	1,971,826.33	0.014%	59.904%
272	EUR190911		9/11/2019	-120,769,429	134,121,180.13	1,956,927.16	0.013%	59.917%
273	EUR191004		10/4/2019	-120,281,263	133,832,627.42	1,927,547.12	0.013%	59.931%
274	EUR191008		10/8/2019	-121,861,431	135,633,133.69	1,918,309.95	0.013%	59.944%
275	EUR191007		10/7/2019	-120,220,241	133,796,033.34	1,917,230.56	0.013%	59.957%
276	EUR190926		9/26/2019	-120,833,908	134,359,691.05	1,826,297.88	0.013%	59.969%
277	CAD190814		8/14/2019	-185,213,323	140,369,974.92	1,780,671.82	0.012%	59.982%
278	EUR190816		8/16/2019	-122,256,374	135,488,862.30	1,764,896.71	0.012%	59.994%
279	EUR190809		8/9/2019	-131,681,858	145,853,518.69	1,756,211.58	0.012%	60.006%
280	CAD190820		8/20/2019	-188,440,648	142,832,645.97	1,696,816.69	0.012%	60.017%
281	SEK190822		8/22/2019	-132,758,264	13,761,933.11	1,673,012.33	0.011%	60.029%
282	CAD190813		8/13/2019	-188,094,621	142,550,876.85	1,651,552.81	0.011%	60.040%
283	EUR190813		8/13/2019	-124,225,929	137,638,833.92	1,617,711.98	0.011%	60.051%
284	NOK190829		8/29/2019	-977,351,961	110,438,594.19	1,611,263.71	0.011%	60.062%
285	EUR190821		8/21/2019	-128,481,264	142,444,011.61	1,570,608.89	0.011%	60.073%
286	EUR190820		8/20/2019	-125,523,294	139,153,538.84	1,533,420.96	0.011%	60.084%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						228,905,812.21		1.571%
287	CAD190809		8/9/2019	-184,767,224	140,018,211.40	1,487,796.01	0.010%	60.094%
288	EUR191010		10/10/2019	-122,804,192	136,703,766.00	1,480,251.08	0.010%	60.104%
289	CAD190808		8/8/2019	-181,887,002	137,832,862.49	1,457,491.66	0.010%	60.114%
290	CAD190821		8/21/2019	-179,402,207	135,984,421.11	1,416,370.08	0.010%	60.124%
291	CAD190816		8/16/2019	-168,964,724	128,060,444.80	1,389,142.97	0.010%	60.133%
292	CAD190819		8/19/2019	-178,994,622	135,670,177.27	1,358,502.38	0.009%	60.143%
293	CAD190806		8/6/2019	-164,539,218	124,681,958.24	1,164,977.54	0.008%	60.151%
294	CAD190807		8/7/2019	-179,075,511	135,699,687.50	1,130,051.94	0.008%	60.158%
295	EUR191029		10/29/2019	-123,889,425	138,116,580.70	1,051,259.86	0.007%	60.166%
296	EUR191011		10/11/2019	-127,236,203	141,648,465.51	1,042,228.41	0.007%	60.173%
297	CAD190823		8/23/2019	-185,408,341	140,542,478.90	1,041,316.61	0.007%	60.180%
298	EUR191030		10/30/2019	-129,110,948	143,948,978.53	1,015,696.44	0.007%	60.187%
299	EUR191015		10/15/2019	-129,528,683	144,245,640.14	968,590.74	0.007%	60.194%
300	EUR191025		10/25/2019	-127,193,439	141,755,712.77	957,399.04	0.007%	60.200%
301	DKK190826		8/26/2019	-741,347,966	110,123,650.47	858,993.02	0.006%	60.206%
302	CAD190913		9/13/2019	-184,978,865	140,272,132.46	843,268.12	0.006%	60.212%
303	CAD190812		8/12/2019	-177,217,731	134,305,008.08	825,759.03	0.006%	60.217%
304	CAD190830		8/30/2019	-177,317,314	134,427,732.35	816,693.38	0.006%	60.223%
305	DKK190827		8/27/2019	-741,864,445	110,209,885.84	778,348.01	0.005%	60.228%
306	CAD190826		8/26/2019	-179,975,759	136,432,490.16	692,357.34	0.005%	60.233%
307	CAD190827		8/27/2019	-170,320,866	129,116,020.63	677,771.98	0.005%	60.238%
308	EUR191028		10/28/2019	-117,458,851	130,937,304.15	589,088.36	0.004%	60.242%
309	CAD190904		9/4/2019	-185,254,133	140,458,276.46	523,449.67	0.004%	60.245%
310	CAD190903		9/3/2019	-178,206,381	135,112,309.79	259,823.77	0.002%	60.247%
311	CAD190829		8/29/2019	-161,192,931	122,201,134.14	257,272.24	0.002%	60.249%
312	GBP190930		9/30/2019	-116,719,828	142,357,042.44	99,087.44	0.001%	60.250%
Sovereign Bond						5,791,900,113.81		39.750%
313	NORWEGIAN GOVERNMENT BONDS 144A REGS 05/23 2	2.000%	5/24/2023	NOK kr3,596,000,000		417,075,584.86	2.862%	63.112%
314	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/23 0	0.000%	9/15/2023	EUR €366,500,000		417,055,417.55	2.862%	65.974%
315	KINGDOM OF DENMARK BONDS 11/23 1.5	1.500%	11/15/2023	DKK kr2,533,000,000		412,047,884.02	2.828%	68.802%
316	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 07/23 0	0.000%	7/15/2023	EUR €339,000,000		385,030,254.32	2.642%	71.445%
317	BELGIUM KINGDOM UNSECURED REGS 06/23 2.25	2.250%	6/22/2023	EUR €299,000,001		369,260,354.10	2.534%	73.979%
318	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €279,100,000		316,094,710.53	2.169%	76.148%
319	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr2,395,000,000		251,145,100.45	1.724%	77.872%
320	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$214,950,000		168,834,609.41	1.159%	79.031%
321	SWEDISH GOVERNMENT BONDS 144A REGS 11/23 1.5	1.500%	11/13/2023	SEK kr1,427,000,000		161,308,951.45	1.107%	80.138%
322	PROVINCE OF QUEBEC UNSECURED 12/22 3.5	3.500%	12/1/2022	CAD \$182,200,000		145,472,853.46	0.998%	81.136%
323	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €122,900,000		142,104,596.04	0.975%	82.112%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						5,791,900,113.81	39.750%	
324	FRANCE (GOVT OF) BONDS REGS 03/23 0.00000	0.000%	3/25/2023	EUR €123,750,000		140,565,956.75	0.965%	83.076%
325	NETHERLANDS GOVERNMENT BONDS 144A REGS 07/23 1.75	1.750%	7/15/2023	EUR €113,000,000		137,694,974.88	0.945%	84.021%
326	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 12/22 0.0000	0.000%	12/5/2022	EUR €117,200,000		132,104,323.72	0.907%	84.928%
327	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$157,000,000		121,324,670.40	0.833%	85.761%
328	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/23 0.375	0.375%	2/16/2023	EUR €106,009,000		121,136,847.69	0.831%	86.592%
329	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/23 0.75	0.750%	2/22/2023	SEK kr1,075,000,000		114,655,807.53	0.787%	87.379%
330	US TREASURY FRN 04/21 VAR	2.190%	4/30/2021	USD \$110,000,000		109,981,733.40	0.755%	88.134%
331	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$124,000,000		93,129,656.01	0.639%	88.773%
332	FRANCE (GOVT OF) BONDS REGS 05/23 1.75	1.750%	5/25/2023	EUR €73,925,000		89,586,911.21	0.615%	89.388%
333	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/23 1	1.000%	11/13/2023	SEK kr775,000,000		83,810,826.70	0.575%	89.963%
334	KOMMUNEKREDIT SR UNSECURED REGS 03/23 0.25	0.250%	3/29/2023	EUR €66,308,000		75,347,724.51	0.517%	90.480%
335	PROVINCE OF QUEBEC NOTES 12/19 4.5	4.500%	12/1/2019	CAD \$93,000,000		71,085,315.96	0.488%	90.968%
336	KOMMUNALBANKEN AS SR UNSECURED REGS 11/22 1.125	1.125%	11/30/2022	GBP £57,699,000		71,033,887.18	0.488%	91.455%
337	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 12/22 1.25	1.250%	12/7/2022	GBP £55,568,000		68,639,337.40	0.471%	91.926%
338	CANADA HOUSING TRUST GOVT GUARANT 144A 12/19 2	2.000%	12/15/2019	CAD \$90,000,000		68,246,704.05	0.468%	92.395%
339	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125	0.125%	4/30/2022	EUR €58,200,000		65,458,651.54	0.449%	92.844%
340	PROVINCE OF ALBERTA UNSECURED 12/19 4	4.000%	12/1/2019	CAD \$82,500,000		62,958,289.13	0.432%	93.276%
341	UK TREASURY BILL GBP BILLS 09/19 0.00000	0.000%	9/30/2019	GBP £50,000,000		60,730,377.93	0.417%	93.693%
342	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$80,000,000		59,932,110.93	0.411%	94.104%
343	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$73,000,000		58,438,717.99	0.401%	94.505%
344	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 10/23 0.125	0.125%	10/25/2023	EUR €46,900,000		53,309,732.08	0.366%	94.871%
345	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$60,000,000		47,087,589.03	0.323%	95.194%
346	KOMMUNALBANKEN AS SR UNSECURED REGS 04/21 VAR	2.343%	4/15/2021	USD \$47,000,000		47,002,968.05	0.323%	95.517%
347	BELGIUM KINGDOM SR UNSECURED 144A REGS 10/23 0	0.200%	10/22/2023	EUR €40,000,000		45,841,951.33	0.315%	95.832%
348	ONTARIO (PROVINCE OF) SR UNSECURED REGS 11/20 VAR	0.895%	11/10/2020	GBP £37,000,000		44,991,549.32	0.309%	96.140%
349	MANITOBA (PROVINCE OF) SR UNSECURED REGS 12/22 1.5	1.500%	12/15/2022	GBP £36,230,000		44,959,477.25	0.309%	96.449%
350	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 04/23 0.2	0.200%	4/17/2023	EUR €39,500,000		44,890,954.92	0.308%	96.757%
351	KOMMUNEKREDIT SR UNSECURED REGS 05/23 0.25	0.250%	5/15/2023	EUR €36,868,000		41,918,187.33	0.288%	97.045%
352	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 05/23 0.5	0.500%	5/25/2023	EUR €33,500,000		38,558,847.04	0.265%	97.309%
353	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €30,214,000		33,963,331.89	0.233%	97.542%
354	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 03/23 0.125	0.125%	3/16/2023	EUR €27,260,000		30,887,617.36	0.212%	97.754%
355	BRITISH COLUMBIA PROV OF UNSECURED 12/19 4.1	4.100%	12/18/2019	CAD \$40,000,000		30,569,177.15	0.210%	97.964%
356	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$38,000,000		29,779,527.20	0.204%	98.169%
357	PROVINCE OF QUEBEC SR UNSECURED REGS 12/23 1.5	1.500%	12/15/2023	GBP £20,000,000		24,986,845.69	0.171%	98.340%
358	UK TREASURY BILL GBP BILLS 10/19 0.00000	0.000%	10/14/2019	GBP £20,000,000		24,285,080.77	0.167%	98.507%
359	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr201,900,000		23,409,010.64	0.161%	98.667%
360	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 10/22 0.5	0.500%	10/25/2022	EUR €19,600,000		22,347,474.16	0.153%	98.821%
361	PROVINCE OF QUEBEC SR UNSECURED REGS 01/24 2.375	2.375%	1/22/2024	EUR €17,728,000		22,035,273.93	0.151%	98.972%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						5,791,900,113.81		39.750%
362	KOMMUNALBANKEN AS SR UNSECURED REGS 03/22 0.125	0.125%	3/21/2022	SEK kr200,000,000		20,828,314.14	0.143%	99.115%
363	PROVINCE OF ALBERTA UNSECURED 06/20 1.25	1.250%	6/1/2020	CAD \$25,000,000		18,857,213.21	0.129%	99.244%
364	KINGDOM OF DENMARK BONDS 11/19 4	4.000%	11/15/2019	DKK kr100,000,000		15,023,528.71	0.103%	99.348%
365	KOMMUNALBANKEN AS SR UNSECURED REGS 12/21 1.125	1.125%	12/15/2021	GBP £12,237,000		15,003,581.73	0.103%	99.450%
366	KOMMUNALBANKEN AS SR UNSECURED REGS 12/20 0.875	0.875%	12/8/2020	GBP £11,450,000		13,943,696.41	0.096%	99.546%
367	MANITOBA (PROVINCE OF) UNSECURED REGS 12/21 0.75	0.750%	12/15/2021	GBP £8,500,000		10,307,172.64	0.071%	99.617%
368	UNEDIC SR UNSECURED REGS 03/20 0.125	0.125%	3/5/2020	EUR €8,750,000		9,715,797.01	0.067%	99.684%
369	SNCF RESEAU SR UNSECURED 10/20 6	6.000%	10/12/2020	EUR €8,000,000		9,536,676.03	0.065%	99.749%
370	NORWEGIAN GOVERNMENT BONDS 144A REGS 05/21 3.75	3.750%	5/25/2021	NOK kr79,000,000		9,311,175.05	0.064%	99.813%
371	UNEDIC GOVT GUARANT REGS 11/23 0.25	0.250%	11/24/2023	EUR €5,000,000		5,700,996.96	0.039%	99.852%
372	KOMMUNALBANKEN AS SR UNSECURED REGS 12/23 1.5	1.500%	12/15/2023	GBP £4,000,000		5,014,426.59	0.034%	99.886%
373	REPUBLIC OF FINLAND SR UNSECURED REGS 12/19 1.5	1.500%	12/19/2019	GBP £3,711,000		4,524,444.98	0.031%	99.918%
374	MANITOBA (PROVINCE OF) UNSECURED 06/23 2.55	2.550%	6/2/2023	CAD \$5,000,000		3,881,876.04	0.027%	99.944%
375	KOMMUNEKREDIT SR UNSECURED REGS 08/23 0.125	0.125%	8/28/2023	EUR €3,193,000		3,616,635.16	0.025%	99.969%
376	UNEDIC GOVT GUARANT 04/23 2.25	2.250%	4/5/2023	EUR €2,000,000		2,439,279.92	0.017%	99.986%
377	ONTARIO (PROVINCE OF) SR UNSECURED REGS 09/20 3	3.000%	9/28/2020	EUR €1,803,000		2,077,562.99	0.014%	100.000%
Total						14,570,708,141.23		100.00%