

Quarterly Portfolio Disclosure

As of December 31, 2019

Summary of Investment Portfolio

Portfolio Allocation	% of NAV
Bonds	97.5
Other assets (liabilities)	2.5
Regional Allocation	% of NAV
United States	97.5
Other assets (liabilities)	2.5
Sector Allocation	% of NAV
Foreign government bonds	97.5
Other assets (liabilities)	2.5
Net Currency Exposure	% of NAV
U.S. dollar	77.9
Euro	25.8
Swedish krona	7.3
Australian dollar	1.4
Canadian dollar	0.7
Norwegian krone	0.4
Hong Kong dollar	(0.3)
Czech koruna	(1.7)
Japanese yen	(11.5)

Top 25 Positions

Issuer	% of NAV
United States Treasury 0.38% 07-15-2023 Inflation Indexed	6.3
United States Treasury 0.63% 01-15-2024 Inflation Indexed	5.5
United States Treasury 1.75% 01-15-2028 Inflation Indexed	5.1
United States Treasury 2.38% 01-15-2025 Inflation Indexed	4.6
United States Treasury 0.13% 01-15-2022 Inflation Indexed	4.2
United States Treasury 0.63% 01-15-2026 Inflation Indexed	4.2
United States Treasury 3.63% 04-15-2028 Inflation Indexed	4.1
United States Treasury 1.38% 02-15-2044 Inflation Indexed	3.9
United States Treasury 0.75% 07-15-2028 Inflation Indexed	3.6
United States Treasury 1.13% 01-15-2021 Inflation Indexed	3.6
United States Treasury 0.13% 04-15-2022 Inflation Indexed	3.1
United States Treasury 0.13% 04-15-2021 Inflation Indexed	3.1
United States Treasury 0.13% 07-15-2022 Inflation Indexed	3.1
United States Treasury 0.75% 02-15-2045 Inflation Indexed	2.9
United States Treasury 0.13% 07-15-2024 Inflation Indexed	2.9
United States Treasury 0.63% 07-15-2021 Inflation Indexed	2.5
United States Treasury 2.00% 01-15-2026 Inflation Indexed	2.4
United States Treasury 2.50% 01-15-2029 Inflation Indexed	2.2
United States Treasury 0.13% 01-15-2023 Inflation Indexed	2.1
United States Treasury 0.38% 07-15-2027 Inflation Indexed	2.1
United States Treasury 0.13% 07-15-2026 Inflation Indexed	2.0
United States Treasury 0.38% 07-15-2025 Inflation Indexed	1.9
United States Treasury 0.38% 01-15-2027 Inflation Indexed	1.8
United States Treasury 1.00% 02-15-2049 Inflation Indexed	1.8
United States Treasury 0.63% 04-15-2023 Inflation Indexed	1.8

Top long positions as a percentage of total net asset value

80.8

Total net asset value of the ETF

\$475.6 million

The ETF held no short positions at the end of the period.

The investments and percentages may have changed since December 31, 2019, due to the ongoing portfolio transactions of the ETF.

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