

VA Global Bond Portfolio

As of February 28, 2018 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						227,591,975.84	71.244%	
1	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €8,004,000		9,704,593.18	3.038%	3.038%
2	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €7,950,000		9,650,380.46	3.021%	6.059%
3	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$5,683,000		5,616,945.18	1.758%	7.817%
4	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$6,750,000		5,133,040.45	1.607%	9.424%
5	KFW GOVT GUARANT 03/22 2.125	2.125%	3/7/2022	USD \$5,000,000		4,882,025.85	1.528%	10.952%
6	WESTPAC BANKING CORP SR UNSECURED 01/22 2.8	2.800%	1/11/2022	USD \$4,400,000		4,344,599.20	1.360%	12.312%
7	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/22 1.875	1.875%	4/14/2022	USD \$4,500,000		4,333,608.00	1.357%	13.669%
8	COOPERAT RABOBANK UA/NY SR UNSECURED 01/21 2.5	2.500%	1/19/2021	USD \$4,200,000		4,131,109.54	1.293%	14.962%
9	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$4,000,000		3,832,826.56	1.200%	16.162%
10	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$5,000,000		3,802,797.69	1.190%	17.352%
11	MICROSOFT CORP SR UNSECURED 02/22 2.4	2.400%	2/6/2022	USD \$3,621,000		3,557,167.60	1.114%	18.466%
12	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €2,900,000		3,540,841.58	1.108%	19.574%
13	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,500,000		3,444,079.07	1.078%	20.652%
14	COLGATE PALMOLIVE CO SR UNSECURED 05/22 2.3	2.300%	5/3/2022	USD \$3,487,000		3,407,659.10	1.067%	21.719%
15	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €2,700,000		3,406,082.19	1.066%	22.785%
16	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$3,500,000		3,382,593.59	1.059%	23.844%
17	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €2,500,000		3,155,530.50	0.988%	24.832%
18	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €2,400,000		2,981,187.60	0.933%	25.765%
19	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/22 2.8	2.800%	1/10/2022	USD \$3,000,000		2,962,831.56	0.927%	26.692%
20	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/22 2.375	2.375%	2/1/2022	USD \$3,000,000		2,950,920.00	0.924%	27.616%
21	PFIZER INC SR UNSECURED 06/21 1.95	1.950%	6/3/2021	USD \$3,000,000		2,929,781.16	0.917%	28.533%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						227,591,975.84		71.244%
22	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €2,292,000		2,914,697.59	0.912%	29.446%
23	TORONTO DOMINION BANK SR UNSECURED 07/21 1.8	1.800%	7/13/2021	USD \$3,000,000		2,886,296.34	0.904%	30.349%
24	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$3,611,000		2,741,427.75	0.858%	31.207%
25	ORACLE CORP SR UNSECURED 07/21 2.8	2.800%	7/8/2021	USD \$2,707,000		2,701,997.73	0.846%	32.053%
26	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$2,600,000		2,543,477.87	0.796%	32.849%
27	OEKB OEST. KONTROLLBANK GOVT GUARANT REGS 03/22 0.75	0.750%	3/7/2022	GBR £1,836,000		2,472,583.64	0.774%	33.623%
28	MERCK + CO INC SR UNSECURED 02/22 2.35	2.350%	2/10/2022	USD \$2,500,000		2,452,140.18	0.768%	34.391%
29	NORDIC INVESTMENT BANK SR UNSECURED 02/22 2.125	2.125%	2/1/2022	USD \$2,500,000		2,445,268.23	0.765%	35.156%
30	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €1,970,000		2,439,547.53	0.764%	35.920%
31	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$2,530,000		2,432,535.17	0.761%	36.681%
32	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €2,000,000		2,424,335.59	0.759%	37.440%
33	ANZ NEW ZEALAND INTL LTD COMPANY GUAR REGS 03/22 0.4	0.400%	3/1/2022	EUR €1,900,000		2,318,190.45	0.726%	38.166%
34	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €1,900,000		2,317,337.42	0.725%	38.891%
35	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €1,800,000		2,269,368.72	0.710%	39.602%
36	BANK OF NOVA SCOTIA SR UNSECURED 03/22 2.7	2.700%	3/7/2022	USD \$2,300,000		2,255,220.22	0.706%	40.308%
37	ORACLE CORP SR UNSECURED 05/22 2.5	2.500%	5/15/2022	USD \$2,250,000		2,199,633.95	0.689%	40.996%
38	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBR £1,500,000		2,035,221.48	0.637%	41.633%
39	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,650,000		2,008,231.52	0.629%	42.262%
40	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/21 2.75	2.750%	5/17/2021	USD \$2,000,000		1,994,421.90	0.624%	42.886%
41	KFW GOVT GUARANT 01/22 2.625	2.625%	1/25/2022	USD \$2,000,000		1,993,068.14	0.624%	43.510%
42	NORDEA BANK AB SR UNSECURED 144A 09/20 2.5	2.500%	9/17/2020	USD \$2,000,000		1,976,556.84	0.619%	44.129%
43	PFIZER INC SR UNSECURED 12/21 2.2	2.200%	12/15/2021	USD \$2,000,000		1,959,563.66	0.613%	44.742%
44	CPPIB CAPITAL INC COMPANY GUAR 144A 01/22 2.25	2.250%	1/25/2022	USD \$2,000,000		1,959,533.82	0.613%	45.356%
45	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$2,500,000		1,949,127.30	0.610%	45.966%
46	NORDEA BANK AB SR UNSECURED 144A 05/21 2.25	2.250%	5/27/2021	USD \$2,000,000		1,948,943.76	0.610%	46.576%
47	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/21 2	2.000%	9/6/2021	USD \$2,000,000		1,926,639.68	0.603%	47.179%
48	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$1,891,000		1,862,835.96	0.583%	47.762%
49	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €1,500,000		1,844,127.90	0.577%	48.340%
50	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €1,500,000		1,833,530.36	0.574%	48.913%
51	INTER AMERICAN DEVEL BK SR UNSECURED 07/22 3.75	3.750%	7/25/2022	AUD \$2,250,000		1,824,135.07	0.571%	49.484%
52	TORONTO DOMINION BANK SR UNSECURED 04/21 2.125	2.125%	4/7/2021	USD \$1,780,000		1,737,789.63	0.544%	50.028%
53	APPLE INC SR UNSECURED 02/22 2.5	2.500%	2/9/2022	USD \$1,700,000		1,672,613.00	0.524%	50.552%
54	SVENSKA HANDELSBANKEN AB COMPANY GUAR 03/21 2.45	2.450%	3/30/2021	USD \$1,703,000		1,669,836.87	0.523%	51.075%
55	BANK OF NOVA SCOTIA SR UNSECURED 03/21 2.45	2.450%	3/22/2021	USD \$1,667,000		1,643,908.83	0.515%	51.589%
56	KFW GOVT GUARANT 07/22 0.625	0.625%	7/4/2022	EUR €1,300,000		1,625,396.50	0.509%	52.098%
57	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	2.625%	11/9/2022	USD \$1,667,000		1,620,203.99	0.507%	52.605%
58	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 09/22 2.7	2.700%	9/5/2022	AUD \$2,000,000		1,551,054.84	0.486%	53.091%
59	INTL BK RECON + DEVELOP SR UNSECURED 09/22 2.6	2.600%	9/20/2022	AUD \$2,000,000		1,546,087.06	0.484%	53.575%

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Corporate Bond						227,591,975.84		71.244%
60	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$1,587,000		1,539,632.19	0.482%	54.057%
61	IBM CORP SR UNSECURED 02/21 2.25	2.250%	2/19/2021	USD \$1,500,000		1,476,156.42	0.462%	54.519%
62	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$1,500,000		1,473,538.25	0.461%	54.980%
63	CPPIB CAPITAL INC COMPANY GUAR REGS 01/22 2.25	2.250%	1/25/2022	USD \$1,500,000		1,469,650.37	0.460%	55.440%
64	APPLE INC SR UNSECURED 05/22 2.3	2.300%	5/11/2022	USD \$1,500,000		1,459,214.15	0.457%	55.897%
65	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$1,500,000		1,438,034.22	0.450%	56.347%
66	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$1,474,000		1,428,266.17	0.447%	56.794%
67	WESTPAC BANKING CORP SR UNSECURED 06/22 2.5	2.500%	6/28/2022	USD \$1,412,000		1,372,423.18	0.430%	57.224%
68	STATOIL ASA COMPANY GUAR REGS 02/23 0.875	0.875%	2/17/2023	EUR €1,100,000		1,370,168.80	0.429%	57.653%
69	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$1,400,000		1,362,293.06	0.426%	58.079%
70	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$1,312,000		1,292,516.88	0.405%	58.484%
71	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €1,050,000		1,283,256.05	0.402%	58.886%
72	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$1,300,000		1,279,628.75	0.401%	59.286%
73	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,047,000		1,277,702.97	0.400%	59.686%
74	PROCTER + GAMBLE CO/THE SR UNSECURED 02/21 1.85	1.850%	2/2/2021	USD \$1,307,000		1,276,495.29	0.400%	60.086%
75	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 04/21 1.625	1.625%	4/19/2021	USD \$1,300,000		1,257,197.50	0.394%	60.479%
76	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$1,218,000		1,200,427.96	0.376%	60.855%
77	APPLE INC SR UNSECURED 11/22 1	1.000%	11/10/2022	EUR €950,000		1,197,196.20	0.375%	61.230%
78	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €850,000		1,189,637.26	0.372%	61.602%
79	JOHNSON + JOHNSON SR UNSECURED 03/22 2.25	2.250%	3/3/2022	USD \$1,200,000		1,176,834.72	0.368%	61.970%
80	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$1,500,000		1,176,755.61	0.368%	62.339%
81	NATIONAL AUSTRALIA BANK SR UNSECURED 03/22 3.25	3.250%	3/24/2022	AUD \$1,500,000		1,174,733.09	0.368%	62.707%
82	WESTPAC BANKING CORP SR UNSECURED 05/21 2.1	2.100%	5/13/2021	USD \$1,200,000		1,166,378.08	0.365%	63.072%
83	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £850,000		1,155,796.39	0.362%	63.433%
84	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 11/22 0.25	0.250%	11/24/2022	EUR €900,000		1,102,911.53	0.345%	63.779%
85	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £800,000		1,076,215.45	0.337%	64.116%
86	COOPERATIEVE RABOBANK UA COMPANY GUAR 01/21 4.5	4.500%	1/11/2021	USD \$1,000,000		1,040,031.00	0.326%	64.441%
87	COCA COLA CO/THE SR UNSECURED 09/21 3.3	3.300%	9/1/2021	USD \$1,000,000		1,014,783.87	0.318%	64.759%
88	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$1,000,000		981,346.41	0.307%	65.066%
89	PROCTER + GAMBLE CO/THE SR UNSECURED 02/22 2.3	2.300%	2/6/2022	USD \$1,000,000		981,001.89	0.307%	65.373%
90	DEXIA CREDIT LOCAL GOVT LIQUID REGS 09/21 1.875	1.875%	9/15/2021	USD \$1,000,000		965,051.00	0.302%	65.675%
91	APPLE INC SR UNSECURED 08/21 1.55	1.550%	8/4/2021	USD \$1,000,000		958,340.69	0.300%	65.975%
92	NESTLE HOLDINGS INC COMPANY GUAR REGS 07/21 1.375	1.375%	7/13/2021	USD \$1,000,000		954,080.00	0.299%	66.274%
93	L BANK BW FOERDERBANK LOCAL GOVT G REGS 07/21 1.375	1.375%	7/21/2021	USD \$993,000		949,216.64	0.297%	66.571%
94	NOVARTIS CAPITAL CORP COMPANY GUAR 05/22 2.4	2.400%	5/17/2022	USD \$958,000		937,432.21	0.293%	66.864%
95	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €700,000		856,256.41	0.268%	67.133%
96	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €700,000		849,268.12	0.266%	67.398%
97	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$1,000,000		782,735.20	0.245%	67.643%

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Corporate Bond						227,591,975.84		71.244%
98	US BANK NA CINCINNATI SR UNSECURED 01/23 2.85	2.850%	1/23/2023	USD \$750,000		739,267.44	0.231%	67.875%
99	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €600,000		730,389.72	0.229%	68.103%
100	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €600,000		727,944.10	0.228%	68.331%
101	NORDEA BANK AB SR UNSECURED REGS 07/22 3.25	3.250%	7/5/2022	EUR €500,000		687,351.16	0.215%	68.546%
102	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/22 1.75	1.750%	9/12/2022	EUR €500,000		651,505.72	0.204%	68.750%
103	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$800,000		613,778.05	0.192%	68.943%
104	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €500,000		605,746.57	0.190%	69.132%
105	NRW.BANK LOCAL GOVT G 11/22 0.00000	0.000%	11/11/2022	EUR €500,000		604,487.53	0.189%	69.321%
106	WESTPAC BANKING CORP SR UNSECURED REGS 12/22 2.625	2.625%	12/14/2022	GBP £400,000		572,900.77	0.179%	69.501%
107	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £400,000		543,413.53	0.170%	69.671%
108	CHEVRON CORP SR UNSECURED 03/22 2.411	2.411%	3/3/2022	USD \$500,000		489,395.96	0.153%	69.824%
109	AUST + NZ BANKING GRP NY SR UNSECURED 11/21 2.55	2.550%	11/23/2021	USD \$500,000		489,126.21	0.153%	69.977%
110	INTL BK RECON + DEVELOP SR UNSECURED 01/22 2	2.000%	1/26/2022	USD \$500,000		486,733.50	0.152%	70.129%
111	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$500,000		480,784.80	0.151%	70.280%
112	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €300,000		435,559.47	0.136%	70.416%
113	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €300,000		365,886.60	0.115%	70.531%
114	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €200,000		248,708.51	0.078%	70.609%
115	NEDER WATERSCHAPSBANK SR UNSECURED REGS 10/22 0.5	0.500%	10/27/2022	EUR €200,000		247,240.36	0.077%	70.686%
116	COCA COLA CO/THE SR UNSECURED 05/22 2.2	2.200%	5/25/2022	USD \$210,000		203,786.87	0.064%	70.750%
117	NORDEA BANK AB SR UNSECURED REGS 02/21 2	2.000%	2/17/2021	EUR €150,000		193,550.71	0.061%	70.811%
118	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €150,000		188,921.54	0.059%	70.870%
119	COUNCIL OF EUROPE SR UNSECURED REGS 10/22 0.375	0.375%	10/27/2022	EUR €150,000		184,917.69	0.058%	70.928%
120	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €150,000		184,033.61	0.058%	70.985%
121	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £130,000		176,573.96	0.055%	71.040%
122	L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875	0.875%	3/7/2022	GBP £100,000		135,320.60	0.042%	71.083%
123	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £100,000		135,303.39	0.042%	71.125%
124	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €100,000		131,289.83	0.041%	71.166%
125	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €100,000		124,509.80	0.039%	71.205%
126	NEDER WATERSCHAPSBANK SR UNSECURED REGS 01/23 0.5	0.500%	1/19/2023	EUR €100,000		123,457.31	0.039%	71.244%
Currency Forward Contract						1,126,271.01		0.353%
127	SEK180420		4/20/2018	-133,921,356	16,221,461.02	555,884.98	0.174%	71.418%
128	CAD180417		4/17/2018	-20,388,286	15,903,148.46	515,158.44	0.161%	71.579%
129	AUD180424		4/24/2018	-13,436,721	10,437,388.56	407,402.40	0.128%	71.707%
130	CAD180419		4/19/2018	-11,853,846	9,246,504.04	264,853.45	0.083%	71.790%
131	AUD180410		4/10/2018	-6,054,217	4,702,595.69	136,904.51	0.043%	71.832%
132	GBP180412		4/12/2018	-6,092,659	8,403,887.87	6,342.46	0.002%	71.834%
133	EUR180327		3/27/2018	-87,723,167	107,227,847.09	-760,275.23	-0.238%	71.596%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						90,736,666.61		28.404%
134	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €7,800,000		9,512,347.38	2.978%	74.574%
135	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr68,000,000		8,161,485.16	2.555%	77.129%
136	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr56,000,000		7,797,104.49	2.441%	79.570%
137	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €5,500,000		6,704,633.07	2.099%	81.668%
138	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$6,700,000		6,557,712.10	2.053%	83.721%
139	PROVINCE OF QUEBEC SR UNSECURED 01/22 2.375	2.375%	1/31/2022	USD \$5,500,000		5,393,479.08	1.688%	85.410%
140	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 12/22 0.0000	0.000%	12/5/2022	EUR €4,080,000		4,935,674.46	1.545%	86.955%
141	ONTARIO (PROVINCE OF) SR UNSECURED 02/22 2.4	2.400%	2/8/2022	USD \$5,000,000		4,904,590.25	1.535%	88.490%
142	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €3,940,000		4,812,953.47	1.507%	89.996%
143	PROVINCE OF ALBERTA UNSECURED 09/21 1.35	1.350%	9/1/2021	CAD \$5,000,000		3,781,250.00	1.184%	91.180%
144	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €2,500,000		3,275,090.52	1.025%	92.205%
145	WESTERN AUST TREAS CORP LOCAL GOVT G 10/22 2.75	2.750%	10/20/2022	AUD \$3,500,000		2,732,010.46	0.855%	93.061%
146	PROVINCE OF QUEBEC UNSECURED 12/22 3.5	3.500%	12/1/2022	CAD \$3,200,000		2,615,311.72	0.819%	93.879%
147	MANITOBA (PROVINCE OF) UNSECURED 09/21 1.55	1.550%	9/5/2021	CAD \$3,200,000		2,435,960.10	0.763%	94.642%
148	EXPORT DEVELOPMNT CANADA SR UNSECURED REGS 10/22 2.7	2.700%	10/24/2022	AUD \$3,000,000		2,326,782.64	0.728%	95.370%
149	NETHERLANDS GOVERNMENT BONDS 01/23 3.75	3.750%	1/15/2023	EUR €1,500,000		2,163,865.55	0.677%	96.048%
150	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125	0.125%	4/30/2022	EUR €1,700,000		2,067,788.70	0.647%	96.695%
151	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$2,500,000		2,019,151.34	0.632%	97.327%
152	MANITOBA (PROVINCE OF) SR UNSECURED 05/22 2.125	2.125%	5/4/2022	USD \$2,000,000		1,935,831.76	0.606%	97.933%
153	ONTARIO (PROVINCE OF) UNSECURED 06/22 3.15	3.150%	6/2/2022	CAD \$2,300,000		1,849,517.61	0.579%	98.512%
154	KOMMUNEKREDIT SR UNSECURED REGS 09/22 0.0000	0.000%	9/8/2022	EUR €1,429,000		1,726,615.94	0.540%	99.052%
155	FRANCE (GOVT OF) BONDS REGS 04/22 3	3.000%	4/25/2022	EUR €915,000		1,258,996.83	0.394%	99.446%
156	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$928,000		917,872.59	0.287%	99.734%
157	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 02/22 1.875	1.875%	2/12/2022	USD \$500,000		481,950.50	0.151%	99.885%
158	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/23 0.375	0.375%	2/16/2023	EUR €300,000		368,690.89	0.115%	100.000%
Total						319,454,913.46		100.00%