

VA Global Bond Portfolio

As of March 31, 2021 (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						273,389,055.96		63.802%
1	TORONTO DOMINION BANK SR UNSECURED 03/22 1.994	1.994%	3/23/2022	CAD \$11,000,000		8,889,544.04	2.075%	2.075%
2	AUST + NZ BANKING GROUP SR UNSECURED 01/25 VAR	0.770%	1/16/2025	AUD \$10,500,000		8,094,769.88	1.889%	3.964%
3	LANDWIRTSCH. RENTENBANK GOVT GUARANT 03/26 0.875	0.875%	3/30/2026	USD \$8,000,000		7,938,400.32	1.853%	5.816%
4	SANOFI SR UNSECURED REGS 03/23 0.5	0.500%	3/21/2023	EUR €6,600,000		7,852,790.50	1.833%	7.649%
5	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 02/22 2.02	2.020%	2/28/2022	CAD \$8,150,000		6,587,641.04	1.537%	9.186%
6	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/26 0.875	0.875%	3/23/2026	USD \$6,150,000		6,098,685.14	1.423%	10.610%
7	CANADIAN IMPERIAL BANK DEPOSIT NOTE 03/22 2.04	2.040%	3/21/2022	CAD \$7,500,000		6,070,959.66	1.417%	12.027%
8	SWEDISH EXPORT CREDIT SR UNSECURED 12/22 1.375	1.375%	12/15/2022	GBP £4,150,000		5,832,177.61	1.361%	13.388%
9	ROYAL BANK OF CANADA SR UNSECURED 09/21 1.583	1.583%	9/13/2021	CAD \$7,000,000		5,602,617.97	1.308%	14.695%
10	ASIAN DEVELOPMENT BANK SR UNSECURED 02/22 VAR	0.309%	2/1/2022	GBP £3,500,000		4,831,466.25	1.128%	15.823%
11	COOPERAT RABOBANK UA/NY SR UNSECURED 01/24 VAR	0.338%	1/12/2024	USD \$4,700,000		4,702,914.56	1.098%	16.920%
12	ROYAL BANK OF CANADA SR UNSECURED REGS 03/22 1.968	1.968%	3/2/2022	CAD \$5,611,000		4,532,823.60	1.058%	17.978%
13	SWEDISH EXPORT CREDIT SR UNSECURED 05/23 VAR	1.023%	5/25/2023	USD \$4,250,000		4,327,902.50	1.010%	18.988%
14	NATIONAL AUSTRALIA BANK SR UNSECURED 01/25 VAR	0.780%	1/21/2025	AUD \$5,000,000		3,854,833.32	0.900%	19.888%
15	EUROPEAN BK RECON + DEV SR UNSECURED 10/24 VAR	0.314%	10/15/2024	USD \$3,800,000		3,817,632.00	0.891%	20.779%
16	ASIAN DEVELOPMENT BANK SR UNSECURED 05/24 VAR	0.320%	5/28/2024	USD \$3,750,000		3,749,999.96	0.875%	21.654%
17	INTER AMERICAN INVEST CO SR UNSECURED REGS 10/21 VAR	0.314%	10/12/2021	USD \$3,650,000		3,650,328.50	0.852%	22.506%
18	WESTPAC BANKING CORP SR UNSECURED REGS 04/24 VAR	1.150%	4/24/2024	AUD \$4,500,000		3,506,026.51	0.818%	23.324%
19	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €2,900,000		3,432,253.71	0.801%	24.125%
20	NATIONAL SECS CLEARING SR UNSECURED 144A 12/25 0.75	0.750%	12/7/2025	USD \$3,500,000		3,414,540.64	0.797%	24.922%
21	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 03/22 1.25	1.250%	3/15/2022	EUR €2,792,000		3,325,000.23	0.776%	25.698%

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Corporate Bond						273,389,055.96		63.802%
22	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €2,700,000		3,248,233.62	0.758%	26.456%
23	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £2,300,000		3,204,749.83	0.748%	27.204%
24	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €2,700,000		3,199,719.72	0.747%	27.951%
25	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 09/25 VAR	1.049%	9/8/2025	GBP £2,196,000		3,141,555.75	0.733%	28.684%
26	KFW GOVT GUARANT 02/26 0.75	0.750%	2/19/2026	CAD \$4,000,000		3,114,527.73	0.727%	29.411%
27	APPLE INC SR UNSECURED 11/22 1	1.000%	11/10/2022	EUR €2,550,000		3,054,947.45	0.713%	30.123%
28	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €2,500,000		2,974,506.67	0.694%	30.818%
29	BERKSHIRE HATHAWAY INC SR UNSECURED 01/23 0.625	0.625%	1/17/2023	EUR €2,467,000		2,935,237.40	0.685%	31.503%
30	SHELL INTERNATIONAL FIN COMPANY GUAR REGS 04/22 1	1.000%	4/6/2022	EUR €2,450,000		2,912,292.83	0.680%	32.182%
31	INTL BK RECON + DEVELOP SR UNSECURED 10/23 VAR	0.289%	10/4/2023	GBP £2,000,000		2,764,753.08	0.645%	32.828%
32	EQUINOR ASA COMPANY GUAR REGS 02/23 0.875	0.875%	2/17/2023	EUR €2,250,000		2,688,079.97	0.627%	33.455%
33	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 12/22 0.5	0.500%	12/6/2022	EUR €2,213,000		2,632,919.12	0.614%	34.069%
34	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/25 VAR	0.359%	1/15/2025	GBP £1,833,000		2,544,079.90	0.594%	34.663%
35	EUROPEAN BK RECON + DEV SR UNSECURED 02/24 VAR	0.349%	2/28/2024	GBP £1,831,000		2,534,564.38	0.592%	35.255%
36	EUROPEAN BK RECON + DEV SR UNSECURED 01/22 VAR	0.309%	1/18/2022	GBP £1,750,000		2,415,935.78	0.564%	35.818%
37	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €2,034,000		2,400,904.90	0.560%	36.379%
38	BANK OF MONTREAL SR UNSECURED REGS 09/21 VAR	0.000%	9/28/2021	EUR €2,020,000		2,374,534.54	0.554%	36.933%
39	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 06/23 VAR	0.398%	6/29/2023	GBP £1,700,000		2,355,617.93	0.550%	37.483%
40	WESTPAC BANKING CORP SR UNSECURED REGS 08/24 VAR	0.890%	8/16/2024	AUD \$3,000,000		2,322,745.31	0.542%	38.025%
41	TEMASEK FINANCIAL I LTD COMPANY GUAR REGS 03/22 0.5	0.500%	3/1/2022	EUR €1,970,000		2,321,539.10	0.542%	38.566%
42	NATIONAL AUSTRALIA BANK SR UNSECURED 09/23 VAR	0.960%	9/26/2023	AUD \$3,000,000		2,317,943.10	0.541%	39.107%
43	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €1,950,000		2,298,843.72	0.536%	39.644%
44	CANADIAN IMPERIAL BANK SR UNSECURED REGS 03/23 0.75	0.750%	3/22/2023	EUR €1,900,000		2,272,059.84	0.530%	40.174%
45	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €1,839,000		2,231,153.14	0.521%	40.695%
46	NORDIC INVESTMENT BANK SR UNSECURED 06/23 1.375	1.375%	6/19/2023	NOK kr18,000,000		2,127,990.74	0.497%	41.191%
47	APPLE INC SR UNSECURED 02/26 3.25	3.250%	2/23/2026	USD \$1,912,000		2,088,317.60	0.487%	41.679%
48	MERCK + CO INC SR UNSECURED 10/21 1.125	1.125%	10/15/2021	EUR €1,750,000		2,060,844.37	0.481%	42.160%
49	BANK OF NOVA SCOTIA SR UNSECURED 12/21 1.9	1.900%	12/2/2021	CAD \$2,500,000		2,010,642.95	0.469%	42.629%
50	SANOFI SR UNSECURED REGS 03/22 0.0000	0.000%	3/21/2022	EUR €1,700,000		2,000,384.18	0.467%	43.096%
51	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 03/23 2.125	2.125%	3/15/2023	EUR €1,600,000		1,965,377.67	0.459%	43.555%
52	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,650,000		1,955,078.55	0.456%	44.011%
53	UNITED OVERSEAS BANK/SYD SR UNSECURED REGS 07/22 VAR	0.540%	7/25/2022	AUD \$2,500,000		1,906,508.11	0.445%	44.456%
54	ASIAN DEVELOPMENT BANK SR UNSECURED 03/24 VAR	0.339%	3/19/2024	GBP £1,373,000		1,900,206.22	0.443%	44.899%
55	TRANSPORT FOR LONDON SR UNSECURED REGS 08/22 2.25	2.250%	8/9/2022	GBP £1,333,000		1,881,111.61	0.439%	45.338%
56	NOVARTIS FINANCE SA COMPANY GUAR REGS 11/21 0.75	0.750%	11/9/2021	EUR €1,583,000		1,869,063.22	0.436%	45.774%
57	INTL BK RECON + DEVELOP SR UNSECURED 01/26 0.625	0.625%	1/14/2026	CAD \$2,400,000		1,859,785.15	0.434%	46.208%
58	KFW GOVT GUARANT 01/26 0.625	0.625%	1/22/2026	USD \$1,840,000		1,808,643.93	0.422%	46.631%
59	NOVARTIS FINANCE SA COMPANY GUAR REGS 08/23 0.5	0.500%	8/14/2023	EUR €1,500,000		1,789,034.79	0.418%	47.048%

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Corporate Bond						273,389,055.96		63.802%
60	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €1,500,000		1,767,011.48	0.412%	47.460%
61	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 04/21 0.0000	0.000%	4/9/2021	EUR €1,500,000		1,759,120.38	0.411%	47.871%
62	INTER AMERICAN DEVEL BK SR UNSECURED 08/24 4.75	4.750%	8/27/2024	AUD \$2,000,000		1,732,059.89	0.404%	48.275%
63	TORONTO DOMINION BANK SR UNSECURED 05/23 3.005	3.005%	5/30/2023	CAD \$2,020,000		1,686,933.87	0.394%	48.669%
64	TOYOTA FINANCE AUSTRALIA SR UNSECURED REGS 04/23 0.5	0.500%	4/6/2023	EUR €1,400,000		1,666,275.38	0.389%	49.058%
65	ASIAN DEVELOPMENT BANK SR UNSECURED 02/26 0.5	0.500%	2/4/2026	USD \$1,600,000		1,563,594.30	0.365%	49.423%
66	NATIONAL AUSTRALIA BANK SR UNSECURED 06/24 VAR	0.949%	6/19/2024	AUD \$2,000,000		1,549,091.89	0.362%	49.784%
67	COMMONWEALTH BANK AUST SR UNSECURED 08/23 VAR	0.940%	8/16/2023	AUD \$2,000,000		1,544,804.72	0.361%	50.145%
68	CANADIAN IMPERIAL BANK DEPOSIT NOTE 04/21 1.9	1.900%	4/26/2021	CAD \$1,900,000		1,513,831.46	0.353%	50.498%
69	TORONTO DOMINION BANK SR UNSECURED 01/26 0.75	0.750%	1/6/2026	USD \$1,500,000		1,465,494.51	0.342%	50.840%
70	DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 06/21 3.75	3.750%	6/1/2021	EUR €1,229,000		1,450,495.36	0.339%	51.179%
71	BANK OF MONTREAL SR UNSECURED REGS 11/21 0.25	0.250%	11/17/2021	EUR €1,193,000		1,405,354.74	0.328%	51.506%
72	MERCK + CO INC SR UNSECURED 02/26 0.75	0.750%	2/24/2026	USD \$1,400,000		1,381,711.73	0.322%	51.829%
73	INTL FINANCE CORP SR UNSECURED 01/22 VAR	0.299%	1/18/2022	GBP £1,000,000		1,380,443.74	0.322%	52.151%
74	APPLE INC SR UNSECURED 02/26 0.7	0.700%	2/8/2026	USD \$1,300,000		1,275,045.85	0.298%	52.449%
75	NATIONAL SECS CLEARING SR UNSECURED REGS 12/25 0.75	0.750%	12/7/2025	USD \$1,250,000		1,219,478.80	0.285%	52.733%
76	INTL BK RECON + DEVELOP SR UNSECURED 05/24 VAR	0.319%	5/15/2024	GBP £868,000		1,201,065.96	0.280%	53.014%
77	KFW GOVT GUARANT 08/23 1.25	1.250%	8/28/2023	NOK kr10,000,000		1,180,376.82	0.275%	53.289%
78	COMMONWEALTH BANK AUST SR UNSECURED REGS 04/23 VAR	0.810%	4/25/2023	AUD \$1,500,000		1,153,509.74	0.269%	53.558%
79	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 07/22 0.5	0.500%	7/19/2022	SEK kr10,000,000		1,152,465.52	0.269%	53.827%
80	FMS WERTMANAGEMENT GOVT GUARANT REGS 09/23 1.125	1.125%	9/7/2023	GBP £800,000		1,125,177.36	0.263%	54.090%
81	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £800,000		1,110,674.49	0.259%	54.349%
82	TOTAL CAPITAL INTL SA COMPANY GUAR REGS 07/23 0.25	0.250%	7/12/2023	EUR €900,000		1,068,259.82	0.249%	54.598%
83	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €888,000		1,047,324.59	0.244%	54.843%
84	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 05/22 1.5	1.500%	5/12/2022	NOK kr8,840,000		1,044,906.26	0.244%	55.087%
85	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 01/22 VAR	0.329%	1/10/2022	GBP £750,000		1,035,769.13	0.242%	55.328%
86	EQUINOR ASA COMPANY GUAR 01/26 1.75	1.750%	1/22/2026	USD \$1,000,000		1,023,433.58	0.239%	55.567%
87	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/26 0.5	0.500%	2/2/2026	USD \$1,000,000		974,354.62	0.227%	55.795%
88	EUROPEAN INVESTMENT BANK SR UNSECURED 03/26 0.375	0.375%	3/26/2026	USD \$1,000,000		969,449.00	0.226%	56.021%
89	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €810,000		962,877.67	0.225%	56.245%
90	ROCHE FINANCE EUROPE BV COMPANY GUAR REGS 02/23 0.5	0.500%	2/27/2023	EUR €800,000		952,232.41	0.222%	56.468%
91	3M COMPANY SR UNSECURED 02/22 0.375	0.375%	2/15/2022	EUR €800,000		942,406.12	0.220%	56.688%
92	ORACLE CORP SR UNSECURED 01/21 2.25	2.250%	1/10/2021	EUR €750,000		879,525.01	0.205%	56.893%
93	LANDWIRTSCH. RENTENBANK GOVT GUARANT REGS 01/25 4.25	4.250%	1/9/2025	AUD \$1,000,000		859,890.12	0.201%	57.094%
94	BERKSHIRE HATHAWAY INC SR UNSECURED 03/23 0.75	0.750%	3/16/2023	EUR €700,000		834,290.22	0.195%	57.288%
95	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €700,000		828,992.19	0.193%	57.482%
96	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 10/21 4.375	4.375%	10/20/2021	EUR €680,000		818,429.31	0.191%	57.673%
97	CANADIAN IMPERIAL BANK SR UNSECURED 07/22 2.3	2.300%	7/11/2022	CAD \$1,000,000		814,768.84	0.190%	57.863%

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Corporate Bond						273,389,055.96		63.802%
98	CANADIAN IMPERIAL BANK SR UNSECURED 09/21 2.9	2.900%	9/14/2021	CAD \$1,000,000		804,989.26	0.188%	58.051%
99	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/26 0.991	0.991%	3/5/2026	USD \$800,000		794,134.16	0.185%	58.236%
100	NORDEA BANK ABP SR UNSECURED 144A 08/25 0.75	0.750%	8/28/2025	USD \$800,000		781,678.78	0.182%	58.419%
101	WESTPAC BANKING CORP SR UNSECURED 11/23 VAR	0.960%	11/16/2023	AUD \$1,000,000		773,557.63	0.181%	58.599%
102	NATIONAL AUSTRALIA BANK SR UNSECURED 05/23 VAR	0.910%	5/16/2023	AUD \$1,000,000		770,681.07	0.180%	58.779%
103	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 02/23 VAR	0.811%	2/10/2023	AUD \$1,000,000		768,202.23	0.179%	58.958%
104	COMMONWEALTH BANK AUST SR UNSECURED 07/22 VAR	0.890%	7/25/2022	AUD \$1,000,000		766,943.11	0.179%	59.137%
105	DBS BANK LTD/AUSTRALIA SR UNSECURED 09/22 VAR	0.667%	9/13/2022	AUD \$1,000,000		764,140.50	0.178%	59.316%
106	SHELL INTERNATIONAL FIN COMPANY GUAR 08/22 2.375	2.375%	8/21/2022	USD \$710,000		730,096.20	0.170%	59.486%
107	NORDIC INVESTMENT BANK SR UNSECURED 04/24 1.875	1.875%	4/10/2024	NOK kr6,000,000		718,458.11	0.168%	59.654%
108	EUROPEAN BK RECON + DEV SR UNSECURED 02/23 VAR	0.299%	2/27/2023	GBP £515,000		711,583.14	0.166%	59.820%
109	SWEDISH EXPORT CREDIT SR UNSECURED REGS 12/23 1.375	1.375%	12/15/2023	GBP £500,000		707,607.39	0.165%	59.985%
110	BANK OF MONTREAL SR UNSECURED REGS 03/22 VAR	0.000%	3/14/2022	EUR €600,000		706,575.21	0.165%	60.150%
111	BERKSHIRE HATHAWAY INC SR UNSECURED 03/24 1.3	1.300%	3/15/2024	EUR €560,000		682,172.73	0.159%	60.309%
112	TOYOTA CREDIT CANADA INC SR UNSECURED 07/22 2.35	2.350%	7/18/2022	CAD \$800,000		651,172.12	0.152%	60.461%
113	BANK OF MONTREAL SR UNSECURED REGS 10/22 VAR	0.939%	10/6/2022	AUD \$800,000		613,650.81	0.143%	60.604%
114	NESTLE FINANCE INTL LTD COMPANY GUAR REGS 09/22 1.75	1.750%	9/12/2022	EUR €500,000		604,315.77	0.141%	60.745%
115	DEUTSCHE BAHN FIN GMBH COMPANY GUAR REGS 09/21 4.375	4.375%	9/23/2021	EUR €500,000		599,655.46	0.140%	60.885%
116	WALMART INC SR UNSECURED 04/22 1.9	1.900%	4/8/2022	EUR €500,000		596,757.72	0.139%	61.024%
117	PROCTER + GAMBLE CO/THE SR UNSECURED 11/21 2	2.000%	11/5/2021	EUR €500,000		594,717.22	0.139%	61.163%
118	KFW GOVT GUARANT REGS 04/24 1.625	1.625%	4/3/2024	NOK kr5,000,000		594,675.65	0.139%	61.302%
119	DNB BANK ASA SR UNSECURED REGS 07/22 VAR	0.207%	7/25/2022	EUR €500,000		591,602.53	0.138%	61.440%
120	BANK OF NOVA SCOTIA SR UNSECURED REGS 04/22 0.375	0.375%	4/6/2022	EUR €500,000		590,742.94	0.138%	61.578%
121	WESTPAC BANKING CORP SR UNSECURED REGS 12/22 2.625	2.625%	12/14/2022	GBP £400,000		571,921.24	0.133%	61.711%
122	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$550,000		560,629.72	0.131%	61.842%
123	CISCO SYSTEMS INC SR UNSECURED 02/26 2.95	2.950%	2/28/2026	USD \$500,000		542,859.98	0.127%	61.969%
124	NORDIC INVESTMENT BANK SR UNSECURED 01/26 0.5	0.500%	1/21/2026	USD \$500,000		488,687.95	0.114%	62.083%
125	INTL BK RECON + DEVELOP SR UNSECURED 11/24 1.75	1.750%	11/6/2024	NOK kr4,000,000		477,069.62	0.111%	62.194%
126	EUROCLEAR BANK SA SR UNSECURED REGS 09/22 0.25	0.250%	9/7/2022	EUR €400,000		472,884.24	0.110%	62.305%
127	KFW GOVT GUARANT 06/22 0.125	0.125%	6/3/2022	SEK kr4,000,000		458,405.76	0.107%	62.412%
128	COMMONWEALTH BANK AUST SR UNSECURED 01/24 VAR	1.146%	1/11/2024	AUD \$500,000		388,871.45	0.091%	62.502%
129	AUST + NZ BANKING GROUP SR UNSECURED REGS 12/23 VAR	1.067%	12/6/2023	AUD \$500,000		387,641.92	0.090%	62.593%
130	AUST + NZ BANKING GROUP SR UNSECURED REGS 08/24 VAR	0.800%	8/29/2024	AUD \$500,000		385,795.63	0.090%	62.683%
131	NATIONAL AUSTRALIA BANK SR UNSECURED 07/22 VAR	0.916%	7/5/2022	AUD \$500,000		383,368.29	0.089%	62.772%
132	WESTPAC BANKING CORP SR UNSECURED REGS 02/22 VAR	1.120%	2/7/2022	AUD \$500,000		382,935.21	0.089%	62.862%
133	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 VAR	1.037%	3/7/2022	AUD \$500,000		382,812.33	0.089%	62.951%
134	AUST + NZ BANKING GROUP SR UNSECURED REGS 02/22 VAR	0.890%	2/8/2022	AUD \$500,000		382,219.71	0.089%	63.040%
135	AUST + NZ BANKING GROUP SR UNSECURED REGS 08/21 VAR	1.140%	8/16/2021	AUD \$500,000		381,186.41	0.089%	63.129%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						273,389,055.96	63.802%	
136	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$500,000		380,853.97	0.089%	63.218%
137	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €300,000		373,176.83	0.087%	63.305%
138	ROYAL BANK OF CANADA DEPOSIT NOTE 07/21 1.65	1.650%	7/15/2021	CAD \$420,000		335,552.16	0.078%	63.383%
139	INTER AMERICAN INVEST CO UNSECURED REGS 02/26 0.625	0.625%	2/10/2026	USD \$300,000		293,808.90	0.069%	63.452%
140	INTER AMERICAN DEVEL BK SR UNSECURED 01/26 4.4	4.400%	1/26/2026	CAD \$277,000		253,439.46	0.059%	63.511%
141	INTER AMERICAN DEVEL BK SR UNSECURED REGS 10/25 2.75	2.750%	10/30/2025	AUD \$300,000		246,503.74	0.058%	63.569%
142	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/21 0.0000	0.000%	7/21/2021	EUR €200,000		234,828.02	0.055%	63.623%
143	SKANDINAVISKA ENSKILDA SR UNSECURED 144A 09/25 0.85	0.850%	9/2/2025	USD \$200,000		196,178.00	0.046%	63.669%
144	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £100,000		139,507.34	0.033%	63.702%
145	L BANK BW FOERDERBANK LOCAL GOVT G REGS 03/22 0.875	0.875%	3/7/2022	GBP £100,000		138,701.14	0.032%	63.734%
146	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €100,000		121,049.14	0.028%	63.762%
147	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €100,000		118,523.62	0.028%	63.790%
148	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 02/23 2.375	2.375%	2/1/2023	EUR €43,000		52,865.72	0.012%	63.802%
Currency Forward Contract						5,087,108.92	1.187%	
149	EUR210413		4/13/2021	-36,691,926	43,034,859.69	2,180,605.69	0.509%	64.311%
150	EUR210416		4/16/2021	-41,464,547	48,635,551.21	1,747,732.20	0.408%	64.719%
151	SEK210420		4/20/2021	-89,038,892	10,196,514.66	738,321.26	0.172%	64.892%
152	CAD210427		4/27/2021	-103,339,097	82,235,128.80	653,405.20	0.152%	65.044%
153	AUD210503		5/3/2021	-54,270,051	41,227,235.86	94,100.37	0.022%	65.066%
154	NOK210511		5/11/2021	-99,224,001	11,600,997.01	71,542.86	0.017%	65.083%
155	SGD210608		6/8/2021	-6,997,095	5,199,890.81	-11,467.50	-0.003%	65.080%
156	AUD210406		4/6/2021	0	0.00	-42,470.42	-0.010%	65.070%
157	GBP210514		5/14/2021	-40,040,270	55,206,190.02	-344,660.74	-0.080%	64.990%
Sovereign Bond						150,017,045.69	35.010%	
158	US TREASURY N/B 01/26 0.375	0.375%	1/31/2026	USD \$29,000,000		28,281,797.02	6.600%	71.590%
159	US TREASURY N/B 02/26 0.5	0.500%	2/28/2026	USD \$24,000,000		23,531,250.00	5.492%	77.082%
160	US TREASURY N/B 03/26 2.25	2.250%	3/31/2026	USD \$11,000,000		11,710,703.18	2.733%	79.815%
161	PROVINCE OF QUEBEC UNSECURED 10/24 VAR	0.855%	10/13/2024	CAD \$13,500,000		10,948,137.98	2.555%	82.370%
162	ONTARIO (PROVINCE OF) UNSECURED 08/23 VAR	0.488%	8/21/2023	CAD \$11,000,000		8,803,063.58	2.054%	84.424%
163	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 10/21 VAR	0.099%	10/29/2021	GBP £5,700,000		7,855,956.51	1.833%	86.257%
164	CANADA HOUSING TRUST GOVT GUARANT 144A 03/25 VAR	0.398%	3/15/2025	CAD \$8,000,000		6,403,501.23	1.494%	87.752%
165	NORWEGIAN GOVERNMENT BONDS 144A REGS 03/25 1.75	1.750%	3/13/2025	NOK kr44,500,000		5,369,145.87	1.253%	89.005%
166	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr42,330,000		4,861,053.71	1.134%	90.139%
167	MAS BILL BILLS 04/21 0.00000	0.000%	4/30/2021	SGD \$4,500,000		3,344,084.98	0.780%	90.920%
168	AUSTRALIAN GOVERNMENT SR UNSECURED REGS 11/25 0.25	0.250%	11/21/2025	AUD \$3,500,000		2,609,114.27	0.609%	91.529%
169	SNCF RESEAU SR UNSECURED REGS 05/21 0.1	0.100%	5/27/2021	EUR €2,100,000		2,464,295.39	0.575%	92.104%
170	HYDRO QUEBEC UNSECURED 04/23 VAR	0.648%	4/14/2023	CAD \$3,000,000		2,399,379.33	0.560%	92.664%
171	CANADA HOUSING TRUST GOVT GUARANT 144A 09/23 VAR	0.378%	9/15/2023	CAD \$3,000,000		2,397,732.16	0.560%	93.223%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						150,017,045.69		35.010%
172	ONTARIO (PROVINCE OF) UNSECURED 06/22 VAR	0.585%	6/27/2022	CAD \$3,000,000		2,397,183.10	0.559%	93.783%
173	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 04/22 0.125	0.125%	4/30/2022	EUR €1,700,000		2,006,911.19	0.468%	94.251%
174	MAS BILL BILLS 04/21 0.00000	0.000%	4/9/2021	SGD \$2,500,000		1,858,281.73	0.434%	94.685%
175	NEDER WATERSCHAPSBANK SR UNSECURED REGS 12/21 VAR	0.254%	12/15/2021	USD \$1,800,000		1,800,707.81	0.420%	95.105%
176	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/26 0.625	0.625%	1/22/2026	USD \$1,800,000		1,762,326.00	0.411%	95.516%
177	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 09/21 1	1.000%	9/15/2021	SEK kr15,000,000		1,725,641.07	0.403%	95.919%
178	CANADA HOUSING TRUST GOVT GUARANT 144A 09/25 VAR	0.403%	9/15/2025	CAD \$2,000,000		1,602,291.72	0.374%	96.293%
179	CANADA HOUSING TRUST GOVT GUARANT 144A 09/22 VAR	0.538%	9/15/2022	CAD \$2,000,000		1,599,188.35	0.373%	96.666%
180	EXPORT DEVELOPMNT CANADA GOVT GUARANT 06/21 2.4	2.400%	6/7/2021	AUD \$2,000,000		1,525,102.93	0.356%	97.022%
181	ONTARIO (PROVINCE OF) SR UNSECURED 01/26 0.625	0.625%	1/21/2026	USD \$1,500,000		1,467,392.73	0.342%	97.365%
182	EXPORT DEVELOPMNT CANADA GOVT GUARANT REGS 01/25 VAR	0.379%	1/17/2025	GBP £1,000,000		1,384,306.61	0.323%	97.688%
183	EXPORT DEVELOPMNT CANADA GOVT GUARANT REGS 05/24 VAR	0.359%	5/29/2024	GBP £1,000,000		1,383,258.84	0.323%	98.010%
184	KOMMUNALBANKEN AS SR UNSECURED REGS 03/22 0.125	0.125%	3/21/2022	SEK kr12,000,000		1,375,937.34	0.321%	98.332%
185	SNCF RESEAU SR UNSECURED REGS 12/21 5.5	5.500%	12/1/2021	GBP £720,000		1,026,780.23	0.240%	98.571%
186	KOMMUNEKREDIT UNSECURED REGS 01/26 0.5	0.500%	1/28/2026	USD \$1,000,000		976,070.00	0.228%	98.799%
187	CANADA HOUSING TRUST GOVT GUARANT 144A 03/24 VAR	0.388%	3/15/2024	CAD \$1,000,000		799,490.73	0.187%	98.986%
188	KOMMUNALBANKEN AS SR UNSECURED REGS 12/23 1.5	1.500%	12/15/2023	GBP £500,000		710,603.08	0.166%	99.151%
189	MANITOBA (PROVINCE OF) UNSECURED REGS 12/21 0.75	0.750%	12/15/2021	GBP £500,000		691,843.10	0.161%	99.313%
190	KUNTARAOHITUS OYJ LOCAL GOVT G REGS 03/26 0.625	0.625%	3/20/2026	USD \$700,000		684,045.63	0.160%	99.472%
191	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 04/21 3.375	3.375%	4/25/2021	EUR €500,000		587,541.47	0.137%	99.610%
192	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/23 1	1.000%	11/13/2023	SEK kr5,000,000		586,881.47	0.137%	99.747%
193	BNG BANK NV SR UNSECURED REGS 07/23 0.05	0.050%	7/11/2023	EUR €333,000		395,820.03	0.092%	99.839%
194	LAND SACHSEN ANHALT SR UNSECURED REGS 04/21 3.75	3.750%	4/6/2021	EUR €230,000		269,721.00	0.063%	99.902%
195	MANITOBA (PROVINCE OF) SR UNSECURED REGS 12/22 1.5	1.500%	12/15/2022	GBP £150,000		210,673.39	0.049%	99.951%
196	KOMMUNALBANKEN AS SR UNSECURED REGS 11/22 1.125	1.125%	11/30/2022	GBP £150,000		209,830.93	0.049%	100.000%
Total						428,493,210.57		100.00%