

DFA Five-Year Global Fixed Income Portfolio-Institutional Class

As of May 31, 2018 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,344,150,378.12		63.699%
1	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €370,538,000		433,878,969.39	2.958%	2.958%
2	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €281,238,000		329,376,205.78	2.245%	5.203%
3	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$304,434,000		227,567,115.13	1.551%	6.754%
4	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$221,610,000		214,252,146.89	1.461%	8.215%
5	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$206,009,000		202,368,820.97	1.380%	9.595%
6	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$261,167,000		195,677,854.00	1.334%	10.928%
7	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$188,023,000		183,652,623.47	1.252%	12.180%
8	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$180,432,000		176,867,522.54	1.206%	13.386%
9	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$176,310,000		173,433,899.05	1.182%	14.568%
10	KFW GOVT GUARANT 02/23 0.125	0.125%	2/24/2023	EUR €142,000,000		167,188,131.80	1.140%	15.708%
11	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$164,370,000		161,110,904.51	1.098%	16.806%
12	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €127,900,000		155,693,517.26	1.061%	17.868%
13	NRW.BANK LOCAL GOVT G 11/22 0.00000	0.000%	11/11/2022	EUR €122,540,000		142,944,017.72	0.974%	18.842%
14	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$128,749,000		125,112,166.48	0.853%	19.695%
15	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$115,430,000		111,660,046.97	0.761%	20.456%
16	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$112,947,000		109,462,385.13	0.746%	21.203%
17	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$108,746,000		105,845,744.18	0.722%	21.924%
18	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €88,008,000		103,200,940.50	0.704%	22.628%
19	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$103,442,000		100,951,982.45	0.688%	23.316%
20	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$102,078,000		99,844,118.92	0.681%	23.996%
21	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$98,478,000		96,917,138.47	0.661%	24.657%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,344,150,378.12	63.699%	
22	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$98,393,000		94,953,905.88	0.647%	25.304%
23	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	2.625%	11/9/2022	USD \$98,167,000		94,765,896.30	0.646%	25.950%
24	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$94,000,000		92,257,522.00	0.629%	26.579%
25	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$94,677,000		92,176,095.68	0.628%	27.208%
26	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$88,874,000		87,299,501.99	0.595%	27.803%
27	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$87,933,000		85,877,818.49	0.585%	28.388%
28	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 05/22 1.25	1.250%	5/20/2022	EUR €69,600,000		85,822,330.03	0.585%	28.973%
29	ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$83,678,000		83,360,897.20	0.568%	29.542%
30	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875	1.875%	4/14/2022	USD \$81,795,000		78,640,984.80	0.536%	30.078%
31	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$78,872,000		77,405,271.05	0.528%	30.605%
32	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$76,944,000		75,576,025.70	0.515%	31.121%
33	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$75,035,000		74,038,788.07	0.505%	31.625%
34	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$75,440,000		73,137,571.20	0.499%	32.124%
35	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €61,916,000		72,392,633.51	0.494%	32.617%
36	SANOFI SR UNSECURED REGS 03/23 0.5	0.500%	3/21/2023	EUR €59,100,000		69,703,516.74	0.475%	33.093%
37	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$71,041,000		69,165,775.48	0.472%	33.564%
38	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €56,018,000		66,588,659.70	0.454%	34.018%
39	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$68,774,000		66,079,070.87	0.450%	34.468%
40	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €54,527,000		64,439,638.18	0.439%	34.908%
41	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €53,008,000		64,052,802.52	0.437%	35.344%
42	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$63,875,000		62,506,213.68	0.426%	35.770%
43	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$61,477,000		60,087,899.52	0.410%	36.180%
44	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$61,184,000		59,581,277.78	0.406%	36.586%
45	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$60,800,000		59,430,568.16	0.405%	36.991%
46	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$59,818,000		58,550,245.42	0.399%	37.391%
47	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$57,132,000		58,150,983.50	0.396%	37.787%
48	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €48,086,000		57,842,725.55	0.394%	38.181%
49	SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	3/9/2022	USD \$58,582,000		57,459,527.29	0.392%	38.573%
50	CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$58,150,000		56,750,234.72	0.387%	38.960%
51	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$58,805,000		56,657,735.43	0.386%	39.346%
52	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$56,391,000		55,424,839.46	0.378%	39.724%
53	COCA COLA CO/THE SR UNSECURED 03/23 0.75	0.750%	3/9/2023	EUR €46,090,000		54,810,134.57	0.374%	40.098%
54	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €44,500,000		53,192,273.16	0.363%	40.460%
55	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$54,003,000		52,987,491.95	0.361%	40.821%
56	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £39,750,000		52,534,728.95	0.358%	41.180%
57	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €43,106,000		52,337,006.82	0.357%	41.536%
58	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$54,502,000		52,172,406.84	0.356%	41.892%
59	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$52,352,000		51,681,928.43	0.352%	42.244%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,344,150,378.12	63.699%	
60	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$52,368,000		51,559,826.65	0.351%	42.596%
61	NRW.BANK LOCAL GOVT G REGS 03/23 0.125	0.125%	3/10/2023	EUR €43,000,000		50,379,766.07	0.343%	42.939%
62	EUROPEAN INVESTMENT BANK SR UNSECURED 03/23 1.625	1.625%	3/15/2023	EUR €39,000,000		49,030,818.51	0.334%	43.273%
63	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €35,519,000		48,853,941.98	0.333%	43.606%
64	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €41,239,000		48,195,771.67	0.329%	43.935%
65	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 0.5	0.500%	8/26/2022	EUR €39,664,000		47,389,946.90	0.323%	44.258%
66	COUNCIL OF EUROPE SR UNSECURED REGS 10/22 0.375	0.375%	10/27/2022	EUR €39,747,000		47,303,388.43	0.322%	44.581%
67	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$60,000,000		45,445,627.02	0.310%	44.890%
68	INTL BK RECON + DEVELOP UNSECURED 12/22 1	1.000%	12/19/2022	GBP £33,850,000		44,852,587.58	0.306%	45.196%
69	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €38,073,000		44,819,580.38	0.306%	45.502%
70	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$45,774,000		43,987,481.52	0.300%	45.801%
71	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	2.621%	12/22/2021	CAD \$57,179,000		43,878,686.56	0.299%	46.101%
72	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$57,500,000		43,770,982.16	0.298%	46.399%
73	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 10/22 2.5	2.500%	10/31/2022	GBP £31,000,000		43,526,028.02	0.297%	46.696%
74	WESTPAC BANKING CORP SR UNSECURED 08/21 2	2.000%	8/19/2021	USD \$43,841,000		42,203,030.09	0.288%	46.983%
75	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$41,500,000		40,388,411.30	0.275%	47.259%
76	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$41,938,000		40,268,878.50	0.275%	47.533%
77	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$41,859,000		40,185,402.25	0.274%	47.807%
78	SWEDISH EXPORT CREDIT SR UNSECURED 12/22 1.375	1.375%	12/15/2022	GBP £29,905,000		40,128,078.44	0.274%	48.081%
79	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €34,282,000		40,057,512.76	0.273%	48.354%
80	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	1/31/2022	USD \$38,959,000		39,659,602.42	0.270%	48.624%
81	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £29,700,000		39,263,734.25	0.268%	48.892%
82	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €33,000,000		38,603,628.73	0.263%	49.155%
83	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$39,158,000		38,461,576.54	0.262%	49.417%
84	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$38,695,000		38,413,245.84	0.262%	49.679%
85	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/22 3	3.000%	3/28/2022	EUR €29,000,000		37,861,460.49	0.258%	49.937%
86	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €31,800,000		37,269,565.05	0.254%	50.191%
87	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €31,728,000		37,153,875.79	0.253%	50.445%
88	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7	2.700%	9/5/2022	AUD \$48,870,000		36,931,587.88	0.252%	50.696%
89	KFW GOVT GUARANT 07/22 0.625	0.625%	7/4/2022	EUR €30,500,000		36,762,448.93	0.251%	50.947%
90	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €31,000,000		36,116,588.24	0.246%	51.193%
91	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	2.550%	3/15/2021	USD \$35,750,000		35,181,840.62	0.240%	51.433%
92	EQUINOR ASA COMPANY GUAR REGS 02/23 0.875	0.875%	2/17/2023	EUR €28,954,000		34,641,764.59	0.236%	51.669%
93	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €29,400,000		34,628,136.94	0.236%	51.905%
94	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/23 0.75	0.750%	1/25/2023	EUR €28,800,000		34,555,387.39	0.236%	52.141%
95	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$35,178,000		34,424,898.47	0.235%	52.375%
96	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €28,750,000		34,372,650.94	0.234%	52.610%
97	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €25,728,000		34,184,663.17	0.233%	52.843%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,344,150,378.12		63.699%
98	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$35,211,000		33,984,541.36	0.232%	53.074%
99	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$43,460,000		33,151,086.88	0.226%	53.300%
100	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$33,380,000		33,098,639.98	0.226%	53.526%
101	APPLE INC SR UNSECURED 11/22 1	1.000%	11/10/2022	EUR €27,061,000		32,801,198.70	0.224%	53.750%
102	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €27,550,000		32,786,173.17	0.224%	53.973%
103	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$33,050,000		31,795,430.26	0.217%	54.190%
104	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$42,366,000		31,742,478.81	0.216%	54.406%
105	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €27,162,000		31,645,121.61	0.216%	54.622%
106	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €27,190,000		31,632,193.01	0.216%	54.838%
107	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 10/22 2.25	2.250%	10/14/2022	EUR €24,189,000		31,161,688.26	0.212%	55.050%
108	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$31,520,000		30,174,411.20	0.206%	55.256%
109	COLGATE PALMOLIVE CO SR UNSECURED 05/22 2.3	2.300%	5/3/2022	USD \$30,897,000		30,129,273.82	0.205%	55.461%
110	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$30,422,000		29,815,809.71	0.203%	55.664%
111	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$30,592,000		29,799,828.73	0.203%	55.868%
112	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 12/22 1	1.000%	12/15/2022	GBP £22,333,000		29,571,028.73	0.202%	56.069%
113	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$27,889,000		28,318,130.55	0.193%	56.262%
114	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €22,849,000		26,862,450.04	0.183%	56.445%
115	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £20,100,000		26,544,477.15	0.181%	56.626%
116	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8	2.800%	7/13/2022	USD \$26,645,000		26,243,949.05	0.179%	56.805%
117	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$34,200,000		25,852,836.65	0.176%	56.981%
118	COCA COLA CO/THE SR UNSECURED 09/22 1.125	1.125%	9/22/2022	EUR €21,226,000		25,774,802.55	0.176%	57.157%
119	BAYERISCHE LANDESBODEN LOCAL GOVT G 02/22 2.5	2.500%	2/9/2022	EUR €19,829,000		25,376,887.13	0.173%	57.330%
120	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £19,030,000		25,174,317.57	0.172%	57.502%
121	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €20,598,000		24,881,561.42	0.170%	57.671%
122	NOVARTIS CAPITAL CORP COMPANY GUAR 05/22 2.4	2.400%	5/17/2022	USD \$24,915,000		24,299,449.26	0.166%	57.837%
123	NEDER WATERSCHAPSBANK SR UNSECURED REGS 10/22 0.5	0.500%	10/27/2022	EUR €19,920,000		23,777,898.26	0.162%	57.999%
124	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €19,600,000		23,711,006.03	0.162%	58.161%
125	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/23 0.25	0.250%	2/22/2023	EUR €20,000,000		23,614,657.56	0.161%	58.322%
126	NESTLE HOLDINGS INC COMPANY GUAR REGS 01/22 2.375	2.375%	1/18/2022	USD \$23,872,000		23,415,901.57	0.160%	58.481%
127	ROYAL BANK OF CANADA DEPOSIT NOTE 03/22 2	2.000%	3/21/2022	CAD \$30,000,000		22,426,191.58	0.153%	58.634%
128	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €18,733,000		21,905,649.41	0.149%	58.784%
129	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$20,691,000		21,380,611.79	0.146%	58.929%
130	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$21,671,000		21,363,029.95	0.146%	59.075%
131	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 06/22 1	1.000%	6/17/2022	GBP £15,457,000		20,437,019.72	0.139%	59.214%
132	KFW GOVT GUARANT 04/22 0.00000	0.000%	4/28/2022	EUR €17,000,000		19,996,958.13	0.136%	59.351%
133	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €16,950,000		19,894,133.53	0.136%	59.486%
134	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €16,840,000		19,666,927.68	0.134%	59.620%
135	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €14,559,000		18,317,691.46	0.125%	59.745%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,344,150,378.12		63.699%
136	NORDEA BANK AB SR UNSECURED REGS 07/22 3.25	3.250%	7/5/2022	EUR €13,403,000		17,542,473.52	0.120%	59.865%
137	AUST + NZ BANKING GRP NY SR UNSECURED 06/21 2.3	2.300%	6/1/2021	USD \$17,866,000		17,397,113.80	0.119%	59.983%
138	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$21,000,000		15,987,226.18	0.109%	60.092%
139	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/22 1.75	1.750%	9/12/2022	EUR €12,765,000		15,927,109.25	0.109%	60.201%
140	EQUINOR ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$15,600,000		15,611,995.15	0.106%	60.307%
141	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £11,551,000		15,149,275.61	0.103%	60.411%
142	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$14,886,000		14,667,263.03	0.100%	60.511%
143	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €10,905,000		13,971,561.55	0.095%	60.606%
144	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$14,122,000		13,873,810.09	0.095%	60.700%
145	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €11,762,000		13,682,665.80	0.093%	60.794%
146	TRANSPORT FOR LONDON SR UNSECURED REGS 08/22 2.25	2.250%	8/9/2022	GBP £9,919,000		13,674,917.35	0.093%	60.887%
147	NATIONAL AUSTRALIA BANK SR UNSECURED 03/22 3.25	3.250%	3/24/2022	AUD \$17,600,000		13,407,935.48	0.091%	60.978%
148	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$13,524,000		13,237,129.99	0.090%	61.069%
149	NORDEA BANK AB SR UNSECURED REGS 06/22 2.375	2.375%	6/2/2022	GBP £9,480,000		13,045,174.74	0.089%	61.157%
150	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$12,984,000		12,903,105.65	0.088%	61.245%
151	CHEVRON CORP SR UNSECURED 03/22 2.411	2.411%	3/3/2022	USD \$12,500,000		12,243,908.63	0.083%	61.329%
152	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$11,825,000		11,901,436.80	0.081%	61.410%
153	MICROSOFT CORP SR UNSECURED 12/21 2.125	2.125%	12/6/2021	EUR €9,419,000		11,780,117.28	0.080%	61.490%
154	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$12,000,000		11,744,880.48	0.080%	61.570%
155	BERKSHIRE HATHAWAY INC SR UNSECURED 03/23 0.75	0.750%	3/16/2023	EUR €9,778,000		11,569,291.15	0.079%	61.649%
156	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$15,000,000		11,335,809.80	0.077%	61.727%
157	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €9,168,000		10,925,363.90	0.074%	61.801%
158	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/21 2.125	2.125%	9/10/2021	EUR €8,723,000		10,912,094.21	0.074%	61.875%
159	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$14,343,000		10,883,513.27	0.074%	61.950%
160	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 03/22 0.75	0.750%	3/7/2022	GBP £8,000,000		10,494,287.12	0.072%	62.021%
161	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 1.875	1.875%	9/15/2021	USD \$10,742,000		10,363,151.14	0.071%	62.092%
162	SANOFI SR UNSECURED REGS 09/22 0.0000	0.000%	9/13/2022	EUR €8,700,000		10,078,989.59	0.069%	62.160%
163	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 02/23 2.375	2.375%	2/1/2023	EUR €7,704,000		9,789,883.25	0.067%	62.227%
164	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/21 0.75	0.750%	8/24/2021	EUR €7,400,000		8,831,078.74	0.060%	62.287%
165	MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$8,922,000		8,758,157.55	0.060%	62.347%
166	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €7,300,000		8,663,556.49	0.059%	62.406%
167	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85	2.850%	1/23/2023	USD \$8,784,000		8,641,343.62	0.059%	62.465%
168	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$8,717,000		8,551,004.35	0.058%	62.523%
169	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$8,550,000		8,440,336.85	0.058%	62.581%
170	WESTPAC BANKING CORP SR UNSECURED REGS 12/22 2.625	2.625%	12/14/2022	GBP £5,416,000		7,511,008.59	0.051%	62.632%
171	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €6,300,000		7,370,866.32	0.050%	62.682%
172	INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75	0.750%	12/7/2021	GBP £5,500,000		7,258,171.85	0.049%	62.732%
173	INTER AMERICAN DEVEL BK SR UNSECURED 07/22 3.75	3.750%	7/25/2022	AUD \$9,176,000		7,240,171.09	0.049%	62.781%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						9,344,150,378.12		63.699%
174	L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875	0.875%	3/7/2022	GBP £5,485,000		7,226,900.03	0.049%	62.830%
175	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £5,351,000		7,034,375.48	0.048%	62.878%
176	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 2.75	2.750%	12/5/2022	GBP £5,000,000		7,024,288.56	0.048%	62.926%
177	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75	0.750%	11/8/2021	EUR €5,762,000		6,901,891.11	0.047%	62.973%
178	NORDEA BANK AB SR UNSECURED REGS 02/21 2	2.000%	2/17/2021	EUR €5,333,000		6,568,743.25	0.045%	63.018%
179	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 07/22 4.625	4.625%	7/26/2022	GBP £4,200,000		6,303,944.58	0.043%	63.061%
180	SANOFI SR UNSECURED REGS 03/22 1.125	1.125%	3/10/2022	EUR €5,200,000		6,301,380.30	0.043%	63.104%
181	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €5,000,000		6,207,477.25	0.042%	63.146%
182	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €4,957,000		6,182,830.27	0.042%	63.189%
183	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/23 2.375	2.375%	1/18/2023	CAD \$8,000,000		6,148,721.27	0.042%	63.230%
184	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875	0.875%	9/7/2021	GBP £4,600,000		6,045,442.26	0.041%	63.272%
185	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 2.25	2.250%	8/30/2022	EUR €4,445,000		5,696,596.47	0.039%	63.310%
186	NEDER WATERSCHAPSBANK SR UNSECURED REGS 01/23 0.5	0.500%	1/19/2023	EUR €4,400,000		5,248,849.01	0.036%	63.346%
187	APPLE INC SR UNSECURED REGS 08/22 3.7	3.700%	8/28/2022	AUD \$6,700,000		5,227,327.93	0.036%	63.382%
188	APPLE INC SR UNSECURED 09/22 2.1	2.100%	9/12/2022	USD \$5,415,000		5,221,892.44	0.036%	63.417%
189	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 11/21 2.125	2.125%	11/19/2021	EUR €4,000,000		5,005,004.71	0.034%	63.452%
190	AUST + NZ BANKING GRP NY SR UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$5,000,000		4,848,136.10	0.033%	63.485%
191	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €3,500,000		4,345,234.07	0.030%	63.514%
192	3M COMPANY SR UNSECURED 05/23 0.95	0.950%	5/15/2023	EUR €3,600,000		4,344,940.06	0.030%	63.544%
193	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 03/23 2.125	2.125%	3/15/2023	EUR €3,200,000		4,047,017.34	0.028%	63.571%
194	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6	2.600%	9/20/2022	AUD \$5,347,000		4,037,486.13	0.028%	63.599%
195	OP CORPORATE BANK PLC SR UNSECURED REGS 05/22 2.5	2.500%	5/20/2022	GBP £2,550,000		3,526,759.83	0.024%	63.623%
196	DEXIA CREDIT LOCAL GOVT LIQUID 144A 09/22 2.375	2.375%	9/20/2022	USD \$2,700,000		2,622,469.01	0.018%	63.641%
197	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €1,802,000		2,139,281.85	0.015%	63.656%
198	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$1,633,000		1,581,654.71	0.011%	63.666%
199	SHELL INTERNATIONAL FIN COMPANY GUAR 08/22 2.375	2.375%	8/21/2022	USD \$1,628,000		1,578,716.70	0.011%	63.677%
200	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 01/22 2.375	2.375%	1/18/2022	GBP £1,000,000		1,373,917.08	0.009%	63.686%
201	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 06/21 0.625	0.625%	6/1/2021	EUR €1,000,000		1,182,391.76	0.008%	63.694%
202	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/21 0.875	0.875%	12/20/2021	GBP £510,000		672,505.73	0.005%	63.699%
Currency Forward Contract						317,244,668.78		2.163%
203	GBP180709		7/9/2018	-123,366,526	164,291,555.41	9,533,723.50	0.065%	63.764%
204	GBP180711		7/11/2018	-106,853,560	142,313,732.38	9,095,325.81	0.062%	63.826%
205	EUR180627		6/27/2018	-117,964,708	138,152,345.64	8,956,345.63	0.061%	63.887%
206	EUR180718		7/18/2018	-118,502,004	139,008,354.51	8,791,646.50	0.060%	63.947%
207	EUR180719		7/19/2018	-118,537,254	139,060,072.39	8,573,205.59	0.058%	64.005%
208	EUR180716		7/16/2018	-118,871,654	139,421,180.97	8,516,173.43	0.058%	64.064%
209	EUR180625		6/25/2018	-117,632,980	137,740,996.32	8,420,616.31	0.057%	64.121%
210	EUR180710		7/10/2018	-113,712,019	133,309,964.31	8,418,712.11	0.057%	64.178%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						317,244,668.78		2.163%
211	EUR180717		7/17/2018	-114,855,400	134,720,674.04	8,144,202.25	0.056%	64.234%
212	EUR180628		6/28/2018	-119,583,204	140,059,437.77	8,068,874.94	0.055%	64.289%
213	EUR180720		7/20/2018	-119,041,742	139,662,318.21	7,805,758.49	0.053%	64.342%
214	EUR180626		6/26/2018	-117,367,427	137,441,449.28	7,802,854.25	0.053%	64.395%
215	EUR180713		7/13/2018	-113,764,286	133,401,060.12	7,728,587.80	0.053%	64.448%
216	EUR180703		7/3/2018	-118,485,010	138,830,786.09	7,612,610.39	0.052%	64.500%
217	EUR180702		7/2/2018	-120,363,494	141,020,132.28	7,498,434.65	0.051%	64.551%
218	EUR180705		7/5/2018	-117,346,836	137,519,995.83	7,394,684.11	0.050%	64.601%
219	EUR180706		7/6/2018	-132,726,167	155,554,782.92	7,341,284.02	0.050%	64.651%
220	EUR180711		7/11/2018	-116,625,190	136,735,400.85	7,222,524.07	0.049%	64.701%
221	EUR180712		7/12/2018	-118,997,634	139,527,333.71	6,981,086.53	0.048%	64.748%
222	EUR180723		7/23/2018	-117,283,097	137,629,827.42	6,948,048.70	0.047%	64.796%
223	EUR180709		7/9/2018	-114,199,636	133,871,645.35	6,930,876.29	0.047%	64.843%
224	EUR180724		7/24/2018	-116,918,367	137,212,056.66	6,589,537.53	0.045%	64.888%
225	EUR180726		7/26/2018	-132,994,467	156,101,796.49	6,408,347.71	0.044%	64.931%
226	EUR180725		7/25/2018	-117,571,596	137,988,960.46	6,255,433.37	0.043%	64.974%
227	SEK180718		7/18/2018	-1,012,343,400	115,189,230.95	6,233,545.16	0.042%	65.017%
228	SEK180711		7/11/2018	-1,054,863,096	119,963,633.34	6,142,294.32	0.042%	65.058%
229	SEK180713		7/13/2018	-1,004,988,967	114,309,060.06	5,626,908.97	0.038%	65.097%
230	EUR180629		6/29/2018	-118,359,542	138,637,749.25	4,893,695.30	0.033%	65.130%
231	EUR180622		6/22/2018	-114,159,861	133,640,935.51	4,590,947.76	0.031%	65.161%
232	CAD180713		7/13/2018	-172,072,493	132,856,257.72	4,163,871.28	0.028%	65.190%
233	EUR180727		7/27/2018	-119,224,388	139,949,654.51	4,088,511.92	0.028%	65.218%
234	CAD180716		7/16/2018	-259,426,605	200,314,063.18	3,980,505.55	0.027%	65.245%
235	EUR180803		8/3/2018	-117,321,736	137,788,217.94	3,884,735.46	0.026%	65.271%
236	SEK180725		7/25/2018	-997,648,139	113,577,434.18	3,835,300.39	0.026%	65.298%
237	CAD180717		7/17/2018	-156,828,118	121,095,957.93	3,645,032.65	0.025%	65.322%
238	EUR180807		8/7/2018	-118,957,003	139,750,689.48	3,620,826.99	0.025%	65.347%
239	EUR180801		8/1/2018	-115,202,456	135,279,038.45	3,560,553.17	0.024%	65.371%
240	CAD180718		7/18/2018	-140,660,703	108,614,370.13	3,541,297.11	0.024%	65.395%
241	EUR180731		7/31/2018	-119,716,827	140,569,647.03	3,508,183.37	0.024%	65.419%
242	CAD180711		7/11/2018	-152,442,744	117,695,469.84	3,493,682.48	0.024%	65.443%
243	EUR180802		8/2/2018	-117,243,372	137,685,905.74	3,487,692.87	0.024%	65.467%
244	EUR180730		7/30/2018	-120,336,639	141,286,876.30	3,289,287.28	0.022%	65.489%
245	EUR180619		6/19/2018	-120,187,189	140,661,820.98	3,283,418.68	0.022%	65.512%
246	EUR180620		6/20/2018	-118,928,141	139,199,825.51	3,063,443.89	0.021%	65.533%
247	CAD180720		7/20/2018	-178,104,940	137,533,358.12	3,041,608.33	0.021%	65.553%
248	SEK180726		7/26/2018	-909,271,105	103,523,990.54	3,016,251.50	0.021%	65.574%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						317,244,668.78		2.163%
249	AUD180705		7/5/2018	-50,561,369	38,244,115.35	2,967,149.26	0.020%	65.594%
250	CAD180709		7/9/2018	-145,591,090	112,401,009.73	2,812,595.99	0.019%	65.613%
251	EUR180621		6/21/2018	-120,718,679	141,307,281.47	2,457,994.92	0.017%	65.630%
252	GBP180710		7/10/2018	-105,162,188	140,054,630.61	2,398,781.86	0.016%	65.646%
253	EUR180809		8/9/2018	-115,056,921	135,189,464.64	2,398,052.20	0.016%	65.663%
254	EUR180808		8/8/2018	-115,875,562	136,140,980.71	2,360,941.79	0.016%	65.679%
255	AUD180719		7/19/2018	-52,589,778	39,782,845.17	2,214,084.38	0.015%	65.694%
256	AUD180718		7/18/2018	-53,325,688	40,339,219.41	1,913,598.88	0.013%	65.707%
257	AUD180717		7/17/2018	-58,884,794	44,544,152.83	1,854,266.92	0.013%	65.720%
258	SEK180706		7/6/2018	-912,976,296	103,788,309.37	1,731,392.24	0.012%	65.731%
259	AUD180706		7/6/2018	-53,723,366	40,636,143.84	1,666,842.12	0.011%	65.743%
260	CAD180706		7/6/2018	-145,657,554	112,445,496.96	1,642,027.01	0.011%	65.754%
261	CAD180723		7/23/2018	-152,713,425	117,933,086.99	1,624,418.60	0.011%	65.765%
262	CAD180628		6/28/2018	-183,129,841	141,343,151.64	1,471,599.10	0.010%	65.775%
263	EUR180813		8/13/2018	-122,236,182	143,668,718.32	1,372,493.65	0.009%	65.785%
264	EUR180814		8/14/2018	-111,611,402	131,191,016.23	1,310,207.31	0.009%	65.793%
265	AUD180720		7/20/2018	-13,773,831	10,419,640.41	1,281,295.95	0.009%	65.802%
266	EUR180820		8/20/2018	-117,004,543	137,593,164.65	1,249,925.29	0.009%	65.811%
267	EUR180816		8/16/2018	-118,184,945	138,938,907.81	1,219,100.35	0.008%	65.819%
268	SEK180628		6/28/2018	-662,651,693	75,281,228.81	1,139,214.84	0.008%	65.827%
269	EUR180815		8/15/2018	-110,837,083	130,290,789.13	1,099,968.13	0.007%	65.834%
270	CAD180629		6/29/2018	-153,016,431	118,104,685.86	999,469.19	0.007%	65.841%
271	SEK180627		6/27/2018	-586,185,434	66,588,624.67	957,709.37	0.007%	65.848%
272	EUR180817		8/17/2018	-119,924,315	140,994,466.62	884,830.01	0.006%	65.854%
273	CAD180724		7/24/2018	-180,159,257	139,130,972.51	696,258.86	0.005%	65.858%
274	AUD180726		7/26/2018	-46,101,790	34,876,801.19	439,505.70	0.003%	65.861%
275	EUR180821		8/21/2018	-118,218,344	139,031,150.06	349,459.70	0.002%	65.864%
276	GBP180720		7/20/2018	-10,448,698	13,921,935.40	154,487.85	0.001%	65.865%
277	EUR180822		8/22/2018	-56,892,124	66,913,308.46	-103,918.89	-0.001%	65.864%
278	NOK180727		7/27/2018	-259,269,212	31,751,533.66	-349,572.21	-0.002%	65.862%
Sovereign Bond						5,007,814,437.68		34.138%
279	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €357,100,000		420,912,064.02	2.869%	68.731%
280	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €310,500,000		391,604,714.78	2.670%	71.401%
281	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr2,833,000,000		370,332,088.31	2.525%	73.925%
282	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €305,000,000		359,919,575.17	2.454%	76.379%
283	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr2,880,000,000		326,902,908.46	2.228%	78.607%
284	NETHERLANDS GOVERNMENT BONDS 01/23 3.75	3.750%	1/15/2023	EUR €197,000,000		273,334,606.82	1.863%	80.471%
285	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$271,950,000		215,183,636.05	1.467%	81.938%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						5,007,814,437.68		34.138%
286	FRANCE (GOVT OF) BONDS REGS 03/23 0.00000	0.000%	3/25/2023	EUR €173,000,000		203,236,750.27	1.385%	83.323%
287	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €166,500,000		196,532,267.55	1.340%	84.663%
288	PROVINCE OF QUEBEC UNSECURED 12/22 3.5	3.500%	12/1/2022	CAD \$240,200,000		193,127,024.53	1.317%	85.979%
289	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$226,500,000		169,410,330.87	1.155%	87.134%
290	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$165,636,000		161,988,031.08	1.104%	88.238%
291	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$162,269,000		158,553,675.99	1.081%	89.319%
292	BELGIUM KINGDOM SR UNSECURED REGS 09/22 4.25	4.250%	9/28/2022	EUR €109,909,000		153,631,939.77	1.047%	90.367%
293	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 12/22 0.0000	0.000%	12/5/2022	EUR €117,200,000		137,049,581.54	0.934%	91.301%
294	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/23 0.375	0.375%	2/16/2023	EUR €104,620,000		124,303,449.54	0.847%	92.148%
295	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$90,000,000		88,071,660.00	0.600%	92.749%
296	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 02/23 0.75	0.750%	2/22/2023	SEK kr717,000,000		82,480,731.71	0.562%	93.311%
297	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$97,000,000		73,123,307.11	0.498%	93.809%
298	BRITISH COLUMBIA PROV OF SR UNSECURED 12/22 2.7	2.700%	12/18/2022	CAD \$84,000,000		65,442,387.78	0.446%	94.255%
299	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$61,500,000		59,362,267.38	0.405%	94.660%
300	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$80,000,000		59,339,811.82	0.405%	95.065%
301	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125	0.125%	4/30/2022	EUR €48,200,000		56,657,250.51	0.386%	95.451%
302	CANADA HOUSING TRUST GOVT GUARANT 144A 12/22 2.4	2.400%	12/15/2022	CAD \$68,000,000		52,467,407.06	0.358%	95.809%
303	FINNISH GOVERNMENT SR UNSECURED 144A REGS 04/23 1	1.500%	4/15/2023	EUR €41,500,000		52,289,238.31	0.356%	96.165%
304	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 02/22 1.875	1.875%	2/12/2022	USD \$53,500,000		51,480,856.50	0.351%	96.516%
305	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$63,000,000		50,081,744.56	0.341%	96.857%
306	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$58,000,000		47,573,777.57	0.324%	97.182%
307	BUNDESobligation BONDS REGS 10/22 0.00000	0.000%	10/7/2022	EUR €39,000,000		46,368,052.19	0.316%	97.498%
308	WESTERN AUST TREAS CORP LOCAL GOVT G 10/22 2.75	2.750%	10/20/2022	AUD \$52,000,000		39,552,614.58	0.270%	97.767%
309	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €33,405,000		38,987,268.22	0.266%	98.033%
310	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr270,000,000		31,585,263.80	0.215%	98.249%
311	NORWEGIAN GOVERNMENT BONDS 144A REGS 05/23 2	2.000%	5/24/2023	NOK kr250,000,000		31,560,181.85	0.215%	98.464%
312	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 04/22 4.375	4.375%	4/29/2022	EUR €20,000,000		27,471,589.15	0.187%	98.651%
313	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 03/23 0.125	0.125%	3/16/2023	EUR €21,260,000		24,936,306.45	0.170%	98.821%
314	EXPORT DEVELOPMNT CANADA SR UNSECURED REGS 10/22 2.7	2.700%	10/24/2022	AUD \$32,725,000		24,749,321.61	0.169%	98.990%
315	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €18,000,000		23,317,943.17	0.159%	99.149%
316	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	1.550%	9/5/2021	CAD \$29,600,000		22,267,573.65	0.152%	99.300%
317	EFSF GOVT GUARANT REGS 09/22 2.25	2.250%	9/5/2022	EUR €15,600,000		20,055,272.24	0.137%	99.437%
318	KOMMUNALBANKEN AS SR UNSECURED REGS 11/22 1.125	1.125%	11/30/2022	GBP £13,594,000		18,018,388.02	0.123%	99.560%
319	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 04/23 0.2	0.200%	4/17/2023	EUR €15,000,000		17,645,584.79	0.120%	99.680%
320	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 10/22 0.5	0.500%	10/25/2022	EUR €13,600,000		16,203,952.56	0.110%	99.791%
321	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 12/22 1.25	1.250%	12/7/2022	GBP £10,617,000		14,176,154.39	0.097%	99.887%
322	KOMMUNALBANKEN AS SR UNSECURED 144A 01/22 2.25	2.250%	1/25/2022	USD \$14,250,000		13,934,949.60	0.095%	99.982%
323	UNEDIC GOVT GUARANT 04/23 2.25	2.250%	4/5/2023	EUR €2,000,000		2,590,936.35	0.018%	100.000%

Total	14,669,209,484.58	100.00%
--------------	--------------------------	----------------
