

# DFA Diversified Fixed Income Portfolio

**As of May 31, 2017 (Updated Monthly)**

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

	Issue Name	Weight	Cumulative
1	US TREASURY N/B 05/30 6.25	1.805%	1.805%
2	US TREASURY N/B 08/29 6.125	1.686%	3.491%
3	US TREASURY N/B 08/25 2	1.668%	5.159%
4	US TREASURY N/B 02/27 6.625	1.605%	6.763%
5	US TREASURY N/B 08/26 6.75	1.589%	8.352%
6	US TREASURY N/B 02/31 5.375	1.587%	9.940%
7	US TREASURY N/B 02/29 5.25	1.504%	11.444%
8	US TREASURY N/B 11/24 7.5	1.492%	12.935%
9	US TREASURY N/B 08/23 6.25	1.472%	14.407%
10	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	1.445%	15.852%
11	US TREASURY N/B 11/28 5.25	1.443%	17.295%
12	US TREASURY N/B 02/26 6	1.359%	18.654%
13	US TREASURY N/B 08/21 8.125	1.338%	19.992%
14	US TREASURY N/B 05/21 3.125	1.319%	21.311%
15	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	1.308%	22.620%
16	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.165%	23.785%
17	US TREASURY N/B 02/24 2.75	1.294%	25.079%
18	US TREASURY N/B 08/25 6.875	1.205%	26.284%
19	KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	0.619%	26.903%
20	EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	0.597%	27.500%
21	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	0.572%	28.072%
22	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	1.080%	29.152%
23	US TREASURY N/B 02/23 1.5	1.077%	30.229%
24	US TREASURY N/B 11/23 2.75	1.067%	31.296%
25	FEDERAL HOME LOAN BANK BONDS 01/19 1.25	0.541%	31.837%
26	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.045%	32.882%
27	US TREASURY N/B 03/23 1.5	1.019%	33.901%
28	US TREASURY N/B 11/24 2.25	1.013%	34.914%
29	WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	0.508%	35.422%
30	US TREASURY N/B 08/22 7.25	0.974%	36.396%
31	PFIZER INC SR UNSECURED 06/18 1.2	0.482%	36.877%
32	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	0.936%	37.813%

	Issue Name	Weight	Cumulative
33	SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	0.481%	38.294%
34	US TREASURY N/B 01/19 1.125	0.480%	38.774%
35	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	0.475%	39.249%
36	KFW GOVT GUARANT 09/18 1	0.472%	39.721%
37	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	0.909%	40.630%
38	US TREASURY N/B 10/23 1.625	0.849%	41.479%
39	US TREASURY N/B 01/19 1.25	0.421%	41.900%
40	AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 01/20 1.625	0.419%	42.320%
41	FANNIE MAE NOTES 12/18 1.125	0.417%	42.737%
42	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	0.415%	43.152%
43	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 05/18 0.875	0.413%	43.565%
44	JPN BANK FOR INT L COOP GOVT GUARANT 07/17 1.125	0.413%	43.977%
45	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 1.625	0.408%	44.385%
46	EUROPEAN INVESTMENT BANK SR UNSECURED 03/20 1.625	0.408%	44.793%
47	CHEVRON CORP SR UNSECURED 03/18 1.365	0.396%	45.189%
48	US TREASURY N/B 10/21 2	0.768%	45.958%
49	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	0.383%	46.341%
50	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	0.729%	47.070%
51	US TREASURY N/B 12/18 1.375	0.374%	47.444%
52	US TREASURY N/B 07/23 1.25	0.697%	48.140%
53	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	0.341%	48.481%
54	US TREASURY N/B 05/21 8.125	0.651%	49.132%
55	BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	0.330%	49.462%
56	KOMMUNEKREDIT SR UNSECURED REGS 08/18 1.25	0.327%	49.789%
57	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	0.324%	50.113%
58	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	0.611%	50.724%
59	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	0.313%	51.036%
60	US TREASURY N/B 05/25 2.125	0.585%	51.622%
61	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	0.584%	52.206%
62	BANK OF MONTREAL SR UNSECURED 08/18 1.35	0.294%	52.500%
63	TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	0.290%	52.790%
64	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	0.288%	53.079%
65	GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	0.283%	53.362%
66	CISCO SYSTEMS INC SR UNSECURED 06/18 1.65	0.279%	53.641%
67	SINGAPORE GOVERNMENT SR UNSECURED 09/18 4	0.273%	53.914%
68	COUNCIL OF EUROPE SR UNSECURED 03/20 1.625	0.271%	54.184%
69	US TREASURY N/B 05/26 1.625	0.514%	54.698%
70	SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	0.261%	54.959%
71	KOMMUNALBANKEN AS SR UNSECURED REGS 05/18 1.125	0.261%	55.220%
72	NEDER WATERSCHAPSBANK SR UNSECURED 144A 01/19 1.5	0.256%	55.476%
73	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	0.253%	55.729%
74	FANNIE MAE NOTES 02/20 1.5	0.253%	55.982%
75	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 1.7	0.244%	56.227%
76	ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	0.243%	56.469%
77	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	0.463%	56.932%
78	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	0.463%	57.395%
79	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	0.234%	57.629%
80	KFW GOVT GUARANT 11/18 1.125	0.234%	57.863%
81	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/19 2	0.231%	58.094%
82	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.125	0.229%	58.323%
83	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/18 1.125	0.222%	58.545%
84	FEDERAL HOME LOAN BANK BONDS 12/21 5	0.424%	58.970%
85	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	0.423%	59.393%
86	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	0.216%	59.609%
87	US TREASURY N/B 02/19 2.75	0.216%	59.825%

	Issue Name	Weight	Cumulative
88	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 03/20 1.75	0.213%	60.038%
89	EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	0.203%	60.241%
90	TORONTO DOMINION BANK SR UNSECURED 09/18 1.45	0.203%	60.444%
91	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	0.384%	60.828%
92	EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	0.198%	61.026%
93	OEKB OEST. KONTROLLBANK GOVT GUARANT 01/20 1.75	0.195%	61.221%
94	CHEVRON CORP SR UNSECURED 11/19 2.193	0.192%	61.413%
95	TSY INFL IX N/B 01/25 2.375	8.096%	69.509%
96	CISCO SYSTEMS INC SR UNSECURED 01/20 4.45	0.182%	69.691%
97	COMMONWEALTH BANK AUST SR UNSECURED 144A 09/18 1.375	0.181%	69.871%
98	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	0.180%	70.051%
99	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	0.349%	70.400%
100	AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	0.178%	70.578%
101	PFIZER INC SR UNSECURED 05/19 2.1	0.176%	70.754%
102	STATOIL ASA COMPANY GUAR 11/19 2.25	0.175%	70.929%
103	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	0.174%	71.104%
104	MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	0.173%	71.277%
105	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	0.333%	71.609%
106	KFW GOVT GUARANT 02/19 1.5	0.170%	71.779%
107	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	0.331%	72.110%
108	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	0.163%	72.273%
109	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	0.307%	72.579%
110	FREDDIE MAC NOTES 03/19 3.75	0.157%	72.736%
111	FANNIE MAE NOTES 11/18 1.625	0.151%	72.888%
112	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	0.151%	73.038%
113	NRW.BANK LOCAL GOVT G REGS 08/18 1.375	0.150%	73.189%
114	FMS WERTMANAGEMENT GOVT GUARANT 01/20 1.75	0.148%	73.336%
115	OEKB OEST. KONTROLLBANK GOVT GUARANT 02/20 1.375	0.147%	73.484%
116	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 01/19 1.75	0.147%	73.631%
117	TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	0.145%	73.776%
118	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	0.281%	74.057%
119	CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	0.144%	74.201%
120	COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	0.144%	74.345%
121	EUROPEAN INVESTMENT BANK SR UNSECURED 12/19 1.25	0.143%	74.488%
122	EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	0.143%	74.631%
123	FEDERAL HOME LOAN BANK BONDS 09/21 3	0.269%	74.900%
124	ONTARIO (PROVINCE OF) SR UNSECURED 07/18 3	0.134%	75.034%
125	TSY INFL IX N/B 04/18 0.125	5.754%	80.788%
126	INTL BK RECON + DEVELOP SR UNSECURED 10/18 1	0.132%	80.920%
127	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	0.256%	81.176%
128	ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	0.130%	81.306%
129	WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	0.129%	81.436%
130	COUNCIL OF EUROPE SR UNSECURED 02/19 1	0.129%	81.565%
131	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	0.250%	81.814%
132	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	0.246%	82.061%
133	NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	0.126%	82.186%
134	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	0.242%	82.429%
135	COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	0.122%	82.551%
136	ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	0.121%	82.672%
137	TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	0.121%	82.792%
138	FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	0.121%	82.913%
139	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	0.120%	83.033%
140	US TREASURY N/B 02/19 0.75	0.119%	83.152%
141	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	0.119%	83.271%
142	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	0.230%	83.502%

	Issue Name	Weight	Cumulative
143	FEDERAL HOME LOAN BANK BONDS 12/19 4.125	0.227%	83.729%
144	COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	0.114%	83.843%
145	APPLE INC SR UNSECURED 02/19 1.55	0.114%	83.957%
146	CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	0.114%	84.071%
147	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	0.113%	84.184%
148	EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	0.112%	84.296%
149	OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	0.107%	84.404%
150	AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	0.106%	84.510%
151	OEKB OEST. KONTROLLBANK GOVT GUARANT 05/18 1.125	0.105%	84.615%
152	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	0.105%	84.720%
153	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	0.201%	84.921%
154	PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	0.100%	85.021%
155	ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	0.099%	85.120%
156	FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	0.189%	85.310%
157	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	0.188%	85.498%
158	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	0.188%	85.686%
159	SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	0.094%	85.780%
160	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	0.093%	85.873%
161	COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	0.091%	85.964%
162	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	0.091%	86.055%
163	AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	0.091%	86.146%
164	APPLE INC SR UNSECURED 02/20 1.9	0.091%	86.237%
165	MERCK + CO INC SR UNSECURED 02/20 1.85	0.091%	86.328%
166	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	0.090%	86.418%
167	BANK OF NOVA SCOTIA SR UNSECURED 06/19 1.65	0.090%	86.507%
168	US TREASURY N/B 02/25 2	0.174%	86.682%
169	FEDERAL HOME LOAN BANK BONDS 06/19 1.625	0.173%	86.855%
170	ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	0.089%	86.943%
171	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	0.089%	87.032%
172	BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	0.087%	87.119%
173	APPLE INC SR UNSECURED 05/19 2.1	0.086%	87.205%
174	WESTPAC BANKING CORP SR UNSECURED 11/18 1.95	0.085%	87.290%
175	TORONTO DOMINION BANK SR UNSECURED 07/18 1.75	0.085%	87.375%
176	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/17 1.5	0.085%	87.460%
177	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.085%	87.544%
178	SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	0.084%	87.629%
179	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 11/18 1	0.084%	87.712%
180	AUST + NZ BANKING GRP NY SR UNSECURED 10/17 1.875	0.082%	87.795%
181	NRW.BANK LOCAL GOVT G REGS 10/18 1.25	0.081%	87.875%
182	US TREASURY N/B 05/24 2.5	0.157%	88.032%
183	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	0.080%	88.113%
184	COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.9	0.080%	88.193%
185	FEDERAL HOME LOAN BANK BONDS 03/20 3	0.154%	88.347%
186	FEDERAL HOME LOAN BANK BONDS 09/19 4.5	0.149%	88.496%
187	CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	0.076%	88.571%
188	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	0.144%	88.716%
189	TSY INFL IX N/B 04/21 0.125	3.146%	91.862%
190	ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	0.073%	91.935%
191	MICROSOFT CORP SR UNSECURED 02/20 1.85	0.073%	92.007%
192	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	0.072%	92.079%
193	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	0.072%	92.151%
194	CHEVRON CORP SR UNSECURED 03/20 1.991	0.071%	92.222%
195	SANOFI SR UNSECURED 04/18 1.25	0.070%	92.292%
196	FEDERAL HOME LOAN BANK BONDS 09/22 2	0.133%	92.425%
197	PROVINCE OF QUEBEC SR UNSECURED 05/18 4.625	0.067%	92.492%

	Issue Name	Weight	Cumulative
198	ROYAL BANK OF CANADA SR UNSECURED 06/18 1.5	0.067%	92.559%
199	DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	0.066%	92.625%
200	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	0.125%	92.751%
201	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 05/18 1.125	0.063%	92.814%
202	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	0.062%	92.875%
203	STATOIL ASA COMPANY GUAR 05/18 1.15	0.062%	92.937%
204	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	0.120%	93.057%
205	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	0.119%	93.175%
206	LANDWIRTSCH. RENTENBANK GOVT GUARANT 09/18 1.875	0.061%	93.236%
207	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	0.118%	93.354%
208	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	0.060%	93.414%
209	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	0.060%	93.474%
210	KOMMUNEKREDIT SR UNSECURED REGS 01/19 1.5	0.060%	93.535%
211	NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.060%	93.594%
212	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.375	0.060%	93.654%
213	APPLE INC SR UNSECURED 02/20 1.55	0.059%	93.713%
214	CHEVRON CORP SR UNSECURED 02/19 1.686	0.058%	93.772%
215	ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	0.055%	93.827%
216	ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 03/18 1.25	0.055%	93.882%
217	SWEDISH EXPORT CREDIT SR UNSECURED 04/18 1.125	0.055%	93.937%
218	CHEVRON CORP SR UNSECURED 11/18 1.79	0.054%	93.991%
219	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	0.053%	94.044%
220	AFRICAN DEVELOPMENT BANK SR UNSECURED 05/19 1	0.052%	94.096%
221	SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	0.052%	94.148%
222	BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 1.45	0.051%	94.199%
223	TSY INFL IX N/B 04/20 0.125	2.184%	96.383%
224	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	0.098%	96.480%
225	MICROSOFT CORP SR UNSECURED 11/18 1.3	0.049%	96.530%
226	L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	0.049%	96.579%
227	TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	0.049%	96.628%
228	PRECISION CASTPARTS CORP SR UNSECURED 01/18 1.25	0.048%	96.676%
229	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 08/17 1.875	0.048%	96.724%
230	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	0.093%	96.816%
231	MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 03/20 1.5	0.048%	96.864%
232	SWEDBANK AB SR UNSECURED 144A 02/19 2.375	0.046%	96.910%
233	BANK OF MONTREAL SR UNSECURED 07/18 1.8	0.046%	96.956%
234	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	0.088%	97.044%
235	SINGAPORE GOVERNMENT SR UNSECURED 06/19 2.5	0.045%	97.089%
236	WESTPAC BANKING CORP SR UNSECURED 05/18 1.55	0.044%	97.133%
237	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	0.083%	97.216%
238	SVENSKA HANDELSBANKEN AB COMPANY GUAR 09/19 1.5	0.043%	97.259%
239	NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	0.042%	97.302%
240	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 1.2	0.042%	97.344%
241	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	0.042%	97.385%
242	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	0.078%	97.464%
243	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	0.076%	97.540%
244	LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/18 1.25	0.037%	97.577%
245	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	0.037%	97.614%
246	CHEVRON CORP SR UNSECURED 05/19 1.561	0.037%	97.651%
247	BANK OF MONTREAL SR UNSECURED 12/19 2.1	0.036%	97.687%
248	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	0.070%	97.757%
249	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/18 1.875	0.035%	97.792%
250	ROYAL BANK OF CANADA SR UNSECURED 12/18 2	0.035%	97.827%
251	NORDEA BANK AB SR UNSECURED 144A 05/18 1.625	0.035%	97.861%
252	WESTPAC BANKING CORP SR UNSECURED 12/17 1.5	0.034%	97.895%

	Issue Name	Weight	Cumulative
253	ASIAN DEVELOPMENT BANK SR UNSECURED 10/18 1.875	0.033%	97.929%
254	EXPORT DEVELOPMNT CANADA SR UNSECURED 11/18 1	0.033%	97.961%
255	NATIONAL AUSTRALIA BK LT SR UNSECURED 07/18 2.3	0.032%	97.993%
256	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	0.061%	98.054%
257	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/18 1.45	0.031%	98.086%
258	SHELL INTERNATIONAL FIN COMPANY GUAR 11/17 1.25	0.031%	98.117%
259	SINGAPORE GOVERNMENT SR UNSECURED 10/19 1.625	0.031%	98.147%
260	STATOIL ASA COMPANY GUAR 11/18 1.95	0.031%	98.178%
261	WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	0.030%	98.208%
262	SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	0.030%	98.238%
263	EXPORT DEVELOPMNT CANADA SR UNSECURED 02/19 1.25	0.030%	98.268%
264	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 01/19 1.375	0.030%	98.298%
265	BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 09/18 1	0.030%	98.328%
266	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	0.057%	98.385%
267	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	0.056%	98.442%
268	ONTARIO (PROVINCE OF) SR UNSECURED 10/19 4	0.029%	98.470%
269	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 5.4	0.027%	98.498%
270	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	0.052%	98.549%
271	FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	0.050%	98.600%
272	CHEVRON CORP SR UNSECURED 03/20 1.961	0.025%	98.625%
273	ORACLE CORP SR UNSECURED 01/19 2.375	0.025%	98.650%
274	COOPERAT RABOBANK UA/NY SR UNSECURED 01/20 2.25	0.025%	98.674%
275	FEDERAL HOME LOAN BANK BONDS 03/21 5	0.048%	98.722%
276	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	0.047%	98.769%
277	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 01/19 1.5	0.024%	98.793%
278	STATOIL ASA COMPANY GUAR 11/17 1.25	0.024%	98.817%
279	BANK OF MONTREAL SR UNSECURED 04/18 1.4	0.024%	98.841%
280	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	0.024%	98.865%
281	NEDER WATERSCHAPSBANK SR UNSECURED REGS 07/18 0.875	0.023%	98.888%
282	BERKSHIRE HATHAWAY FIN COMPANY GUAR 05/18 1.3	0.022%	98.909%
283	COCA COLA CO/THE SR UNSECURED 03/18 1.65	0.021%	98.930%
284	CAISSE DES DEPOTS ET CON 11/17 1.125	0.019%	98.950%
285	TSY INFL IX N/B 01/18 1.625	0.820%	99.770%
286	FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	0.036%	99.806%
287	EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125	0.017%	99.822%
288	CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	0.016%	99.839%
289	TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45	0.016%	99.854%
290	WESTPAC BANKING CORP SR UNSECURED 08/17 2	0.015%	99.870%
291	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	0.015%	99.885%
292	BERKSHIRE HATHAWAY INC SR UNSECURED 08/18 1.15	0.012%	99.897%
293	EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	0.012%	99.910%
294	TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	0.010%	99.920%
295	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	0.020%	99.940%
296	STATOIL ASA COMPANY GUAR 08/17 3.125	0.009%	99.948%
297	WAL MART STORES INC SR UNSECURED 12/18 1.95	0.008%	99.957%
298	TORONTO DOMINION BANK SR UNSECURED 03/18 1.625	0.008%	99.965%
299	TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	0.007%	99.972%
300	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/20 1.875	0.007%	99.979%
301	STATOIL ASA COMPANY GUAR 01/18 1.2	0.006%	99.986%
302	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	0.006%	99.992%
303	AUST + NZ BANKING GRP NY SR UNSECURED 01/18 1.5	0.004%	99.996%
304	WESTPAC BANKING CORP SR UNSECURED 01/18 1.6	0.003%	99.999%
305	FEDERAL HOME LOAN BANK BONDS 03/19 1.875	0.001%	100.000%
306	BANK OF MONTREAL SR UNSECURED 09/17 1.4	0.000%	100.000%
	<b>Total</b>	<b>100.00%</b>	