

DFA Five-Year Global Fixed Income Portfolio-Institutional Class

As of February 28, 2018 (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						9,766,748,383.33		67.564%
1	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €358,538,000		435,223,661.43	3.011%	3.011%
2	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €281,238,000		340,992,051.20	2.359%	5.370%
3	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$221,610,000		214,176,161.25	1.482%	6.851%
4	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$206,009,000		203,415,122.14	1.407%	8.258%
5	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$250,434,000		190,126,479.47	1.315%	9.574%
6	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$188,023,000		184,362,291.84	1.275%	10.849%
7	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$180,432,000		178,196,541.34	1.233%	12.082%
8	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$176,310,000		173,021,185.55	1.197%	13.279%
9	KFW GOVT GUARANT 03/22 2.125	2.125%	3/7/2022	USD \$174,500,000		170,382,702.17	1.179%	14.457%
10	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$164,370,000		161,794,290.87	1.119%	15.577%
11	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €127,900,000		161,251,255.38	1.115%	16.692%
12	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$134,976,000		131,148,063.09	0.907%	17.599%
13	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$124,746,000		121,787,812.03	0.842%	18.442%
14	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$123,677,000		120,782,181.51	0.836%	19.277%
15	KFW GOVT GUARANT 01/22 2.625	2.625%	1/25/2022	USD \$120,800,000		120,381,315.66	0.833%	20.110%
16	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$118,442,000		116,045,552.35	0.803%	20.913%
17	ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$113,607,000		113,397,065.62	0.784%	21.697%
18	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$115,430,000		111,984,715.77	0.775%	22.472%
19	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$114,947,000		111,380,537.13	0.771%	23.243%
20	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$112,386,000		110,465,981.84	0.764%	24.007%
21	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$109,774,000		105,545,104.84	0.730%	24.737%

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Corporate Bond						9,766,748,383.33	67.564%	
22	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$107,068,000		105,326,844.12	0.729%	25.465%
23	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$102,078,000		100,562,147.82	0.696%	26.161%
24	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$99,944,000		98,782,327.90	0.683%	26.844%
25	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$98,478,000		96,891,519.42	0.670%	27.515%
26	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	2.625%	11/9/2022	USD \$98,167,000		95,411,256.96	0.660%	28.175%
27	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$98,393,000		94,957,681.22	0.657%	28.832%
28	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$95,178,000		93,108,898.81	0.644%	29.476%
29	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €76,108,000		93,015,286.83	0.643%	30.119%
30	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$94,000,000		92,462,160.00	0.640%	30.759%
31	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$88,874,000		87,591,818.36	0.606%	31.365%
32	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$87,933,000		86,249,616.80	0.597%	31.961%
33	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	2.000%	1/26/2022	USD \$87,875,000		85,543,412.63	0.592%	32.553%
34	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$86,035,000		84,811,288.06	0.587%	33.140%
35	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$84,825,000		82,866,124.40	0.573%	33.713%
36	NRW.BANK LOCAL GOVT G 11/22 0.00000	0.000%	11/11/2022	EUR €68,000,000		82,210,303.63	0.569%	34.282%
37	SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	3/9/2022	USD \$83,582,000		82,144,137.18	0.568%	34.850%
38	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$102,500,000		79,914,219.28	0.553%	35.403%
39	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875	1.875%	4/14/2022	USD \$81,795,000		78,770,548.08	0.545%	35.948%
40	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$79,597,000		78,331,748.38	0.542%	36.490%
41	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$78,872,000		77,611,829.72	0.537%	37.027%
42	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$77,171,000		76,021,635.96	0.526%	37.553%
43	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$97,767,000		74,357,624.42	0.514%	38.067%
44	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$74,422,000		73,391,111.67	0.508%	38.575%
45	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$74,391,000		73,170,802.37	0.506%	39.081%
46	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$75,440,000		72,955,941.10	0.505%	39.585%
47	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €57,382,000		70,025,932.92	0.484%	40.070%
48	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$71,041,000		69,227,456.83	0.479%	40.549%
49	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	4/19/2021	USD \$71,470,000		69,116,850.25	0.478%	41.027%
50	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$69,465,000		68,606,009.01	0.475%	41.502%
51	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €54,527,000		67,036,507.82	0.464%	41.965%
52	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$67,558,000		66,366,197.84	0.459%	42.424%
53	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$64,000,000		62,598,866.56	0.433%	42.857%
54	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$63,194,000		61,938,900.17	0.428%	43.286%
55	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$61,818,000		60,434,209.63	0.418%	43.704%
56	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$61,477,000		60,234,047.56	0.417%	44.121%
57	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$61,184,000		59,853,395.45	0.414%	44.535%
58	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$60,800,000		59,626,292.48	0.412%	44.947%
59	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7	2.700%	9/5/2022	AUD \$75,620,000		58,645,383.37	0.406%	45.353%

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Corporate Bond						9,766,748,383.33		67.564%
60	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$57,132,000		58,401,811.26	0.404%	45.757%
61	CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$58,150,000		56,973,445.82	0.394%	46.151%
62	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$58,805,000		56,347,341.47	0.390%	46.541%
63	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$58,050,000		55,883,571.68	0.387%	46.927%
64	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £39,750,000		53,990,883.84	0.373%	47.301%
65	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$53,714,000		53,165,034.33	0.368%	47.669%
66	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$54,502,000		52,120,894.28	0.361%	48.029%
67	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €41,239,000		50,444,511.27	0.349%	48.378%
68	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £34,700,000		47,141,123.39	0.326%	48.704%
69	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$48,287,000		46,292,238.92	0.320%	49.025%
70	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$60,000,000		46,096,477.56	0.319%	49.343%
71	INTL BK RECON + DEVELOP UNSECURED 12/22 1	1.000%	12/19/2022	GBP £33,850,000		46,018,571.12	0.318%	49.662%
72	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$46,814,000		44,934,481.57	0.311%	49.973%
73	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	2.621%	12/22/2021	CAD \$57,179,000		44,608,710.18	0.309%	50.281%
74	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$45,774,000		44,095,002.36	0.305%	50.586%
75	WESTPAC BANKING CORP SR UNSECURED 08/21 2	2.000%	8/19/2021	USD \$45,570,000		44,038,891.75	0.305%	50.891%
76	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €33,264,000		42,301,265.42	0.293%	51.183%
77	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €34,282,000		41,827,476.26	0.289%	51.473%
78	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6	2.600%	9/20/2022	AUD \$53,347,000		41,239,553.24	0.285%	51.758%
79	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	1/31/2022	USD \$39,959,000		40,698,438.50	0.282%	52.040%
80	COUNCIL OF EUROPE SR UNSECURED REGS 10/22 0.375	0.375%	10/27/2022	EUR €33,000,000		40,681,891.05	0.281%	52.321%
81	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €28,019,000		40,679,802.42	0.281%	52.603%
82	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$41,500,000		40,371,591.35	0.279%	52.882%
83	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$41,938,000		40,348,498.64	0.279%	53.161%
84	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$39,724,000		40,311,274.45	0.279%	53.440%
85	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/22 3	3.000%	3/28/2022	EUR €29,000,000		39,534,361.31	0.273%	53.713%
86	KFW GOVT GUARANT 04/22 0.00000	0.000%	4/28/2022	EUR €32,000,000		39,012,092.64	0.270%	53.983%
87	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €31,728,000		38,782,834.24	0.268%	54.251%
88	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$38,695,000		38,587,077.71	0.267%	54.518%
89	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €30,902,000		37,887,628.75	0.262%	54.780%
90	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €31,000,000		37,610,445.40	0.260%	55.041%
91	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$39,000,000		37,285,957.80	0.258%	55.299%
92	L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	7/21/2021	USD \$38,231,000		36,545,318.75	0.253%	55.551%
93	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €25,728,000		36,008,220.42	0.249%	55.800%
94	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €29,400,000		35,896,807.75	0.248%	56.049%
95	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €28,750,000		35,712,143.09	0.247%	56.296%
96	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	2.550%	3/15/2021	USD \$35,750,000		35,211,039.79	0.244%	56.539%
97	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$35,211,000		34,224,074.05	0.237%	56.776%

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Corporate Bond						9,766,748,383.33	67.564%	
98	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$43,460,000		34,094,532.67	0.236%	57.012%
99	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$33,380,000		33,132,081.07	0.229%	57.241%
100	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €27,190,000		33,093,221.30	0.229%	57.470%
101	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €27,162,000		32,954,029.61	0.228%	57.698%
102	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$42,366,000		32,217,243.19	0.223%	57.921%
103	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 10/22 2.5	2.500%	10/31/2022	GBP £21,000,000		30,475,101.70	0.211%	58.132%
104	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$31,520,000		30,308,673.79	0.210%	58.341%
105	COLGATE PALMOLIVE CO SR UNSECURED 05/22 2.3	2.300%	5/3/2022	USD \$30,897,000		30,193,990.05	0.209%	58.550%
106	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €23,539,000		29,694,729.12	0.205%	58.756%
107	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$30,592,000		29,686,895.60	0.205%	58.961%
108	LANDWIRTSCH. RENTENBANK GOVT GUARANT 03/22 5.5	5.500%	3/29/2022	AUD \$32,000,000		27,548,849.01	0.191%	59.152%
109	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8	2.800%	7/13/2022	USD \$26,645,000		26,378,611.28	0.182%	59.334%
110	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €20,598,000		25,969,268.40	0.180%	59.514%
111	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £19,030,000		25,876,241.45	0.179%	59.693%
112	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$25,713,000		25,486,468.47	0.176%	59.869%
113	EUROPEAN INVESTMENT BANK SR UNSECURED 08/22 5	5.000%	8/22/2022	AUD \$29,319,000		24,986,043.58	0.173%	60.042%
114	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €19,580,000		24,660,558.91	0.171%	60.213%
115	NEDER WATERSCHAPSBANK SR UNSECURED REGS 10/22 0.5	0.500%	10/27/2022	EUR €19,920,000		24,625,139.81	0.170%	60.383%
116	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$25,000,000		24,591,000.00	0.170%	60.553%
117	NOVARTIS CAPITAL CORP COMPANY GUAR 05/22 2.4	2.400%	5/17/2022	USD \$24,915,000		24,380,087.16	0.169%	60.722%
118	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$24,190,000		23,727,111.05	0.164%	60.886%
119	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €19,051,000		23,690,728.91	0.164%	61.050%
120	NESTLE HOLDINGS INC COMPANY GUAR REGS 01/22 2.375	2.375%	1/18/2022	USD \$23,872,000		23,431,585.47	0.162%	61.212%
121	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$22,915,000		22,952,118.40	0.159%	61.371%
122	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €18,733,000		22,847,178.83	0.158%	61.529%
123	INTER AMERICAN DEVEL BK SR UNSECURED 07/22 3.75	3.750%	7/25/2022	AUD \$28,176,000		22,843,035.39	0.158%	61.687%
124	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$20,691,000		21,519,281.42	0.149%	61.836%
125	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €16,950,000		20,791,021.47	0.144%	61.979%
126	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 0.5	0.500%	8/26/2022	EUR €16,664,000		20,640,279.66	0.143%	62.122%
127	KFW GOVT GUARANT 07/22 0.625	0.625%	7/4/2022	EUR €15,500,000		19,379,727.50	0.134%	62.256%
128	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €15,550,000		19,361,274.51	0.134%	62.390%
129	COCA COLA CO/THE SR UNSECURED 09/22 1.125	1.125%	9/22/2022	EUR €14,800,000		18,726,638.95	0.130%	62.520%
130	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$24,200,000		18,566,786.16	0.128%	62.648%
131	NESTLE HOLDINGS INC COMPANY GUAR REGS 07/21 1.375	1.375%	7/13/2021	USD \$19,430,000		18,537,774.40	0.128%	62.776%
132	NORDEA BANK AB SR UNSECURED REGS 07/22 3.25	3.250%	7/5/2022	EUR €13,403,000		18,425,135.20	0.127%	62.904%
133	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €15,000,000		18,182,516.91	0.126%	63.030%
134	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €14,100,000		17,797,192.05	0.123%	63.153%
135	AUST + NZ BANKING GRP NY SR UNSECURED 06/21 2.3	2.300%	6/1/2021	USD \$17,866,000		17,434,696.89	0.121%	63.273%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,766,748,383.33		67.564%
136	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/22 1.75	1.750%	9/12/2022	EUR €12,765,000		16,632,941.14	0.115%	63.388%
137	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$21,000,000		16,437,439.13	0.114%	63.502%
138	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £12,100,000		16,417,453.24	0.114%	63.616%
139	STATOIL ASA COMPANY GUAR REGS 02/23 0.875	0.875%	2/17/2023	EUR €12,832,000		15,983,641.85	0.111%	63.726%
140	STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$15,600,000		15,664,637.04	0.108%	63.835%
141	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £11,551,000		15,539,205.88	0.107%	63.942%
142	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €11,900,000		14,513,850.17	0.100%	64.043%
143	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €11,763,000		14,431,915.96	0.100%	64.142%
144	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €11,762,000		14,318,073.08	0.099%	64.241%
145	TRANSPORT FOR LONDON SR UNSECURED REGS 08/22 2.25	2.250%	8/9/2022	GBP £9,919,000		14,113,390.23	0.098%	64.339%
146	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$18,000,000		14,084,186.54	0.097%	64.436%
147	NATIONAL AUSTRALIA BANK SR UNSECURED 03/22 3.25	3.250%	3/24/2022	AUD \$17,600,000		13,783,534.89	0.095%	64.532%
148	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €10,400,000		13,654,142.63	0.094%	64.626%
149	NORDEA BANK AB SR UNSECURED REGS 06/22 2.375	2.375%	6/2/2022	GBP £9,480,000		13,471,081.63	0.093%	64.719%
150	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$13,524,000		13,260,642.28	0.092%	64.811%
151	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$12,984,000		12,927,954.95	0.089%	64.901%
152	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$13,000,000		12,753,024.57	0.088%	64.989%
153	MICROSOFT CORP SR UNSECURED 12/21 2.125	2.125%	12/6/2021	EUR €9,419,000		12,298,517.80	0.085%	65.074%
154	CHEVRON CORP SR UNSECURED 03/22 2.411	2.411%	3/3/2022	USD \$12,500,000		12,234,899.00	0.085%	65.159%
155	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$11,825,000		11,936,425.20	0.083%	65.241%
156	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$15,000,000		11,657,517.14	0.081%	65.322%
157	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €9,168,000		11,439,207.16	0.079%	65.401%
158	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/21 2.125	2.125%	9/10/2021	EUR €8,723,000		11,402,458.30	0.079%	65.480%
159	APPLE INC SR UNSECURED 11/22 1	1.000%	11/10/2022	EUR €9,000,000		11,341,858.69	0.078%	65.558%
160	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$14,343,000		11,195,957.10	0.077%	65.636%
161	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €8,249,000		11,086,936.09	0.077%	65.712%
162	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 03/22 0.75	0.750%	3/7/2022	GBP £8,000,000		10,773,784.89	0.075%	65.787%
163	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 1.875	1.875%	9/15/2021	USD \$10,742,000		10,366,577.84	0.072%	65.859%
164	ASIAN DEVELOPMENT BANK SR UNSECURED 03/22 5	5.000%	3/9/2022	AUD \$11,600,000		9,816,381.23	0.068%	65.927%
165	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/21 0.75	0.750%	8/24/2021	EUR €7,400,000		9,225,804.96	0.064%	65.990%
166	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €7,300,000		9,039,689.41	0.063%	66.053%
167	GENERAL ELECTRIC CO SR UNSECURED 10/22 2.7	2.700%	10/9/2022	USD \$9,197,000		8,898,255.50	0.062%	66.114%
168	MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$8,922,000		8,764,719.50	0.061%	66.175%
169	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85	2.850%	1/23/2023	USD \$8,784,000		8,658,300.26	0.060%	66.235%
170	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/22 2.75	2.750%	1/19/2022	AUD \$11,000,000		8,583,516.25	0.059%	66.294%
171	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$8,717,000		8,536,256.93	0.059%	66.353%
172	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$8,550,000		8,446,720.10	0.058%	66.412%
173	WESTPAC BANKING CORP SR UNSECURED REGS 12/22 2.625	2.625%	12/14/2022	GBP £5,416,000		7,757,076.48	0.054%	66.466%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,766,748,383.33		67.564%
174	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €6,300,000		7,679,060.77	0.053%	66.519%
175	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$10,000,000		7,595,932.04	0.053%	66.571%
176	INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75	0.750%	12/7/2021	GBP £5,500,000		7,460,207.19	0.052%	66.623%
177	L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875	0.875%	3/7/2022	GBP £5,485,000		7,422,334.85	0.051%	66.674%
178	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 2.75	2.750%	12/5/2022	GBP £5,000,000		7,243,827.22	0.050%	66.724%
179	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 12/22 1	1.000%	12/15/2022	GBP £5,333,000		7,243,188.64	0.050%	66.774%
180	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £5,351,000		7,240,084.41	0.050%	66.824%
181	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75	0.750%	11/8/2021	EUR €5,762,000		7,191,245.55	0.050%	66.874%
182	NORDEA BANK AB SR UNSECURED REGS 02/21 2	2.000%	2/17/2021	EUR €5,333,000		6,881,373.01	0.048%	66.922%
183	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 07/22 4.625	4.625%	7/26/2022	GBP £4,200,000		6,535,838.93	0.045%	66.967%
184	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €5,000,000		6,511,336.24	0.045%	67.012%
185	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$6,633,000		6,447,154.82	0.045%	67.057%
186	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875	0.875%	9/7/2021	GBP £4,600,000		6,221,530.48	0.043%	67.100%
187	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$6,415,000		6,169,386.91	0.043%	67.142%
188	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €5,000,000		6,057,465.67	0.042%	67.184%
189	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 2.25	2.250%	8/30/2022	EUR €4,268,000		5,694,858.27	0.039%	67.224%
190	NEDER WATERSCHAPSBANK SR UNSECURED REGS 01/23 0.5	0.500%	1/19/2023	EUR €4,400,000		5,432,121.63	0.038%	67.261%
191	APPLE INC SR UNSECURED REGS 08/22 3.7	3.700%	8/28/2022	AUD \$6,700,000		5,382,608.83	0.037%	67.298%
192	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 11/21 2.125	2.125%	11/19/2021	EUR €4,000,000		5,232,424.68	0.036%	67.335%
193	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$5,000,000		4,882,372.05	0.034%	67.368%
194	OP CORPORATE BANK PLC SR UNSECURED REGS 05/22 2.5	2.500%	5/20/2022	GBP £2,550,000		3,631,508.93	0.025%	67.394%
195	GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/3/2021	EUR €2,462,000		3,446,977.82	0.024%	67.417%
196	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 10/22 2.25	2.250%	10/14/2022	EUR €2,222,000		2,983,540.14	0.021%	67.438%
197	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €2,100,000		2,737,523.06	0.019%	67.457%
198	DEXIA CREDIT LOCAL GOVT LIQUID 144A 09/22 2.375	2.375%	9/20/2022	USD \$2,700,000		2,624,588.57	0.018%	67.475%
199	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €1,802,000		2,231,504.89	0.015%	67.491%
200	KFW GOVT GUARANT 02/22 5.5	5.500%	2/9/2022	AUD \$2,300,000		1,975,244.85	0.014%	67.504%
201	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/22 5.25	5.250%	3/23/2022	AUD \$2,000,000		1,706,247.31	0.012%	67.516%
202	SHELL INTERNATIONAL FIN COMPANY GUAR 08/22 2.375	2.375%	8/21/2022	USD \$1,628,000		1,583,997.39	0.011%	67.527%
203	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 01/22 2.375	2.375%	1/18/2022	GBP £1,000,000		1,417,810.36	0.010%	67.537%
204	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 06/21 0.625	0.625%	6/1/2021	EUR €1,000,000		1,237,911.02	0.009%	67.545%
205	APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$1,125,000		1,078,133.28	0.007%	67.553%
206	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/21 0.875	0.875%	12/20/2021	GBP £510,000		691,711.31	0.005%	67.558%
207	NORDEA BANK AB SR UNSECURED 144A 01/21 4.875	4.875%	1/14/2021	USD \$600,000		629,426.00	0.004%	67.562%
208	SANOFI SR UNSECURED REGS 03/22 1.125	1.125%	3/10/2022	EUR €200,000		251,890.51	0.002%	67.564%
Currency Forward Contract						94,605,559.38		0.654%
209	CAD180424		4/24/2018	-179,823,495	140,282,803.51	5,979,384.46	0.041%	67.605%
210	SEK180420		4/20/2018	-1,110,474,791	134,508,222.36	4,537,277.92	0.031%	67.636%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						94,605,559.38		0.654%
211	CAD180328		3/28/2018	-128,224,574	99,978,459.63	4,492,414.92	0.031%	67.668%
212	CAD180411		4/11/2018	-133,763,155	104,325,684.56	4,359,760.40	0.030%	67.698%
213	SEK180416		4/16/2018	-1,050,938,939	127,259,310.67	3,895,749.45	0.027%	67.725%
214	EUR180426		4/26/2018	-116,918,367	143,236,166.41	3,772,174.52	0.026%	67.751%
215	CAD180412		4/12/2018	-144,928,383	113,035,830.24	3,692,598.56	0.026%	67.776%
216	SEK180418		4/18/2018	-826,849,726	100,138,870.38	3,504,281.44	0.024%	67.801%
217	EUR180424		4/24/2018	-119,041,742	145,816,299.32	3,467,559.10	0.024%	67.825%
218	CAD180420		4/20/2018	-141,849,184	110,650,420.40	3,266,458.75	0.023%	67.847%
219	CAD180417		4/17/2018	-126,933,808	99,010,146.95	3,218,050.02	0.022%	67.869%
220	CAD180418		4/18/2018	-127,294,894	99,293,615.15	3,083,264.46	0.021%	67.891%
221	CAD180419		4/19/2018	-132,767,904	103,564,611.92	3,017,462.07	0.021%	67.912%
222	AUD180419		4/19/2018	-95,284,505	74,014,035.85	2,998,617.19	0.021%	67.932%
223	EUR180425		4/25/2018	-117,283,097	143,672,549.31	2,982,642.96	0.021%	67.953%
224	AUD180424		4/24/2018	-95,000,000	73,794,187.82	2,946,527.18	0.020%	67.973%
225	CAD180416		4/16/2018	-119,665,167	93,338,798.08	2,913,173.17	0.020%	67.994%
226	AUD180423		4/23/2018	-93,742,016	72,816,783.54	2,877,269.60	0.020%	68.013%
227	AUD180420		4/20/2018	-94,000,000	73,016,499.24	2,863,026.76	0.020%	68.033%
228	EUR180322		3/22/2018	-115,056,921	140,581,067.45	2,815,224.61	0.019%	68.053%
229	AUD180410		4/10/2018	-113,185,978	87,916,883.72	2,686,972.86	0.019%	68.071%
230	EUR180420		4/20/2018	-118,502,004	145,112,966.86	2,674,082.27	0.018%	68.090%
231	EUR180423		4/23/2018	-118,537,254	145,187,788.22	2,648,597.37	0.018%	68.108%
232	CAD180322		3/22/2018	-123,166,500	96,021,852.16	2,369,395.11	0.016%	68.124%
233	EUR180427		4/27/2018	-117,571,596	144,046,907.89	2,195,985.15	0.015%	68.140%
234	SEK180326		3/26/2018	-1,009,889,018	122,089,196.76	2,098,668.97	0.015%	68.154%
235	SEK180327		3/27/2018	-900,000,000	108,813,470.35	1,993,291.52	0.014%	68.168%
236	SEK180329		3/29/2018	-904,517,763	109,378,104.03	1,979,202.60	0.014%	68.182%
237	AUD180430		4/30/2018	-108,203,194	84,051,744.22	1,887,452.38	0.013%	68.195%
238	EUR180430		4/30/2018	-113,194,160	138,714,000.22	1,749,074.38	0.012%	68.207%
239	EUR180319		3/19/2018	-115,875,562	141,546,280.32	1,675,450.81	0.012%	68.218%
240	AUD180409		4/9/2018	-185,546,983	144,122,638.88	1,419,208.53	0.010%	68.228%
241	EUR180503		5/3/2018	-91,110,398	111,675,670.78	1,311,833.37	0.009%	68.237%
242	EUR180418		4/18/2018	-117,881,091	144,331,641.63	1,293,794.51	0.009%	68.246%
243	EUR180419		4/19/2018	-115,743,706	141,724,961.83	1,182,472.84	0.008%	68.254%
244	EUR180412		4/12/2018	-117,632,980	143,965,089.81	1,181,655.67	0.008%	68.263%
245	EUR180504		5/4/2018	-96,745,569	118,591,315.12	1,167,086.68	0.008%	68.271%
246	SEK180328		3/28/2018	-690,582,143	83,501,074.51	1,056,912.16	0.007%	68.278%
247	EUR180413		4/13/2018	-117,616,435	143,955,297.48	984,281.90	0.007%	68.285%
248	EUR180502		5/2/2018	-95,159,861	116,630,799.07	804,474.25	0.006%	68.290%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						94,605,559.38		0.654%
249	EUR180417		4/17/2018	-113,764,286	139,280,973.10	655,467.81	0.005%	68.295%
250	GBP180416		4/16/2018	-93,020,418	128,329,193.28	625,900.09	0.004%	68.299%
251	EUR180416		4/16/2018	-120,848,241	147,943,069.58	468,056.95	0.003%	68.302%
252	GBP180412		4/12/2018	-77,991,272	107,576,988.13	190,456.02	0.001%	68.304%
253	EUR180326		3/26/2018	-123,598,678	151,067,577.32	80,082.43	0.001%	68.304%
254	GBP180409		4/9/2018	-74,874,370	103,264,540.59	59,074.10	0.000%	68.305%
255	SGD180514		5/14/2018	-18,075,529	13,662,709.75	54,563.96	0.000%	68.305%
256	SGD180328		3/28/2018	0	0.00	27,000.36	0.000%	68.305%
257	SGD180417		4/17/2018	-4,469,515	3,376,327.64	17,952.41	0.000%	68.305%
258	EUR180411		4/11/2018	-117,367,427	143,629,660.24	-23,770.35	0.000%	68.305%
259	EUR180321		3/21/2018	-117,321,736	143,336,481.49	-64,924.46	0.000%	68.305%
260	EUR180327		3/27/2018	-113,924,315	139,254,651.25	-198,470.19	-0.001%	68.303%
261	EUR180404		4/4/2018	-119,583,204	146,266,878.13	-406,963.75	-0.003%	68.301%
262	EUR180403		4/3/2018	-117,964,708	144,276,759.06	-575,401.51	-0.004%	68.297%
263	EUR180320		3/20/2018	-224,374,378	274,104,202.13	-821,372.05	-0.006%	68.291%
264	EUR180328		3/28/2018	-117,004,543	143,031,553.72	-973,831.04	-0.007%	68.284%
265	EUR180409		4/9/2018	-114,552,551	140,164,565.05	-1,125,567.23	-0.008%	68.276%
266	EUR180410		4/10/2018	-148,332,584	181,510,423.65	-1,358,339.19	-0.009%	68.267%
267	EUR180406		4/6/2018	-118,485,010	144,944,678.09	-1,669,846.82	-0.012%	68.256%
268	EUR180405		4/5/2018	-110,357,279	134,992,088.99	-1,742,157.39	-0.012%	68.243%
269	EUR180323		3/23/2018	-122,236,182	149,365,294.18	-1,755,081.05	-0.012%	68.231%
270	EUR180329		3/29/2018	-119,002,817	145,486,342.11	-1,900,080.59	-0.013%	68.218%
Sovereign Bond						4,594,253,634.56		31.782%
271	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €357,100,000		435,494,775.47	3.013%	71.231%
272	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €310,500,000		406,766,243.08	2.814%	74.045%
273	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr2,833,000,000		394,449,946.54	2.729%	76.773%
274	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €312,500,000		381,738,061.08	2.641%	79.414%
275	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €287,000,000		349,859,943.98	2.420%	81.834%
276	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr2,880,000,000		345,662,901.07	2.391%	84.226%
277	NETHERLANDS GOVERNMENT BONDS 01/23 3.75	3.750%	1/15/2023	EUR €177,000,000		255,336,134.45	1.766%	85.992%
278	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$202,636,000		198,711,459.43	1.375%	87.367%
279	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$187,269,000		183,695,542.31	1.271%	88.637%
280	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$226,500,000		171,290,625.00	1.185%	89.822%
281	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$208,450,000		167,622,585.33	1.160%	90.982%
282	WESTERN AUST TREAS CORP LOCAL GOVT G 10/22 2.75	2.750%	10/20/2022	AUD \$199,000,000		155,334,308.87	1.075%	92.056%
283	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$90,000,000		88,088,670.00	0.609%	92.666%
284	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 02/22 1.875	1.875%	2/12/2022	USD \$78,500,000		75,666,228.50	0.523%	93.189%
285	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$97,000,000		74,068,329.18	0.512%	93.702%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						4,594,253,634.56		31.782%
286	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 12/22 0.0000	0.000%	12/5/2022	EUR €57,100,000		69,075,248.03	0.478%	94.179%
287	PROVINCE OF QUEBEC UNSECURED 12/22 3.5	3.500%	12/1/2022	CAD \$80,700,000		65,954,892.46	0.456%	94.636%
288	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/23 0.375	0.375%	2/16/2023	EUR €52,000,000		63,906,421.11	0.442%	95.078%
289	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$61,500,000		59,526,826.62	0.412%	95.490%
290	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125	0.125%	4/30/2022	EUR €48,200,000		58,627,891.40	0.406%	95.895%
291	BUNDESobligation BONDS REGS 10/22 0.00000	0.000%	10/7/2022	EUR €44,000,000		53,892,796.14	0.373%	96.268%
292	EXPORT DEVELOPMNT CANADA SR UNSECURED REGS 10/22 2.7	2.700%	10/24/2022	AUD \$65,725,000		50,975,929.75	0.353%	96.621%
293	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$63,000,000		50,882,613.78	0.352%	96.973%
294	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €35,500,000		48,846,325.12	0.338%	97.311%
295	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$58,000,000		48,397,817.96	0.335%	97.645%
296	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$55,000,000		41,280,003.12	0.286%	97.931%
297	KOMMUNALBANKEN AS SR UNSECURED 144A 01/22 2.25	2.250%	1/25/2022	USD \$39,250,000		38,421,241.75	0.266%	98.197%
298	BELGIUM KINGDOM SR UNSECURED REGS 09/22 4.25	4.250%	9/28/2022	EUR €23,909,000		34,874,671.42	0.241%	98.438%
299	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €27,805,000		33,595,910.46	0.232%	98.670%
300	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr270,000,000		33,553,787.12	0.232%	98.902%
301	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 04/22 4.375	4.375%	4/29/2022	EUR €20,000,000		28,774,436.60	0.199%	99.102%
302	FINNISH GOVERNMENT SR UNSECURED 144A REGS 04/22 0	0.000%	4/15/2022	EUR €20,000,000		24,445,558.71	0.169%	99.271%
303	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	1.550%	9/5/2021	CAD \$29,600,000		22,532,630.92	0.156%	99.427%
304	EFSF GOVT GUARANT REGS 09/22 2.25	2.250%	9/5/2022	EUR €15,600,000		20,886,576.58	0.144%	99.571%
305	SINGAPORE GOVERNMENT SR UNSECURED 10/21 1.25	1.250%	10/1/2021	SGD \$23,000,000		16,979,807.51	0.117%	99.688%
306	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 10/22 0.5	0.500%	10/25/2022	EUR €13,600,000		16,750,157.62	0.116%	99.804%
307	SOUTH AUST GOVT FIN AUTH LOCAL GOVT G REGS 09/22 1.5	1.500%	9/22/2022	AUD \$20,000,000		14,808,054.07	0.102%	99.907%
308	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$7,798,000		7,712,899.18	0.053%	99.960%
309	BRITISH COLUMBIA PROV OF SR UNSECURED 10/22 2	2.000%	10/23/2022	USD \$6,000,000		5,765,382.84	0.040%	100.000%
Total						14,455,607,577.27		100.00%