

# DFA Five-Year Global Fixed Income Portfolio-Institutional Class

As of November 30, 2017 (Updated Monthly)

Source: State Street

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| Row Id                | Issue Name   | Coupon | Maturity Date | Principal Amount  | Notional Amount USD      | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|-------------------|--------------------------|------------------|--------------|-------------------|
| <b>Corporate Bond</b> |  |        |               |                   | <b>10,293,709,916.55</b> |                  |              | <b>73.320%</b>    |
| 1                     | GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342       | 2.342% | 11/15/2020    | USD \$324,378,000 |                          | 323,365,940.64   | 2.303%       | 2.303%            |
| 2                     | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625 | 1.625% | 4/19/2021     | USD \$244,600,000 |                          | 239,925,694.00   | 1.709%       | 4.012%            |
| 3                     | ORACLE CORP SR UNSECURED 09/21 1.9                     | 1.900% | 9/15/2021     | USD \$226,040,000 |                          | 222,613,201.95   | 1.586%       | 5.598%            |
| 4                     | WESTPAC BANKING CORP SR UNSECURED 01/22 2.8            | 2.800% | 1/11/2022     | USD \$196,009,000 |                          | 198,038,755.52   | 1.411%       | 7.008%            |
| 5                     | BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7             | 2.700% | 3/7/2022      | USD \$188,023,000 |                          | 188,196,550.87   | 1.340%       | 8.349%            |
| 6                     | BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2          | 2.200% | 3/15/2021     | USD \$184,843,000 |                          | 184,365,668.83   | 1.313%       | 9.662%            |
| 7                     | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8        | 2.800% | 1/10/2022     | USD \$180,432,000 |                          | 181,711,445.12   | 1.294%       | 10.956%           |
| 8                     | EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222       | 2.222% | 3/1/2021      | USD \$179,176,000 |                          | 179,246,729.73   | 1.277%       | 12.233%           |
| 9                     | IBM CORP SR UNSECURED 01/22 2.5                        | 2.500% | 1/27/2022     | USD \$176,310,000 |                          | 176,610,749.60   | 1.258%       | 13.491%           |
| 10                    | KFW GOVT GUARANT 03/22 2.125                           | 2.125% | 3/7/2022      | USD \$174,500,000 |                          | 173,533,971.49   | 1.236%       | 14.727%           |
| 11                    | APPLE INC SR UNSECURED 02/21 2.25                      | 2.250% | 2/23/2021     | USD \$163,171,000 |                          | 163,014,008.29   | 1.161%       | 15.888%           |
| 12                    | COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75        | 2.750% | 1/10/2022     | USD \$159,975,000 |                          | 161,663,484.93   | 1.151%       | 17.040%           |
| 13                    | TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9        | 1.900% | 4/8/2021      | USD \$153,976,000 |                          | 152,026,354.35   | 1.083%       | 18.123%           |
| 14                    | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5            | 2.500% | 1/19/2021     | USD \$149,714,000 |                          | 150,374,580.09   | 1.071%       | 19.194%           |
| 15                    | COCA COLA CO/THE SR UNSECURED 10/20 1.875              | 1.875% | 10/27/2020    | USD \$148,976,000 |                          | 147,905,771.31   | 1.053%       | 20.247%           |
| 16                    | EFSF GOVT GUARANT REGS 11/22 0.0000                    | 0.010% | 11/17/2022    | EUR €114,875,00C  |                          | 137,582,146.12   | 0.980%       | 21.227%           |
| 17                    | PFIZER INC SR UNSECURED 06/21 1.95                     | 1.950% | 6/3/2021      | USD \$136,427,000 |                          | 135,126,641.96   | 0.962%       | 22.190%           |
| 18                    | BANK OF MONTREAL SR UNSECURED 08/21 1.9                | 1.900% | 8/27/2021     | USD \$135,774,000 |                          | 133,171,262.66   | 0.949%       | 23.138%           |
| 19                    | ORACLE CORP SR UNSECURED 07/21 2.8                     | 2.800% | 7/8/2021      | USD \$129,657,000 |                          | 131,904,786.91   | 0.940%       | 24.078%           |
| 20                    | UNEDIC GOVT GUARANT REGS 10/22 0.875                   | 0.875% | 10/25/2022    | EUR €105,300,000  |                          | 131,201,624.21   | 0.935%       | 25.012%           |
| 21                    | MICROSOFT CORP SR UNSECURED 11/20 2                    | 2.000% | 11/3/2020     | USD \$129,317,000 |                          | 128,944,567.04   | 0.918%       | 25.931%           |

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|-----------------------|---|--------|---------------|-------------------|---------------------|--------------------------|--------------|-------------------|
| <b>Corporate Bond</b> |   |        |               |                   |                     | <b>10,293,709,916.55</b> |              | <b>73.320%</b>    |
| 22                    | TORONTO DOMINION BANK SR UNSECURED 04/21 2.125          | 2.125% | 4/7/2021      | USD \$124,746,000 |                     | 123,508,305.12           | 0.880%       | 26.810%           |
| 23                    | KFW GOVT GUARANT 01/22 2.625                            | 2.625% | 1/25/2022     | USD \$120,800,000 |                     | 122,613,208.00           | 0.873%       | 27.684%           |
| 24                    | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968      | 1.968% | 3/2/2022      | CAD \$155,634,000 |                     | 119,204,195.98           | 0.849%       | 28.533%           |
| 25                    | CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25          | 2.250% | 1/25/2022     | USD \$118,442,000 |                     | 118,036,597.91           | 0.841%       | 29.374%           |
| 26                    | NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5         | 2.500% | 5/22/2022     | USD \$115,430,000 |                     | 114,486,889.57           | 0.815%       | 30.189%           |
| 27                    | PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15         | 2.150% | 8/11/2022     | USD \$114,947,000 |                     | 113,856,828.86           | 0.811%       | 31.000%           |
| 28                    | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25         | 2.250% | 11/10/2020    | USD \$110,390,000 |                     | 110,445,195.00           | 0.787%       | 31.787%           |
| 29                    | EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000 | 0.010% | 10/18/2022    | EUR €86,720,000   |                     | 103,908,346.60           | 0.740%       | 32.527%           |
| 30                    | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75     | 2.750% | 3/10/2022     | USD \$102,078,000 |                     | 102,819,884.53           | 0.732%       | 33.259%           |
| 31                    | EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375       | 1.375% | 9/15/2021     | USD \$106,000,000 |                     | 102,434,748.30           | 0.730%       | 33.989%           |
| 32                    | ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75            | 2.750% | 2/1/2022      | USD \$99,944,000  |                     | 100,971,075.52           | 0.719%       | 34.708%           |
| 33                    | BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45             | 2.450% | 3/22/2021     | USD \$99,422,000  |                     | 99,586,782.02            | 0.709%       | 35.417%           |
| 34                    | APPLE INC SR UNSECURED 02/22 2.5                        | 2.500% | 2/9/2022      | USD \$98,478,000  |                     | 98,844,338.16            | 0.704%       | 36.121%           |
| 35                    | AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625       | 2.625% | 11/9/2022     | USD \$98,167,000  |                     | 97,529,990.41            | 0.695%       | 36.816%           |
| 36                    | CISCO SYSTEMS INC SR UNSECURED 09/21 1.85               | 1.850% | 9/20/2021     | USD \$98,393,000  |                     | 96,597,261.83            | 0.688%       | 37.504%           |
| 37                    | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375  | 2.375% | 2/1/2022      | USD \$94,000,000  |                     | 94,255,586.00            | 0.671%       | 38.175%           |
| 38                    | IBM CORP SR UNSECURED 02/21 2.25                        | 2.250% | 2/19/2021     | USD \$93,597,000  |                     | 93,457,755.74            | 0.666%       | 38.841%           |
| 39                    | SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125        | 2.125% | 5/11/2020     | USD \$90,590,000  |                     | 90,495,371.50            | 0.645%       | 39.486%           |
| 40                    | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6         | 2.600% | 1/11/2022     | USD \$88,874,000  |                     | 89,377,423.22            | 0.637%       | 40.122%           |
| 41                    | MERCK + CO INC SR UNSECURED 02/22 2.35                  | 2.350% | 2/10/2022     | USD \$87,933,000  |                     | 87,695,502.64            | 0.625%       | 40.747%           |
| 42                    | INTL BK RECON + DEVELOP SR UNSECURED 01/22 2            | 2.000% | 1/26/2022     | USD \$87,875,000  |                     | 87,163,036.75            | 0.621%       | 41.368%           |
| 43                    | PFIZER INC SR UNSECURED 03/22 0.25                      | 0.250% | 3/6/2022      | EUR €71,748,000   |                     | 85,707,587.25            | 0.610%       | 41.978%           |
| 44                    | CHEVRON CORP SR UNSECURED 05/21 2.1                     | 2.100% | 5/16/2021     | USD \$84,825,000  |                     | 84,048,265.11            | 0.599%       | 42.577%           |
| 45                    | SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375          | 2.375% | 3/9/2022      | USD \$83,582,000  |                     | 83,699,558.92            | 0.596%       | 43.173%           |
| 46                    | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5          | 2.500% | 1/19/2021     | USD \$81,839,000  |                     | 82,286,926.13            | 0.586%       | 43.759%           |
| 47                    | NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875     | 1.875% | 4/14/2022     | USD \$81,795,000  |                     | 80,253,655.02            | 0.572%       | 44.331%           |
| 48                    | CHEVRON CORP SR UNSECURED 03/22 2.498                   | 2.498% | 3/3/2022      | USD \$78,872,000  |                     | 79,123,533.85            | 0.564%       | 44.894%           |
| 49                    | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45               | 2.450% | 6/15/2020     | USD \$77,193,000  |                     | 77,820,440.14            | 0.554%       | 45.449%           |
| 50                    | SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875        | 1.875% | 5/10/2021     | USD \$75,440,000  |                     | 74,346,252.77            | 0.530%       | 45.978%           |
| 51                    | NORDEA BANK AB SR UNSECURED 144A 05/21 2.25             | 2.250% | 5/27/2021     | USD \$74,541,000  |                     | 74,046,392.88            | 0.527%       | 46.506%           |
| 52                    | APPLE INC SR UNSECURED 05/21 2.85                       | 2.850% | 5/6/2021      | USD \$72,415,000  |                     | 73,681,203.07            | 0.525%       | 47.030%           |
| 53                    | SWEDISH EXPORT CREDIT SR UNSECURED 03/21 1.75           | 1.750% | 3/10/2021     | USD \$70,604,000  |                     | 69,562,785.16            | 0.495%       | 47.526%           |
| 54                    | CISCO SYSTEMS INC SR UNSECURED 02/21 2.2                | 2.200% | 2/28/2021     | USD \$69,258,000  |                     | 69,078,650.87            | 0.492%       | 48.018%           |
| 55                    | SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25   | 0.250% | 2/28/2022     | EUR €57,382,000   |                     | 68,500,582.09            | 0.488%       | 48.506%           |
| 56                    | NORDEA BANK AB SR UNSECURED 144A 09/20 2.5              | 2.500% | 9/17/2020     | USD \$66,255,000  |                     | 66,395,112.76            | 0.473%       | 48.979%           |
| 57                    | TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994          | 1.994% | 3/23/2022     | CAD \$83,667,000  |                     | 64,193,662.20            | 0.457%       | 49.436%           |
| 58                    | NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125         | 2.125% | 2/1/2022      | USD \$64,000,000  |                     | 63,737,045.76            | 0.454%       | 49.890%           |
| 59                    | MICROSOFT CORP SR UNSECURED 02/22 2.375                 | 2.375% | 2/12/2022     | USD \$63,194,000  |                     | 63,200,177.85            | 0.450%       | 50.340%           |

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| <b>Corporate Bond</b> |   |        |               |                  |                     | <b>10,293,709,916.55</b> |              | <b>73.320%</b>    |
| 60                    | ORACLE CORP SR UNSECURED 05/22 2.5                    | 2.500% | 5/15/2022     | USD \$61,818,000 |                     | 61,904,605.16            | 0.441%       | 50.781%           |
| 61                    | INTL FINANCE CORP SR UNSECURED 08/22 2.8              | 2.800% | 8/15/2022     | AUD \$80,000,000 |                     | 61,369,930.99            | 0.437%       | 51.218%           |
| 62                    | PFIZER INC SR UNSECURED 12/21 2.2                     | 2.200% | 12/15/2021    | USD \$61,477,000 |                     | 61,309,303.04            | 0.437%       | 51.655%           |
| 63                    | AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55      | 2.550% | 11/23/2021    | USD \$61,184,000 |                     | 61,064,405.47            | 0.435%       | 52.090%           |
| 64                    | JOHNSON + JOHNSON SR UNSECURED 03/22 2.25             | 2.250% | 3/3/2022      | USD \$60,800,000 |                     | 60,792,576.93            | 0.433%       | 52.523%           |
| 65                    | SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75       | 1.750% | 9/12/2021     | USD \$61,525,000 |                     | 60,157,696.70            | 0.428%       | 52.951%           |
| 66                    | CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25        | 2.250% | 1/25/2022     | USD \$58,150,000 |                     | 57,950,964.76            | 0.413%       | 53.364%           |
| 67                    | LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7   | 2.700% | 9/5/2022      | AUD \$75,620,000 |                     | 57,615,654.83            | 0.410%       | 53.775%           |
| 68                    | PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7        | 1.700% | 11/3/2021     | USD \$58,050,000 |                     | 56,907,596.32            | 0.405%       | 54.180%           |
| 69                    | CHEVRON CORP SR UNSECURED 03/20 1.961                 | 1.961% | 3/3/2020      | USD \$55,219,000 |                     | 55,103,699.97            | 0.392%       | 54.572%           |
| 70                    | KFW GOVT GUARANT REGS 03/22 0.875                     | 0.875% | 3/15/2022     | GBP £39,750,000  |                     | 53,458,375.82            | 0.381%       | 54.953%           |
| 71                    | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875     | 1.875% | 9/7/2021      | USD \$54,502,000 |                     | 53,282,332.99            | 0.380%       | 55.333%           |
| 72                    | COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875     | 3.875% | 2/8/2022      | USD \$47,153,000 |                     | 49,659,206.94            | 0.354%       | 55.686%           |
| 73                    | JOHNSON + JOHNSON SR UNSECURED 03/21 1.65             | 1.650% | 3/1/2021      | USD \$50,389,000 |                     | 49,576,898.63            | 0.353%       | 56.039%           |
| 74                    | ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5           | 0.500% | 6/10/2022     | EUR €41,239,000  |                     | 49,297,333.07            | 0.351%       | 56.391%           |
| 75                    | TORONTO DOMINION BANK SR UNSECURED 12/20 2.5          | 2.500% | 12/14/2020    | USD \$47,336,000 |                     | 47,551,429.92            | 0.339%       | 56.729%           |
| 76                    | COCA COLA CO/THE SR UNSECURED 09/21 3.3               | 3.300% | 9/1/2021      | USD \$45,504,000 |                     | 47,087,550.58            | 0.335%       | 57.065%           |
| 77                    | MICROSOFT CORP SR UNSECURED 08/21 1.55                | 1.550% | 8/8/2021      | USD \$48,287,000 |                     | 47,062,172.24            | 0.335%       | 57.400%           |
| 78                    | FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875      | 0.875% | 2/14/2022     | GBP £34,700,000  |                     | 46,673,941.68            | 0.332%       | 57.732%           |
| 79                    | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03          | 2.030% | 3/15/2021     | CAD \$60,000,000 |                     | 46,323,915.82            | 0.330%       | 58.062%           |
| 80                    | COCA COLA CO/THE SR UNSECURED 09/21 1.55              | 1.550% | 9/1/2021      | USD \$46,814,000 |                     | 45,958,293.45            | 0.327%       | 58.390%           |
| 81                    | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2      | 2.000% | 9/6/2021      | USD \$45,774,000 |                     | 44,886,662.31            | 0.320%       | 58.709%           |
| 82                    | WESTPAC BANKING CORP SR UNSECURED 08/21 2             | 2.000% | 8/19/2021     | USD \$45,570,000 |                     | 44,769,158.29            | 0.319%       | 59.028%           |
| 83                    | TORONTO DOMINION BANK SR UNSECURED 07/21 1.8          | 1.800% | 7/13/2021     | USD \$45,138,000 |                     | 44,228,124.45            | 0.315%       | 59.343%           |
| 84                    | BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4         | 3.400% | 1/31/2022     | USD \$39,959,000 |                     | 41,467,171.34            | 0.295%       | 59.639%           |
| 85                    | APPLE INC SR UNSECURED 05/22 2.3                      | 2.300% | 5/11/2022     | USD \$41,500,000 |                     | 41,250,852.68            | 0.294%       | 59.932%           |
| 86                    | ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4  | 0.400% | 3/1/2022      | EUR €34,282,000  |                     | 40,938,337.34            | 0.292%       | 60.224%           |
| 87                    | CHEVRON CORP SR UNSECURED 11/20 2.419                 | 2.419% | 11/17/2020    | USD \$39,234,000 |                     | 39,465,085.91            | 0.281%       | 60.505%           |
| 88                    | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75      | 2.750% | 5/17/2021     | USD \$38,695,000 |                     | 39,145,837.77            | 0.279%       | 60.784%           |
| 89                    | EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625     | 1.625% | 6/15/2021     | USD \$39,400,000 |                     | 38,643,260.35            | 0.275%       | 61.059%           |
| 90                    | KFW GOVT GUARANT 04/22 0.00000                        | 0.000% | 4/28/2022     | EUR €32,000,000  |                     | 38,459,074.46            | 0.274%       | 61.333%           |
| 91                    | INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6        | 2.600% | 9/20/2022     | AUD \$50,000,000 |                     | 38,024,865.89            | 0.271%       | 61.604%           |
| 92                    | COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75 | 4.750% | 6/6/2022      | EUR €26,352,000  |                     | 37,818,990.50            | 0.269%       | 61.873%           |
| 93                    | TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621   | 2.621% | 12/22/2021    | CAD \$47,179,000 |                     | 37,147,497.24            | 0.265%       | 62.138%           |
| 94                    | L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375   | 1.375% | 7/21/2021     | USD \$38,231,000 |                     | 37,088,657.72            | 0.264%       | 62.402%           |
| 95                    | GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375          | 0.375% | 5/17/2022     | EUR €31,000,000  |                     | 36,979,314.65            | 0.263%       | 62.666%           |
| 96                    | SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3    | 0.300% | 2/17/2022     | EUR €29,978,000  |                     | 35,912,014.08            | 0.256%       | 62.921%           |
| 97                    | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55      | 2.550% | 3/15/2021     | USD \$35,750,000 |                     | 35,818,920.28            | 0.255%       | 63.176%           |

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| <b>Corporate Bond</b> |  |        |               |                  |                     | <b>10,293,709,916.55</b> |              | <b>73.320%</b>    |
| 98                    | WESTPAC BANKING CORP SR UNSECURED 06/22 2.5            | 2.500% | 6/28/2022     | USD \$35,211,000 |                     | 35,057,879.33            | 0.250%       | 63.426%           |
| 99                    | DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 1.875        | 1.875% | 9/15/2021     | USD \$35,742,000 |                     | 34,988,594.38            | 0.249%       | 63.675%           |
| 100                   | WESTPAC BANKING CORP SR UNSECURED 11/20 2.6            | 2.600% | 11/23/2020    | USD \$34,678,000 |                     | 34,889,414.08            | 0.249%       | 63.924%           |
| 101                   | COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4     | 4.000% | 1/11/2022     | EUR €25,062,000  |                     | 34,598,363.05            | 0.246%       | 64.170%           |
| 102                   | TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875         | 2.875% | 2/17/2022     | USD \$33,380,000 |                     | 33,901,609.23            | 0.241%       | 64.412%           |
| 103                   | GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375           | 0.375% | 5/17/2022     | EUR €27,162,000  |                     | 32,401,036.92            | 0.231%       | 64.643%           |
| 104                   | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875      | 1.875% | 7/12/2021     | USD \$31,520,000 |                     | 30,774,152.64            | 0.219%       | 64.862%           |
| 105                   | COLGATE PALMOLIVE CO SR UNSECURED 05/22 2.3            | 2.300% | 5/3/2022      | USD \$30,897,000 |                     | 30,727,458.27            | 0.219%       | 65.081%           |
| 106                   | COCA COLA CO/THE SR UNSECURED 05/22 2.2                | 2.200% | 5/25/2022     | USD \$30,592,000 |                     | 30,380,915.20            | 0.216%       | 65.297%           |
| 107                   | DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25         | 0.250% | 6/2/2022      | EUR €24,400,000  |                     | 29,336,341.65            | 0.209%       | 65.506%           |
| 108                   | TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02       | 2.020% | 2/28/2022     | CAD \$37,500,000 |                     | 28,760,318.57            | 0.205%       | 65.711%           |
| 109                   | LANDWIRTSCH. RENTENBANK GOVT GUARANT 03/22 5.5         | 5.500% | 3/29/2022     | AUD \$32,000,000 |                     | 27,195,202.61            | 0.194%       | 65.905%           |
| 110                   | TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8        | 2.800% | 7/13/2022     | USD \$26,645,000 |                     | 26,995,036.43            | 0.192%       | 66.097%           |
| 111                   | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1     | 1.000% | 3/15/2022     | GBP £19,030,000  |                     | 25,632,462.34            | 0.183%       | 66.279%           |
| 112                   | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375 | 2.375% | 2/1/2022      | USD \$25,000,000 |                     | 25,067,975.00            | 0.179%       | 66.458%           |
| 113                   | NOVARTIS CAPITAL CORP COMPANY GUAR 05/22 2.4           | 2.400% | 5/17/2022     | USD \$24,915,000 |                     | 24,882,242.01            | 0.177%       | 66.635%           |
| 114                   | EUROPEAN INVESTMENT BANK SR UNSECURED 08/22 5          | 5.000% | 8/22/2022     | AUD \$29,319,000 |                     | 24,602,219.73            | 0.175%       | 66.810%           |
| 115                   | NESTLE HOLDINGS INC COMPANY GUAR REGS 01/22 2.375      | 2.375% | 1/18/2022     | USD \$23,872,000 |                     | 23,850,515.20            | 0.170%       | 66.980%           |
| 116                   | COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25         | 3.250% | 1/17/2022     | AUD \$29,140,000 |                     | 22,419,174.06            | 0.160%       | 67.140%           |
| 117                   | COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5        | 4.500% | 1/11/2021     | USD \$20,691,000 |                     | 21,986,794.77            | 0.157%       | 67.297%           |
| 118                   | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625      | 2.625% | 1/14/2021     | USD \$21,550,000 |                     | 21,652,997.58            | 0.154%       | 67.451%           |
| 119                   | OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75     | 0.750% | 3/3/2022      | EUR €16,800,000  |                     | 20,482,058.66            | 0.146%       | 67.597%           |
| 120                   | COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5     | 0.500% | 7/11/2022     | EUR €16,950,000  |                     | 20,357,289.74            | 0.145%       | 67.742%           |
| 121                   | NRW.BANK LOCAL GOVT G 11/22 0.00000                    | 0.000% | 11/11/2022    | EUR €17,000,000  |                     | 20,237,438.11            | 0.144%       | 67.886%           |
| 122                   | DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625        | 0.625% | 1/21/2022     | EUR €16,000,000  |                     | 19,565,873.17            | 0.139%       | 68.025%           |
| 123                   | MERCK + CO INC SR UNSECURED 01/21 3.875                | 3.875% | 1/15/2021     | USD \$18,273,000 |                     | 19,139,116.26            | 0.136%       | 68.162%           |
| 124                   | NESTLE HOLDINGS INC COMPANY GUAR REGS 07/21 1.375      | 1.375% | 7/13/2021     | USD \$19,430,000 |                     | 18,841,251.57            | 0.134%       | 68.296%           |
| 125                   | AUST + NZ BANKING GRP NY SR UNSECURED 06/21 2.3        | 2.300% | 6/1/2021      | USD \$17,866,000 |                     | 17,715,425.35            | 0.126%       | 68.422%           |
| 126                   | TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125 | 1.125% | 3/18/2022     | EUR €14,100,000  |                     | 17,474,678.99            | 0.124%       | 68.546%           |
| 127                   | PFIZER INC SR UNSECURED REGS 06/21 5.75                | 5.750% | 6/3/2021      | EUR €12,000,000  |                     | 17,150,447.53            | 0.122%       | 68.669%           |
| 128                   | 3M COMPANY SR UNSECURED 02/22 0.375                    | 0.375% | 2/15/2022     | EUR €13,632,000  |                     | 16,390,656.26            | 0.117%       | 68.785%           |
| 129                   | DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125        | 1.125% | 6/15/2022     | GBP £12,100,000  |                     | 16,266,580.29            | 0.116%       | 68.901%           |
| 130                   | COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25         | 3.250% | 3/31/2022     | AUD \$21,000,000 |                     | 16,160,246.34            | 0.115%       | 69.016%           |
| 131                   | MERCK + CO INC SR UNSECURED 10/21 1.125                | 1.125% | 10/15/2021    | EUR €13,012,000  |                     | 16,080,698.44            | 0.115%       | 69.131%           |
| 132                   | STATOIL ASA COMPANY GUAR 01/22 3.15                    | 3.150% | 1/23/2022     | USD \$15,600,000 |                     | 15,989,980.50            | 0.114%       | 69.245%           |
| 133                   | SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45       | 2.450% | 3/30/2021     | USD \$15,524,000 |                     | 15,534,121.96            | 0.111%       | 69.355%           |
| 134                   | PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875          | 0.875% | 5/24/2022     | GBP £11,551,000  |                     | 15,398,125.71            | 0.110%       | 69.465%           |
| 135                   | TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75          | 2.750% | 6/19/2021     | USD \$14,807,000 |                     | 15,028,360.65            | 0.107%       | 69.572%           |

| Row Id                | Issue Name   | Coupon | Maturity Date | Principal Amount | Notional Amount USD      | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|--------------------------|------------------|--------------|-------------------|
| <b>Corporate Bond</b> |  |        |               |                  | <b>10,293,709,916.55</b> |                  |              | <b>73.320%</b>    |
| 136                   | SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1      | 1.000% | 4/6/2022      | EUR €11,650,000  |                          | 14,422,574.09    | 0.103%       | 69.675%           |
| 137                   | KFW GOVT GUARANT 07/22 0.625                           | 0.625% | 7/4/2022      | EUR €11,500,000  |                          | 14,199,261.45    | 0.101%       | 69.776%           |
| 138                   | WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25      | 0.250% | 1/17/2022     | EUR €11,762,000  |                          | 14,017,297.98    | 0.100%       | 69.876%           |
| 139                   | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35   | 0.350% | 9/7/2022      | EUR €11,700,000  |                          | 13,938,076.20    | 0.099%       | 69.975%           |
| 140                   | KFW GOVT GUARANT REGS 06/22 2.9                        | 2.900% | 6/6/2022      | AUD \$18,000,000 |                          | 13,832,905.21    | 0.099%       | 70.074%           |
| 141                   | NATIONAL AUSTRALIA BANK SR UNSECURED 03/22 3.25        | 3.250% | 3/24/2022     | AUD \$17,600,000 |                          | 13,545,902.28    | 0.096%       | 70.170%           |
| 142                   | PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3         | 2.300% | 2/6/2022      | USD \$13,000,000 |                          | 12,998,145.55    | 0.093%       | 70.263%           |
| 143                   | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25       | 4.250% | 1/11/2021     | USD \$12,296,000 |                          | 12,988,537.77    | 0.093%       | 70.355%           |
| 144                   | COUNCIL OF EUROPE SR UNSECURED 03/21 1.625             | 1.625% | 3/16/2021     | USD \$13,156,000 |                          | 12,931,450.89    | 0.092%       | 70.447%           |
| 145                   | NORDEA BANK AB SR UNSECURED REGS 07/22 3.25            | 3.250% | 7/5/2022      | EUR €9,300,000   |                          | 12,611,364.98    | 0.090%       | 70.537%           |
| 146                   | CHEVRON CORP SR UNSECURED 03/22 2.411                  | 2.411% | 3/3/2022      | USD \$12,500,000 |                          | 12,520,340.00    | 0.089%       | 70.626%           |
| 147                   | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3        | 3.300% | 1/12/2022     | USD \$11,825,000 |                          | 12,205,826.37    | 0.087%       | 70.713%           |
| 148                   | NRW.BANK LOCAL GOVT G 08/22 0.00000                    | 0.000% | 8/10/2022     | EUR €10,000,000  |                          | 11,911,588.27    | 0.085%       | 70.798%           |
| 149                   | COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9     | 2.900% | 7/12/2021     | AUD \$15,000,000 |                          | 11,419,599.99    | 0.081%       | 70.879%           |
| 150                   | NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/21 2.125  | 2.125% | 9/10/2021     | EUR €8,723,000   |                          | 11,237,642.31    | 0.080%       | 70.959%           |
| 151                   | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875  | 0.875% | 1/20/2022     | EUR €9,168,000   |                          | 11,197,615.98    | 0.080%       | 71.039%           |
| 152                   | TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45               | 4.450% | 6/24/2020     | USD \$10,399,000 |                          | 10,986,540.59    | 0.078%       | 71.117%           |
| 153                   | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3      | 3.000% | 5/12/2021     | AUD \$14,343,000 |                          | 10,963,002.11    | 0.078%       | 71.196%           |
| 154                   | OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 03/22 0.75   | 0.750% | 3/7/2022      | GBP £8,000,000   |                          | 10,659,663.04    | 0.076%       | 71.271%           |
| 155                   | OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375       | 2.375% | 10/1/2021     | USD \$10,400,000 |                          | 10,447,903.96    | 0.074%       | 71.346%           |
| 156                   | WESTPAC BANKING CORP SR UNSECURED 05/21 2.1            | 2.100% | 5/13/2021     | USD \$10,020,000 |                          | 9,912,591.01     | 0.071%       | 71.417%           |
| 157                   | INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375       | 1.375% | 5/24/2021     | USD \$10,000,000 |                          | 9,741,210.00     | 0.069%       | 71.486%           |
| 158                   | ASIAN DEVELOPMENT BANK SR UNSECURED 03/22 5            | 5.000% | 3/9/2022      | AUD \$11,600,000 |                          | 9,683,697.46     | 0.069%       | 71.555%           |
| 159                   | SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25   | 1.250% | 3/15/2022     | EUR €7,431,000   |                          | 9,293,720.74     | 0.066%       | 71.621%           |
| 160                   | GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7             | 2.700% | 10/9/2022     | USD \$9,197,000  |                          | 9,206,849.34     | 0.066%       | 71.687%           |
| 161                   | MICROSOFT CORP SR UNSECURED 02/22 2.4                  | 2.400% | 2/6/2022      | USD \$8,922,000  |                          | 8,943,248.64     | 0.064%       | 71.750%           |
| 162                   | GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8    | 0.800% | 1/21/2022     | EUR €7,300,000   |                          | 8,874,101.60     | 0.063%       | 71.814%           |
| 163                   | EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397       | 2.397% | 3/6/2022      | USD \$8,717,000  |                          | 8,722,237.17     | 0.062%       | 71.876%           |
| 164                   | SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625 | 2.625% | 8/23/2022     | EUR €6,510,000   |                          | 8,613,406.60     | 0.061%       | 71.937%           |
| 165                   | ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/22 2.75    | 2.750% | 1/19/2022     | AUD \$11,000,000 |                          | 8,422,831.33     | 0.060%       | 71.997%           |
| 166                   | INTER AMERICAN DEVEL BK SR UNSECURED 07/22 3.75        | 3.750% | 7/25/2022     | AUD \$10,176,000 |                          | 8,131,997.57     | 0.058%       | 72.055%           |
| 167                   | NORDEA BANK AB SR UNSECURED REGS 06/22 0.3             | 0.300% | 6/30/2022     | EUR €6,300,000   |                          | 7,534,309.89     | 0.054%       | 72.109%           |
| 168                   | INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75        | 0.750% | 12/7/2021     | GBP £5,500,000   |                          | 7,377,588.16     | 0.053%       | 72.161%           |
| 169                   | L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875    | 0.875% | 3/7/2022      | GBP £5,485,000   |                          | 7,348,907.19     | 0.052%       | 72.214%           |
| 170                   | SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25    | 1.250% | 8/5/2022      | GBP £5,351,000   |                          | 7,152,755.99     | 0.051%       | 72.264%           |
| 171                   | NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75   | 0.750% | 11/8/2021     | EUR €5,762,000   |                          | 7,072,152.72     | 0.050%       | 72.315%           |
| 172                   | OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375    | 0.375% | 10/11/2022    | EUR €5,780,000   |                          | 6,912,003.81     | 0.049%       | 72.364%           |
| 173                   | USAA CAPITAL CORP SR UNSECURED 144A 06/21 2            | 2.000% | 6/1/2021      | USD \$7,000,000  |                          | 6,886,423.46     | 0.049%       | 72.413%           |

| Row Id                | Issue Name   | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD         | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|--------------------------|--------------|-------------------|
| <b>Corporate Bond</b> |  |        |               |                  |                     | <b>10,293,709,916.55</b> |              | <b>73.320%</b>    |
| 174                   | TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75  | 0.750% | 7/21/2022     | EUR €5,550,000   |                     | 6,759,075.06             | 0.048%       | 72.461%           |
| 175                   | NORDEA BANK AB SR UNSECURED REGS 02/21 2               | 2.000% | 2/17/2021     | EUR €5,333,000   |                     | 6,753,992.88             | 0.048%       | 72.509%           |
| 176                   | BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375           | 4.375% | 1/13/2021     | USD \$6,321,000  |                     | 6,674,746.99             | 0.048%       | 72.557%           |
| 177                   | WAL MART STORES INC SR UNSECURED 04/22 1.9             | 1.900% | 4/8/2022      | EUR €5,000,000   |                     | 6,403,470.77             | 0.046%       | 72.603%           |
| 178                   | APPLE INC SR UNSECURED 09/22 2.1                       | 2.100% | 9/12/2022     | USD \$6,415,000  |                     | 6,297,186.86             | 0.045%       | 72.647%           |
| 179                   | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4        | 2.400% | 11/2/2020     | USD \$6,145,000  |                     | 6,146,373.04             | 0.044%       | 72.691%           |
| 180                   | DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875        | 0.875% | 9/7/2021      | GBR £4,600,000   |                     | 6,143,116.96             | 0.044%       | 72.735%           |
| 181                   | EUROPEAN INVESTMENT BANK SR UNSECURED REGS 09/21 1.125 | 1.125% | 9/7/2021      | GBR £4,500,000   |                     | 6,117,496.54             | 0.044%       | 72.778%           |
| 182                   | ALPHABET INC SR UNSECURED 05/21 3.625                  | 3.625% | 5/19/2021     | USD \$5,675,000  |                     | 5,951,175.24             | 0.042%       | 72.821%           |
| 183                   | APPLE INC SR UNSECURED REGS 08/22 3.7                  | 3.700% | 8/28/2022     | AUD \$6,700,000  |                     | 5,280,035.96             | 0.038%       | 72.858%           |
| 184                   | AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625         | 2.625% | 5/19/2022     | USD \$5,000,000  |                     | 4,995,036.55             | 0.036%       | 72.894%           |
| 185                   | MERCK + CO INC SR UNSECURED 02/20 1.85                 | 1.850% | 2/10/2020     | USD \$5,000,000  |                     | 4,980,555.00             | 0.035%       | 72.930%           |
| 186                   | TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 07/22 4.625  | 4.625% | 7/26/2022     | GBR £3,000,000   |                     | 4,657,277.40             | 0.033%       | 72.963%           |
| 187                   | TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35       | 2.350% | 7/18/2022     | CAD \$5,000,000  |                     | 3,873,270.55             | 0.028%       | 72.990%           |
| 188                   | OP CORPORATE BANK PLC SR UNSECURED REGS 05/22 2.5      | 2.500% | 5/20/2022     | GBR £2,550,000   |                     | 3,605,222.84             | 0.026%       | 73.016%           |
| 189                   | INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375       | 1.375% | 5/24/2021     | USD \$3,506,000  |                     | 3,415,366.39             | 0.024%       | 73.040%           |
| 190                   | GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35        | 4.350% | 11/3/2021     | EUR €2,462,000   |                     | 3,408,681.43             | 0.024%       | 73.065%           |
| 191                   | JOHNSON + JOHNSON SR UNSECURED 01/22 0.25              | 0.250% | 1/20/2022     | EUR €2,462,000   |                     | 2,957,306.95             | 0.021%       | 73.086%           |
| 192                   | SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/21 0.75    | 0.750% | 8/24/2021     | EUR €2,400,000   |                     | 2,928,273.66             | 0.021%       | 73.107%           |
| 193                   | PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2           | 2.000% | 11/5/2021     | EUR €2,100,000   |                     | 2,692,327.18             | 0.019%       | 73.126%           |
| 194                   | DEXIA CREDIT LOCAL GOVT LIQUID 144A 09/22 2.375        | 2.375% | 9/20/2022     | USD \$2,700,000  |                     | 2,678,679.56             | 0.019%       | 73.145%           |
| 195                   | MERCK + CO INC SR UNSECURED 02/20 1.85                 | 1.850% | 2/10/2020     | USD \$2,678,000  |                     | 2,667,739.40             | 0.019%       | 73.164%           |
| 196                   | PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2      | 2.000% | 8/16/2022     | EUR €2,000,000   |                     | 2,579,342.03             | 0.018%       | 73.182%           |
| 197                   | TRANSPORT FOR LONDON SR UNSECURED REGS 08/22 2.25      | 2.250% | 8/9/2022      | GBR £1,729,000   |                     | 2,441,038.14             | 0.017%       | 73.200%           |
| 198                   | KFW GOVT GUARANT 02/22 5.5                             | 5.500% | 2/9/2022      | AUD \$2,300,000  |                     | 1,949,646.53             | 0.014%       | 73.213%           |
| 199                   | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 2.25  | 2.250% | 8/30/2022     | EUR €1,302,000   |                     | 1,720,942.55             | 0.012%       | 73.226%           |
| 200                   | NORDEA BANK AB SR UNSECURED 144A 01/21 4.875           | 4.875% | 1/14/2021     | USD \$1,600,000  |                     | 1,712,910.64             | 0.012%       | 73.238%           |
| 201                   | AFRICAN DEVELOPMENT BANK SR UNSECURED 03/22 5.25       | 5.250% | 3/23/2022     | AUD \$2,000,000  |                     | 1,681,962.59             | 0.012%       | 73.250%           |
| 202                   | STATOIL ASA COMPANY GUAR 11/20 2.9                     | 2.900% | 11/8/2020     | USD \$1,590,000  |                     | 1,617,470.32             | 0.012%       | 73.261%           |
| 203                   | SHELL INTERNATIONAL FIN COMPANY GUAR 08/22 2.375       | 2.375% | 8/21/2022     | USD \$1,628,000  |                     | 1,617,155.24             | 0.012%       | 73.273%           |
| 204                   | SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 01/22 2.375 | 2.375% | 1/18/2022     | GBR £1,000,000   |                     | 1,406,139.36             | 0.010%       | 73.283%           |
| 205                   | INTER AMERICAN DEVEL BK SR UNSECURED 12/21 0.625       | 0.625% | 12/15/2021    | GBR £1,000,000   |                     | 1,333,254.44             | 0.009%       | 73.292%           |
| 206                   | ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 06/21 0.625 | 0.625% | 6/1/2021      | EUR €1,000,000   |                     | 1,210,286.14             | 0.009%       | 73.301%           |
| 207                   | APPLE INC SR UNSECURED 08/21 1.55                      | 1.550% | 8/4/2021      | USD \$1,125,000  |                     | 1,092,951.79             | 0.008%       | 73.309%           |
| 208                   | NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/21 0.875    | 0.875% | 12/20/2021    | GBR £510,000     |                     | 683,420.11               | 0.005%       | 73.314%           |
| 209                   | TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5    | 0.500% | 3/1/2022      | EUR €500,000     |                     | 605,001.43               | 0.004%       | 73.318%           |
| 210                   | SANOFI SR UNSECURED REGS 03/22 1.125                   | 1.125% | 3/10/2022     | EUR €200,000     |                     | 247,862.07               | 0.002%       | 73.320%           |

| Row Id                           | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD    | Asset Weight | Cumulative Weight |
|----------------------------------|------------|--------|---------------|------------------|---------------------|---------------------|--------------|-------------------|
| <b>Currency Forward Contract</b> |            |        |               |                  |                     | <b>7,795,891.60</b> |              | <b>0.056%</b>     |
| 211                              | SEK180104  |        | 1/4/2018      | -1,805,195,349   | 216,256,066.08      | 4,792,606.09        | 0.034%       | 73.354%           |
| 212                              | SEK171221  |        | 12/21/2017    | -1,106,665,562   | 132,386,477.43      | 3,743,253.92        | 0.027%       | 73.381%           |
| 213                              | SEK180105  |        | 1/5/2018      | -1,011,625,330   | 121,196,540.88      | 3,528,743.64        | 0.025%       | 73.406%           |
| 214                              | SEK171218  |        | 12/18/2017    | -1,043,937,494   | 124,844,569.55      | 3,472,301.39        | 0.025%       | 73.430%           |
| 215                              | SEK171220  |        | 12/20/2017    | -841,922,455     | 100,705,988.28      | 3,258,184.37        | 0.023%       | 73.454%           |
| 216                              | AUD180112  |        | 1/12/2018     | -186,023,184     | 140,678,153.30      | 2,887,351.69        | 0.021%       | 73.474%           |
| 217                              | AUD180130  |        | 1/30/2018     | -190,284,505     | 143,887,890.20      | 1,934,432.91        | 0.014%       | 73.488%           |
| 218                              | CAD180123  |        | 1/23/2018     | -119,348,075     | 92,582,695.48       | 1,855,052.98        | 0.013%       | 73.501%           |
| 219                              | CAD180124  |        | 1/24/2018     | -141,603,583     | 109,848,504.15      | 1,771,756.15        | 0.013%       | 73.514%           |
| 220                              | CAD180122  |        | 1/22/2018     | -114,549,385     | 88,859,049.13       | 1,657,047.44        | 0.012%       | 73.526%           |
| 221                              | CAD180129  |        | 1/29/2018     | -180,157,518     | 139,765,444.35      | 1,593,585.78        | 0.011%       | 73.537%           |
| 222                              | CAD180119  |        | 1/19/2018     | -119,206,560     | 92,468,230.68       | 1,580,513.16        | 0.011%       | 73.548%           |
| 223                              | CAD180118  |        | 1/18/2018     | -145,687,600     | 113,008,075.40      | 1,282,973.44        | 0.009%       | 73.557%           |
| 224                              | CAD180125  |        | 1/25/2018     | -133,106,830     | 103,258,484.93      | 1,020,355.39        | 0.007%       | 73.565%           |
| 225                              | AUD180207  |        | 2/7/2018      | -46,698,971      | 35,311,055.25       | 289,986.95          | 0.002%       | 73.567%           |
| 226                              | AUD180129  |        | 1/29/2018     | -187,742,016     | 141,966,034.10      | 283,894.84          | 0.002%       | 73.569%           |
| 227                              | SGD171219  |        | 12/19/2017    | -5,511,634       | 4,087,192.81        | 146,079.06          | 0.001%       | 73.570%           |
| 228                              | SEK180103  |        | 1/3/2018      | -704,022,027     | 84,330,805.62       | 139,589.07          | 0.001%       | 73.571%           |
| 229                              | CAD180103  |        | 1/3/2018      | -136,267,347     | 105,680,817.32      | 67,657.36           | 0.000%       | 73.571%           |
| 230                              | SGD171222  |        | 12/22/2017    | -4,250,243       | 3,151,831.15        | 4,755.10            | 0.000%       | 73.571%           |
| 231                              | SGD180227  |        | 2/27/2018     | -6,793,788       | 5,041,836.31        | -2,827.65           | 0.000%       | 73.571%           |
| 232                              | SGD180206  |        | 2/6/2018      | -4,883,206       | 3,622,978.73        | -32,071.88          | 0.000%       | 73.571%           |
| 233                              | SGD180207  |        | 2/7/2018      | -827,669         | 614,077.17          | -36,224.14          | 0.000%       | 73.571%           |
| 234                              | SGD180118  |        | 1/18/2018     | -5,341,651       | 3,962,101.68        | -38,604.70          | 0.000%       | 73.570%           |
| 235                              | SGD180126  |        | 1/26/2018     | -2,956,737       | 2,193,357.96        | -44,755.79          | 0.000%       | 73.570%           |
| 236                              | SGD180205  |        | 2/5/2018      | -6,042,392       | 4,482,952.24        | -73,542.82          | -0.001%      | 73.570%           |
| 237                              | SGD180122  |        | 1/22/2018     | -8,773,659       | 6,508,099.92        | -77,985.44          | -0.001%      | 73.569%           |
| 238                              | GBP180112  |        | 1/12/2018     | -14,168,070      | 19,191,715.25       | -415,965.58         | -0.003%      | 73.566%           |
| 239                              | EUR180112  |        | 1/12/2018     | -96,209,457      | 114,826,822.86      | -514,305.80         | -0.004%      | 73.562%           |
| 240                              | EUR180117  |        | 1/17/2018     | -91,823,482      | 109,624,241.05      | -678,503.50         | -0.005%      | 73.558%           |
| 241                              | EUR180116  |        | 1/16/2018     | -82,548,634      | 98,545,609.27       | -694,464.46         | -0.005%      | 73.553%           |
| 242                              | EUR180110  |        | 1/10/2018     | -86,971,343      | 103,788,890.33      | -700,400.96         | -0.005%      | 73.548%           |
| 243                              | EUR180108  |        | 1/8/2018      | -95,259,965      | 113,666,954.37      | -736,368.30         | -0.005%      | 73.542%           |
| 244                              | EUR171219  |        | 12/19/2017    | -138,016,418     | 164,436,694.75      | -779,752.36         | -0.006%      | 73.537%           |
| 245                              | EUR180119  |        | 1/19/2018     | -88,025,712      | 105,102,561.84      | -840,968.23         | -0.006%      | 73.531%           |
| 246                              | EUR180109  |        | 1/9/2018      | -133,197,175     | 158,944,045.34      | -945,600.08         | -0.007%      | 73.524%           |
| 247                              | EUR180123  |        | 1/23/2018     | -104,204,801     | 124,449,549.44      | -975,596.79         | -0.007%      | 73.517%           |
| 248                              | EUR180125  |        | 1/25/2018     | -104,769,187     | 125,138,258.13      | -991,302.80         | -0.007%      | 73.510%           |

| Row Id                           | Issue Name   | Coupon | Maturity Date | Principal Amount    | Notional Amount USD | Market Value USD        | Asset Weight | Cumulative Weight |
|----------------------------------|--|--------|---------------|---------------------|---------------------|-------------------------|--------------|-------------------|
| <b>Currency Forward Contract</b> |  |        |               |                     |                     | <b>7,795,891.60</b>     |              | <b>0.056%</b>     |
| 249                              | EUR180124  |        | 1/24/2018     | -95,881,091         | 114,515,436.27      | -1,023,386.94           | -0.007%      | 73.503%           |
| 250                              | EUR180118  |        | 1/18/2018     | -96,047,034         | 114,673,285.63      | -1,128,184.01           | -0.008%      | 73.495%           |
| 251                              | EUR180122  |        | 1/22/2018     | -105,826,406        | 126,378,787.39      | -1,158,169.44           | -0.008%      | 73.487%           |
| 252                              | EUR171221  |        | 12/21/2017    | -115,056,921        | 137,103,945.99      | -1,310,652.00           | -0.009%      | 73.477%           |
| 253                              | EUR180111  |        | 1/11/2018     | -92,393,944         | 110,266,513.83      | -1,331,387.11           | -0.009%      | 73.468%           |
| 254                              | EUR171222  |        | 12/22/2017    | -95,272,377         | 113,537,367.68      | -1,364,216.67           | -0.010%      | 73.458%           |
| 255                              | EUR180104  |        | 1/4/2018      | -86,902,900         | 103,670,769.01      | -1,379,317.48           | -0.010%      | 73.448%           |
| 256                              | EUR180105  |        | 1/5/2018      | -122,236,182        | 145,830,130.21      | -1,524,002.95           | -0.011%      | 73.437%           |
| 257                              | EUR171220  |        | 12/20/2017    | -109,794,283        | 130,822,463.37      | -1,558,011.32           | -0.011%      | 73.426%           |
| 258                              | EUR180103  |        | 1/3/2018      | -134,201,250        | 160,082,538.36      | -2,360,530.30           | -0.017%      | 73.409%           |
| 259                              | GBP180118  |        | 1/18/2018     | -73,000,000         | 98,902,319.87       | -2,375,157.17           | -0.017%      | 73.393%           |
| 260                              | GBP180119  |        | 1/19/2018     | -74,178,335         | 100,501,865.12      | -2,421,972.46           | -0.017%      | 73.375%           |
| <b>Sovereign Bond</b>            |  |        |               |                     |                     | <b>3,737,971,968.12</b> |              | <b>26.625%</b>    |
| 261                              | REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0     | 0.010% | 9/20/2022     | EUR €352,100,000    |                     | 424,164,496.76          | 3.021%       | 76.397%           |
| 262                              | SWEDISH GOVERNMENT BONDS 06/22 3.5                     | 3.500% | 6/1/2022      | SEK kr2,833,000,000 |                     | 395,238,180.85          | 2.815%       | 79.212%           |
| 263                              | FRANCE (GOVT OF) BONDS REGS 05/22 0.00000              | 0.000% | 5/25/2022     | EUR €312,500,000    |                     | 376,057,090.32          | 2.679%       | 81.890%           |
| 264                              | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25    | 0.250% | 6/1/2022      | SEK kr2,880,000,000 |                     | 343,481,702.79          | 2.447%       | 84.337%           |
| 265                              | FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1      | 1.625% | 9/15/2022     | EUR €215,500,000    |                     | 279,378,451.72          | 1.990%       | 86.327%           |
| 266                              | PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375            | 2.375% | 1/31/2022     | USD \$202,636,000   |                     | 202,349,174.82          | 1.441%       | 87.768%           |
| 267                              | ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4           | 2.400% | 2/8/2022      | USD \$187,269,000   |                     | 187,006,196.05          | 1.332%       | 89.100%           |
| 268                              | PROVINCE OF ALBERTA UNSECURED 09/21 1.35               | 1.350% | 9/1/2021      | CAD \$226,500,000   |                     | 172,058,539.70          | 1.226%       | 90.326%           |
| 269                              | ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15             | 3.150% | 6/2/2022      | CAD \$162,150,000   |                     | 131,795,027.32          | 0.939%       | 91.264%           |
| 270                              | WESTERN AUST TREAS CORP LOCAL GOVT G 10/22 2.75        | 2.750% | 10/20/2022    | AUD \$145,000,000   |                     | 111,127,050.98          | 0.792%       | 92.056%           |
| 271                              | MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05         | 2.050% | 11/30/2020    | USD \$91,400,000    |                     | 90,775,971.98           | 0.647%       | 92.702%           |
| 272                              | KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25         | 2.250% | 1/25/2022     | USD \$90,000,000    |                     | 89,682,030.00           | 0.639%       | 93.341%           |
| 273                              | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 02/22 1.875 | 1.875% | 2/12/2022     | USD \$78,500,000    |                     | 77,030,951.00           | 0.549%       | 93.890%           |
| 274                              | CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75      | 1.750% | 6/15/2022     | CAD \$97,000,000    |                     | 74,669,286.52           | 0.532%       | 94.422%           |
| 275                              | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2     | 2.000% | 3/22/2021     | USD \$72,635,000    |                     | 72,035,325.44           | 0.513%       | 94.935%           |
| 276                              | MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125        | 2.125% | 5/4/2022      | USD \$61,500,000    |                     | 60,621,780.00           | 0.432%       | 95.367%           |
| 277                              | BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25          | 3.250% | 12/18/2021    | CAD \$63,000,000    |                     | 51,358,562.96           | 0.366%       | 95.732%           |
| 278                              | PROVINCE OF QUEBEC NOTES 12/21 4.25                    | 4.250% | 12/1/2021     | CAD \$58,000,000    |                     | 48,935,519.13           | 0.349%       | 96.081%           |
| 279                              | FRANCE (GOVT OF) BONDS REGS 04/22 3                    | 3.000% | 4/25/2022     | EUR €35,500,000     |                     | 48,406,271.42           | 0.345%       | 96.426%           |
| 280                              | EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375      | 1.375% | 10/21/2021    | USD \$47,910,000    |                     | 46,387,888.28           | 0.330%       | 96.756%           |
| 281                              | ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5           | 2.500% | 9/10/2021     | USD \$41,798,000    |                     | 41,953,488.56           | 0.299%       | 97.055%           |
| 282                              | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125 | 0.125% | 4/30/2022     | EUR €34,800,000     |                     | 41,676,868.69           | 0.297%       | 97.352%           |
| 283                              | ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35          | 1.350% | 3/8/2022      | CAD \$55,000,000    |                     | 41,526,566.68           | 0.296%       | 97.648%           |
| 284                              | KOMMUNALBANKEN AS SR UNSECURED 144A 01/22 2.25         | 2.250% | 1/25/2022     | USD \$39,250,000    |                     | 39,111,342.70           | 0.279%       | 97.926%           |
| 285                              | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1       | 1.000% | 9/15/2021     | SEK kr270,000,000   |                     | 33,320,411.66           | 0.237%       | 98.164%           |



| Row Id                | Issue Name   | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD         | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|--------------------------|--------------|-------------------|
| <b>Sovereign Bond</b> |  |        |               |                  |                     | <b>3,737,971,968.12</b>  |              | <b>26.625%</b>    |
| 286                   | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125 | 0.125% | 11/25/2022    | EUR €25,300,000  |                     | 30,439,529.26            | 0.217%       | 98.380%           |
| 287                   | BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65       | 2.650% | 9/22/2021     | USD \$29,292,000 |                     | 29,671,189.63            | 0.211%       | 98.592%           |
| 288                   | KOMMUNALBANKEN AS SR UNSECURED REGS 08/21 1.5          | 1.500% | 8/31/2021     | USD \$28,980,000 |                     | 28,211,914.08            | 0.201%       | 98.793%           |
| 289                   | FINNISH GOVERNMENT SR UNSECURED 144A REGS 04/22 0      | 0.000% | 4/15/2022     | EUR €20,000,000  |                     | 24,096,410.21            | 0.172%       | 98.964%           |
| 290                   | MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55            | 1.550% | 9/5/2021      | CAD \$29,600,000 |                     | 22,648,020.77            | 0.161%       | 99.126%           |
| 291                   | EFSF GOVT GUARANT REGS 09/22 2.25                      | 2.250% | 9/5/2022      | EUR €15,600,000  |                     | 20,710,626.55            | 0.148%       | 99.273%           |
| 292                   | KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625        | 1.625% | 2/10/2021     | USD \$18,612,000 |                     | 18,301,514.62            | 0.130%       | 99.404%           |
| 293                   | SINGAPORE GOVERNMENT SR UNSECURED 10/21 1.25           | 1.250% | 10/1/2021     | SGD \$24,000,000 |                     | 17,515,052.65            | 0.125%       | 99.528%           |
| 294                   | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 10/22 0.5   | 0.500% | 10/25/2022    | EUR €13,600,000  |                     | 16,509,861.93            | 0.118%       | 99.646%           |
| 295                   | SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75           | 1.750% | 4/1/2022      | SGD \$21,500,000 |                     | 15,955,531.66            | 0.114%       | 99.760%           |
| 296                   | SOUTH AUST GOVT FIN AUTH LOCAL GOVT G REGS 09/22 1.5   | 1.500% | 9/22/2022     | AUD \$20,000,000 |                     | 14,512,439.75            | 0.103%       | 99.863%           |
| 297                   | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375 | 1.375% | 9/21/2021     | USD \$13,800,000 |                     | 13,353,639.00            | 0.095%       | 99.958%           |
| 298                   | BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2          | 2.000% | 10/23/2022    | USD \$6,000,000  |                     | 5,898,061.68             | 0.042%       | 100.000%          |
| <b>Total</b>          |  |        |               |                  |                     | <b>14,039,477,776.27</b> |              | <b>100.00%</b>    |