

DFA Two-Year Global Fixed Income Portfolio-Institutional Class

As of March 31, 2018 (Updated Monthly)

Source: State Street

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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.

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| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|---|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 3,339,267,126.16 | | 62.439% |
| 1 | KFW GOVT GUARANT 09/19 1.5 | 1.500% | 9/9/2019 | USD \$104,600,000 | | 103,265,193.12 | 1.931% | 1.931% |
| 2 | WESTPAC BANKING CORP SR UNSECURED 01/19 2.25 | 2.250% | 1/17/2019 | USD \$89,010,000 | | 88,754,542.19 | 1.660% | 3.590% |
| 3 | APPLE INC SR UNSECURED 09/19 1.5 | 1.500% | 9/12/2019 | USD \$88,350,000 | | 87,130,036.70 | 1.629% | 5.220% |
| 4 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 01/19 2.5 | 2.500% | 1/25/2019 | USD \$86,287,000 | | 86,173,279.77 | 1.611% | 6.831% |
| 5 | EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625 | 1.625% | 3/16/2020 | USD \$81,819,000 | | 80,518,663.72 | 1.506% | 8.337% |
| 6 | OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75 | 1.750% | 1/24/2020 | USD \$78,908,000 | | 77,933,097.18 | 1.457% | 9.794% |
| 7 | SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875 | 1.875% | 6/17/2019 | USD \$76,258,000 | | 75,754,326.59 | 1.416% | 11.210% |
| 8 | FMS WERTMANAGEMENT GOVT GUARANT 08/19 1 | 1.000% | 8/16/2019 | USD \$71,500,000 | | 70,194,440.03 | 1.313% | 12.523% |
| 9 | COUNCIL OF EUROPE SR UNSECURED 03/20 1.625 | 1.625% | 3/10/2020 | USD \$71,306,000 | | 70,161,924.47 | 1.312% | 13.835% |
| 10 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25 | 2.250% | 1/14/2019 | USD \$70,043,000 | | 69,849,867.63 | 1.306% | 15.141% |
| 11 | AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25 | 2.250% | 6/13/2019 | USD \$59,108,000 | | 58,730,395.04 | 1.098% | 16.239% |
| 12 | INTL BK RECON + DEVELOP SR UNSECURED 10/19 1.875 | 1.875% | 10/7/2019 | USD \$59,001,000 | | 58,599,911.20 | 1.096% | 17.335% |
| 13 | STATOIL ASA COMPANY GUAR 11/19 2.25 | 2.250% | 11/8/2019 | USD \$56,499,000 | | 56,050,461.22 | 1.048% | 18.383% |
| 14 | ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125 | 2.125% | 3/2/2020 | USD \$55,000,000 | | 54,201,837.80 | 1.013% | 19.396% |
| 15 | TORONTO DOMINION BANK DEPOSIT NOTE 04/19 2.447 | 2.447% | 4/2/2019 | CAD \$62,000,000 | | 48,329,537.78 | 0.904% | 20.300% |
| 16 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875 | 1.875% | 3/13/2019 | USD \$48,000,000 | | 47,786,784.00 | 0.894% | 21.194% |
| 17 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75 | 1.750% | 3/24/2020 | USD \$47,892,000 | | 47,149,290.86 | 0.882% | 22.075% |
| 18 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25 | 2.250% | 6/17/2019 | USD \$42,545,000 | | 42,278,169.25 | 0.791% | 22.866% |
| 19 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375 | 1.375% | 9/12/2019 | USD \$41,375,000 | | 40,632,418.05 | 0.760% | 23.625% |
| 20 | COMMONWEALTH BANK AUST SR UNSECURED 144A 09/20 2.05 | 2.050% | 9/18/2020 | USD \$41,500,000 | | 40,437,732.39 | 0.756% | 24.382% |
| 21 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7 | 1.700% | 1/9/2019 | USD \$40,526,000 | | 40,246,328.05 | 0.753% | 25.134% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Corporate Bond | | | | | | 3,339,267,126.16 | 62.439% | |
| 22 | CISCO SYSTEMS INC SR UNSECURED 01/20 4.45 | 4.450% | 1/15/2020 | USD \$38,004,000 | | 39,181,397.36 | 0.733% | 25.867% |
| 23 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625 | 1.625% | 3/4/2020 | USD \$39,199,000 | | 38,537,634.47 | 0.721% | 26.587% |
| 24 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/19 1.375 | 1.375% | 7/12/2019 | USD \$37,849,000 | | 37,222,668.69 | 0.696% | 27.283% |
| 25 | DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/21 2 | 2.000% | 1/22/2021 | EUR €28,350,000 | | 36,970,767.04 | 0.691% | 27.975% |
| 26 | KFW GOVT GUARANT 09/19 1.25 | 1.250% | 9/30/2019 | USD \$36,500,000 | | 35,889,192.58 | 0.671% | 28.646% |
| 27 | CISCO SYSTEMS INC SR UNSECURED 09/19 1.4 | 1.400% | 9/20/2019 | USD \$33,306,000 | | 32,770,801.22 | 0.613% | 29.259% |
| 28 | ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92 | 1.920% | 7/17/2020 | CAD \$42,000,000 | | 32,248,084.76 | 0.603% | 29.862% |
| 29 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 10/19 1.75 | 1.750% | 10/30/2019 | USD \$32,320,000 | | 31,965,061.76 | 0.598% | 30.459% |
| 30 | CHEVRON CORP SR UNSECURED 11/19 2.193 | 2.193% | 11/15/2019 | USD \$31,566,000 | | 31,370,991.25 | 0.587% | 31.046% |
| 31 | TORONTO DOMINION BANK DEPOSIT NOTE 06/20 2.563 | 2.563% | 6/24/2020 | CAD \$40,000,000 | | 31,165,133.70 | 0.583% | 31.629% |
| 32 | CHEVRON CORP SR UNSECURED 05/19 1.561 | 1.561% | 5/16/2019 | USD \$31,115,000 | | 30,817,289.50 | 0.576% | 32.205% |
| 33 | PFIZER INC SR UNSECURED 05/19 2.1 | 2.100% | 5/15/2019 | USD \$29,850,000 | | 29,738,012.35 | 0.556% | 32.761% |
| 34 | TORONTO DOMINION BANK SR UNSECURED 10/19 1.9 | 1.900% | 10/24/2019 | USD \$29,675,000 | | 29,275,658.18 | 0.547% | 33.308% |
| 35 | FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75 | 1.750% | 1/24/2020 | USD \$29,450,000 | | 29,076,724.49 | 0.544% | 33.852% |
| 36 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15 | 2.150% | 3/12/2020 | USD \$29,198,000 | | 28,846,483.23 | 0.539% | 34.391% |
| 37 | NEDER WATERSCHAPSBANK SR UNSECURED 144A 09/19 1.75 | 1.750% | 9/5/2019 | USD \$26,700,000 | | 26,445,495.60 | 0.494% | 34.886% |
| 38 | ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 10/19 1.375 | 1.375% | 10/30/2019 | USD \$26,600,000 | | 26,138,702.80 | 0.489% | 35.375% |
| 39 | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/20 2.4 | 2.400% | 11/2/2020 | USD \$25,800,000 | | 25,329,601.24 | 0.474% | 35.848% |
| 40 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4 | 1.400% | 5/20/2019 | USD \$25,596,000 | | 25,265,976.44 | 0.472% | 36.321% |
| 41 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 08/19 VAR | 2.224% | 8/29/2019 | USD \$25,000,000 | | 25,001,119.50 | 0.467% | 36.788% |
| 42 | AFRICAN DEVELOPMENT BANK SR UNSECURED 02/20 1.375 | 1.375% | 2/12/2020 | USD \$24,438,000 | | 23,962,363.21 | 0.448% | 37.236% |
| 43 | ROYAL BANK OF CANADA DEPOSIT NOTE 03/21 2.03 | 2.030% | 3/15/2021 | CAD \$30,000,000 | | 22,948,655.26 | 0.429% | 37.665% |
| 44 | INTER AMERICAN DEVEL BK SR UNSECURED 09/19 1.125 | 1.125% | 9/12/2019 | USD \$23,280,000 | | 22,889,897.04 | 0.428% | 38.093% |
| 45 | TORONTO DOMINION BANK SR UNSECURED 11/19 2.25 | 2.250% | 11/5/2019 | USD \$23,000,000 | | 22,808,517.41 | 0.426% | 38.520% |
| 46 | NRW.BANK LOCAL GOVT G REGS 01/20 1.875 | 1.875% | 1/27/2020 | USD \$23,000,000 | | 22,720,550.00 | 0.425% | 38.945% |
| 47 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25 | 2.250% | 1/14/2020 | USD \$22,845,000 | | 22,548,914.86 | 0.422% | 39.366% |
| 48 | EUROPEAN BK RECON + DEV SR UNSECURED 11/19 1.75 | 1.750% | 11/26/2019 | USD \$22,505,000 | | 22,276,506.74 | 0.417% | 39.783% |
| 49 | APPLE INC SR UNSECURED 02/20 1.9 | 1.900% | 2/7/2020 | USD \$22,408,000 | | 22,148,466.29 | 0.414% | 40.197% |
| 50 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/19 1.375 | 1.375% | 12/9/2019 | GBP £15,133,000 | | 21,373,777.03 | 0.400% | 40.597% |
| 51 | COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5 | 2.500% | 1/19/2021 | USD \$21,650,000 | | 21,294,362.81 | 0.398% | 40.995% |
| 52 | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/19 4.25 | 4.250% | 5/20/2019 | AUD \$26,850,000 | | 21,051,880.34 | 0.394% | 41.388% |
| 53 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5 | 1.500% | 9/6/2019 | USD \$21,261,000 | | 20,866,242.12 | 0.390% | 41.779% |
| 54 | EUROPEAN INVESTMENT BANK SR UNSECURED 08/19 6.5 | 6.500% | 8/7/2019 | AUD \$25,125,000 | | 20,389,358.40 | 0.381% | 42.160% |
| 55 | AFRICAN DEVELOPMENT BANK SR UNSECURED 09/19 1.125 | 1.125% | 9/20/2019 | USD \$20,000,000 | | 19,642,112.20 | 0.367% | 42.527% |
| 56 | SWEDISH EXPORT CREDIT SR UNSECURED 03/21 1.75 | 1.750% | 3/10/2021 | USD \$20,000,000 | | 19,474,883.80 | 0.364% | 42.891% |
| 57 | INTL BK RECON + DEVELOP SR UNSECURED 08/19 0.875 | 0.875% | 8/15/2019 | USD \$19,850,000 | | 19,468,959.40 | 0.364% | 43.255% |
| 58 | EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912 | 1.912% | 3/6/2020 | USD \$19,700,000 | | 19,417,554.21 | 0.363% | 43.618% |
| 59 | ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15 | 2.150% | 3/6/2020 | USD \$18,715,000 | | 18,450,655.12 | 0.345% | 43.963% |

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|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|----------------|-------------------|
| Corporate Bond | | | | | | 3,339,267,126.16 | 62.439% | |
| 60 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 07/19 2.25 | 2.250% | 7/1/2019 | USD \$18,482,000 | | 18,344,957.45 | 0.343% | 44.306% |
| 61 | MERCK + CO INC SR UNSECURED 02/20 1.85 | 1.850% | 2/10/2020 | USD \$18,426,000 | | 18,192,749.69 | 0.340% | 44.647% |
| 62 | NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25 | 2.250% | 7/1/2019 | USD \$18,070,000 | | 17,936,012.40 | 0.335% | 44.982% |
| 63 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/20 2.5 | 2.500% | 2/28/2020 | USD \$17,000,000 | | 16,976,829.00 | 0.317% | 45.299% |
| 64 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7 | 1.700% | 2/19/2019 | USD \$16,967,000 | | 16,845,348.14 | 0.315% | 45.614% |
| 65 | AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.25 | 2.250% | 11/9/2020 | USD \$16,895,000 | | 16,555,719.68 | 0.310% | 45.924% |
| 66 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25 | 2.250% | 11/10/2020 | USD \$16,618,000 | | 16,383,524.51 | 0.306% | 46.230% |
| 67 | NRW.BANK LOCAL GOVT G REGS 07/19 1.875 | 1.875% | 7/1/2019 | USD \$16,264,000 | | 16,153,274.69 | 0.302% | 46.532% |
| 68 | UNEDIC SA 11/20 0 | 0.000% | 11/25/2020 | EUR €13,000,000 | | 16,084,926.87 | 0.301% | 46.833% |
| 69 | NORDEA BANK AB SR UNSECURED 144A 09/19 1.625 | 1.625% | 9/30/2019 | USD \$16,000,000 | | 15,755,714.56 | 0.295% | 47.128% |
| 70 | ORACLE CORP SR UNSECURED 01/21 2.25 | 2.250% | 1/10/2021 | EUR €12,000,000 | | 15,686,166.42 | 0.293% | 47.421% |
| 71 | EUROPEAN INVESTMENT BANK SR UNSECURED 02/21 4 | 4.000% | 2/16/2021 | USD \$15,000,000 | | 15,573,396.60 | 0.291% | 47.712% |
| 72 | OEKB OEST. KONTROLLBANK GOVT GUARANT 01/21 1.875 | 1.875% | 1/20/2021 | USD \$15,860,000 | | 15,530,981.76 | 0.290% | 48.003% |
| 73 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/21 4.375 | 4.375% | 2/16/2021 | USD \$14,566,000 | | 15,232,831.48 | 0.285% | 48.287% |
| 74 | TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125 | 2.125% | 1/10/2019 | USD \$15,212,000 | | 15,156,805.39 | 0.283% | 48.571% |
| 75 | BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65 | 1.650% | 6/14/2019 | USD \$15,000,000 | | 14,804,913.45 | 0.277% | 48.848% |
| 76 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 12/20 2.125 | 2.125% | 12/14/2020 | USD \$15,000,000 | | 14,794,650.00 | 0.277% | 49.124% |
| 77 | SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375 | 1.375% | 5/10/2019 | USD \$14,857,000 | | 14,665,609.01 | 0.274% | 49.399% |
| 78 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125 | 2.125% | 5/22/2020 | USD \$14,706,000 | | 14,414,316.49 | 0.270% | 49.668% |
| 79 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/20 2.2 | 2.200% | 1/10/2020 | USD \$14,459,000 | | 14,329,910.34 | 0.268% | 49.936% |
| 80 | NRW.BANK LOCAL GOVT G REGS 07/19 1.25 | 1.250% | 7/29/2019 | USD \$14,108,000 | | 13,889,396.54 | 0.260% | 50.196% |
| 81 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | 1.850% | 2/12/2020 | USD \$14,000,000 | | 13,880,501.32 | 0.260% | 50.455% |
| 82 | WESTPAC BANKING CORP SR UNSECURED REGS 02/19 4.5 | 4.500% | 2/25/2019 | AUD \$17,000,000 | | 13,310,527.12 | 0.249% | 50.704% |
| 83 | COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5 | 5.000% | 10/15/2019 | USD \$12,500,000 | | 12,880,722.25 | 0.241% | 50.945% |
| 84 | ROYAL BANK OF CANADA SR UNSECURED 01/21 2.5 | 2.500% | 1/19/2021 | USD \$12,831,000 | | 12,640,648.52 | 0.236% | 51.181% |
| 85 | KFW GOVT GUARANT 08/20 6 | 6.000% | 8/20/2020 | AUD \$14,500,000 | | 12,071,905.20 | 0.226% | 51.407% |
| 86 | NRW.BANK LOCAL GOVT G REGS 09/19 2 | 2.000% | 9/23/2019 | USD \$12,000,000 | | 11,913,912.00 | 0.223% | 51.630% |
| 87 | AUST + NZ BANKING GROUP SR UNSECURED 144A 12/19 2.25 | 2.250% | 12/19/2019 | USD \$12,000,000 | | 11,896,918.92 | 0.222% | 51.852% |
| 88 | MICROSOFT CORP SR UNSECURED 02/20 1.85 | 1.850% | 2/6/2020 | USD \$12,000,000 | | 11,879,048.64 | 0.222% | 52.074% |
| 89 | CHEVRON CORP SR UNSECURED 03/20 1.991 | 1.991% | 3/3/2020 | USD \$11,750,000 | | 11,615,881.39 | 0.217% | 52.292% |
| 90 | TORONTO DOMINION BANK DEPOSIT NOTE 04/20 1.693 | 1.693% | 4/2/2020 | CAD \$15,000,000 | | 11,488,997.56 | 0.215% | 52.507% |
| 91 | APPLE INC SR UNSECURED 02/21 2.25 | 2.250% | 2/23/2021 | USD \$11,600,000 | | 11,423,550.43 | 0.214% | 52.720% |
| 92 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98 | 2.980% | 5/7/2019 | CAD \$14,500,000 | | 11,358,924.21 | 0.212% | 52.933% |
| 93 | COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3 | 2.300% | 9/6/2019 | USD \$11,019,000 | | 10,935,321.82 | 0.204% | 53.137% |
| 94 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.75 | 1.750% | 9/5/2019 | USD \$11,000,000 | | 10,895,148.00 | 0.204% | 53.341% |
| 95 | STATOIL ASA COMPANY GUAR 11/20 2.9 | 2.900% | 11/8/2020 | USD \$10,673,000 | | 10,658,361.23 | 0.199% | 53.540% |
| 96 | SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375 | 4.375% | 3/25/2020 | USD \$9,778,000 | | 10,073,217.47 | 0.188% | 53.728% |
| 97 | BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05 | 2.050% | 6/5/2019 | USD \$10,000,000 | | 9,913,179.30 | 0.185% | 53.914% |

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| Corporate Bond | | | | | | 3,339,267,126.16 | | 62.439% |
| 98 | CISCO SYSTEMS INC SR UNSECURED 06/20 2.45 | 2.450% | 6/15/2020 | USD \$9,935,000 | | 9,873,393.76 | 0.185% | 54.098% |
| 99 | COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25 | 2.250% | 3/10/2020 | USD \$10,000,000 | | 9,857,685.60 | 0.184% | 54.283% |
| 100 | WESTPAC BANKING CORP SR UNSECURED 05/20 2.3 | 2.300% | 5/26/2020 | USD \$10,000,000 | | 9,854,639.80 | 0.184% | 54.467% |
| 101 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.5 | 2.500% | 1/12/2021 | USD \$10,000,000 | | 9,821,170.00 | 0.184% | 54.651% |
| 102 | BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95 | 1.950% | 1/15/2019 | USD \$9,863,000 | | 9,809,426.95 | 0.183% | 54.834% |
| 103 | INTL FINANCE CORP SR UNSECURED 07/19 3.25 | 3.250% | 7/22/2019 | AUD \$12,482,000 | | 9,718,289.42 | 0.182% | 55.016% |
| 104 | APPLE INC SR UNSECURED 02/20 1.55 | 1.550% | 2/7/2020 | USD \$9,900,000 | | 9,716,305.70 | 0.182% | 55.197% |
| 105 | EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/20 2.25 | 2.250% | 3/7/2020 | GBP £6,700,000 | | 9,636,451.78 | 0.180% | 55.378% |
| 106 | TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25 | 2.250% | 5/23/2019 | CAD \$12,238,000 | | 9,514,644.86 | 0.178% | 55.555% |
| 107 | SWEDISH EXPORT CREDIT SR UNSECURED 08/19 1.125 | 1.125% | 8/28/2019 | USD \$9,250,000 | | 9,085,431.86 | 0.170% | 55.725% |
| 108 | EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25 | 1.250% | 12/16/2019 | USD \$9,000,000 | | 8,826,733.89 | 0.165% | 55.890% |
| 109 | WALMART INC SR UNSECURED 10/19 1.75 | 1.750% | 10/9/2019 | USD \$8,900,000 | | 8,803,533.43 | 0.165% | 56.055% |
| 110 | EFSS GOVT GUARANT REGS 01/21 0.1 | 0.100% | 1/19/2021 | EUR €7,000,000 | | 8,698,616.11 | 0.163% | 56.218% |
| 111 | PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85 | 1.850% | 2/2/2021 | USD \$8,890,000 | | 8,684,937.04 | 0.162% | 56.380% |
| 112 | AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6 | 1.600% | 7/15/2019 | USD \$8,565,000 | | 8,436,324.15 | 0.158% | 56.538% |
| 113 | APPLE INC SR UNSECURED 05/19 2.1 | 2.100% | 5/6/2019 | USD \$8,148,000 | | 8,128,592.28 | 0.152% | 56.690% |
| 114 | INTL BK RECON + DEVELOP SR UNSECURED 01/21 2.8 | 2.800% | 1/13/2021 | AUD \$10,000,000 | | 7,757,279.38 | 0.145% | 56.835% |
| 115 | NOVARTIS CAPITAL CORP COMPANY GUAR 02/20 1.8 | 1.800% | 2/14/2020 | USD \$7,805,000 | | 7,685,193.09 | 0.144% | 56.979% |
| 116 | CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4 | 1.400% | 6/4/2020 | CAD \$10,000,000 | | 7,656,615.05 | 0.143% | 57.122% |
| 117 | SWEDBANK AB SR UNSECURED 144A 02/19 2.375 | 2.375% | 2/27/2019 | USD \$7,579,000 | | 7,557,422.59 | 0.141% | 57.263% |
| 118 | BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 10/19 1.75 | 1.750% | 10/30/2019 | USD \$7,500,000 | | 7,417,635.00 | 0.139% | 57.402% |
| 119 | ASIAN DEVELOPMENT BANK SR UNSECURED REGS 01/21 2.8 | 2.800% | 1/19/2021 | AUD \$9,000,000 | | 6,981,821.03 | 0.131% | 57.532% |
| 120 | NORDEA BANK AB SR UNSECURED REGS 04/19 2.375 | 2.375% | 4/4/2019 | USD \$6,986,000 | | 6,959,684.02 | 0.130% | 57.662% |
| 121 | TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1 | 2.100% | 6/19/2019 | USD \$6,623,000 | | 6,578,257.13 | 0.123% | 57.785% |
| 122 | CISCO SYSTEMS INC SR UNSECURED 03/19 2.125 | 2.125% | 3/1/2019 | USD \$6,497,000 | | 6,480,311.81 | 0.121% | 57.907% |
| 123 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1 | 2.100% | 1/17/2019 | USD \$6,359,000 | | 6,327,954.28 | 0.118% | 58.025% |
| 124 | DEXIA CREDIT LOCAL GOVT LIQUID REGS 12/19 0.04 | 0.040% | 12/11/2019 | EUR €5,000,000 | | 6,188,860.49 | 0.116% | 58.141% |
| 125 | TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125 | 4.125% | 1/28/2021 | USD \$6,000,000 | | 6,179,407.08 | 0.116% | 58.256% |
| 126 | WESTPAC BANKING CORP SR UNSECURED 05/19 1.65 | 1.650% | 5/13/2019 | USD \$6,200,000 | | 6,124,291.80 | 0.115% | 58.371% |
| 127 | NATIXIS SR UNSECURED 02/20 5.875 | 5.875% | 2/24/2020 | GBP £4,000,000 | | 6,091,284.84 | 0.114% | 58.485% |
| 128 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/20 2.625 | 2.625% | 7/23/2020 | USD \$6,100,000 | | 6,047,609.97 | 0.113% | 58.598% |
| 129 | BANK OF MONTREAL SR UNSECURED 12/19 2.1 | 2.100% | 12/12/2019 | USD \$6,015,000 | | 5,934,711.12 | 0.111% | 58.709% |
| 130 | DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25 | 2.250% | 1/30/2019 | USD \$5,944,000 | | 5,934,549.34 | 0.111% | 58.820% |
| 131 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/19 1 | 1.000% | 12/9/2019 | GBP £4,180,000 | | 5,864,654.51 | 0.110% | 58.929% |
| 132 | MICROSOFT CORP SR UNSECURED 06/19 4.2 | 4.200% | 6/1/2019 | USD \$5,650,000 | | 5,785,084.38 | 0.108% | 59.037% |
| 133 | TORONTO DOMINION BANK SR UNSECURED 08/19 1.45 | 1.450% | 8/13/2019 | USD \$5,659,000 | | 5,562,162.63 | 0.104% | 59.141% |
| 134 | ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/21 2.86 | 2.860% | 3/4/2021 | CAD \$7,000,000 | | 5,486,063.57 | 0.103% | 59.244% |
| 135 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/21 4.25 | 4.250% | 1/11/2021 | USD \$5,000,000 | | 5,172,160.05 | 0.097% | 59.341% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 3,339,267,126.16 | | 62.439% |
| 136 | COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/20 4.75 | 4.750% | 1/15/2020 | USD \$5,000,000 | | 5,147,772.30 | 0.096% | 59.437% |
| 137 | KFW GOVT GUARANT 01/20 4 | 4.000% | 1/27/2020 | USD \$5,000,000 | | 5,137,104.20 | 0.096% | 59.533% |
| 138 | APPLE INC SR UNSECURED 11/19 1.8 | 1.800% | 11/13/2019 | USD \$5,000,000 | | 4,947,568.20 | 0.093% | 59.626% |
| 139 | FMS WERTMANAGEMENT GOVT GUARANT REGS 08/19 1.5 | 1.500% | 8/9/2019 | USD \$5,000,000 | | 4,942,290.00 | 0.092% | 59.718% |
| 140 | TORONTO DOMINION BANK SR UNSECURED 01/21 2.55 | 2.550% | 1/25/2021 | USD \$5,000,000 | | 4,938,177.95 | 0.092% | 59.810% |
| 141 | WESTPAC BANKING CORP SR UNSECURED 03/20 2.15 | 2.150% | 3/6/2020 | USD \$5,000,000 | | 4,923,995.00 | 0.092% | 59.902% |
| 142 | WESTPAC BANKING CORP SR UNSECURED 08/19 1.6 | 1.600% | 8/19/2019 | USD \$4,975,000 | | 4,895,713.08 | 0.092% | 59.994% |
| 143 | COOPERATIEVE RABOBANK UA SR UNSECURED 144A 01/20 4.75 | 4.750% | 1/15/2020 | USD \$4,750,000 | | 4,890,383.69 | 0.091% | 60.085% |
| 144 | ANZ NEW ZEALAND INTL/LDN COMPANY GUAR REGS 09/19 2.6 | 2.600% | 9/23/2019 | USD \$4,823,000 | | 4,798,043.29 | 0.090% | 60.175% |
| 145 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5 | 4.500% | 6/17/2020 | USD \$4,500,000 | | 4,658,448.51 | 0.087% | 60.262% |
| 146 | CHEVRON CORP SR UNSECURED 02/19 1.686 | 1.686% | 2/28/2019 | USD \$4,670,000 | | 4,639,803.78 | 0.087% | 60.349% |
| 147 | COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75 | 1.750% | 11/2/2018 | USD \$4,630,000 | | 4,607,988.38 | 0.086% | 60.435% |
| 148 | NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/20 2.25 | 2.250% | 1/10/2020 | USD \$4,300,000 | | 4,260,035.07 | 0.080% | 60.515% |
| 149 | COUNCIL OF EUROPE SR UNSECURED REGS 12/19 1.25 | 1.250% | 12/23/2019 | GBP £3,000,000 | | 4,231,015.30 | 0.079% | 60.594% |
| 150 | SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3 | 4.300% | 9/22/2019 | USD \$4,000,000 | | 4,093,843.60 | 0.077% | 60.670% |
| 151 | CHEVRON CORP SR UNSECURED 03/20 1.961 | 1.961% | 3/3/2020 | USD \$4,150,000 | | 4,090,328.19 | 0.076% | 60.747% |
| 152 | COCA COLA CO/THE SR UNSECURED 10/20 1.875 | 1.875% | 10/27/2020 | USD \$4,077,000 | | 3,997,571.60 | 0.075% | 60.822% |
| 153 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4 | 2.400% | 10/1/2020 | USD \$4,000,000 | | 3,930,411.92 | 0.073% | 60.895% |
| 154 | BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1 | 2.100% | 8/14/2019 | USD \$3,909,000 | | 3,895,717.49 | 0.073% | 60.968% |
| 155 | SANOFI SR UNSECURED REGS 09/20 1.875 | 1.875% | 9/4/2020 | EUR €3,000,000 | | 3,844,248.45 | 0.072% | 61.040% |
| 156 | PROCTER + GAMBLE CO/THE SR UNSECURED REGS 12/20 4.125 | 4.125% | 12/7/2020 | EUR €2,791,000 | | 3,818,175.06 | 0.071% | 61.111% |
| 157 | COUNCIL OF EUROPE SR UNSECURED 11/19 1.75 | 1.750% | 11/14/2019 | USD \$3,779,000 | | 3,739,418.75 | 0.070% | 61.181% |
| 158 | SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25 | 1.250% | 4/12/2019 | USD \$3,645,000 | | 3,604,321.62 | 0.067% | 61.249% |
| 159 | STATOIL ASA COMPANY GUAR REGS 03/21 5.625 | 5.625% | 3/11/2021 | EUR €2,476,000 | | 3,537,375.27 | 0.066% | 61.315% |
| 160 | NESTLE HOLDINGS INC COMPANY GUAR REGS 12/20 1.75 | 1.750% | 12/9/2020 | GBP £2,400,000 | | 3,407,749.61 | 0.064% | 61.378% |
| 161 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125 | 2.125% | 7/18/2019 | USD \$3,331,000 | | 3,310,281.45 | 0.062% | 61.440% |
| 162 | APPLE INC SR UNSECURED 11/20 2 | 2.000% | 11/13/2020 | USD \$3,267,000 | | 3,209,630.50 | 0.060% | 61.500% |
| 163 | TORONTO DOMINION BANK SR UNSECURED 07/19 2.125 | 2.125% | 7/2/2019 | USD \$3,153,000 | | 3,131,261.70 | 0.059% | 61.559% |
| 164 | EUROPEAN INVESTMENT BANK SR UNSECURED 01/21 2.8 | 2.800% | 1/15/2021 | AUD \$4,000,000 | | 3,107,738.18 | 0.058% | 61.617% |
| 165 | COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5 | 4.500% | 1/11/2021 | USD \$2,962,000 | | 3,074,543.53 | 0.057% | 61.675% |
| 166 | APPLE INC SR UNSECURED REGS 08/19 2.85 | 2.850% | 8/28/2019 | AUD \$3,680,000 | | 2,844,274.75 | 0.053% | 61.728% |
| 167 | COMMONWEALTH BANK AUST SR UNSECURED REGS 02/19 1.625 | 1.625% | 2/4/2019 | EUR €2,253,000 | | 2,815,449.53 | 0.053% | 61.780% |
| 168 | BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 11/19 1.625 | 1.625% | 11/25/2019 | USD \$2,800,000 | | 2,760,850.40 | 0.052% | 61.832% |
| 169 | NESTLE FINANCE INTL LTD COMPANY GUAR REGS 05/20 1.25 | 1.250% | 5/4/2020 | EUR €1,979,000 | | 2,501,264.35 | 0.047% | 61.879% |
| 170 | FMS WERTMANAGEMENT GOVT GUARANT REGS 10/20 0.0000 | 0.000% | 10/20/2020 | EUR €2,000,000 | | 2,480,402.01 | 0.046% | 61.925% |
| 171 | INTER AMERICAN DEVEL BK SR UNSECURED 10/19 1.75 | 1.750% | 10/15/2019 | USD \$2,500,000 | | 2,478,227.50 | 0.046% | 61.971% |
| 172 | NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4 | 2.400% | 12/9/2019 | USD \$2,492,000 | | 2,468,189.16 | 0.046% | 62.018% |
| 173 | SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/20 1.95 | 1.950% | 9/8/2020 | USD \$2,500,000 | | 2,436,076.08 | 0.046% | 62.063% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|----------------------------------|--|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Corporate Bond | | | | | | 3,339,267,126.16 | | 62.439% |
| 174 | NEDER WATERSCHAPSBANK SR UNSECURED REGS 09/19 1.25 | 1.250% | 9/9/2019 | USD \$2,430,000 | | 2,389,596.39 | 0.045% | 62.108% |
| 175 | TORONTO DOMINION BANK SR UNSECURED 01/19 1.95 | 1.950% | 1/22/2019 | USD \$2,164,000 | | 2,153,027.11 | 0.040% | 62.148% |
| 176 | SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 04/19 4.5 | 4.500% | 4/10/2019 | AUD \$2,500,000 | | 1,960,249.20 | 0.037% | 62.185% |
| 177 | SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625 | 1.625% | 11/10/2018 | USD \$1,943,000 | | 1,933,297.09 | 0.036% | 62.221% |
| 178 | SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 11/20 3 | 3.000% | 11/20/2020 | GBP £1,000,000 | | 1,459,360.68 | 0.027% | 62.248% |
| 179 | KFW GOVT GUARANT REGS 02/21 1.375 | 1.375% | 2/1/2021 | GBP £1,000,000 | | 1,413,228.61 | 0.026% | 62.275% |
| 180 | BERKSHIRE HATHAWAY INC SR UNSECURED 01/21 0.25 | 0.250% | 1/17/2021 | EUR €1,074,000 | | 1,326,781.06 | 0.025% | 62.299% |
| 181 | COOPERAT RABOBANK UA/NY SR UNSECURED 08/19 1.375 | 1.375% | 8/9/2019 | USD \$1,320,000 | | 1,293,258.91 | 0.024% | 62.324% |
| 182 | COOPERATIEVE RABOBANK UA SR UNSECURED 01/21 4.625 | 4.625% | 1/13/2021 | GBP £850,000 | | 1,291,229.42 | 0.024% | 62.348% |
| 183 | COMMONWEALTH BANK AUST CERT OF DEPO 04/19 4.25 | 4.250% | 4/24/2019 | AUD \$1,500,000 | | 1,174,776.25 | 0.022% | 62.370% |
| 184 | AUST + NZ BANKING GRP NY SR UNSECURED 09/19 2.05 | 2.050% | 9/23/2019 | USD \$1,168,000 | | 1,153,540.83 | 0.022% | 62.391% |
| 185 | COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25 | 2.250% | 3/13/2019 | USD \$1,004,000 | | 1,000,035.74 | 0.019% | 62.410% |
| 186 | ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5 | 1.500% | 7/29/2019 | USD \$838,000 | | 824,257.23 | 0.015% | 62.425% |
| 187 | ANZ NEW ZEALAND INTL/LDN COMPANY GUAR 144A 09/19 2.6 | 2.600% | 9/23/2019 | USD \$750,000 | | 746,119.11 | 0.014% | 62.439% |
| Currency Forward Contract | | | | | | 36,680,524.58 | | 0.686% |
| 188 | AUD180424 | | 4/24/2018 | -130,945,087 | 100,571,942.11 | 7,085,285.98 | 0.132% | 62.572% |
| 189 | CAD180411 | | 4/11/2018 | -167,452,075 | 129,997,307.35 | 6,227,243.83 | 0.116% | 62.688% |
| 190 | CAD180424 | | 4/24/2018 | -162,620,089 | 126,278,251.43 | 6,173,852.92 | 0.115% | 62.804% |
| 191 | CAD180423 | | 4/23/2018 | -163,997,897 | 127,345,657.40 | 5,621,872.97 | 0.105% | 62.909% |
| 192 | CAD180418 | | 4/18/2018 | -168,340,151 | 130,704,654.93 | 4,734,593.77 | 0.089% | 62.997% |
| 193 | CAD180419 | | 4/19/2018 | -106,311,124 | 82,544,958.88 | 2,671,220.36 | 0.050% | 63.047% |
| 194 | CAD180413 | | 4/13/2018 | -112,748,622 | 87,533,051.89 | 2,281,774.80 | 0.043% | 63.090% |
| 195 | CAD180416 | | 4/16/2018 | -121,281,092 | 94,162,815.31 | 2,081,745.72 | 0.039% | 63.129% |
| 196 | SEK180427 | | 4/27/2018 | -332,662,819 | 39,906,478.80 | 667,457.02 | 0.012% | 63.141% |
| 197 | AUD180420 | | 4/20/2018 | -11,283,543 | 8,666,229.11 | 370,489.67 | 0.007% | 63.148% |
| 198 | EUR180430 | | 4/30/2018 | -19,978,306 | 24,627,780.61 | 133,631.52 | 0.002% | 63.151% |
| 199 | SGD180430 | | 4/30/2018 | -19,982,456 | 15,249,739.22 | -1,159.16 | 0.000% | 63.151% |
| 200 | SGD180427 | | 4/27/2018 | -29,976,276 | 22,875,061.31 | -27,467.59 | -0.001% | 63.150% |
| 201 | SGD180525 | | 5/25/2018 | -14,762,707 | 11,272,210.62 | -72,441.40 | -0.001% | 63.149% |
| 202 | SGD180426 | | 4/26/2018 | -29,780,985 | 22,725,528.50 | -86,448.72 | -0.002% | 63.147% |
| 203 | SGD180514 | | 5/14/2018 | -30,221,608 | 23,070,678.25 | -122,862.39 | -0.002% | 63.145% |
| 204 | SGD180425 | | 4/25/2018 | -20,530,287 | 15,666,078.58 | -123,875.24 | -0.002% | 63.143% |
| 205 | GBP180413 | | 4/13/2018 | -39,172,588 | 54,979,927.10 | -163,379.23 | -0.003% | 63.140% |
| 206 | SGD180406 | | 4/6/2018 | -25,890,701 | 19,747,979.22 | -171,644.55 | -0.003% | 63.136% |
| 207 | SGD180416 | | 4/16/2018 | -28,909,544 | 22,055,639.09 | -178,203.10 | -0.003% | 63.133% |
| 208 | EUR180409 | | 4/9/2018 | -143,818,277 | 177,022,782.50 | -421,162.60 | -0.008% | 63.125% |
| Sovereign Bond | | | | | | 1,972,067,481.84 | | 36.875% |
| 209 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95 | 1.950% | 6/15/2019 | CAD \$173,000,000 | | 134,614,638.88 | 2.517% | 65.642% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|-------------------|---------------------|-------------------------|--------------|-------------------|
| Sovereign Bond | | | | | | 1,972,067,481.84 | | 36.875% |
| 210 | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/21/2020 | USD \$100,516,000 | | 98,800,392.91 | 1.847% | 67.490% |
| 211 | SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5 | 2.500% | 6/1/2019 | SGD \$115,000,000 | | 88,432,864.28 | 1.654% | 69.143% |
| 212 | FRANCE (GOVT OF) BONDS REGS 02/21 0.00000 | 0.000% | 2/25/2021 | EUR €56,500,000 | | 70,225,344.56 | 1.313% | 70.456% |
| 213 | PROVINCE OF ALBERTA UNSECURED 06/19 2 | 2.000% | 6/1/2019 | CAD \$81,000,000 | | 63,059,727.56 | 1.179% | 71.636% |
| 214 | SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625 | 1.625% | 10/1/2019 | SGD \$82,500,000 | | 62,768,458.99 | 1.174% | 72.809% |
| 215 | KOMMUNEKREDIT SR UNSECURED REGS 08/19 1.125 | 1.125% | 8/23/2019 | USD \$61,900,000 | | 60,817,430.90 | 1.137% | 73.946% |
| 216 | ONTARIO (PROVINCE OF) UNSECURED 09/19 2.1 | 2.100% | 9/8/2019 | CAD \$72,000,000 | | 56,074,886.48 | 1.049% | 74.995% |
| 217 | FREDDIE MAC NOTES 10/19 1.25 | 1.250% | 10/2/2019 | USD \$56,300,000 | | 55,480,046.80 | 1.037% | 76.032% |
| 218 | ONTARIO (PROVINCE OF) UNSECURED 06/20 4.2 | 4.200% | 6/2/2020 | CAD \$67,500,000 | | 54,785,888.93 | 1.024% | 77.057% |
| 219 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2 | 2.000% | 11/12/2019 | USD \$54,200,000 | | 53,840,112.00 | 1.007% | 78.063% |
| 220 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75 | 1.750% | 3/19/2020 | USD \$50,260,000 | | 49,544,146.82 | 0.926% | 78.990% |
| 221 | OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375 | 1.375% | 2/10/2020 | USD \$50,518,000 | | 49,502,746.83 | 0.926% | 79.916% |
| 222 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75 | 1.750% | 5/21/2019 | USD \$45,300,000 | | 44,983,081.20 | 0.841% | 80.757% |
| 223 | CANADIAN GOVERNMENT BONDS 06/19 3.75 | 3.750% | 6/1/2019 | CAD \$55,000,000 | | 43,718,244.27 | 0.817% | 81.574% |
| 224 | CANADIAN GOVERNMENT BONDS 08/19 0.75 | 0.750% | 8/1/2019 | CAD \$55,000,000 | | 42,161,757.29 | 0.788% | 82.362% |
| 225 | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 09/19 1.75 | 1.750% | 9/24/2019 | USD \$42,445,000 | | 42,011,381.88 | 0.786% | 83.148% |
| 226 | FANNIE MAE NOTES 02/20 1.5 | 1.500% | 2/28/2020 | USD \$42,000,000 | | 41,361,012.00 | 0.773% | 83.921% |
| 227 | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875 | 1.875% | 1/13/2020 | USD \$41,200,000 | | 40,738,024.40 | 0.762% | 84.683% |
| 228 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/22/2020 | USD \$40,150,000 | | 39,501,457.05 | 0.739% | 85.422% |
| 229 | KOMMUNINVEST I SVERIGE LOCAL GOVT G 12/20 2.5 | 2.500% | 12/1/2020 | SEK kr308,000,000 | | 39,267,915.88 | 0.734% | 86.156% |
| 230 | KOMMUNALBANKEN AS SR UNSECURED REGS 10/19 1.5 | 1.500% | 10/22/2019 | USD \$35,878,000 | | 35,368,711.79 | 0.661% | 86.817% |
| 231 | FEDERAL HOME LOAN BANK BONDS 09/19 2 | 2.000% | 9/13/2019 | USD \$35,000,000 | | 34,904,415.00 | 0.653% | 87.470% |
| 232 | CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1 | 1.100% | 6/10/2019 | CAD \$45,000,000 | | 34,648,969.61 | 0.648% | 88.118% |
| 233 | PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9 | 1.900% | 12/6/2019 | USD \$33,700,000 | | 33,320,763.12 | 0.623% | 88.741% |
| 234 | PROVINCE OF QUEBEC NOTES 12/20 4.5 | 4.500% | 12/1/2020 | CAD \$40,000,000 | | 32,964,955.18 | 0.616% | 89.357% |
| 235 | ONTARIO (PROVINCE OF) BONDS 06/19 4.4 | 4.400% | 6/2/2019 | CAD \$41,000,000 | | 32,795,544.69 | 0.613% | 89.971% |
| 236 | FEDERAL HOME LOAN BANK BONDS 06/19 1.625 | 1.625% | 6/14/2019 | USD \$30,000,000 | | 29,800,170.00 | 0.557% | 90.528% |
| 237 | FEDERAL HOME LOAN BANK BONDS 10/19 1.5 | 1.500% | 10/21/2019 | USD \$29,000,000 | | 28,655,596.00 | 0.536% | 91.064% |
| 238 | BRITISH COLUMBIA PROV OF UNSECURED 12/20 3.7 | 3.700% | 12/18/2020 | CAD \$35,000,000 | | 28,311,600.11 | 0.529% | 91.593% |
| 239 | PROVINCE OF QUEBEC NOTES 12/19 4.5 | 4.500% | 12/1/2019 | CAD \$31,000,000 | | 25,084,650.91 | 0.469% | 92.062% |
| 240 | PROVINCE OF ALBERTA UNSECURED 12/19 4 | 4.000% | 12/1/2019 | CAD \$31,000,000 | | 24,879,163.27 | 0.465% | 92.527% |
| 241 | FANNIE MAE NOTES 10/19 1 | 1.000% | 10/24/2019 | USD \$25,000,000 | | 24,504,225.00 | 0.458% | 92.985% |
| 242 | FEDERAL HOME LOAN BANK BONDS 03/20 1.875 | 1.875% | 3/13/2020 | USD \$24,000,000 | | 23,772,984.00 | 0.445% | 93.430% |
| 243 | KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125 | 2.125% | 3/15/2019 | USD \$23,438,000 | | 23,390,420.86 | 0.437% | 93.867% |
| 244 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 07/19 1.625 | 1.625% | 7/25/2019 | USD \$22,700,000 | | 22,463,988.10 | 0.420% | 94.287% |
| 245 | US TREASURY N/B 02/20 1.25 | 1.250% | 2/29/2020 | USD \$20,000,000 | | 19,611,854.20 | 0.367% | 94.654% |
| 246 | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375 | 1.375% | 8/2/2019 | USD \$19,800,000 | | 19,511,098.20 | 0.365% | 95.019% |
| 247 | EXPORT DEVELOPMNT CANADA SR UNSECURED 08/19 1.75 | 1.750% | 8/19/2019 | USD \$18,000,000 | | 17,853,746.94 | 0.334% | 95.353% |

| Row Id | Issue Name | Coupon | Maturity Date | Principal Amount | Notional Amount USD | Market Value USD | Asset Weight | Cumulative Weight |
|-----------------------|--|--------|---------------|------------------|---------------------|-------------------------|--------------|-------------------|
| Sovereign Bond | | | | | | 1,972,067,481.84 | | 36.875% |
| 248 | FEDERAL HOME LOAN BANK BONDS 03/20 4.125 | 4.125% | 3/13/2020 | USD \$15,000,000 | | 15,499,770.00 | 0.290% | 95.643% |
| 249 | REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 10/19 0 | 0.250% | 10/18/2019 | EUR €12,400,000 | | 15,453,941.19 | 0.289% | 95.932% |
| 250 | PROVINCE OF ALBERTA SR UNSECURED REGS 08/20 1.75 | 1.750% | 8/26/2020 | USD \$15,800,000 | | 15,434,593.40 | 0.289% | 96.220% |
| 251 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25 | 1.250% | 4/18/2019 | USD \$15,100,000 | | 14,929,611.60 | 0.279% | 96.499% |
| 252 | US TREASURY N/B 01/20 1.25 | 1.250% | 1/31/2020 | USD \$15,000,000 | | 14,723,155.35 | 0.275% | 96.775% |
| 253 | PROVINCE OF ALBERTA SR UNSECURED 144A 08/20 1.75 | 1.750% | 8/26/2020 | USD \$15,000,000 | | 14,651,049.15 | 0.274% | 97.049% |
| 254 | KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/19 1.125 | 1.125% | 9/17/2019 | USD \$14,700,000 | | 14,428,182.30 | 0.270% | 97.318% |
| 255 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 09/19 1.25 | 1.250% | 9/16/2019 | USD \$13,800,000 | | 13,556,485.20 | 0.253% | 97.572% |
| 256 | CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5 | 1.500% | 1/28/2019 | USD \$13,018,000 | | 12,929,946.25 | 0.242% | 97.814% |
| 257 | PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95 | 1.950% | 3/1/2019 | CAD \$15,000,000 | | 11,675,282.34 | 0.218% | 98.032% |
| 258 | MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5 | 1.500% | 3/23/2020 | USD \$11,629,000 | | 11,403,397.40 | 0.213% | 98.245% |
| 259 | AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 05/19 1.25 | 1.250% | 5/25/2019 | EUR €8,500,000 | | 10,649,695.89 | 0.199% | 98.444% |
| 260 | EXPORT DEVELOPMNT CANADA SR UNSECURED 144A 02/20 2.3 | 2.300% | 2/10/2020 | USD \$10,000,000 | | 9,970,907.90 | 0.186% | 98.631% |
| 261 | ONTARIO (PROVINCE OF) SR UNSECURED 02/21 2.55 | 2.550% | 2/12/2021 | USD \$10,000,000 | | 9,942,820.70 | 0.186% | 98.817% |
| 262 | CAISSE D AMORT DETTE SOC 09/19 1.75 | 1.750% | 9/24/2019 | USD \$9,000,000 | | 8,908,056.00 | 0.167% | 98.983% |
| 263 | LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875 | 1.875% | 6/17/2019 | USD \$8,800,000 | | 8,743,530.40 | 0.163% | 99.147% |
| 264 | WESTERN AUST TREAS CORP LOCAL GOVT G REGS 07/20 2.5 | 2.500% | 7/22/2020 | AUD \$10,000,000 | | 7,724,606.55 | 0.144% | 99.291% |
| 265 | CANADA HOUSING TRUST GOVT GUARANT 144A 06/20 1.45 | 1.450% | 6/15/2020 | CAD \$10,000,000 | | 7,680,832.07 | 0.144% | 99.435% |
| 266 | FANNIE MAE NOTES 09/19 1.75 | 1.750% | 9/12/2019 | USD \$7,000,000 | | 6,949,537.00 | 0.130% | 99.565% |
| 267 | KOMMUNALBANKEN AS SR UNSECURED REGS 09/19 1.5 | 1.500% | 9/9/2019 | USD \$6,500,000 | | 6,418,789.00 | 0.120% | 99.685% |
| 268 | REPUBLIC OF FINLAND SR UNSECURED REGS 09/19 1.75 | 1.750% | 9/10/2019 | USD \$6,200,000 | | 6,149,742.80 | 0.115% | 99.800% |
| 269 | CPPIB CAPITAL INC COMPANY GUAR 144A 09/19 1.25 | 1.250% | 9/20/2019 | USD \$3,600,000 | | 3,531,963.60 | 0.066% | 99.866% |
| 270 | KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625 | 1.625% | 1/15/2020 | USD \$3,000,000 | | 2,955,300.00 | 0.055% | 99.921% |
| 271 | CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5 | 1.500% | 11/13/2018 | USD \$2,200,000 | | 2,188,249.80 | 0.041% | 99.962% |
| 272 | KOMMUNEKREDIT SR UNSECURED REGS 01/20 1.75 | 1.750% | 1/10/2020 | USD \$1,500,000 | | 1,480,474.50 | 0.028% | 99.990% |
| 273 | ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4 | 4.000% | 10/7/2019 | USD \$543,000 | | 555,144.56 | 0.010% | 100.000% |
| Total | | | | | | 5,348,015,132.58 | | 100.00% |