

DFA Two-Year Global Fixed Income Portfolio-Institutional Class

As of September 30, 2020 (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						2,563,807,728.93		48.538%
1	ASIAN DEVELOPMENT BANK SR UNSECURED 12/21 VAR	0.260%	12/15/2021	USD \$144,000,000		143,871,840.00	2.724%	2.724%
2	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	3.270%	1/11/2021	CAD \$131,280,000		99,393,418.50	1.882%	4.606%
3	L BANK BW FOERDERBANK LOCAL GOVT G REGS 09/21 VAR	0.353%	9/27/2021	USD \$76,000,000		76,046,360.00	1.440%	6.045%
4	INTER AMERICAN INVEST CO SR UNSECURED REGS 10/21 VAR	0.356%	10/12/2021	USD \$72,750,000		72,746,185.72	1.377%	7.422%
5	BANK OF MONTREAL DEPOSIT NOTE 03/21 1.88	1.880%	3/31/2021	CAD \$88,000,000		66,029,574.56	1.250%	8.673%
6	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 11/20 1.25	1.250%	11/5/2020	CAD \$85,000,000		63,885,809.77	1.209%	9.882%
7	NOVARTIS FINANCE SA COMPANY GUAR REGS 03/21 0.0000	0.000%	3/31/2021	EUR €50,532,000		59,307,018.67	1.123%	11.005%
8	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €46,986,000		55,640,714.16	1.053%	12.058%
9	DEXIA CREDIT LOCAL GOVT LIQUID REGS 03/21 0.2	0.200%	3/16/2021	EUR €44,600,000		52,444,473.36	0.993%	13.051%
10	AFRICAN DEVELOPMENT BANK SR UNSECURED 12/21 VAR	0.260%	12/15/2021	USD \$50,000,000		49,996,476.00	0.947%	13.998%
11	CANADIAN IMPERIAL BANK DEPOSIT NOTE 04/21 1.9	1.900%	4/26/2021	CAD \$65,940,000		49,970,887.46	0.946%	14.944%
12	INTER AMERICAN DEVEL BK SR UNSECURED 10/21 VAR	0.225%	10/25/2021	USD \$50,000,000		49,966,000.00	0.946%	15.890%
13	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$65,000,000		49,196,537.87	0.931%	16.821%
14	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2	2.000%	1/22/2021	EUR €38,250,000		45,186,048.43	0.855%	17.676%
15	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/21 2.86	2.860%	3/4/2021	CAD \$56,000,000		42,511,298.86	0.805%	18.481%
16	ESM TBILL BILLS 10/20 0.00000	0.000%	10/8/2020	EUR €36,000,000		42,211,920.58	0.799%	19.280%
17	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €30,363,000		35,855,192.39	0.679%	19.959%
18	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 02/23 VAR	0.902%	2/10/2023	AUD \$47,626,000		34,472,585.99	0.653%	20.612%
19	EUROPEAN BK RECON + DEV SR UNSECURED 08/22 VAR	0.330%	8/19/2022	USD \$33,957,000		33,950,568.88	0.643%	21.255%
20	BANK OF MONTREAL SR UNSECURED REGS 11/21 0.25	0.250%	11/17/2021	EUR €28,000,000		33,019,393.49	0.625%	21.880%
21	INTL FINANCE CORP SR UNSECURED 02/21 2.7	2.700%	2/5/2021	AUD \$41,709,000		30,130,553.63	0.570%	22.450%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						2,563,807,728.93		48.538%
22	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €25,525,000		30,124,776.09	0.570%	23.021%
23	ESM TBILL BILLS 03/21 0.00000	0.000%	3/18/2021	EUR €25,000,000		29,383,486.92	0.556%	23.577%
24	SWEDISH EXPORT CREDIT SR UNSECURED 12/20 VAR	0.299%	12/14/2020	USD \$28,929,000		28,935,729.17	0.548%	24.125%
25	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/21 1.625	1.625%	3/24/2021	EUR €24,210,000		28,644,561.58	0.542%	24.667%
26	KFW GOVT GUARANT REGS 02/21 1.375	1.375%	2/1/2021	GBP £21,000,000		27,213,797.96	0.515%	25.182%
27	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/22 VAR	0.337%	1/10/2022	GBP £20,947,000		27,080,732.57	0.513%	25.695%
28	EUROPEAN BK RECON + DEV SR UNSECURED 03/23 VAR	0.341%	3/13/2023	USD \$26,495,000		26,495,007.42	0.502%	26.196%
29	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €22,330,000		26,354,015.68	0.499%	26.695%
30	WALMART INC SR UNSECURED 06/21 VAR	0.453%	6/23/2021	USD \$25,925,000		25,968,359.04	0.492%	27.187%
31	FMS WERTMANAGEMENT GOVT GUARANT REGS 01/22 VAR	0.337%	1/14/2022	GBP £20,000,000		25,833,308.56	0.489%	27.676%
32	INTER AMERICAN DEVEL BK SR UNSECURED 10/20 VAR	0.495%	10/15/2020	USD \$25,000,000		25,003,000.00	0.473%	28.149%
33	ROYAL BANK OF CANADA DEPOSIT NOTE 07/21 1.65	1.650%	7/15/2021	CAD \$32,660,000		24,780,442.34	0.469%	28.619%
34	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 05/22 1.5	1.500%	5/12/2022	NOK kr225,000,000		24,579,865.99	0.465%	29.084%
35	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €20,124,000		24,166,165.47	0.458%	29.541%
36	NRW.BANK LOCAL GOVT G REGS 03/21 VAR	0.308%	3/5/2021	USD \$24,000,000		24,000,672.00	0.454%	29.996%
37	NRW.BANK LOCAL GOVT G REGS 01/21 0.125	0.125%	1/18/2021	EUR €18,700,000		21,964,363.15	0.416%	30.412%
38	INTL FINANCE CORP SR UNSECURED 08/21 VAR	0.282%	8/23/2021	USD \$21,000,000		20,987,190.00	0.397%	30.809%
39	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €17,419,000		20,729,001.10	0.392%	31.201%
40	AUST + NZ BANKING GROUP SR UNSECURED 07/21 2.95	2.950%	7/16/2021	AUD \$27,700,000		20,260,773.89	0.384%	31.585%
41	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 11/21 2.125	2.125%	11/19/2021	EUR €16,800,000		20,196,479.13	0.382%	31.967%
42	EUROFIMA SR UNSECURED REGS 11/21 VAR	0.370%	11/15/2021	USD \$20,000,000		20,000,600.00	0.379%	32.346%
43	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$19,639,000		19,682,517.08	0.373%	32.719%
44	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$19,446,000		19,480,267.35	0.369%	33.087%
45	INTL FINANCE CORP SR UNSECURED 01/22 VAR	0.306%	1/18/2022	GBP £15,000,000		19,372,697.50	0.367%	33.454%
46	SANOFI SR UNSECURED REGS 09/21 0.875	0.875%	9/22/2021	EUR €16,300,000		19,259,576.16	0.365%	33.819%
47	NRW.BANK LOCAL GOVT G REGS 02/21 VAR	0.283%	2/8/2021	USD \$19,000,000		19,000,950.00	0.360%	34.179%
48	TOYOTA MOTOR FINANCE BV SR UNSECURED REGS 01/22 0.25	0.250%	1/10/2022	EUR €15,692,000		18,479,449.59	0.350%	34.528%
49	TORONTO DOMINION BANK SR UNSECURED REGS 03/21 0.625	0.625%	3/8/2021	EUR €13,805,000		16,257,404.03	0.308%	34.836%
50	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 12/20 4.125	4.125%	12/7/2020	EUR €13,722,000		16,210,241.20	0.307%	35.143%
51	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €13,190,000		15,557,926.01	0.295%	35.438%
52	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$20,000,000		15,346,776.31	0.291%	35.728%
53	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/21 VAR	0.379%	8/13/2021	USD \$15,094,000		15,104,140.30	0.286%	36.014%
54	INTL FINANCE CORP SR UNSECURED 12/21 VAR	0.430%	12/15/2021	USD \$15,000,000		15,011,899.80	0.284%	36.298%
55	INTER AMERICAN DEVEL BK SR UNSECURED 10/20 VAR	0.156%	10/9/2020	USD \$15,000,000		15,003,450.00	0.284%	36.582%
56	INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8	2.800%	1/13/2021	AUD \$20,120,000		14,515,697.60	0.275%	36.857%
57	BANK OF MONTREAL SR UNSECURED REGS 09/21 VAR	0.007%	9/28/2021	EUR €12,019,000		14,148,604.21	0.268%	37.125%
58	KFW GOVT GUARANT 06/22 0.125	0.125%	6/3/2022	SEK kr126,000,000		14,102,500.60	0.267%	37.392%
59	COMMONWEALTH BANK AUST SR UNSECURED 07/22 VAR	0.982%	7/25/2022	AUD \$17,500,000		12,670,248.01	0.240%	37.632%

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Corporate Bond						2,563,807,728.93		48.538%
60	AUST + NZ BANKING GROUP SR UNSECURED REGS 01/23 VAR	0.875%	1/18/2023	AUD \$17,350,000		12,551,885.02	0.238%	37.870%
61	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$12,410,000		12,493,730.52	0.237%	38.106%
62	MICROSOFT CORP SR UNSECURED 12/21 2.125	2.125%	12/6/2021	EUR €10,406,000		12,474,121.06	0.236%	38.342%
63	SWEDISH EXPORT CREDIT SR UNSECURED REGS 12/21 VAR	0.369%	12/13/2021	USD \$12,000,000		12,013,907.04	0.227%	38.570%
64	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 09/21 1	1.000%	9/10/2021	EUR €9,914,000		11,747,877.57	0.222%	38.792%
65	SANOFI SR UNSECURED REGS 09/22 0.0000	0.000%	9/13/2022	EUR €9,800,000		11,534,933.73	0.218%	39.010%
66	AUST + NZ BANKING GROUP SR UNSECURED REGS 04/21 VAR	1.282%	4/7/2021	AUD \$16,000,000		11,520,595.69	0.218%	39.229%
67	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 07/21 2.25	2.250%	7/30/2021	CAD \$15,000,000		11,451,053.28	0.217%	39.445%
68	ROYAL BANK OF CANADA DEPOSIT NOTE 09/21 1.583	1.583%	9/13/2021	CAD \$15,000,000		11,397,206.26	0.216%	39.661%
69	EQUINOR ASA COMPANY GUAR REGS 03/21 5.625	5.625%	3/11/2021	EUR €9,326,000		11,219,825.91	0.212%	39.874%
70	EFSF GOVT GUARANT REGS 01/21 0.1	0.100%	1/19/2021	EUR €9,000,000		10,573,658.57	0.200%	40.074%
71	BANK OF MONTREAL SR UNSECURED 08/21 VAR	1.041%	8/27/2021	USD \$10,200,000		10,269,798.60	0.194%	40.268%
72	WESTPAC BANKING CORP SR UNSECURED REGS 05/22 VAR	0.720%	5/16/2022	AUD \$14,100,000		10,156,218.71	0.192%	40.460%
73	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/22 5.25	5.250%	3/23/2022	AUD \$13,000,000		9,980,400.94	0.189%	40.649%
74	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 VAR	1.090%	3/7/2022	AUD \$13,540,000		9,801,794.06	0.186%	40.835%
75	ESM TBILL SR UNSECURED 11/20 0.00000	0.000%	11/19/2020	EUR €8,309,000		9,748,774.36	0.185%	41.020%
76	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 03/21 VAR	0.333%	3/24/2021	USD \$9,000,000		9,002,883.60	0.170%	41.190%
77	NESTLE HOLDINGS INC COMPANY GUAR REGS 12/20 1.75	1.750%	12/9/2020	GBP £6,900,000		8,927,448.82	0.169%	41.359%
78	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €7,400,000		8,798,982.31	0.167%	41.526%
79	AUST + NZ BANKING GROUP SR UNSECURED REGS 05/23 VAR	1.002%	5/9/2023	AUD \$12,000,000		8,719,677.95	0.165%	41.691%
80	AUST + NZ BANKING GROUP SR UNSECURED 08/22 VAR	0.670%	8/29/2022	AUD \$12,000,000		8,644,003.38	0.164%	41.854%
81	KFW GOVT GUARANT 10/21 1	1.000%	10/12/2021	NOK kr80,000,000		8,636,672.21	0.164%	42.018%
82	EUROFIMA SR UNSECURED REGS 10/21 4	4.000%	10/27/2021	EUR €6,950,000		8,540,470.04	0.162%	42.179%
83	BANK OF MONTREAL SR UNSECURED REGS 10/22 VAR	1.020%	10/6/2022	AUD \$11,570,000		8,366,532.44	0.158%	42.338%
84	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 04/21 0.0000	0.000%	4/9/2021	EUR €6,980,000		8,192,537.83	0.155%	42.493%
85	OEBB INFRASTRUKTUR AG GOVT GUARANT REGS 10/20 3.5	3.500%	10/19/2020	EUR €6,800,000		7,987,088.98	0.151%	42.644%
86	DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 09/21 4.375	4.375%	9/23/2021	EUR €6,403,000		7,847,331.94	0.149%	42.793%
87	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875	0.875%	9/7/2021	GBP £6,000,000		7,787,649.81	0.147%	42.940%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 03/21 1	1.000%	3/9/2021	EUR €6,566,000		7,735,149.32	0.146%	43.087%
89	COMMONWEALTH BANK AUST SR UNSECURED 08/21 2.75	2.750%	8/16/2021	AUD \$10,500,000		7,682,166.20	0.145%	43.232%
90	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 07/21 2.25	2.250%	7/30/2021	CAD \$10,000,000		7,635,462.43	0.145%	43.377%
91	UNEDIC SR UNSECURED 11/20 0.00000	0.000%	11/25/2020	EUR €6,400,000		7,507,280.33	0.142%	43.519%
92	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 01/21 VAR	0.000%	1/15/2021	EUR €6,000,000		7,045,461.74	0.133%	43.652%
93	CANADIAN IMPERIAL BANK SR UNSECURED 10/20 VAR	0.614%	10/5/2020	USD \$7,000,000		7,000,264.60	0.133%	43.785%
94	BANK OF MONTREAL SR UNSECURED REGS 09/21 VAR	0.861%	9/7/2021	AUD \$9,500,000		6,833,443.85	0.129%	43.914%
95	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 06/21 VAR	0.501%	6/3/2021	USD \$6,728,000		6,737,822.88	0.128%	44.042%
96	KFW GOVT GUARANT REGS 06/21 5.55	5.550%	6/7/2021	GBP £5,000,000		6,691,183.30	0.127%	44.168%
97	COMMONWEALTH BANK AUST SR UNSECURED REGS 09/21 VAR	1.078%	9/6/2021	USD \$6,626,000		6,673,349.40	0.126%	44.295%

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Corporate Bond						2,563,807,728.93		48.538%
98	NOVARTIS FINANCE SA COMPANY GUAR REGS 11/21 0.75	0.750%	11/9/2021	EUR €5,500,000		6,519,793.88	0.123%	44.418%
99	AUST + NZ BANKING GROUP SR UNSECURED REGS 02/22 VAR	0.982%	2/8/2022	AUD \$9,000,000		6,503,766.61	0.123%	44.541%
100	UNITED OVERSEAS BANK/SYD SR UNSECURED REGS 07/22 VAR	0.632%	7/25/2022	AUD \$9,000,000		6,459,081.73	0.122%	44.663%
101	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 VAR	0.316%	2/1/2022	GBP £5,000,000		6,457,617.19	0.122%	44.786%
102	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$6,000,000		6,033,720.00	0.114%	44.900%
103	CHEVRON CORP SR UNSECURED 11/21 VAR	0.810%	11/15/2021	USD \$6,000,000		6,032,321.52	0.114%	45.014%
104	NATIONAL AUSTRALIA BANK SR UNSECURED 04/21 2.75	2.750%	4/16/2021	AUD \$8,000,000		5,807,392.59	0.110%	45.124%
105	BANK OF MONTREAL DEPOSIT NOTE 10/21 1.61	1.610%	10/28/2021	CAD \$7,500,000		5,704,010.36	0.108%	45.232%
106	EQUINOR ASA COMPANY GUAR REGS 02/23 0.875	0.875%	2/17/2023	EUR €4,758,000		5,701,165.29	0.108%	45.340%
107	WESTPAC BANKING CORP SR UNSECURED REGS 02/22 VAR	1.210%	2/7/2022	AUD \$7,800,000		5,653,039.13	0.107%	45.447%
108	ESM TBILL BILLS 12/20 0.00000	0.000%	12/3/2020	EUR €4,758,000		5,583,612.62	0.106%	45.553%
109	ASIAN DEVELOPMENT BANK SR UNSECURED 09/21 VAR	0.322%	9/10/2021	USD \$5,500,000		5,499,450.00	0.104%	45.657%
110	EUROFIMA SR UNSECURED REGS 03/22 VAR	0.350%	3/11/2022	USD \$5,285,000		5,281,670.45	0.100%	45.757%
111	SANOFI SR UNSECURED REGS 03/22 0.0000	0.000%	3/21/2022	EUR €4,400,000		5,175,648.22	0.098%	45.855%
112	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 05/21 1	1.000%	5/25/2021	NOK kr47,220,000		5,086,445.76	0.096%	45.951%
113	CANADIAN IMPERIAL BANK SR UNSECURED 02/21 VAR	0.566%	2/2/2021	USD \$5,000,000		5,005,186.80	0.095%	46.046%
114	ROYAL BANK OF CANADA SR UNSECURED 10/20 VAR	0.485%	10/26/2020	USD \$4,500,000		4,500,797.22	0.085%	46.131%
115	ALLIANZ FINANCE II B.V. COMPANY GUAR REGS 02/22 3.5	3.500%	2/14/2022	EUR €3,600,000		4,439,693.99	0.084%	46.215%
116	ROYAL BANK OF CANADA SR UNSECURED REGS 01/21 VAR	0.151%	1/19/2021	EUR €3,767,000		4,423,596.56	0.084%	46.299%
117	INTER AMERICAN DEVEL BK SR UNSECURED 02/21 6	6.000%	2/26/2021	AUD \$6,000,000		4,397,141.82	0.083%	46.382%
118	NATIONAL AUSTRALIA BANK SR UNSECURED 07/22 VAR	1.000%	7/5/2022	AUD \$6,000,000		4,344,158.39	0.082%	46.464%
119	APPLE INC SR UNSECURED 02/22 VAR	0.743%	2/9/2022	USD \$4,000,000		4,023,954.04	0.076%	46.541%
120	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 06/23 VAR	0.404%	6/29/2023	GBP £3,051,000		3,954,098.90	0.075%	46.615%
121	TOYOTA CREDIT CANADA INC SR UNSECURED 02/21 2.2	2.200%	2/25/2021	CAD \$5,000,000		3,782,020.95	0.072%	46.687%
122	WESTPAC BANKING CORP SR UNSECURED REGS 10/22 VAR	0.912%	10/27/2022	AUD \$5,000,000		3,618,183.15	0.068%	46.756%
123	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 VAR	1.270%	5/12/2021	AUD \$5,000,000		3,603,412.64	0.068%	46.824%
124	INTL BK RECON + DEVELOP SR UNSECURED 10/20 5.75	5.750%	10/1/2020	AUD \$5,000,000		3,581,248.87	0.068%	46.892%
125	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$3,500,000		3,543,005.83	0.067%	46.959%
126	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €2,882,000		3,453,655.89	0.065%	47.024%
127	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €2,836,000		3,385,291.18	0.064%	47.088%
128	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/21 0.0000	0.000%	7/21/2021	EUR €2,844,000		3,340,809.28	0.063%	47.151%
129	AUST + NZ BANKING GROUP SR UNSECURED REGS 08/21 VAR	1.230%	8/16/2021	AUD \$4,497,000		3,247,864.45	0.061%	47.213%
130	ROYAL BANK OF CANADA SR UNSECURED 04/21 VAR	0.658%	4/30/2021	USD \$3,057,000		3,063,514.47	0.058%	47.271%
131	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$2,962,000		2,996,244.27	0.057%	47.328%
132	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €2,500,000		2,987,343.40	0.057%	47.384%
133	KFW GOVT GUARANT 05/21 6.25	6.250%	5/19/2021	AUD \$4,000,000		2,974,169.91	0.056%	47.440%
134	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$2,909,000		2,937,073.54	0.056%	47.496%
135	NATIONAL AUSTRALIA BANK SR UNSECURED 04/21 VAR	1.577%	4/16/2021	AUD \$4,000,000		2,873,484.96	0.054%	47.550%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						2,563,807,728.93		48.538%
136	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75	0.750%	11/8/2021	EUR €2,356,000		2,790,842.72	0.053%	47.603%
137	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 12/20 2.25	2.250%	12/17/2020	GBP £2,078,000		2,691,588.42	0.051%	47.654%
138	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 VAR	0.817%	1/8/2021	USD \$2,549,000		2,552,279.14	0.048%	47.703%
139	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 11/21 VAR	0.959%	11/4/2021	USD \$2,507,000		2,522,406.49	0.048%	47.750%
140	BANK OF NOVA SCOTIA SR UNSECURED REGS 04/22 0.375	0.375%	4/6/2022	EUR €2,000,000		2,361,848.48	0.045%	47.795%
141	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €2,000,000		2,361,149.70	0.045%	47.840%
142	NRW.BANK LOCAL GOVT G 02/22 0.00000	0.000%	2/1/2022	EUR €2,000,000		2,360,305.54	0.045%	47.884%
143	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €2,000,000		2,360,141.40	0.045%	47.929%
144	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/21 0.0000	0.000%	2/25/2021	EUR €2,000,000		2,349,383.00	0.044%	47.974%
145	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 12/21 4.25	4.250%	12/7/2021	GBP £1,674,000		2,265,411.57	0.043%	48.016%
146	KFW GOVT GUARANT REGS 02/21 2.8	2.800%	2/17/2021	AUD \$3,000,000		2,169,840.00	0.041%	48.058%
147	OCBC/SYDNEY SR UNSECURED REGS 04/21 VAR	0.801%	4/23/2021	AUD \$2,500,000		1,795,421.73	0.034%	48.092%
148	BANK OF MONTREAL SR UNSECURED REGS 03/22 VAR	0.012%	3/14/2022	EUR €1,500,000		1,765,357.63	0.033%	48.125%
149	DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 06/21 3.75	3.750%	6/1/2021	EUR €1,452,000		1,747,888.52	0.033%	48.158%
150	3M COMPANY SR UNSECURED REGS 11/21 1.875	1.875%	11/15/2021	EUR €1,400,000		1,680,725.51	0.032%	48.190%
151	NATIONAL AUSTRALIA BANK SR UNSECURED 05/23 VAR	1.000%	5/16/2023	AUD \$2,000,000		1,452,256.98	0.027%	48.217%
152	AUST + NZ BANKING GROUP SR UNSECURED REGS 12/21 VAR	0.910%	12/6/2021	AUD \$2,000,000		1,442,765.73	0.027%	48.245%
153	COMMONWEALTH BANK AUST SR UNSECURED 08/21 VAR	0.830%	8/16/2021	AUD \$2,000,000		1,439,529.48	0.027%	48.272%
154	DBS BANK LTD/AUSTRALIA SR UNSECURED 09/22 VAR	0.720%	9/13/2022	AUD \$2,000,000		1,438,887.33	0.027%	48.299%
155	BANK OF NOVA SCOTIA DEPOSIT NOTE REGS 06/22 1.25	1.250%	6/8/2022	GBP £1,000,000		1,306,597.30	0.025%	48.324%
156	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 11/20 3	3.000%	11/20/2020	GBP £1,000,000		1,295,169.96	0.025%	48.348%
157	BERKSHIRE HATHAWAY INC SR UNSECURED 01/21 0.25	0.250%	1/17/2021	EUR €1,074,000		1,260,170.58	0.024%	48.372%
158	SANOFI SR UNSECURED REGS 03/22 1.125	1.125%	3/10/2022	EUR €1,000,000		1,191,511.46	0.023%	48.395%
159	COOPERATIEVE RABOBANK UA SR UNSECURED 01/21 4.625	4.625%	1/13/2021	GBP £850,000		1,110,013.24	0.021%	48.416%
160	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 10/21 VAR	1.152%	10/21/2021	AUD \$1,500,000		1,083,971.42	0.021%	48.436%
161	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	1/11/2021	USD \$1,000,000		1,010,967.97	0.019%	48.456%
162	APPLE INC SR UNSECURED 02/21 VAR	1.386%	2/23/2021	USD \$800,000		803,766.30	0.015%	48.471%
163	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$1,000,000		730,956.39	0.014%	48.485%
164	AUST + NZ BANKING GROUP SR UNSECURED 07/21 VAR	0.850%	7/16/2021	AUD \$1,000,000		719,636.20	0.014%	48.498%
165	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €500,000		602,366.00	0.011%	48.510%
166	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/21 4.125	4.125%	1/12/2021	EUR €500,000		593,621.87	0.011%	48.521%
167	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £400,000		523,490.55	0.010%	48.531%
168	KFW GOVT GUARANT 01/21 3.5	3.500%	1/22/2021	SEK kr2,000,000		225,712.13	0.004%	48.535%
169	INTER AMERICAN DEVEL BK SR UNSECURED 01/22 VAR	0.275%	1/15/2022	USD \$159,000		158,885.52	0.003%	48.538%
Currency Forward Contract						23,915,714.46		0.453%
170	SEK201005		10/5/2020	-1,103,823,175	123,255,176.14	3,841,263.71	0.073%	48.611%
171	EUR201020		10/20/2020	-122,713,264	143,928,612.50	2,736,599.46	0.052%	48.663%
172	NOK201015		10/15/2020	-461,616,788	49,490,376.80	1,841,962.32	0.035%	48.697%

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Currency Forward Contract						23,915,714.46		0.453%
173	EUR201021		10/21/2020	-125,331,366	147,002,375.32	1,804,010.59	0.034%	48.732%
174	AUD201105		11/5/2020	-184,418,773	132,100,231.71	1,759,212.58	0.033%	48.765%
175	EUR201005		10/5/2020	-117,018,274	137,206,573.91	1,711,599.86	0.032%	48.797%
176	EUR201022		10/22/2020	-121,051,639	141,985,567.53	1,587,971.01	0.030%	48.827%
177	CAD201026		10/26/2020	-154,202,835	115,815,889.92	1,584,817.14	0.030%	48.857%
178	CAD201029		10/29/2020	-157,994,648	118,664,846.08	1,518,123.12	0.029%	48.886%
179	GBP201009		10/9/2020	-112,574,757	145,265,252.84	1,497,332.11	0.028%	48.914%
180	EUR201019		10/19/2020	-84,700,144	99,341,527.13	1,269,881.74	0.024%	48.939%
181	EUR201016		10/16/2020	-100,605,164	117,988,617.86	1,217,069.99	0.023%	48.962%
182	CAD201021		10/21/2020	-152,900,813	114,836,265.69	1,179,547.13	0.022%	48.984%
183	EUR201026		10/26/2020	-113,459,255	133,091,172.20	1,161,987.38	0.022%	49.006%
184	AUD201106		11/6/2020	-178,945,966	128,180,386.37	1,018,601.08	0.019%	49.025%
185	CAD201022		10/22/2020	-153,527,666	115,307,410.49	866,683.04	0.016%	49.042%
186	GBP201028		10/28/2020	-105,807,156	136,546,653.11	677,525.46	0.013%	49.054%
187	EUR201023		10/23/2020	-113,433,867	133,053,166.13	605,505.62	0.011%	49.066%
188	CAD201015		10/15/2020	-98,921,716	74,293,886.86	591,853.84	0.011%	49.077%
189	CAD201009		10/9/2020	-150,722,844	113,196,419.72	347,466.55	0.007%	49.084%
190	CAD201013		10/13/2020	-149,355,537	112,170,887.72	207,108.05	0.004%	49.088%
191	GBP201103		11/3/2020	-28,849,121	37,231,662.59	-48,777.73	-0.001%	49.087%
192	CAD201109		11/9/2020	-194,378,548	145,996,323.09	-895,171.05	-0.017%	49.070%
193	SGD201008		10/8/2020	0	0.00	-936,270.96	-0.018%	49.052%
194	AUD201109		11/9/2020	-127,414,038	91,268,430.23	-1,523,881.17	-0.029%	49.023%
195	DKK201009		10/9/2020	-306,379,514	48,254,745.71	-1,706,306.41	-0.032%	48.991%
Sovereign Bond						1,760,947,724.65		33.338%
196	US TREASURY FRN 04/22 VAR	0.214%	4/30/2022	USD \$263,500,000		263,767,415.61	4.994%	53.984%
197	CANADA HOUSING TRUST GOVT GUARANT 144A 03/22 VAR	0.665%	3/15/2022	CAD \$172,000,000		129,968,472.83	2.461%	56.445%
198	KOMMUNALBANKEN AS SR UNSECURED 144A 02/22 VAR	0.336%	2/24/2022	USD \$100,000,000		100,038,710.00	1.894%	58.339%
199	PROVINCE OF QUEBEC UNSECURED 12/20 4.5	4.500%	12/1/2020	CAD \$128,300,000		97,026,423.34	1.837%	60.176%
200	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 10/21 VAR	0.167%	10/29/2021	GBP £68,900,000		88,823,268.61	1.682%	61.857%
201	ONTARIO (PROVINCE OF) UNSECURED 06/22 VAR	0.655%	6/27/2022	CAD \$96,300,000		72,698,526.53	1.376%	63.234%
202	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 12/20 2.5	2.500%	12/1/2020	SEK kr526,380,000		59,022,061.90	1.117%	64.351%
203	BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7	3.700%	12/18/2020	CAD \$75,500,000		57,118,155.53	1.081%	65.433%
204	FINNISH T BILL BILLS REGS 05/21 0.00000	0.000%	5/11/2021	EUR €47,500,000		55,855,953.47	1.057%	66.490%
205	NEDER WATERSCHAPSBANK SR UNSECURED 144A 12/21 VAR	0.320%	12/15/2021	USD \$50,000,000		50,033,497.50	0.947%	67.437%
206	TREASURY BILL 10/20 0.00000	0.000%	10/6/2020	USD \$50,000,000		49,999,531.00	0.947%	68.384%
207	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr430,000,000		48,465,379.53	0.918%	69.301%
208	KINGDOM OF DENMARK BONDS 11/21 3	3.000%	11/15/2021	DKK kr285,000,000		46,671,616.88	0.884%	70.185%
209	SNCF RESEAU SR UNSECURED REGS 12/21 5.5	5.500%	12/1/2021	GBP £32,992,000		45,120,279.88	0.854%	71.039%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						1,760,947,724.65		33.338%
210	FRENCH DISCOUNT T BILL BILLS REGS 12/20 0.00000	0.000%	12/9/2020	EUR €37,125,000		43,574,936.80	0.825%	71.864%
211	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 10/20 VAR	0.392%	10/2/2020	USD \$40,200,000		40,200,000.00	0.761%	72.625%
212	TREASURY BILL 10/20 0.00000	0.000%	10/13/2020	USD \$35,000,000		34,999,197.80	0.663%	73.288%
213	QUEENSLAND TREASURY CORP LOCAL GOVT G REGS 06/21 5.5	5.500%	6/21/2021	AUD \$45,000,000		33,468,723.13	0.634%	73.921%
214	WESTERN AUST TREAS CORP LOCAL GOVT G 07/21 7	7.000%	7/15/2021	AUD \$40,000,000		30,188,205.51	0.572%	74.493%
215	CANADA HOUSING TRUST GOVT GUARANT 144A 03/21 VAR	0.680%	3/15/2021	CAD \$40,000,000		30,102,361.91	0.570%	75.063%
216	BPIFRANCE FINANCEMENT SA COMPANY GUAR REGS 02/21 0.1	0.100%	2/19/2021	EUR €25,000,000		29,361,366.61	0.556%	75.619%
217	FED HOME LN DISCOUNT NT DISCOUNT NOT 12/20 0.00000	0.000%	12/30/2020	USD \$25,000,000		24,994,375.00	0.473%	76.092%
218	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/21 VAR	0.320%	12/15/2021	USD \$23,000,000		23,015,408.85	0.436%	76.528%
219	ONTARIO (PROVINCE OF) UNSECURED 08/23 VAR	0.561%	8/21/2023	CAD \$30,000,000		22,660,583.53	0.429%	76.957%
220	TREASURY CERTIFICATES BILLS 03/21 0.00000	0.000%	3/11/2021	EUR €17,500,000		20,573,164.89	0.389%	77.346%
221	NEDER WATERSCHAPSBANK SR UNSECURED REGS 11/20 VAR	0.253%	11/10/2020	USD \$18,000,000		18,002,461.86	0.341%	77.687%
222	KUNTARAOITUS OYJ LOCAL GOVT G REGS 10/20 VAR	0.255%	10/26/2020	USD \$18,000,000		18,000,694.08	0.341%	78.028%
223	KUNTARAOITUS OYJ LOCAL GOVT G REGS 02/21 VAR	0.330%	2/17/2021	USD \$17,600,000		17,604,276.10	0.333%	78.361%
224	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 03/21 0.125	0.125%	3/31/2021	EUR €13,000,000		15,280,104.11	0.289%	78.650%
225	MANITOBA (PROVINCE OF) UNSECURED REGS 12/21 0.75	0.750%	12/15/2021	GBP £10,760,000		13,943,581.80	0.264%	78.914%
226	ONTARIO (PROVINCE OF) SR UNSECURED REGS 11/20 VAR	0.161%	11/10/2020	GBP £10,000,000		12,903,621.24	0.244%	79.159%
227	SNCF RESEAU SR UNSECURED REGS 05/21 0.1	0.000%	5/27/2021	EUR €10,800,000		12,699,533.25	0.240%	79.399%
228	PROVINCE OF QUEBEC UNSECURED 12/21 4.25	4.250%	12/1/2021	CAD \$15,000,000		11,789,455.90	0.223%	79.622%
229	FRENCH DISCOUNT T BILL BILLS REGS 11/20 0.00000	0.000%	11/18/2020	EUR €10,000,000		11,733,382.58	0.222%	79.844%
230	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$15,000,000		11,377,154.44	0.215%	80.060%
231	EXPORT DEVELOPMNT CANADA GOVT GUARANT 06/21 2.4	2.400%	6/7/2021	AUD \$15,000,000		10,903,019.64	0.206%	80.266%
232	KOMMUNALBANKEN AS SR UNSECURED REGS 04/22 1.5	1.500%	4/19/2022	NOK kr100,000,000		10,900,991.69	0.206%	80.473%
233	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 06/21 VAR	0.370%	6/7/2021	USD \$9,400,000		9,403,102.00	0.178%	80.651%
234	AUTOBAHN SCHNELL AG GOVT GUARANT 10/20 1.75	1.750%	10/21/2020	EUR €8,000,000		9,390,122.11	0.178%	80.828%
235	FEDERAL FARM CREDIT BANK BONDS 08/21 VAR	0.156%	8/9/2021	USD \$8,000,000		8,000,203.92	0.151%	80.980%
236	PROVINCE OF QUEBEC UNSECURED 04/22 VAR	0.968%	4/19/2022	CAD \$10,000,000		7,579,737.90	0.143%	81.123%
237	ONTARIO (PROVINCE OF) UNSECURED 10/21 VAR	0.795%	10/27/2021	CAD \$10,000,000		7,548,345.91	0.143%	81.266%
238	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 02/21 2.125	2.125%	2/15/2021	EUR €5,900,000		6,981,287.94	0.132%	81.398%
239	BNG BANK NV SR UNSECURED REGS 05/21 1.125	1.125%	5/24/2021	GBP £5,000,000		6,491,230.79	0.123%	81.521%
240	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 10/20 3.75	3.750%	10/25/2020	EUR €5,292,000		6,221,170.50	0.118%	81.639%
241	KOMMUNALBANKEN AS SR UNSECURED REGS 04/21 VAR	0.315%	4/15/2021	USD \$5,500,000		5,500,078.49	0.104%	81.743%
242	HYDRO QUEBEC UNSECURED 04/23 VAR	0.754%	4/14/2023	CAD \$6,600,000		4,988,252.79	0.094%	81.838%
243	KOMMUNALBANKEN AS SR UNSECURED 144A 03/21 VAR	0.289%	3/12/2021	USD \$3,600,000		3,600,615.46	0.068%	81.906%
244	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/21 0.0000	0.000%	2/16/2021	EUR €3,000,000		3,524,144.84	0.067%	81.973%
245	KUNTARAOITUS OYJ LOCAL GOVT G REGS 12/20 0.75	0.750%	12/15/2020	GBP £2,373,000		3,065,865.11	0.058%	82.031%
246	LAND BADEN WUERTEMBERG SR UNSECURED REGS 07/21 VAR	0.348%	7/19/2021	EUR €2,566,000		3,027,562.00	0.057%	82.088%
247	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/21 3.375	3.375%	4/25/2021	EUR €2,527,000		3,026,480.36	0.057%	82.145%

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Sovereign Bond						1,760,947,724.65		33.338%
248	KOMMUNALBANKEN AS SR UNSECURED REGS 03/21 VAR	0.289%	3/12/2021	USD \$3,000,000		3,000,512.88	0.057%	82.202%
249	BNG BANK NV SR UNSECURED REGS 06/21 5.375	5.375%	6/7/2021	GBP £2,000,000		2,671,513.22	0.051%	82.253%
250	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G 05/21 5	5.000%	5/20/2021	AUD \$3,534,000		2,608,815.45	0.049%	82.302%
251	SNCF RESEAU SR UNSECURED 10/20 6	6.000%	10/12/2020	EUR €1,000,000		1,174,065.41	0.022%	82.324%
252	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 01/21 1	1.000%	1/25/2021	GBP £200,000		258,724.24	0.005%	82.329%
STIF						933,386,512.86		17.671%
253	NATL AUSTRALIA BK LT	0.400%	5/26/2021	USD \$50,000,000		50,058,753.50	0.948%	83.277%
254	PFIZER INC	0.260%	10/5/2020	USD \$50,000,000		49,999,514.00	0.947%	84.223%
255	KINGDOM OF DENMARK	0.190%	10/15/2020	USD \$50,000,000		49,998,541.50	0.947%	85.170%
256	BANQUE ET CAISSE	0.570%	10/22/2020	USD \$50,000,000		49,997,586.00	0.947%	86.117%
257	TOTAL CAP CDA LTD.	0.160%	11/17/2020	USD \$50,000,000		49,991,600.00	0.946%	87.063%
258	BNG BK N V DISC COML PAPER	0.180%	12/9/2020	USD \$50,000,000		49,984,153.00	0.946%	88.009%
259	ERSTE ABWICKLUNGSANSTALT	0.200%	3/4/2021	USD \$50,000,000		49,971,583.50	0.946%	88.955%
260	LOREAL USA INC.	0.270%	10/28/2020	USD \$47,900,000		47,897,057.02	0.907%	89.862%
261	TORONTO-DOMINION	0.392%	5/7/2021	USD \$45,000,000		45,042,956.10	0.853%	90.715%
262	FMS WERTMANAGEMENT	0.200%	2/17/2021	USD \$35,000,000		34,976,180.40	0.662%	91.377%
263	EXXON MOBIL CORP	0.290%	11/23/2020	USD \$32,200,000		32,194,783.60	0.610%	91.987%
264	ERSTE ABWICKLUNGSANSTALT	0.210%	10/22/2020	USD \$30,000,000		29,998,551.60	0.568%	92.555%
265	NEDERLANDSE WTRSCHBNK	0.200%	2/4/2021	USD \$30,000,000		29,984,548.20	0.568%	93.122%
266	FMS WERTMANAGEMENT	0.190%	2/2/2021	USD \$28,000,000		27,983,763.92	0.530%	93.652%
267	CAISSE DES DEPOTS ET	0.300%	11/13/2020	USD \$26,000,000		25,995,201.44	0.492%	94.144%
268	PFIZER INC	0.010%	10/13/2020	USD \$25,000,000		24,999,368.00	0.473%	94.617%
269	FMS WERTMANAGEMENT	0.195%	11/25/2020	USD \$25,000,000		24,996,150.00	0.473%	95.091%
270	FMS WERTMANAGEMENT	0.190%	11/30/2020	USD \$25,000,000		24,995,721.50	0.473%	95.564%
271	TORONTO DOMINION BANK	0.160%	11/24/2020	USD \$25,000,000		24,994,767.25	0.473%	96.037%
272	EXXON MOBIL CORP	0.390%	2/1/2021	USD \$25,000,000		24,987,514.00	0.473%	96.510%
273	BNG BK N V DISC COML PAPER	0.215%	2/12/2021	USD \$25,000,000		24,983,781.25	0.473%	96.983%
274	NORDEA BK AB PUBL	0.195%	3/15/2021	USD \$25,000,000		24,981,555.50	0.473%	97.456%
275	NEDERLANDSE WTRSCHBNK	0.210%	2/16/2021	USD \$23,500,000		23,486,571.16	0.445%	97.901%
276	KFW INTL FINANCE INC	0.240%	10/14/2020	USD \$21,900,000		21,899,250.58	0.415%	98.315%
277	OESTERREICHISCHE	0.010%	10/22/2020	USD \$20,000,000		19,999,034.40	0.379%	98.694%
278	FMS WERTMANAGEMENT	0.225%	2/16/2021	USD \$17,000,000		16,988,513.27	0.322%	99.016%
279	NEDERLANDSE WTRSCHBNK	0.010%	10/20/2020	USD \$15,000,000		14,999,025.00	0.284%	99.300%
280	BANK OF MONTREAL-	0.297%	1/28/2021	USD \$10,000,000		10,002,253.80	0.189%	99.489%
281	SVENSKA HANDLSBNKN A	0.373%	5/11/2021	USD \$10,000,000		10,000,000.00	0.189%	99.678%
282	BANQUE ET CAISSE	0.010%	12/1/2020	USD \$10,000,000		9,998,260.60	0.189%	99.867%
283	KFW INTL FINANCE INC	0.240%	10/2/2020	USD \$7,000,000		6,999,972.77	0.133%	100.000%
Total						5,282,057,680.90		100.00%