

DFA Five-Year Global Fixed Income Portfolio-Institutional Class

As of September 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
Corporate Bond					10,581,486,339.12		76.886%	
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$354,378,000		357,738,768.57	2.599%	2.599%
2	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	4/19/2021	USD \$244,600,000		241,629,822.20	1.756%	4.355%
3	COCA COLA CO/THE SR UNSECURED 10/20 1.875	1.875%	10/27/2020	USD \$227,488,000		227,573,708.38	1.654%	6.009%
4	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$226,040,000		224,342,398.91	1.630%	7.639%
5	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$194,176,000		195,600,209.11	1.421%	9.060%
6	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$189,509,000		192,367,009.87	1.398%	10.458%
7	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$188,023,000		189,841,618.62	1.379%	11.837%
8	BERKSHIRE HATHAWAY INC SR UNSECURED 03/21 2.2	2.200%	3/15/2021	USD \$186,843,000		188,084,106.50	1.367%	13.204%
9	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$180,432,000		182,408,708.34	1.325%	14.529%
10	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$176,310,000		177,992,263.63	1.293%	15.822%
11	KFW GOVT GUARANT 03/22 2.125	2.125%	3/7/2022	USD \$174,500,000		175,106,043.74	1.272%	17.095%
12	MICROSOFT CORP SR UNSECURED 11/20 2	2.000%	11/3/2020	USD \$170,817,000		171,794,575.44	1.248%	18.343%
13	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$165,171,000		166,464,254.24	1.210%	19.553%
14	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$159,975,000		162,211,896.83	1.179%	20.731%
15	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$160,976,000		159,724,931.55	1.161%	21.892%
16	ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$149,714,000		150,997,354.40	1.097%	22.989%
17	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$136,427,000		136,220,542.29	0.990%	23.979%
18	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$135,774,000		133,895,881.71	0.973%	24.952%
19	ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$129,657,000		132,557,144.44	0.963%	25.915%
20	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$127,193,000		129,257,847.35	0.939%	26.854%
21	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$127,490,000		128,492,647.65	0.934%	27.788%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						10,581,486,339.12		76.886%
22	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$126,746,000		126,356,543.76	0.918%	28.706%
23	KFW GOVT GUARANT 01/22 2.625	2.625%	1/25/2022	USD \$120,800,000		123,757,412.31	0.899%	29.605%
24	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$118,442,000		118,955,637.95	0.864%	30.469%
25	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$114,947,000		114,807,298.01	0.834%	31.303%
26	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$111,430,000		111,247,996.92	0.808%	32.112%
27	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875	1.875%	1/20/2021	USD \$109,420,000		109,277,492.49	0.794%	32.906%
28	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$107,597,000		107,899,632.70	0.784%	33.690%
29	EUROPEAN INVESTMENT BANK SR UNSECURED 03/21 2	2.000%	3/15/2021	USD \$105,000,000		105,367,318.35	0.766%	34.455%
30	EUROPEAN INVESTMENT BANK SR UNSECURED 09/21 1.375	1.375%	9/15/2021	USD \$106,000,000		103,546,406.34	0.752%	35.208%
31	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$102,078,000		102,996,325.33	0.748%	35.956%
32	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$100,422,000		101,016,111.62	0.734%	36.690%
33	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$98,478,000		99,754,397.98	0.725%	37.415%
34	CISCO SYSTEMS INC SR UNSECURED 09/21 1.85	1.850%	9/20/2021	USD \$98,393,000		97,360,302.49	0.707%	38.122%
35	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$121,634,000		95,525,216.81	0.694%	38.816%
36	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$94,000,000		94,999,314.00	0.690%	39.507%
37	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$90,590,000		91,273,352.08	0.663%	40.170%
38	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$88,874,000		89,895,428.88	0.653%	40.823%
39	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$87,933,000		88,212,504.71	0.641%	41.464%
40	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	2.000%	1/26/2022	USD \$87,875,000		87,769,989.38	0.638%	42.102%
41	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$84,825,000		84,847,111.33	0.617%	42.718%
42	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$82,839,000		83,675,874.37	0.608%	43.326%
43	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$81,394,000		82,759,337.96	0.601%	43.928%
44	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$78,872,000		79,505,026.67	0.578%	44.505%
45	SWEDISH EXPORT CREDIT SR UNSECURED 03/21 1.75	1.750%	3/10/2021	USD \$78,204,000		77,643,292.96	0.564%	45.069%
46	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$76,534,000		77,566,248.50	0.564%	45.633%
47	CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$77,232,000		77,522,016.97	0.563%	46.196%
48	SHELL INTERNATIONAL FIN COMPANY GUAR 05/21 1.875	1.875%	5/10/2021	USD \$77,490,000		76,920,278.80	0.559%	46.755%
49	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$72,415,000		74,395,007.14	0.541%	47.296%
50	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$74,541,000		74,104,959.00	0.538%	47.834%
51	BANK OF NOVA SCOTIA SR UNSECURED 10/20 2.35	2.350%	10/21/2020	USD \$72,912,000		73,410,190.93	0.533%	48.368%
52	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$70,255,000		70,889,810.83	0.515%	48.883%
53	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$69,258,000		69,610,127.76	0.506%	49.389%
54	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	1.375%	5/24/2021	USD \$70,000,000		68,723,480.00	0.499%	49.888%
55	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$64,064,000		68,392,160.64	0.497%	50.385%
56	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$65,389,000		64,819,266.95	0.471%	50.856%
57	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$64,000,000		64,280,760.96	0.467%	51.323%
58	ASIAN DEVELOPMENT BANK SR UNSECURED 03/21 1.625	1.625%	3/16/2021	USD \$64,333,000		63,768,102.86	0.463%	51.786%
59	MICROSOFT CORP SR UNSECURED 02/22 2.375	2.375%	2/12/2022	USD \$63,194,000		63,750,919.24	0.463%	52.249%

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Corporate Bond						10,581,486,339.12		76.886%
60	TORONTO DOMINION BANK SR UNSECURED 12/20 2.5	2.500%	12/14/2020	USD \$62,336,000		63,061,209.54	0.458%	52.708%
61	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €52,959,000		62,712,627.02	0.456%	53.163%
62	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$61,477,000		61,810,121.73	0.449%	53.612%
63	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$78,667,000		61,808,209.54	0.449%	54.061%
64	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$60,800,000		61,416,606.24	0.446%	54.508%
65	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$61,184,000		61,201,564.70	0.445%	54.952%
66	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$61,525,000		60,685,484.61	0.441%	55.393%
67	SWEDISH EXPORT CREDIT SR UNSECURED 03/22 2.375	2.375%	3/9/2022	USD \$58,582,000		59,147,605.11	0.430%	55.823%
68	CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$58,150,000		58,402,174.45	0.424%	56.248%
69	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 1.7	1.700%	11/3/2021	USD \$58,050,000		57,393,375.55	0.417%	56.665%
70	WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$55,950,000		56,385,144.97	0.410%	57.074%
71	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/21 1.875	1.875%	9/7/2021	USD \$54,502,000		53,648,317.19	0.390%	57.464%
72	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £39,750,000		53,000,834.48	0.385%	57.849%
73	COUNCIL OF EUROPE SR UNSECURED 03/21 1.625	1.625%	3/16/2021	USD \$53,156,000		52,600,868.50	0.382%	58.231%
74	WESTPAC BANKING CORP SR UNSECURED 11/20 2.6	2.600%	11/23/2020	USD \$50,195,000		50,840,119.69	0.369%	58.601%
75	SWEDISH EXPORT CREDIT SR UNSECURED 08/20 1.75	1.750%	8/28/2020	USD \$50,920,000		50,705,951.67	0.368%	58.969%
76	INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$50,000,000		49,615,950.00	0.361%	59.330%
77	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$45,504,000		47,727,867.39	0.347%	59.676%
78	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$48,287,000		47,422,465.69	0.345%	60.021%
79	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$47,391,000		47,126,595.18	0.342%	60.363%
80	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £34,700,000		46,214,898.92	0.336%	60.699%
81	COCA COLA CO/THE SR UNSECURED 09/21 1.55	1.550%	9/1/2021	USD \$46,814,000		45,906,757.32	0.334%	61.033%
82	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$58,000,000		45,640,730.75	0.332%	61.364%
83	WESTPAC BANKING CORP SR UNSECURED 08/21 2	2.000%	8/19/2021	USD \$45,570,000		44,979,419.64	0.327%	61.691%
84	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$45,138,000		44,435,479.39	0.323%	62.014%
85	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$44,178,000		44,226,917.42	0.321%	62.336%
86	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875	1.875%	4/14/2022	USD \$44,000,000		43,507,200.00	0.316%	62.652%
87	BERKSHIRE HATHAWAY INC SR UNSECURED 01/22 3.4	3.400%	1/31/2022	USD \$39,959,000		41,919,947.97	0.305%	62.956%
88	EUROPEAN INVESTMENT BANK SR UNSECURED 06/21 1.625	1.625%	6/15/2021	USD \$39,400,000		38,976,580.02	0.283%	63.239%
89	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €32,939,000		38,947,434.57	0.283%	63.522%
90	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$37,695,000		38,465,695.76	0.279%	63.802%
91	KFW GOVT GUARANT 04/22 0.00000	0.000%	4/28/2022	EUR €32,000,000		38,067,517.24	0.277%	64.079%
92	L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	7/21/2021	USD \$38,231,000		37,338,306.15	0.271%	64.350%
93	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$36,628,000		37,103,115.34	0.270%	64.619%
94	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/21 2.55	2.550%	3/15/2021	USD \$35,750,000		35,979,949.72	0.261%	64.881%
95	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6	2.600%	9/20/2022	AUD \$46,000,000		35,827,002.18	0.260%	65.141%
96	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7	2.700%	9/5/2022	AUD \$45,760,000		35,779,670.99	0.260%	65.401%
97	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €24,938,000		35,599,831.70	0.259%	65.660%

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Corporate Bond						10,581,486,339.12		76.886%
98	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 1.875	1.875%	9/15/2021	USD \$35,742,000		35,089,065.14	0.255%	65.915%
99	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €29,500,000		34,939,942.32	0.254%	66.169%
100	TOTAL CAPITAL INTL SA COMPANY GUAR 02/22 2.875	2.875%	2/17/2022	USD \$33,380,000		34,083,614.02	0.248%	66.416%
101	ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03	2.030%	3/15/2021	CAD \$40,000,000		31,753,476.26	0.231%	66.647%
102	SVENSKA HANDELSBANKEN AB SR UNSECURED 144A 03/20 5.125	5.125%	3/30/2020	USD \$29,568,000		31,742,409.43	0.231%	66.878%
103	BERKSHIRE HATHAWAY FIN COMPANY GUAR 01/21 4.25	4.250%	1/15/2021	USD \$29,253,000		31,262,378.04	0.227%	67.105%
104	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$31,520,000		30,919,925.08	0.225%	67.329%
105	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$30,592,000		30,674,824.17	0.223%	67.552%
106	COOPERATIEVE RABOBANK UA COMPANY GUAR 02/22 3.875	3.875%	2/8/2022	USD \$28,653,000		30,367,486.64	0.221%	67.773%
107	COLGATE PALMOLIVE CO SR UNSECURED 05/22 2.3	2.300%	5/3/2022	USD \$29,897,000		30,100,212.90	0.219%	67.992%
108	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$35,500,000		27,860,849.53	0.202%	68.194%
109	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €23,308,000		27,687,648.94	0.201%	68.395%
110	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$27,458,000		26,981,491.40	0.196%	68.591%
111	TORONTO DOMINION BANK DEPOSIT NOTE REGS 12/21 2.621	2.621%	12/22/2021	CAD \$32,179,000		26,020,954.22	0.189%	68.780%
112	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €21,405,000		25,322,889.52	0.184%	68.964%
113	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/22 2.375	2.375%	2/1/2022	USD \$25,000,000		25,265,775.00	0.184%	69.148%
114	TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/22 2.8	2.800%	7/13/2022	USD \$24,645,000		25,124,871.17	0.183%	69.331%
115	NOVARTIS CAPITAL CORP COMPANY GUAR 05/22 2.4	2.400%	5/17/2022	USD \$24,915,000		25,091,751.49	0.182%	69.513%
116	NESTLE HOLDINGS INC COMPANY GUAR REGS 01/22 2.375	2.375%	1/18/2022	USD \$23,872,000		24,078,206.34	0.175%	69.688%
117	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4	2.400%	11/2/2020	USD \$23,935,000		24,050,330.56	0.175%	69.863%
118	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €20,282,000		23,978,351.02	0.174%	70.037%
119	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$22,900,000		23,111,114.87	0.168%	70.205%
120	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$22,900,000		23,021,117.18	0.167%	70.372%
121	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$20,691,000		22,162,368.46	0.161%	70.533%
122	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €16,800,000		20,287,772.89	0.147%	70.680%
123	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €16,950,000		20,091,387.85	0.146%	70.826%
124	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$25,480,000		20,072,530.25	0.146%	70.972%
125	FMS WERTMANAGEMENT GOVT GUARANT 06/21 1.375	1.375%	6/8/2021	USD \$20,000,000		19,599,581.40	0.142%	71.115%
126	ROCHE HOLDINGS INC COMPANY GUAR REGS 03/21 6.5	6.500%	3/4/2021	EUR €13,540,000		19,580,386.36	0.142%	71.257%
127	LANDWIRTSCH. RENTENBANK GOVT GUARANT 03/22 5.5	5.500%	3/29/2022	AUD \$22,000,000		19,292,218.75	0.140%	71.397%
128	MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	USD \$18,273,000		19,261,077.76	0.140%	71.537%
129	STATOIL ASA COMPANY GUAR 11/20 2.9	2.900%	11/8/2020	USD \$18,590,000		19,025,692.16	0.138%	71.675%
130	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$18,896,000		19,002,799.06	0.138%	71.813%
131	NESTLE HOLDINGS INC COMPANY GUAR REGS 07/21 1.375	1.375%	7/13/2021	USD \$19,430,000		18,991,503.76	0.138%	71.951%
132	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$18,524,000		18,651,542.37	0.136%	72.087%
133	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £13,700,000		18,260,528.98	0.133%	72.220%
134	AUST + NZ BANKING GRP NY SR UNSECURED 06/21 2.3	2.300%	6/1/2021	USD \$17,866,000		17,798,941.22	0.129%	72.349%
135	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €14,100,000		17,318,921.87	0.126%	72.475%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond					10,581,486,339.12			76.886%
136	PFIZER INC SR UNSECURED REGS 06/21 5.75	5.750%	6/3/2021	EUR €12,000,000		17,121,623.46	0.124%	72.599%
137	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375	4.375%	2/16/2021	USD \$15,000,000		16,152,240.00	0.117%	72.717%
138	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £11,551,000		15,256,234.28	0.111%	72.827%
139	TOTAL CAPITAL INTL SA COMPANY GUAR 06/21 2.75	2.750%	6/19/2021	USD \$14,807,000		15,127,401.12	0.110%	72.937%
140	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €10,789,000		14,793,501.08	0.107%	73.045%
141	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$14,637,000		14,715,551.36	0.107%	73.152%
142	AFRICAN DEVELOPMENT BANK SR UNSECURED 07/21 1.25	1.250%	7/26/2021	USD \$15,000,000		14,609,284.50	0.106%	73.258%
143	KFW GOVT GUARANT 07/22 0.625	0.625%	7/4/2022	EUR €11,500,000		14,065,870.26	0.102%	73.360%
144	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$13,891,000		13,882,873.07	0.101%	73.461%
145	SANOVI SR UNSECURED 03/21 4	4.000%	3/29/2021	USD \$12,438,000		13,172,666.89	0.096%	73.557%
146	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$13,000,000		13,099,580.39	0.095%	73.652%
147	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25	4.250%	1/11/2021	USD \$12,296,000		13,084,516.17	0.095%	73.747%
148	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 3.3	3.300%	1/12/2022	USD \$11,825,000		12,300,132.17	0.089%	73.836%
149	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$15,000,000		11,710,144.64	0.085%	73.921%
150	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$14,343,000		11,255,901.18	0.082%	74.003%
151	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/21 2.125	2.125%	9/10/2021	EUR €8,723,000		11,169,660.79	0.081%	74.084%
152	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €9,168,000		11,097,398.09	0.081%	74.165%
153	NORDEA BANK AB SR UNSECURED REGS 02/21 2	2.000%	2/17/2021	EUR €8,500,000		10,700,489.31	0.078%	74.243%
154	AUTOMATIC DATA PROCESSNG SR UNSECURED 09/20 2.25	2.250%	9/15/2020	USD \$10,498,000		10,606,540.08	0.077%	74.320%
155	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €8,900,000		10,578,155.88	0.077%	74.397%
156	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 03/22 0.75	0.750%	3/7/2022	GBP £8,000,000		10,568,671.62	0.077%	74.473%
157	OEKB OEST. KONTROLLBANK GOVT GUARANT 10/21 2.375	2.375%	10/1/2021	USD \$10,400,000		10,542,716.18	0.077%	74.550%
158	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €8,700,000		10,259,459.28	0.075%	74.625%
159	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$13,000,000		10,224,801.94	0.074%	74.699%
160	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625	2.625%	7/23/2020	USD \$9,992,000		10,122,443.96	0.074%	74.772%
161	MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$10,000,000		10,012,230.00	0.073%	74.845%
162	ASIAN DEVELOPMENT BANK SR UNSECURED 03/22 5	5.000%	3/9/2022	AUD \$11,600,000		9,981,090.00	0.073%	74.918%
163	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$10,020,000		9,933,321.79	0.072%	74.990%
164	NORDEA BANK AB SR UNSECURED REGS 07/22 3.25	3.250%	7/5/2022	EUR €7,250,000		9,777,232.46	0.071%	75.061%
165	ROYAL BANK OF CANADA SR UNSECURED 10/20 2.35	2.350%	10/30/2020	USD \$9,566,000		9,634,789.78	0.070%	75.131%
166	MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$8,922,000		9,027,240.79	0.066%	75.197%
167	WAL MART STORES INC SR UNSECURED 04/21 4.25	4.250%	4/15/2021	USD \$8,346,000		8,980,132.08	0.065%	75.262%
168	GE CAPITAL EURO FUNDING COMPANY GUAR REGS 01/22 0.8	0.800%	1/21/2022	EUR €7,300,000		8,820,559.04	0.064%	75.326%
169	EXXON MOBIL CORPORATION SR UNSECURED 03/22 2.397	2.397%	3/6/2022	USD \$8,717,000		8,786,564.54	0.064%	75.390%
170	ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/22 2.75	2.750%	1/19/2022	AUD \$11,000,000		8,655,931.63	0.063%	75.453%
171	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/22 2.625	2.625%	8/23/2022	EUR €6,510,000		8,558,442.35	0.062%	75.515%
172	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €6,000,000		7,351,018.50	0.053%	75.568%
173	INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75	0.750%	12/7/2021	GBP £5,500,000		7,315,082.77	0.053%	75.621%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond					10,581,486,339.12			76.886%
174	L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875	0.875%	3/7/2022	GBP £5,485,000		7,283,527.05	0.053%	75.674%
175	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 11/21 0.75	0.750%	11/8/2021	EUR €5,762,000		7,012,206.80	0.051%	75.725%
176	USAA CAPITAL CORP SR UNSECURED 144A 06/21 2	2.000%	6/1/2021	USD \$7,000,000		6,926,123.19	0.050%	75.776%
177	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €5,500,000		6,812,259.26	0.049%	75.825%
178	BANK OF NOVA SCOTIA SR UNSECURED 01/21 4.375	4.375%	1/13/2021	USD \$6,321,000		6,731,335.62	0.049%	75.874%
179	ALPHABET INC SR UNSECURED 05/21 3.625	3.625%	5/19/2021	USD \$6,075,000		6,424,508.42	0.047%	75.921%
180	WAL MART STORES INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €5,000,000		6,352,023.12	0.046%	75.967%
181	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$8,000,000		6,318,867.95	0.046%	76.013%
182	NATIONAL AUSTRALIA BANK SR UNSECURED 03/22 3.25	3.250%	3/24/2022	AUD \$8,000,000		6,293,177.29	0.046%	76.058%
183	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 0.875	0.875%	9/7/2021	GBP £4,600,000		6,084,265.86	0.044%	76.103%
184	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 09/21 1.125	1.125%	9/7/2021	GBP £4,500,000		6,066,092.79	0.044%	76.147%
185	INTER AMERICAN DEVEL BK SR UNSECURED 07/22 3.75	3.750%	7/25/2022	AUD \$6,676,000		5,472,931.24	0.040%	76.187%
186	APPLE INC SR UNSECURED REGS 08/22 3.7	3.700%	8/28/2022	AUD \$6,700,000		5,403,278.87	0.039%	76.226%
187	INTL BK RECON + DEVELOP SR UNSECURED 06/21 2.25	2.250%	6/24/2021	USD \$5,000,000		5,061,035.00	0.037%	76.263%
188	AUST + NZ BANKING GRP NY UNSECURED 05/22 2.625	2.625%	5/19/2022	USD \$5,000,000		5,004,849.60	0.036%	76.299%
189	INTL BK RECON + DEVELOP SR UNSECURED 03/21 1.625	1.625%	3/9/2021	USD \$5,000,000		4,962,725.00	0.036%	76.335%
190	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £3,600,000		4,797,986.78	0.035%	76.370%
191	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 07/22 4.625	4.625%	7/26/2022	GBP £3,000,000		4,641,260.73	0.034%	76.404%
192	CHEVRON CORP SR UNSECURED 03/22 2.411	2.411%	3/3/2022	USD \$4,500,000		4,528,322.19	0.033%	76.436%
193	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €3,680,000		4,452,656.69	0.032%	76.469%
194	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$4,000,000		4,014,542.92	0.029%	76.498%
195	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €3,300,000		3,908,153.69	0.028%	76.526%
196	EUROPEAN INVESTMENT BANK SR UNSECURED 08/22 5	5.000%	8/22/2022	AUD \$4,000,000		3,456,636.81	0.025%	76.552%
197	INTL BK RECON + DEVELOP SR UNSECURED 05/21 1.375	1.375%	5/24/2021	USD \$3,506,000		3,443,070.81	0.025%	76.577%
198	GE CAPITAL EURO FUNDING COMPANY GUAR 11/21 4.35	4.350%	11/3/2021	EUR €2,462,000		3,402,448.24	0.025%	76.601%
199	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €2,750,000		3,376,685.83	0.025%	76.626%
200	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €2,770,000		3,265,885.64	0.024%	76.650%
201	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/21 0.75	0.750%	8/24/2021	EUR €2,400,000		2,902,854.17	0.021%	76.671%
202	STATOIL ASA COMPANY GUAR 01/22 3.15	3.150%	1/23/2022	USD \$2,600,000		2,680,308.83	0.019%	76.690%
203	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €2,100,000		2,673,158.69	0.019%	76.710%
204	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €2,000,000		2,556,592.34	0.019%	76.728%
205	TRANSPORT FOR LONDON SR UNSECURED REGS 08/22 2.25	2.250%	8/9/2022	GBP £1,729,000		2,424,185.11	0.018%	76.746%
206	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €1,762,000		2,095,392.94	0.015%	76.761%
207	KFW GOVT GUARANT 02/22 5.5	5.500%	2/9/2022	AUD \$2,300,000		2,012,787.76	0.015%	76.776%
208	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$2,000,000		2,005,109.12	0.015%	76.790%
209	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/22 5.25	5.250%	3/23/2022	AUD \$2,000,000		1,732,872.63	0.013%	76.803%
210	NORDEA BANK AB SR UNSECURED 144A 01/21 4.875	4.875%	1/14/2021	USD \$1,600,000		1,725,724.03	0.013%	76.815%
211	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 2.25	2.250%	8/30/2022	EUR €1,302,000		1,708,543.10	0.012%	76.828%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						10,581,486,339.12		76.886%
212	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €1,400,000		1,661,252.70	0.012%	76.840%
213	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 01/22 2.375	2.375%	1/18/2022	GBP £1,000,000		1,399,437.74	0.010%	76.850%
214	INTER AMERICAN DEVEL BK SR UNSECURED 12/21 0.625	0.625%	12/15/2021	GBP £1,000,000		1,322,243.05	0.010%	76.860%
215	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 06/21 0.625	0.625%	6/1/2021	EUR €1,000,000		1,198,906.74	0.009%	76.868%
216	APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$1,125,000		1,102,622.13	0.008%	76.876%
217	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/21 0.875	0.875%	12/20/2021	GBP £510,000		677,317.43	0.005%	76.881%
218	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €500,000		598,803.33	0.004%	76.886%
Currency Forward Contract						14,160,615.92		0.103%
219	CAD171025		10/25/2017	-197,029,131	157,933,348.56	3,511,616.88	0.026%	76.911%
220	CAD171018		10/18/2017	-179,503,382	143,878,501.93	3,467,233.28	0.025%	76.936%
221	AUD171103		11/3/2017	-168,895,275	132,433,942.44	2,517,408.64	0.018%	76.955%
222	SEK171010		10/10/2017	-1,094,110,247	134,382,687.63	1,562,892.07	0.011%	76.966%
223	EUR171026		10/26/2017	-67,000,000	79,284,446.93	1,235,315.57	0.009%	76.975%
224	EUR171027		10/27/2017	-66,756,367	79,000,318.13	1,228,785.48	0.009%	76.984%
225	GBP171024		10/24/2017	-138,959,087	186,333,022.36	1,148,586.86	0.008%	76.992%
226	SEK171011		10/11/2017	-1,006,534,647	123,633,153.85	1,135,272.01	0.008%	77.000%
227	CAD171016		10/16/2017	-120,181,144	96,328,290.74	1,028,239.48	0.007%	77.008%
228	CAD171026		10/26/2017	-121,932,027	97,738,140.25	944,007.32	0.007%	77.015%
229	CAD171027		10/27/2017	-107,140,275	85,881,952.63	862,654.00	0.006%	77.021%
230	CAD171017		10/17/2017	-130,449,928	104,559,678.65	686,647.31	0.005%	77.026%
231	AUD171127		11/27/2017	-137,573,027	107,841,753.93	574,155.73	0.004%	77.030%
232	CAD171102		11/2/2017	-112,722,237	90,359,955.27	508,614.48	0.004%	77.034%
233	EUR171025		10/25/2017	-81,826,406	96,824,157.82	468,470.28	0.003%	77.037%
234	SGD171219		12/19/2017	-21,384,931	15,778,743.45	149,670.44	0.001%	77.038%
235	SGD171025		10/25/2017	-25,343,490	18,688,580.08	142,027.82	0.001%	77.039%
236	EUR171024		10/24/2017	-127,811,615	151,229,887.27	139,049.96	0.001%	77.040%
237	SEK171220		12/20/2017	-841,922,455	103,843,055.30	121,117.35	0.001%	77.041%
238	EUR171023		10/23/2017	-134,734,737	159,413,075.58	49,381.31	0.000%	77.042%
239	SGD171204		12/4/2017	-25,923,660	19,124,230.93	42,730.25	0.000%	77.042%
240	SGD171024		10/24/2017	-22,041,195	16,253,250.11	10,049.80	0.000%	77.042%
241	SGD171101		11/1/2017	-22,314,191	16,456,014.42	-37,980.90	0.000%	77.042%
242	SGD171222		12/22/2017	-22,402,047	16,529,801.84	-42,411.55	0.000%	77.041%
243	SGD171115		11/15/2017	-15,513,569	11,442,394.55	-49,043.95	0.000%	77.041%
244	SGD171013		10/13/2017	-18,706,214	13,792,345.95	-138,145.25	-0.001%	77.040%
245	SEK171101		11/1/2017	-682,987,898	83,989,144.91	-194,906.72	-0.001%	77.039%
246	SEK171102		11/2/2017	-696,000,000	85,594,015.76	-204,892.25	-0.001%	77.037%
247	SGD171012		10/12/2017	-24,417,641	18,003,259.63	-255,327.15	-0.002%	77.035%
248	EUR171220		12/20/2017	-73,000,000	86,654,153.55	-311,943.55	-0.002%	77.033%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Currency Forward Contract						14,160,615.92		0.103%
249	EUR171219		12/19/2017	-72,072,658	85,547,664.39	-319,829.17	-0.002%	77.031%
250	SEK171221		12/21/2017	-1,106,665,562	136,506,791.26	-377,059.91	-0.003%	77.028%
251	EUR171012		10/12/2017	-160,419,166	189,691,690.57	-2,544,442.36	-0.018%	77.009%
252	EUR171011		10/11/2017	-127,505,454	150,764,081.19	-2,897,327.64	-0.021%	76.988%
Sovereign Bond						3,167,007,483.07		23.012%
253	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr2,833,000,000		404,729,192.50	2.941%	79.929%
254	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €307,500,000		366,247,711.55	2.661%	82.590%
255	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr2,880,000,000		348,163,567.39	2.530%	85.120%
256	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$202,636,000		204,242,447.55	1.484%	86.604%
257	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$187,269,000		188,760,715.56	1.372%	87.976%
258	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$226,500,000		176,286,070.93	1.281%	89.257%
259	MANITOBA (PROVINCE OF) SR UNSECURED 11/20 2.05	2.050%	11/30/2020	USD \$149,400,000		149,574,452.89	1.087%	90.343%
260	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$139,750,000		116,663,109.60	0.848%	91.191%
261	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 03/21 2	2.000%	3/22/2021	USD \$97,635,000		97,564,995.71	0.709%	91.900%
262	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$90,000,000		90,468,900.00	0.657%	92.557%
263	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 02/22 1.875	1.875%	2/12/2022	USD \$78,500,000		77,566,164.00	0.564%	93.121%
264	CANADA HOUSING TRUST GOVT GUARANT 144A 06/22 1.75	1.750%	6/15/2022	CAD \$85,000,000		67,095,331.60	0.488%	93.608%
265	PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75	1.750%	8/26/2020	USD \$64,100,000		63,620,390.98	0.462%	94.071%
266	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$61,500,000		61,102,842.84	0.444%	94.515%
267	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €43,000,000		55,326,146.59	0.402%	94.917%
268	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$63,000,000		52,832,145.86	0.384%	95.301%
269	SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75	1.750%	4/1/2022	SGD \$70,000,000		51,816,874.93	0.377%	95.677%
270	PROVINCE OF QUEBEC NOTES 12/21 4.25	4.250%	12/1/2021	CAD \$58,000,000		50,405,033.06	0.366%	96.043%
271	SINGAPORE GOVERNMENT SR UNSECURED 10/21 1.25	1.250%	10/1/2021	SGD \$69,000,000		50,237,310.63	0.365%	96.408%
272	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €35,500,000		48,154,580.75	0.350%	96.758%
273	KOMMUNALBANKEN AS SR UNSECURED REGS 02/21 1.625	1.625%	2/10/2021	USD \$47,932,000		47,455,843.51	0.345%	97.103%
274	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/21 1.375	1.375%	10/21/2021	USD \$47,910,000		46,744,725.79	0.340%	97.443%
275	SINGAPORE GOVERNMENT SR UNSECURED 06/21 2.25	2.250%	6/1/2021	SGD \$57,500,000		43,394,706.77	0.315%	97.758%
276	ONTARIO (PROVINCE OF) SR UNSECURED 03/22 1.35	1.350%	3/8/2022	CAD \$55,000,000		42,567,862.15	0.309%	98.067%
277	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$41,798,000		42,342,767.96	0.308%	98.375%
278	KOMMUNALBANKEN AS SR UNSECURED 144A 01/22 2.25	2.250%	1/25/2022	USD \$39,250,000		39,443,584.14	0.287%	98.662%
279	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr270,000,000		34,111,048.63	0.248%	98.909%
280	BRITISH COLUMBIA PROV OF SR UNSECURED 09/21 2.65	2.650%	9/22/2021	USD \$29,292,000		29,955,945.65	0.218%	99.127%
281	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125	0.125%	4/30/2022	EUR €24,800,000		29,389,214.21	0.214%	99.341%
282	KOMMUNALBANKEN AS SR UNSECURED REGS 08/21 1.5	1.500%	8/31/2021	USD \$28,980,000		28,418,309.64	0.206%	99.547%
283	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	1.550%	9/5/2021	CAD \$29,600,000		23,229,743.14	0.169%	99.716%
284	EFSF GOVT GUARANT REGS 09/22 2.25	2.250%	9/5/2022	EUR €15,600,000		20,537,472.51	0.149%	99.865%
285	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/21 1.375	1.375%	9/21/2021	USD \$13,800,000		13,444,194.60	0.098%	99.963%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						3,167,007,483.07		23.012%
286	PROVINCE OF QUEBEC SR UNSECURED 08/21 2.75	2.750%	8/25/2021	USD \$5,000,000		5,114,079.45	0.037%	100.000%
Total						13,762,654,438.11		100.00%