

DFA Diversified Fixed Income Portfolio

As of July 31, 2017 (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.

This fund operates as a fund-of-funds and generally allocates its assets among other mutual funds, but has the ability to invest in securities and derivatives directly. The holdings listed below contain both the investment holdings of the corresponding underlying funds as well as any direct investments of the fund.

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	Issue Name	Weight	Cumulative
1	TSY INFL IX N/B 01/25 2.375	8.154%	8.154%
2	TSY INFL IX N/B 04/18 0.125	5.330%	13.484%
3	TSY INFL IX N/B 04/21 0.125	2.814%	16.298%
4	TSY INFL IX N/B 04/20 0.125	1.955%	18.254%
5	US TREASURY N/B 05/30 6.25	1.755%	20.009%
6	US TREASURY N/B 08/29 6.125	1.640%	21.649%
7	US TREASURY N/B 08/25 2	1.631%	23.280%
8	US TREASURY N/B 02/27 6.625	1.562%	24.842%
9	US TREASURY N/B 08/26 6.75	1.547%	26.390%
10	US TREASURY N/B 02/31 5.375	1.542%	27.932%
11	US TREASURY N/B 02/29 5.25	1.465%	29.397%
12	US TREASURY N/B 11/24 7.5	1.451%	30.848%
13	US TREASURY N/B 08/23 6.25	1.434%	32.282%
14	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	1.410%	33.691%
15	US TREASURY N/B 11/28 5.25	1.407%	35.098%
16	US TREASURY N/B 02/26 6	1.324%	36.423%
17	US TREASURY N/B 08/21 8.125	1.303%	37.726%
18	US TREASURY N/B 05/21 3.125	1.291%	39.017%
19	US TREASURY N/B 02/24 2.75	1.265%	40.282%
20	US TREASURY N/B 08/25 6.875	1.174%	41.455%
21	TSY INFL IX N/B 04/19 0.125	1.071%	42.527%
22	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	1.064%	43.590%
23	US TREASURY N/B 02/23 1.5	1.056%	44.646%
24	US TREASURY N/B 11/23 2.75	1.043%	45.689%
25	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.025%	46.715%
26	US TREASURY N/B 03/23 1.5	0.999%	47.713%
27	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	0.998%	48.711%
28	US TREASURY N/B 11/24 2.25	0.990%	49.701%
29	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	0.970%	50.672%
30	US TREASURY N/B 08/22 7.25	0.948%	51.620%
31	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	0.917%	52.537%
32	US TREASURY N/B 05/25 2.125	0.916%	53.453%

	Issue Name	Weight	Cumulative
33	US TREASURY N/B 02/25 2	0.909%	54.362%
34	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	0.895%	55.257%
35	CANADA HOUSING TRUST GOVT GUARANT 144A 06/19 1.95	0.883%	56.140%
36	US TREASURY N/B 10/23 1.625	0.831%	56.971%
37	US TREASURY N/B 10/21 2	0.753%	57.724%
38	TSY INFL IX N/B 01/18 1.625	0.733%	58.457%
39	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	0.711%	59.168%
40	US TREASURY N/B 07/23 1.25	0.683%	59.851%
41	US TREASURY N/B 05/21 8.125	0.634%	60.485%
42	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	0.612%	61.097%
43	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	0.595%	61.692%
44	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	0.590%	62.282%
45	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	0.574%	62.856%
46	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	0.566%	63.423%
47	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	0.536%	63.958%
48	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	0.535%	64.493%
49	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	0.517%	65.010%
50	US TREASURY N/B 05/26 1.625	0.503%	65.513%
51	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	0.489%	66.001%
52	US TREASURY N/B 02/26 1.625	0.482%	66.483%
53	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	0.476%	66.959%
54	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	0.470%	67.429%
55	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	0.452%	67.881%
56	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	0.451%	68.333%
57	US TREASURY N/B 08/26 1.5	0.442%	68.775%
58	KFW GOVT GUARANT 09/18 1	0.435%	69.210%
59	US TREASURY N/B 01/19 1.25	0.417%	69.627%
60	FEDERAL HOME LOAN BANK BONDS 12/21 5	0.415%	70.042%
61	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	0.414%	70.456%
62	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	0.413%	70.869%
63	FANNIE MAE NOTES 12/18 1.125	0.413%	71.282%
64	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	0.404%	71.686%
65	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	0.404%	72.089%
66	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	0.403%	72.493%
67	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	0.376%	72.869%
68	US TREASURY N/B 05/24 2.5	0.366%	73.235%
69	PROVINCE OF ALBERTA UNSECURED 06/19 2	0.362%	73.597%
70	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 05/18 0.875	0.350%	73.946%
71	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	0.341%	74.287%
72	PFIZER INC SR UNSECURED 06/18 1.2	0.337%	74.625%
73	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	0.329%	74.953%
74	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	0.327%	75.280%
75	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	0.326%	75.606%
76	KOMMUNEKREDIT SR UNSECURED REGS 08/18 1.25	0.324%	75.930%
77	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	0.324%	76.254%
78	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	0.320%	76.575%
79	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	0.309%	76.884%
80	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	0.301%	77.186%
81	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	0.300%	77.486%
82	BANK OF MONTREAL SR UNSECURED 08/18 1.35	0.292%	77.778%
83	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	0.285%	78.063%
84	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	0.285%	78.349%
85	SINGAPORE GOVERNMENT SR UNSECURED 09/18 4	0.274%	78.623%
86	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	0.268%	78.891%
87	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	0.268%	79.159%

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88	BRITISH COLUMBIA PROV OF UNSECURED 03/19 2.25	0.266%	79.425%
89	FEDERAL HOME LOAN BANK BONDS 09/21 3	0.263%	79.688%
90	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	0.259%	79.947%
91	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	0.254%	80.200%
92	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	0.251%	80.451%
93	FANNIE MAE NOTES 02/20 1.5	0.250%	80.701%
94	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	0.246%	80.947%
95	AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	0.244%	81.191%
96	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	0.242%	81.433%
97	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	0.240%	81.673%
98	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	0.237%	81.909%
99	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	0.232%	82.141%
100	KFW GOVT GUARANT 11/18 1.125	0.232%	82.373%
101	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	0.231%	82.603%
102	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	0.228%	82.831%
103	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	0.228%	83.059%
104	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	0.225%	83.284%
105	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/18 1.125	0.220%	83.504%
106	ONTARIO (PROVINCE OF) BONDS 06/19 4.4	0.216%	83.720%
107	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	0.214%	83.935%
108	CPPIB CAPITAL INC COMPANY GUAR 06/19 1.1	0.213%	84.148%
109	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	0.210%	84.358%
110	CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	0.210%	84.569%
111	TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	0.201%	84.770%
112	STATOIL ASA COMPANY GUAR 11/19 2.25	0.198%	84.968%
113	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	0.196%	85.164%
114	EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	0.195%	85.360%
115	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	0.193%	85.553%
116	CHEVRON CORP SR UNSECURED 11/19 2.193	0.190%	85.743%
117	CHEVRON CORP SR UNSECURED 03/18 1.365	0.190%	85.933%
118	CHEVRON CORP SR UNSECURED 05/19 1.561	0.185%	86.118%
119	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	0.184%	86.302%
120	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	0.183%	86.485%
121	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	0.181%	86.666%
122	SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	0.180%	86.846%
123	PFIZER INC SR UNSECURED 05/19 2.1	0.180%	87.026%
124	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	0.180%	87.206%
125	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	0.179%	87.385%
126	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	0.178%	87.563%
127	AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	0.176%	87.739%
128	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	0.173%	87.912%
129	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	0.171%	88.083%
130	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	0.170%	88.253%
131	KFW GOVT GUARANT 02/19 1.5	0.168%	88.421%
132	FEDERAL HOME LOAN BANK BONDS 05/19 1.375	0.167%	88.588%
133	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	0.161%	88.749%
134	FREDDIE MAC NOTES 03/19 3.75	0.155%	88.904%
135	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 05/19 2.98	0.154%	89.057%
136	TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	0.152%	89.209%
137	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	0.149%	89.359%
138	NRW.BANK LOCAL GOVT G REGS 08/18 1.375	0.149%	89.508%
139	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	0.146%	89.654%
140	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	0.146%	89.799%
141	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	0.145%	89.945%
142	PROVINCE OF SASKATCHEWAN UNSECURED 03/19 1.95	0.144%	90.089%

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143	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	0.144%	90.233%
144	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	0.143%	90.376%
145	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	0.142%	90.518%
146	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	0.142%	90.659%
147	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	0.141%	90.800%
148	KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125	0.139%	90.939%
149	FEDERAL HOME LOAN BANK BONDS 09/22 2	0.131%	91.070%
150	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	0.131%	91.201%
151	TORONTO DOMINION BANK DEPOSIT NOTE REGS 04/19 2.447	0.131%	91.331%
152	INTL BK RECON + DEVELOP SR UNSECURED 10/18 1	0.130%	91.462%
153	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	0.129%	91.591%
154	WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	0.128%	91.719%
155	COUNCIL OF EUROPE SR UNSECURED 02/19 1	0.128%	91.847%
156	CANADIAN GOVERNMENT BONDS 06/19 3.75	0.125%	91.972%
157	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	0.124%	92.096%
158	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	0.123%	92.219%
159	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	0.120%	92.339%
160	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	0.120%	92.459%
161	FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	0.119%	92.578%
162	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	0.118%	92.697%
163	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.118%	92.814%
164	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	0.117%	92.932%
165	COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	0.117%	93.048%
166	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	0.116%	93.164%
167	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	0.116%	93.280%
168	APPLE INC SR UNSECURED 02/19 1.55	0.113%	93.393%
169	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	0.113%	93.506%
170	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.112%	93.618%
171	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	0.111%	93.729%
172	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	0.109%	93.837%
173	AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	0.105%	93.943%
174	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	0.103%	94.046%
175	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	0.099%	94.145%
176	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	0.097%	94.242%
177	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	0.095%	94.337%
178	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	0.092%	94.429%
179	FEDERAL HOME LOAN BANK BONDS 03/20 3	0.091%	94.521%
180	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	0.091%	94.612%
181	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	0.090%	94.702%
182	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	0.090%	94.792%
183	AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	0.090%	94.882%
184	APPLE INC SR UNSECURED 02/20 1.9	0.090%	94.972%
185	MERCK + CO INC SR UNSECURED 02/20 1.85	0.090%	95.062%
186	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	0.089%	95.151%
187	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.089%	95.240%
188	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	0.088%	95.328%
189	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	0.086%	95.414%
190	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	0.086%	95.500%
191	APPLE INC SR UNSECURED 05/19 2.1	0.085%	95.585%
192	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	0.085%	95.670%
193	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	0.085%	95.755%
194	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/17 1.5	0.084%	95.839%
195	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.084%	95.922%
196	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	0.084%	96.006%
197	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	0.083%	96.089%

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198	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	0.082%	96.171%
199	NRW.BANK LOCAL GOVT G REGS 10/18 1.25	0.080%	96.251%
200	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	0.080%	96.331%
201	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.078%	96.409%
202	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	0.076%	96.485%
203	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	0.075%	96.560%
204	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	0.074%	96.634%
205	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	0.074%	96.709%
206	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	0.073%	96.782%
207	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.072%	96.854%
208	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	0.072%	96.925%
209	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	0.071%	96.997%
210	CHEVRON CORP SR UNSECURED 03/20 1.991	0.070%	97.067%
211	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	0.068%	97.135%
212	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	0.068%	97.203%
213	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	0.066%	97.269%
214	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	0.061%	97.330%
215	SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	0.060%	97.390%
216	LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/18 1.875	0.060%	97.450%
217	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	0.060%	97.510%
218	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	0.060%	97.570%
219	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	0.060%	97.630%
220	LANDWIRTSCH. RENTENBANK GOVT GUARANT 04/19 1.75	0.060%	97.690%
221	KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5	0.060%	97.749%
222	SHELL INTERNATIONAL FIN COMPANY GUAR 05/19 1.375	0.059%	97.809%
223	TOYOTA CREDIT CANADA INC SR UNSECURED REGS 05/19 2.25	0.059%	97.868%
224	APPLE INC SR UNSECURED 02/20 1.55	0.059%	97.926%
225	CHEVRON CORP SR UNSECURED 02/19 1.686	0.058%	97.984%
226	STATOIL ASA COMPANY GUAR 05/18 1.15	0.057%	98.041%
227	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	0.056%	98.097%
228	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	0.055%	98.152%
229	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	0.055%	98.206%
230	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/18 1.25	0.055%	98.261%
231	CHEVRON CORP SR UNSECURED 11/18 1.79	0.053%	98.314%
232	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	0.052%	98.367%
233	AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	0.052%	98.418%
234	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	0.051%	98.469%
235	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	0.051%	98.520%
236	MICROSOFT CORP SR UNSECURED 11/18 1.3	0.049%	98.569%
237	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/17 1.875	0.048%	98.617%
238	KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	0.048%	98.665%
239	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	0.048%	98.713%
240	ROYAL BANK OF CANADA DEPOSIT NOTE 07/20 1.92	0.048%	98.761%
241	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	0.047%	98.808%
242	FEDERAL HOME LOAN BANK BONDS 03/21 5	0.047%	98.854%
243	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	0.046%	98.900%
244	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	0.046%	98.946%
245	STATOIL ASA COMPANY GUAR 11/18 1.95	0.044%	98.989%
246	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	0.043%	99.032%
247	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	0.042%	99.074%
248	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	0.038%	99.111%
249	BANK OF MONTREAL SR UNSECURED 12/19 2.1	0.036%	99.147%
250	MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	0.036%	99.183%
251	MICROSOFT CORP SR UNSECURED 06/19 4.2	0.035%	99.219%
252	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	0.035%	99.253%

	Issue Name	Weight	Cumulative
253	ROYAL BANK OF CANADA SR UNSECURED 12/18 2	0.035%	99.288%
254	NORDEA BANK AB SR UNSECURED 144A 05/18 1.625	0.034%	99.322%
255	ASIAN DEVELOPMENT BANK SR UNSECURED 10/18 1.875	0.033%	99.355%
256	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	0.033%	99.388%
257	EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1	0.032%	99.420%
258	WESTPAC BANKING CORP SR UNSECURED 05/18 1.55	0.032%	99.452%
259	NATIONAL AUSTRALIA BK LT SR UNSECURED 07/18 2.3	0.032%	99.484%
260	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	0.030%	99.514%
261	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 01/19 1.375	0.030%	99.543%
262	EXPORT DEVELOPMNT CANADA SR UNSECURED 02/19 1.25	0.030%	99.573%
263	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	0.030%	99.603%
264	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	0.030%	99.632%
265	TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/20 4.5	0.029%	99.661%
266	ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	0.028%	99.689%
267	CHEVRON CORP SR UNSECURED 03/20 1.961	0.025%	99.714%
268	ORACLE CORP SR UNSECURED 01/19 2.375	0.025%	99.739%
269	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	0.024%	99.763%
270	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/19 1.5	0.024%	99.787%
271	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	0.024%	99.811%
272	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	0.023%	99.833%
273	NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/18 0.875	0.022%	99.856%
274	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	0.019%	99.875%
275	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	0.016%	99.891%
276	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	0.015%	99.906%
277	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15	0.012%	99.918%
278	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	0.012%	99.930%
279	SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 1.375	0.012%	99.942%
280	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	0.010%	99.952%
281	WAL MART STORES INC SR UNSECURED 12/18 1.95	0.008%	99.960%
282	AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	0.008%	99.968%
283	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.007%	99.976%
284	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	0.007%	99.983%
285	ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5	0.006%	99.989%
286	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	0.006%	99.995%
287	PROVINCE OF QUEBEC SR UNSECURED 05/18 4.625	0.005%	100.000%
288	BANK OF MONTREAL SR UNSECURED 04/18 1.4	0.000%	100.000%
289	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	0.000%	100.000%
290	BANK OF MONTREAL SR UNSECURED 07/18 1.8	0.000%	100.000%
	Total	100.00%	