

DFA Two-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						3,100,567,738.16		57.939%
1	BANK OF NOVA SCOTIA DEPOSIT NOTE 01/21 3.27	3.270%	1/11/2021	CAD \$131,280,000		101,230,228.82	1.892%	1.892%
2	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	1.625%	3/10/2020	USD \$90,649,000		90,307,592.30	1.688%	3.579%
3	TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563	2.563%	6/24/2020	CAD \$103,000,000		78,483,065.62	1.467%	5.046%
4	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$78,158,000		78,004,063.91	1.458%	6.503%
5	L BANK BW FOERDERBANK LOCAL GOVT G REGS 09/21 VAR	2.431%	9/27/2021	USD \$76,000,000		76,087,400.00	1.422%	7.925%
6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$67,658,000		67,593,525.31	1.263%	9.188%
7	TORONTO DOMINION BANK DEPOSIT NOTE 04/20 1.693	1.693%	4/2/2020	CAD \$87,000,000		65,812,948.93	1.230%	10.418%
8	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 11/20 1.25	1.250%	11/5/2020	CAD \$85,000,000		64,006,970.75	1.196%	11.614%
9	APPLE INC SR UNSECURED 09/19 1.5	1.500%	9/12/2019	USD \$61,600,000		61,547,273.48	1.150%	12.764%
10	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	1.920%	7/17/2020	CAD \$78,000,000		59,087,452.64	1.104%	13.868%
11	NOVARTIS FINANCE SA COMPANY GUAR REGS 03/21 0.0000	0.000%	3/31/2021	EUR €50,532,000		56,280,062.41	1.052%	14.920%
12	BANK OF MONTREAL DEPOSIT NOTE 03/21 1.88	1.880%	3/31/2021	CAD \$68,000,000		51,387,967.87	0.960%	15.880%
13	CANADIAN IMPERIAL BANK DEPOSIT NOTE 04/21 1.9	1.900%	4/26/2021	CAD \$65,940,000		49,825,718.90	0.931%	16.811%
14	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$65,000,000		49,233,633.88	0.920%	17.731%
15	BNG BANK NV SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$48,034,000		47,892,395.77	0.895%	18.626%
16	INTER AMERICAN INVEST CO SR UNSECURED REGS 10/21 VAR	2.430%	10/12/2021	USD \$47,500,000		47,514,725.00	0.888%	19.514%
17	EQUINOR ASA COMPANY GUAR 11/19 2.25	2.250%	11/8/2019	USD \$46,499,000		46,450,112.81	0.868%	20.382%
18	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 07/20 1.875	1.875%	7/9/2020	EUR €40,000,000		45,177,396.82	0.844%	21.226%
19	BANK OF NOVA SCOTIA DEPOSIT NOTE 06/20 2.13	2.130%	6/15/2020	CAD \$58,000,000		44,016,805.58	0.823%	22.049%
20	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/20 1.875	1.875%	1/29/2020	USD \$43,074,000		42,970,046.93	0.803%	22.852%
21	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €35,636,000		40,580,288.98	0.758%	23.610%

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Corporate Bond						3,100,567,738.16		57.939%
22	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05	2.050%	9/18/2020	USD \$39,250,000		39,151,542.55	0.732%	24.342%
23	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$39,199,000		39,067,291.36	0.730%	25.072%
24	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2	2.200%	1/10/2020	USD \$36,592,000		36,566,309.12	0.683%	25.755%
25	WALMART INC SR UNSECURED 06/20 2.85	2.850%	6/23/2020	USD \$36,244,000		36,468,382.25	0.681%	26.437%
26	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/20 1.875	1.875%	3/16/2020	USD \$35,400,000		35,325,361.22	0.660%	27.097%
27	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €30,363,000		34,131,898.61	0.638%	27.735%
28	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	1.375%	9/12/2019	USD \$32,485,000		32,448,616.80	0.606%	28.341%
29	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$31,566,000		31,563,047.63	0.590%	28.931%
30	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	4.450%	1/15/2020	USD \$30,642,000		30,946,731.63	0.578%	29.509%
31	CANADIAN IMPERIAL BANK DEPOSIT NOTE 07/20 1.85	1.850%	7/14/2020	CAD \$40,000,000		30,275,799.36	0.566%	30.075%
32	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375	1.375%	10/30/2019	USD \$30,200,000		30,122,808.80	0.563%	30.638%
33	CHEVRON CORP SR UNSECURED 03/20 1.991	1.991%	3/3/2020	USD \$29,589,000		29,556,590.28	0.552%	31.190%
34	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	1.750%	1/24/2020	USD \$29,450,000		29,386,913.09	0.549%	31.739%
35	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$29,315,000		29,290,094.27	0.547%	32.286%
36	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €25,525,000		29,290,080.34	0.547%	32.834%
37	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$28,801,000		28,828,882.82	0.539%	33.373%
38	CPPIB CAPITAL INC GOVT GUARANT 06/20 1.4	1.400%	6/4/2020	CAD \$37,500,000		28,321,052.43	0.529%	33.902%
39	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$27,671,000		27,554,730.89	0.515%	34.417%
40	DEXIA CREDIT LOCAL GOVT LIQUID REGS 03/21 0.2	0.200%	3/16/2021	EUR €23,900,000		26,740,298.14	0.500%	34.916%
41	KFW GOVT GUARANT REGS 02/21 1.375	1.375%	2/1/2021	GBP £21,000,000		25,827,951.08	0.483%	35.399%
42	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €22,330,000		25,623,799.96	0.479%	35.878%
43	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 05/22 1.5	1.500%	5/12/2022	NOK kr225,000,000		25,389,728.80	0.474%	36.352%
44	FMS WERTMANAGEMENT GOVT GUARANT REGS 01/22 VAR	0.990%	1/14/2022	GBP £20,000,000		24,347,726.68	0.455%	36.807%
45	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$24,050,000		24,072,607.00	0.450%	37.257%
46	NRW.BANK LOCAL GOVT G REGS 03/21 VAR	2.539%	3/5/2021	USD \$24,000,000		24,007,920.00	0.449%	37.706%
47	WALMART INC SR UNSECURED 06/21 VAR	2.573%	6/23/2021	USD \$23,710,000		23,786,621.95	0.444%	38.150%
48	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$23,250,000		23,695,120.09	0.443%	38.593%
49	NRW.BANK LOCAL GOVT G REGS 01/20 1.875	1.875%	1/27/2020	USD \$23,000,000		22,947,560.00	0.429%	39.022%
50	NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75	1.750%	9/5/2019	USD \$22,900,000		22,886,369.92	0.428%	39.449%
51	APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$22,408,000		22,354,050.28	0.418%	39.867%
52	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$22,075,000		22,048,510.00	0.412%	40.279%
53	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/21 1.625	1.625%	3/24/2021	EUR €19,178,000		21,914,769.73	0.410%	40.689%
54	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$21,650,000		21,688,721.67	0.405%	41.094%
55	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/20 2.5	2.500%	3/13/2020	USD \$21,200,000		21,231,715.20	0.397%	41.491%
56	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	2.125%	3/2/2020	USD \$20,000,000		19,979,498.40	0.373%	41.864%
57	KFW GOVT GUARANT REGS 06/20 1.625	1.625%	6/5/2020	GBP £16,000,000		19,614,929.33	0.367%	42.231%
58	EQUINOR ASA COMPANY GUAR REGS 09/20 2	2.000%	9/10/2020	EUR €16,723,000		18,978,435.91	0.355%	42.585%
59	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$18,701,000		18,950,204.48	0.354%	42.939%

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Corporate Bond						3,100,567,738.16		57.939%
60	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$18,426,000		18,378,945.16	0.343%	43.283%
61	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 02/20 VAR	1.054%	2/17/2020	GBP £15,000,000		18,267,653.82	0.341%	43.624%
62	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €15,474,000		18,015,434.51	0.337%	43.961%
63	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	2.250%	1/14/2020	USD \$17,345,000		17,339,849.75	0.324%	44.285%
64	SANOFI SR UNSECURED REGS 09/21 0.875	0.875%	9/22/2021	EUR €15,100,000		17,107,039.37	0.320%	44.604%
65	BNG BANK NV SR UNSECURED 144A 02/20 2.5	2.500%	2/28/2020	USD \$17,000,000		17,023,664.00	0.318%	44.923%
66	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 11/21 2.125	2.125%	11/19/2021	EUR €14,000,000		16,364,499.82	0.306%	45.228%
67	NORDEA BANK ABP SR UNSECURED 144A 09/19 1.625	1.625%	9/30/2019	USD \$16,000,000		15,980,346.24	0.299%	45.527%
68	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	1.500%	9/6/2019	USD \$15,711,000		15,696,498.90	0.293%	45.820%
69	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$15,665,000		15,692,683.66	0.293%	46.114%
70	APPLE INC SR UNSECURED 02/20 VAR	2.812%	2/7/2020	USD \$15,000,000		15,015,530.85	0.281%	46.394%
71	SANOFI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$13,381,000		13,737,051.55	0.257%	46.651%
72	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/21 2.86	2.860%	3/4/2021	CAD \$17,000,000		13,046,901.05	0.244%	46.895%
73	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$12,701,000		12,845,213.12	0.240%	47.135%
74	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$12,500,000		12,564,959.63	0.235%	47.369%
75	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.25	2.250%	11/9/2020	USD \$12,565,000		12,563,819.27	0.235%	47.604%
76	MICROSOFT CORP SR UNSECURED 12/21 2.125	2.125%	12/6/2021	EUR €10,406,000		12,119,287.30	0.226%	47.831%
77	NRW.BANK LOCAL GOVT G REGS 09/19 2	2.000%	9/23/2019	USD \$12,000,000		11,992,560.00	0.224%	48.055%
78	AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25	2.250%	12/19/2019	USD \$12,000,000		11,992,449.72	0.224%	48.279%
79	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/6/2020	USD \$12,000,000		11,977,551.36	0.224%	48.503%
80	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2	2.000%	1/22/2021	EUR €10,250,000		11,769,035.43	0.220%	48.723%
81	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 12/20 4.125	4.125%	12/7/2020	EUR €9,791,000		11,478,793.24	0.214%	48.937%
82	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 07/21 2.25	2.250%	7/30/2021	CAD \$15,000,000		11,473,783.91	0.214%	49.152%
83	EQUINOR ASA COMPANY GUAR REGS 03/21 5.625	5.625%	3/11/2021	EUR €9,326,000		11,309,342.42	0.211%	49.363%
84	COMMONWEALTH BK AUST NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$11,019,000		11,018,228.67	0.206%	49.569%
85	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/22 VAR	0.988%	1/10/2022	GBP £8,500,000		10,355,515.80	0.194%	49.762%
86	BANK OF MONTREAL SR UNSECURED 08/21 VAR	3.311%	8/27/2021	USD \$10,200,000		10,312,067.30	0.193%	49.955%
87	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5	2.500%	1/12/2021	USD \$10,000,000		10,031,600.00	0.187%	50.142%
88	NRW.BANK LOCAL GOVT G REGS 02/21 VAR	2.600%	2/8/2021	USD \$10,000,000		9,996,000.00	0.187%	50.329%
89	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 2.95	2.950%	4/13/2021	USD \$9,760,000		9,884,221.96	0.185%	50.514%
90	APPLE INC SR UNSECURED 02/20 1.55	1.550%	2/7/2020	USD \$9,900,000		9,864,875.49	0.184%	50.698%
91	TORONTO DOMINION BANK SR UNSECURED REGS 03/21 0.625	0.625%	3/8/2021	EUR €8,605,000		9,663,481.05	0.181%	50.879%
92	NESTLE HOLDINGS INC COMPANY GUAR REGS 01/20 2.125	2.125%	1/14/2020	USD \$9,572,000		9,560,513.60	0.179%	51.058%
93	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$9,450,000		9,404,458.56	0.176%	51.233%
94	BNG BANK NV SR UNSECURED 11/19 3.875	3.875%	11/4/2019	EUR €8,333,000		9,329,426.60	0.174%	51.408%
95	INTL BK RECON + DEVELOP SR UNSECURED 03/20 1.125	1.125%	3/11/2020	CAD \$12,255,000		9,243,248.79	0.173%	51.580%
96	EUROPEAN INVESTMENT BANK SR UNSECURED 144A 03/21 VAR	2.453%	3/24/2021	USD \$9,000,000		9,017,541.99	0.169%	51.749%
97	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$9,000,000		8,992,220.58	0.168%	51.917%

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Corporate Bond						3,100,567,738.16		57.939%
98	KFW GOVT GUARANT 10/21 1	1.000%	10/12/2021	NOK kr80,000,000		8,926,926.20	0.167%	52.084%
99	EUROFIMA SR UNSECURED REGS 10/21 4	4.000%	10/27/2021	EUR €6,950,000		8,473,566.43	0.158%	52.242%
100	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €7,400,000		8,403,954.65	0.157%	52.399%
101	BANK OF MONTREAL SR UNSECURED REGS 11/21 0.25	0.250%	11/17/2021	EUR €7,000,000		7,829,267.32	0.146%	52.545%
102	NOVARTIS CAPITAL CORP COMPANY GUAR 02/20 1.8	1.800%	2/14/2020	USD \$7,805,000		7,786,110.18	0.145%	52.691%
103	INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875	1.875%	10/7/2019	USD \$7,701,000		7,693,955.05	0.144%	52.835%
104	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 07/21 2.25	2.250%	7/30/2021	CAD \$10,000,000		7,654,796.18	0.143%	52.978%
105	BNG BANK NV SR UNSECURED 144A 10/19 1.75	1.750%	10/30/2019	USD \$7,500,000		7,489,440.00	0.140%	53.118%
106	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$7,410,000		7,356,578.64	0.137%	53.255%
107	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875	0.875%	9/7/2021	GBP £6,000,000		7,305,605.20	0.137%	53.392%
108	CANADIAN IMPERIAL BANK SR UNSECURED 10/20 VAR	2.599%	10/5/2020	USD \$7,000,000		7,018,994.57	0.131%	53.523%
109	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$7,000,000		6,994,293.74	0.131%	53.653%
110	ASIAN DEVELOPMENT BANK SR UNSECURED 05/20 1.625	1.625%	5/5/2020	USD \$6,876,000		6,847,559.83	0.128%	53.781%
111	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 03/21 1	1.000%	3/9/2021	EUR €5,899,000		6,658,022.93	0.124%	53.906%
112	DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/19 0.04	0.040%	12/11/2019	EUR €6,000,000		6,652,297.80	0.124%	54.030%
113	KFW GOVT GUARANT REGS 06/21 5.55	5.550%	6/7/2021	GBP £5,000,000		6,627,901.46	0.124%	54.154%
114	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$6,500,000		6,498,521.90	0.121%	54.275%
115	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 12/21 4.25	4.250%	12/7/2021	GBP £4,674,000		6,157,531.37	0.115%	54.390%
116	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$6,100,000		6,121,582.17	0.114%	54.505%
117	DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 09/21 4.375	4.375%	9/23/2021	EUR €5,015,000		6,107,212.11	0.114%	54.619%
118	TORONTO DOMINION BANK SR UNSECURED 06/20 VAR	2.731%	6/11/2020	USD \$6,000,000		6,012,128.22	0.112%	54.731%
119	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/19 1.375	1.375%	9/18/2019	EUR €5,200,000		5,769,619.04	0.108%	54.839%
120	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 11/19 2.48	2.480%	11/19/2019	CAD \$7,500,000		5,691,373.69	0.106%	54.946%
121	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 05/21 1	1.000%	5/25/2021	NOK kr47,220,000		5,288,364.89	0.099%	55.044%
122	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	1/11/2021	USD \$5,000,000		5,150,052.05	0.096%	55.141%
123	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 09/21 1	1.000%	9/10/2021	EUR €4,534,000		5,145,622.37	0.096%	55.237%
124	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75	4.750%	1/15/2020	USD \$5,000,000		5,054,691.70	0.094%	55.331%
125	CANADIAN IMPERIAL BANK SR UNSECURED 02/21 VAR	2.891%	2/2/2021	USD \$5,000,000		5,005,425.00	0.094%	55.425%
126	IXIS CORP + INVESTMENT SR UNSECURED 02/20 5.875	5.875%	2/24/2020	GBP £4,000,000		5,000,650.61	0.093%	55.518%
127	WESTPAC BANKING CORP SR UNSECURED 08/19 1.6	1.600%	8/19/2019	USD \$4,975,000		4,973,091.79	0.093%	55.611%
128	SANOFI SR UNSECURED REGS 01/20 0.0000	0.000%	1/13/2020	EUR €4,400,000		4,877,280.14	0.091%	55.702%
129	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6	2.600%	9/23/2019	USD \$4,823,000		4,824,688.05	0.090%	55.792%
130	COOPERATIEVE RABOBANK UA SR UNSECURED 144A 01/20 4.75	4.750%	1/15/2020	USD \$4,750,000		4,801,957.12	0.090%	55.882%
131	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$4,706,000		4,698,913.89	0.088%	55.970%
132	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	4.500%	6/17/2020	USD \$4,500,000		4,586,419.31	0.086%	56.056%
133	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25	2.250%	1/10/2020	USD \$4,300,000		4,299,149.80	0.080%	56.136%
134	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$4,150,000		4,146,112.74	0.077%	56.213%
135	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$4,000,000		4,010,400.00	0.075%	56.288%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						3,100,567,738.16		57.939%
136	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$4,000,000		4,003,341.88	0.075%	56.363%
137	TOYOTA CREDIT CANADA INC SR UNSECURED 02/21 2.2	2.200%	2/25/2021	CAD \$5,000,000		3,795,953.93	0.071%	56.434%
138	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/20 1.8	1.800%	2/19/2020	CAD \$5,000,000		3,783,793.00	0.071%	56.505%
139	FMS WERTMANAGEMENT GOVT GUARANT REGS 12/19 1.125	1.125%	12/13/2019	GBP £3,000,000		3,652,611.39	0.068%	56.573%
140	TOYOTA MOTOR FINANCE BV SR UNSECURED REGS 01/22 0.25	0.250%	1/10/2022	EUR €3,244,000		3,631,495.07	0.068%	56.641%
141	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$3,500,000		3,601,673.22	0.067%	56.708%
142	DEXIA CREDIT LOCAL GOVT LIQUID REGS 03/20 0.25	0.250%	3/19/2020	EUR €3,150,000		3,502,310.75	0.065%	56.774%
143	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$3,198,000		3,183,287.38	0.059%	56.833%
144	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$2,962,000		3,051,706.36	0.057%	56.890%
145	TORONTO DOMINION BANK SR UNSECURED 11/19 VAR	3.125%	11/5/2019	USD \$3,000,000		3,004,270.74	0.056%	56.946%
146	NESTLE HOLDINGS INC COMPANY GUAR REGS 12/20 1.75	1.750%	12/9/2020	GBP £2,400,000		2,955,931.78	0.055%	57.002%
147	NOVARTIS FINANCE SA COMPANY GUAR REGS 11/21 0.75	0.750%	11/9/2021	EUR €2,500,000		2,838,680.07	0.053%	57.055%
148	BNG BANK NV SR UNSECURED REGS 11/19 1.625	1.625%	11/25/2019	USD \$2,800,000		2,794,148.00	0.052%	57.107%
149	BNG BANK NV SR UNSECURED REGS 06/21 5.375	5.375%	6/7/2021	GBP £2,000,000		2,638,734.11	0.049%	57.156%
150	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 VAR	2.843%	1/8/2021	USD \$2,549,000		2,559,979.23	0.048%	57.204%
151	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$2,492,000		2,493,493.08	0.047%	57.251%
152	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/20 1.95	1.950%	9/8/2020	USD \$2,500,000		2,490,394.15	0.047%	57.297%
153	WALMART INC SR UNSECURED 10/19 1.75	1.750%	10/9/2019	USD \$2,450,000		2,447,156.80	0.046%	57.343%
154	KFW GOVT GUARANT REGS 12/19 1.125	1.125%	12/23/2019	GBP £2,000,000		2,435,993.63	0.046%	57.388%
155	BNG BANK NV SR UNSECURED REGS 10/19 1.75	1.750%	10/30/2019	USD \$2,320,000		2,316,733.44	0.043%	57.432%
156	NRW.BANK LOCAL GOVT G 02/22 0.00000	0.000%	2/1/2022	EUR €2,000,000		2,244,988.06	0.042%	57.474%
157	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$2,000,000		1,997,320.14	0.037%	57.511%
158	SWEDISH EXPORT CREDIT SR UNSECURED 05/20 1.75	1.750%	5/18/2020	USD \$2,000,000		1,992,248.38	0.037%	57.548%
159	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$1,731,000		1,738,675.72	0.032%	57.581%
160	BANK OF MONTREAL SR UNSECURED REGS 03/22 VAR	0.182%	3/14/2022	EUR €1,500,000		1,672,921.22	0.031%	57.612%
161	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75	0.750%	11/8/2021	EUR €1,356,000		1,537,271.94	0.029%	57.641%
162	COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375	1.375%	8/9/2019	USD \$1,320,000		1,319,736.00	0.025%	57.665%
163	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 11/20 3	3.000%	11/20/2020	GBP £1,000,000		1,248,829.81	0.023%	57.689%
164	BERKSHIRE HATHAWAY INC SR UNSECURED 01/21 0.25	0.250%	1/17/2021	EUR €1,074,000		1,196,367.08	0.022%	57.711%
165	AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05	2.050%	9/23/2019	USD \$1,168,000		1,167,554.88	0.022%	57.733%
166	SANOFI SR UNSECURED REGS 03/20 VAR	0.000%	3/21/2020	EUR €1,000,000		1,109,214.45	0.021%	57.754%
167	COOPERATIEVE RABOBANK UA SR UNSECURED 01/21 4.625	4.625%	1/13/2021	GBP £850,000		1,089,019.81	0.020%	57.774%
168	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 05/20 1.25	1.250%	5/4/2020	EUR €788,000		882,620.16	0.016%	57.790%
169	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$820,000		828,689.65	0.015%	57.806%
170	ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6	2.600%	9/23/2019	USD \$750,000		750,262.50	0.014%	57.820%
171	EQUINOR ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$673,000		678,512.32	0.013%	57.833%
172	ASIAN DEVELOPMENT BANK SR UNSECURED 06/20 1.375	1.375%	6/11/2020	CAD \$835,000		630,273.79	0.012%	57.844%
173	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$575,000		592,024.00	0.011%	57.855%

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Corporate Bond						3,100,567,738.16		57.939%
174	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/21 4.125	4.125%	1/12/2021	EUR €500,000		588,874.42	0.011%	57.866%
175	DEUTSCHE BAHN FIN GMBH COMPANY GUAR 06/20 3.5	3.500%	6/10/2020	EUR €500,000		571,460.20	0.011%	57.877%
176	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 03/20 VAR	0.000%	3/19/2020	EUR €500,000		554,485.46	0.010%	57.887%
177	ROYAL BANK OF CANADA SR UNSECURED 04/21 VAR	2.656%	4/30/2021	USD \$505,000		506,477.13	0.009%	57.897%
178	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £400,000		490,530.62	0.009%	57.906%
179	NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	4/24/2020	USD \$470,000		477,336.46	0.009%	57.915%
180	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$462,000		462,929.11	0.009%	57.924%
181	3M COMPANY SR UNSECURED REGS 11/21 1.875	1.875%	11/15/2021	EUR €300,000		348,491.93	0.007%	57.930%
182	KFW GOVT GUARANT 01/20 4	4.000%	1/27/2020	USD \$250,000		252,178.92	0.005%	57.935%
183	KFW GOVT GUARANT 01/21 3.5	3.500%	1/22/2021	SEK kr2,000,000		218,054.60	0.004%	57.939%
Currency Forward Contract						32,510,362.33		0.608%
184	GBP190806		8/6/2019	-114,372,642	139,114,674.45	5,035,960.00	0.094%	58.033%
185	GBP190805		8/5/2019	-37,433,532	45,529,323.03	3,245,316.55	0.061%	58.094%
186	EUR190815		8/15/2019	-104,612,652	115,926,264.84	2,171,430.68	0.041%	58.134%
187	EUR190812		8/12/2019	-132,489,784	146,783,310.25	2,166,130.08	0.040%	58.175%
188	EUR190819		8/19/2019	-129,995,274	144,099,683.43	2,087,476.91	0.039%	58.214%
189	NOK190827		8/27/2019	-790,138,918	89,278,804.48	2,086,703.55	0.039%	58.253%
190	EUR190814		8/14/2019	-99,815,022	110,601,008.42	1,982,105.99	0.037%	58.290%
191	DKK190808		8/8/2019	-822,068,230	121,925,061.30	1,966,645.30	0.037%	58.327%
192	NOK190828		8/28/2019	-938,061,269	105,995,786.50	1,941,323.25	0.036%	58.363%
193	SEK190812		8/12/2019	-771,417,633	79,906,641.78	1,751,796.74	0.033%	58.396%
194	CAD190808		8/8/2019	-165,032,084	125,060,308.27	1,346,456.87	0.025%	58.421%
195	CAD190807		8/7/2019	-161,525,178	122,400,411.18	1,307,352.84	0.024%	58.445%
196	GBP190822		8/22/2019	-38,739,482	47,156,767.22	1,241,347.03	0.023%	58.468%
197	CAD190820		8/20/2019	-156,906,249	118,930,469.37	1,238,355.36	0.023%	58.491%
198	CAD190806		8/6/2019	-167,447,396	126,885,671.93	1,094,848.13	0.020%	58.512%
199	CAD190821		8/21/2019	-108,919,151	82,559,227.92	602,315.02	0.011%	58.523%
200	CAD190903		9/3/2019	-176,932,648	134,146,592.37	498,860.40	0.009%	58.533%
201	CAD190829		8/29/2019	-168,086,788	127,427,400.20	275,978.29	0.005%	58.538%
202	CAD190830		8/30/2019	-174,830,890	132,542,725.57	266,521.73	0.005%	58.543%
203	CAD190828		8/28/2019	-174,565,621	132,336,449.30	203,437.61	0.004%	58.546%
Sovereign Bond						1,922,553,435.07		35.926%
204	US TREASURY FRN 04/21 VAR	2.190%	4/30/2021	USD \$398,500,000		398,433,825.09	7.445%	65.992%
205	NORWEGIAN GOVERNMENT BONDS 144A REGS 05/21 3.75	3.750%	5/25/2021	NOK kr1,165,000,000		137,310,366.27	2.566%	68.558%
206	KINGDOM OF DENMARK BONDS 11/21 3	3.000%	11/15/2021	DKK kr740,000,000		119,340,286.40	2.230%	70.788%
207	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	1.625%	1/21/2020	USD \$119,240,000		118,878,225.84	2.221%	73.009%
208	ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2	4.200%	6/2/2020	CAD \$137,500,000		106,255,682.68	1.986%	74.995%
209	US TREASURY FRN 01/21 VAR	2.166%	1/31/2021	USD \$97,000,000		96,912,885.27	1.811%	76.806%

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Sovereign Bond						1,922,553,435.07		35.926%
210	PROVINCE OF QUEBEC NOTES 12/20 4.5	4.500%	12/1/2020	CAD \$109,000,000		85,542,453.40	1.598%	78.404%
211	PROVINCE OF ALBERTA UNSECURED 06/20 1.25	1.250%	6/1/2020	CAD \$88,500,000		66,754,534.78	1.247%	79.652%
212	BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7	3.700%	12/18/2020	CAD \$75,500,000		58,700,992.57	1.097%	80.749%
213	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	1.750%	3/19/2020	USD \$57,760,000		57,598,156.48	1.076%	81.825%
214	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	1.375%	2/10/2020	USD \$55,318,000		55,088,290.90	1.029%	82.854%
215	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$48,650,000		48,507,942.00	0.906%	83.761%
216	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr430,000,000		45,667,207.94	0.853%	84.614%
217	SNCF RESEAU SR UNSECURED REGS 12/21 5.5	5.500%	12/1/2021	GBP £32,992,000		44,422,672.94	0.830%	85.444%
218	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	1.875%	1/13/2020	USD \$44,200,000		44,127,070.00	0.825%	86.269%
219	CANADA HOUSING TRUST GOVT GUARANT 144A 03/20 3.75	3.750%	3/15/2020	CAD \$50,000,000		38,347,855.74	0.717%	86.985%
220	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 09/19 1.75	1.750%	9/24/2019	USD \$35,445,000		35,415,864.21	0.662%	87.647%
221	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 12/20 2.5	2.500%	12/1/2020	SEK kr308,000,000		33,028,581.68	0.617%	88.264%
222	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 10/20 VAR	2.410%	10/2/2020	USD \$33,000,000		33,002,541.66	0.617%	88.881%
223	KOMMUNEKREDIT SR UNSECURED REGS 06/20 1.625	1.625%	6/12/2020	USD \$28,114,000		27,981,374.45	0.523%	89.404%
224	ONTARIO (PROVINCE OF) BONDS 06/21 4	4.000%	6/2/2021	CAD \$35,000,000		27,586,035.76	0.515%	89.919%
225	KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5	1.500%	10/22/2019	USD \$25,878,000		25,835,501.08	0.483%	90.402%
226	UK TREASURY BILL GBP BILLS 09/19 0.00000	0.000%	9/30/2019	GBP £18,700,000		22,713,161.35	0.424%	90.827%
227	KOMMUNALBANKEN AS 06/20 1	2.740%	6/16/2020	USD \$20,000,000		20,054,160.00	0.375%	91.201%
228	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 06/20 VAR	2.539%	6/19/2020	USD \$20,000,000		20,007,200.00	0.374%	91.575%
229	MANITOBA (PROVINCE OF) UNSECURED REGS 12/21 0.75	0.750%	12/15/2021	GBP £10,760,000		13,047,667.96	0.244%	91.819%
230	KOMMUNALBANKEN AS SR UNSECURED REGS 04/20 2.5	2.500%	4/17/2020	USD \$12,734,000		12,756,324.36	0.238%	92.057%
231	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$15,000,000		12,007,955.75	0.224%	92.282%
232	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	1.550%	9/5/2021	CAD \$15,000,000		11,313,759.66	0.211%	92.493%
233	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$15,000,000		11,265,684.19	0.211%	92.704%
234	KOMMUNALBANKEN AS SR UNSECURED REGS 04/22 1.5	1.500%	4/19/2022	NOK kr100,000,000		11,226,289.40	0.210%	92.913%
235	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	1.500%	3/23/2020	USD \$10,529,000		10,481,472.09	0.196%	93.109%
236	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	8/2/2019	USD \$10,400,000		10,400,000.00	0.194%	93.304%
237	SNCF MOBILITES SR UNSECURED REGS 06/20 3.625	3.625%	6/3/2020	EUR €8,250,000		9,440,838.02	0.176%	93.480%
238	UK TREASURY BILL GBP BILLS 10/19 0.00000	0.000%	10/14/2019	GBP £7,200,000		8,742,629.07	0.163%	93.643%
239	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 10/20 VAR	2.596%	10/26/2020	USD \$8,000,000		7,998,269.20	0.149%	93.793%
240	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 06/21 VAR	2.592%	6/7/2021	USD \$7,400,000		7,381,380.34	0.138%	93.931%
241	KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5	1.500%	9/9/2019	USD \$6,500,000		6,494,782.06	0.121%	94.052%
242	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 02/21 VAR	2.575%	2/17/2021	USD \$5,600,000		5,600,840.00	0.105%	94.157%
243	NORDIC INVESTMENT BANK 07/20 1.375	1.375%	7/15/2020	NOK kr47,640,000		5,369,451.00	0.100%	94.257%
244	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 02/21 2.125	2.125%	2/15/2021	EUR €4,600,000		5,290,609.54	0.099%	94.356%
245	KOMMUNALBANKEN AS SR UNSECURED 144A 03/21 VAR	2.476%	3/12/2021	USD \$2,600,000		2,599,733.71	0.049%	94.405%
246	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 10/21 VAR	0.879%	10/29/2021	GBP £2,000,000		2,430,795.73	0.045%	94.450%
247	SNCF RESEAU SR UNSECURED 10/20 6	6.000%	10/12/2020	EUR €1,000,000		1,192,084.50	0.022%	94.472%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
STIF						295,807,976.99		5.528%
248	CAISSE DES DEPOTS ET	2.270%	8/12/2019	USD \$83,000,000		82,936,422.00	1.550%	96.022%
249	NRW. BANK	2.380%	8/1/2019	USD \$50,000,000		49,996,696.00	0.934%	96.956%
250	NRW. BANK	0.000%	8/20/2019	USD \$39,000,000		38,951,813.16	0.728%	97.684%
251	NEDERLANDSE WTRSCHBNK	0.000%	8/12/2019	USD \$30,000,000		29,976,330.00	0.560%	98.244%
252	CAISSE DES DEPOTS ET	2.520%	8/2/2019	USD \$25,000,000		24,996,691.75	0.467%	98.712%
253	LANDESBANK HESSEN-THURINGEN	0.010%	8/1/2019	USD \$20,000,000		19,998,626.20	0.374%	99.085%
254	SANOFI	0.010%	9/11/2019	USD \$13,000,000		12,966,239.00	0.242%	99.328%
255	SHELL INTNL FNC B.V	2.310%	8/5/2019	USD \$11,000,000		10,996,455.58	0.205%	99.533%
256	ERSTE ABWICKLUNGSANSTALT	2.360%	8/1/2019	USD \$10,000,000		9,999,350.80	0.187%	99.720%
257	KFW	0.000%	8/13/2019	USD \$10,000,000		9,991,972.50	0.187%	99.907%
258	EUROPEAN INVT BNK	2.290%	8/8/2019	USD \$5,000,000		4,997,380.00	0.093%	100.000%
Total						5,351,439,512.55		100.00%