

DFA Commodity Strategy Portfolio

As of April 30, 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.

The fund may invest up to 25% of its total assets in Dimensional Cayman Commodity Fund I Ltd. (the "Subsidiary"), a wholly-owned subsidiary of the Fund. The holdings listed below contain both the investment holdings of the Subsidiary 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	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Commodity Future						-1,594,015.42	-0.10%
LIVE CATTLE FUTR JUN17 XCME 20170630		6/30/2017	3,360,000	1.24	4,167,240.00	495,517.04	0.031%
LME NICKEL FUTURE MAY17 XLME 20170515		5/15/2017	-624	9,406.00	-5,869,344.00	448,870.30	0.028%
LME ZINC FUTURE MAY17 XLME 20170515		5/15/2017	-2,550	2,614.50	-6,666,975.00	379,886.40	0.024%
LME PRI ALUM FUTR MAY17 XLME 20170515		5/15/2017	6,625	1,904.00	12,614,000.00	174,248.00	0.011%
GOLD 100 OZ FUTR JUN17 XCEC 20170628		6/28/2017	9,200	1,268.30	11,668,360.00	161,134.80	0.010%
LME PRI ALUM FUTR MAY17 XLME 20170515		5/15/2017	-6,625	1,904.00	-12,614,000.00	81,623.00	0.005%
COTTON NO.2 FUTR JUL17 IFUS 20170707		7/7/2017	1,900,000	0.79	1,498,530.00	38,915.00	0.002%
SOYBEAN MEAL FUTR JUL17 XCBT 20170714		7/14/2017	9,100	315.80	2,873,780.00	24,319.69	0.002%
SOYBEAN FUTURE JUL17 XCBT 20170714		7/14/2017	570,000	9.56	5,450,625.00	11,011.33	0.001%
KC HRW WHEAT FUT JUL17 XCBT 20170714		7/14/2017	265,000	4.37	1,158,712.50	7,781.80	0.000%
SOYBEAN OIL FUTR JUL17 XCBT 20170714		7/14/2017	7,800,000	0.32	2,473,380.00	-6,215.30	0.000%
WHEAT FUTURE(CBT) JUL17 XCBT 20170714		7/14/2017	760,000	4.32	3,285,100.00	-20,268.27	-0.001%
CORN FUTURE JUL17 XCBT 20170714		7/14/2017	2,010,000	3.67	7,366,650.00	-43,445.85	-0.003%
SUGAR 11 (WORLD) JUL17 IFUS 20170630		6/30/2017	15,904,000	0.16	2,565,315.20	-55,164.49	-0.003%
LEAN HOGS FUTURE JUN17 XCME 20170614		6/14/2017	3,160,000	0.74	2,338,400.00	-61,465.95	-0.004%
COFFEE 'C' FUTURE JUL17 IFUS 20170719		7/19/2017	1,612,500	1.33	2,151,075.00	-104,821.60	-0.007%
LME ZINC FUTURE JUL17 XLME 20170717		7/17/2017	1,000	2,623.50	2,623,500.00	-118,668.25	-0.007%
LME PRI ALUM FUTR JUL17 XLME 20170717		7/17/2017	2,600	1,911.25	4,969,250.00	-123,869.70	-0.008%
NATURAL GAS FUTR JUL17 XNYM 20170628		6/28/2017	2,360,000	3.35	7,913,080.00	-137,961.64	-0.009%
LME NICKEL FUTURE JUL17 XLME 20170717		7/17/2017	240	9,447.00	2,267,280.00	-149,680.00	-0.009%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Commodity Future						-1,594,015.42	-0.10%
COPPER FUTURE JUL17 XCEC 20170727		7/27/2017	2,900,000	2.61	7,561,750.00	-159,309.70	-0.010%
NY HARB ULSD FUT JUL17 XNYM 20170630		6/30/2017	2,184,000	1.52	3,309,415.20	-245,638.60	-0.015%
SILVER FUTURE JUL17 XCEC 20170727		7/27/2017	240,000	17.26	4,142,880.00	-250,443.80	-0.016%
LME NICKEL FUTURE MAY17 XLME 20170515		5/15/2017	624	9,406.00	5,869,344.00	-330,699.20	-0.021%
GASOLINE RBOB FUT JUL17 XNYM 20170630		6/30/2017	2,184,000	1.55	3,391,096.80	-344,401.10	-0.021%
WTI CRUDE FUTURE JUL17 XNYM 20170620		6/20/2017	127,000	49.62	6,301,740.00	-357,953.75	-0.022%
BRENT CRUDE FUTR JUL17 IFEU 20170531		5/31/2017	133,000	52.05	6,922,650.00	-373,664.48	-0.023%
LME ZINC FUTURE MAY17 XLME 20170515		5/15/2017	2,550	2,614.50	6,666,975.00	-533,651.10	-0.033%
Corporate Bond						1,064,472,711.96	66.21%
APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	38,000,000	100.54		38,206,834.00	2.376%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	30,877,000	100.91		31,158,783.50	1.938%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	27,500,000	100.75		27,705,040.00	1.723%
ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	21,875,000	101.30		22,160,228.13	1.378%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	19,850,000	100.59		19,966,321.00	1.242%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	19,430,000	100.00		19,429,417.10	1.209%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	18,335,000	100.64		18,453,132.41	1.148%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	17,000,000	100.42		17,071,774.00	1.062%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	15,620,000	100.92		15,763,610.28	0.981%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	15,000,000	100.91		15,135,765.00	0.941%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	15,000,000	100.74		15,110,805.00	0.940%
CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	14,935,000	99.35		14,838,251.07	0.923%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	13,665,000	100.70		13,761,133.28	0.856%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	11,927,000	105.05		12,529,313.50	0.779%
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	11,300,000	99.40		11,232,426.00	0.699%
COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	10,000,000	106.78		10,677,570.00	0.664%
NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	4/24/2020	9,500,000	107.21		10,185,140.00	0.634%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	10,100,000	100.63		10,164,054.20	0.632%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	10,000,000	101.29		10,128,680.00	0.630%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	10,000,000	101.03		10,103,200.00	0.628%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	10,000,000	99.92		9,992,190.00	0.622%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	10,000,000	99.81		9,981,420.00	0.621%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	2/28/2018	9,958,000	100.10		9,968,246.78	0.620%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	10,000,000	99.38		9,937,610.00	0.618%
MICROSOFT CORP SR UNSECURED 08/19 1.1	1.100%	8/8/2019	10,000,000	99.04		9,903,570.00	0.616%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	9,108,000	105.74		9,630,771.88	0.599%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	9,500,000	100.57		9,554,520.50	0.594%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	9,500,000	99.39		9,442,382.50	0.587%
AMERICAN EXPRESS CO SR UNSECURED 03/18 7	7.000%	3/19/2018	8,212,000	104.65		8,593,833.36	0.535%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						1,064,472,711.96	66.21%
HARRIS CORPORATION SR UNSECURED 04/18 1.999	1.999%	4/27/2018	8,500,000	100.25		8,521,488.00	0.530%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	8,492,000	100.19		8,508,542.42	0.529%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	1.439%	3/1/2018	8,200,000	100.10		8,208,462.40	0.511%
MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/7/2018	8,000,000	100.61		8,048,960.00	0.501%
STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	8,000,000	100.34		8,026,960.00	0.499%
AUST + NZ BANKING GRP NY SR UNSECURED 06/17 1.25	1.250%	6/13/2017	8,000,000	100.02		8,001,264.00	0.498%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	7,735,000	101.08		7,818,661.76	0.486%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	7,000,000	110.28		7,719,467.00	0.480%
MIZUHO BANK LTD COMPANY GUAR 144A 10/17 1.55	1.550%	10/17/2017	7,700,000	100.00		7,699,692.00	0.479%
CREDIT SUISSE NEW YORK SR UNSECURED 04/18 1.7	1.700%	4/27/2018	7,595,000	99.92		7,589,296.16	0.472%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/1/2017	7,500,000	100.08		7,505,925.00	0.467%
CITIGROUP INC SR UNSECURED 12/18 2.05	2.050%	12/7/2018	7,281,000	100.18		7,293,982.02	0.454%
GILEAD SCIENCES INC SR UNSECURED 09/18 1.85	1.850%	9/4/2018	7,064,000	100.29		7,084,803.49	0.441%
JPMORGAN CHASE + CO SR UNSECURED 08/17 2	2.000%	8/15/2017	7,050,000	100.19		7,063,599.45	0.439%
KEY BANK NA SR UNSECURED 03/19 2.35	2.350%	3/8/2019	7,000,000	100.81		7,056,399.00	0.439%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	7,000,000	100.73		7,051,240.00	0.439%
COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	7,000,000	100.36		7,025,158.00	0.437%
WHIRLPOOL CORP SR UNSECURED 11/17 1.65	1.650%	11/1/2017	7,000,000	100.02		7,001,316.00	0.435%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	7/15/2017	7,000,000	99.98		6,998,334.00	0.435%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	7,000,000	99.87		6,991,082.00	0.435%
ASTRAZENECA PLC SR UNSECURED 11/18 1.75	1.750%	11/16/2018	6,958,000	100.13		6,966,864.49	0.433%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	6,700,000	99.76		6,684,060.70	0.416%
ZOETIS INC SR UNSECURED 02/18 1.875	1.875%	2/1/2018	6,564,000	100.14		6,573,452.16	0.409%
CAPITAL ONE NA SR UNSECURED 09/19 2.4	2.400%	9/5/2019	6,536,000	100.42		6,563,745.32	0.408%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	6,500,000	100.38		6,524,466.00	0.406%
PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65	5.650%	5/16/2018	6,255,000	104.29		6,523,264.44	0.406%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	6,200,000	100.22		6,213,571.80	0.386%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	9/14/2017	6,140,000	100.31		6,159,316.44	0.383%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	5,980,000	101.65		6,078,861.36	0.378%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	6,000,000	100.98		6,058,794.00	0.377%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	6,000,000	100.61		6,036,816.00	0.375%
MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	6,000,000	100.59		6,035,202.00	0.375%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	8/23/2017	6,000,000	100.23		6,013,932.00	0.374%
CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	5,245,000	107.85		5,656,512.21	0.352%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	5,650,000	100.06		5,653,599.05	0.352%
CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	7.050%	10/1/2018	5,000,000	107.24		5,362,135.00	0.334%
CARDINAL HEALTH INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	5,239,000	100.04		5,240,964.63	0.326%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	9/14/2018	5,000,000	102.50		5,124,975.00	0.319%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						1,064,472,711.96	66.21%
GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	5,000,000	101.89		5,094,345.00	0.317%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	5,000,000	101.40		5,069,995.00	0.315%
US BANCORP SR UNSECURED 04/19 2.2	2.200%	4/25/2019	5,000,000	100.91		5,045,510.00	0.314%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	5,000,000	100.86		5,043,030.00	0.314%
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	5,000,000	100.68		5,034,160.00	0.313%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	5,000,000	100.61		5,030,595.00	0.313%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	5,000,000	100.54		5,027,080.00	0.313%
WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	5,000,000	100.40		5,020,030.00	0.312%
PHILIP MORRIS INTL INC SR UNSECURED 01/19 1.875	1.875%	1/15/2019	5,000,000	100.14		5,007,020.00	0.311%
CARDINAL HEALTH INC SR UNSECURED 06/17 1.9	1.900%	6/15/2017	5,000,000	100.08		5,003,980.00	0.311%
PHILLIPS 66 COMPANY GUAR 05/17 2.95	2.950%	5/1/2017	5,000,000	100.00		5,000,000.00	0.311%
SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	1.625%	3/21/2018	5,000,000	99.93		4,996,680.00	0.311%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	1.650%	5/7/2018	5,000,000	99.90		4,995,000.00	0.311%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	4,992,000	99.75		4,979,719.68	0.310%
BECTON DICKINSON AND CO SR UNSECURED 12/17 1.8	1.800%	12/15/2017	4,900,000	99.94		4,896,942.40	0.305%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	1.375%	7/15/2017	4,700,000	100.01		4,700,587.50	0.292%
REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	4,650,000	100.55		4,675,551.75	0.291%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	6/15/2017	4,595,000	100.04		4,596,608.25	0.286%
MOLSON COORS BREWING CO COMPANY GUAR 144A 03/20 2.25	2.250%	3/15/2020	4,577,000	100.16		4,584,126.39	0.285%
ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	4,625,000	99.05		4,580,845.13	0.285%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/18 1.65	1.650%	3/2/2018	4,490,000	99.96		4,488,356.66	0.279%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	4,082,000	109.49		4,469,520.59	0.278%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	4,417,000	100.81		4,452,963.21	0.277%
ENEL FINANCE INTL NV COMPANY GUAR 144A 09/17 6.25	6.250%	9/15/2017	4,300,000	101.70		4,372,975.30	0.272%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	4,300,000	101.40		4,360,402.10	0.271%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	4,362,000	99.47		4,338,698.20	0.270%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	3/10/2019	4,110,000	105.25		4,325,914.74	0.269%
WALGREENS BOOTS ALLIANCE SR UNSECURED 05/18 1.75	1.750%	5/30/2018	4,200,000	100.38		4,216,002.00	0.262%
KRAFT HEINZ FOODS CO COMPANY GUAR 06/17 2.25	2.250%	6/5/2017	4,177,000	100.09		4,180,859.55	0.260%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	4,149,000	100.65		4,176,055.63	0.260%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	4,000,000	100.98		4,039,268.00	0.251%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	4,000,000	100.49		4,019,764.00	0.250%
APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	4,045,000	99.00		4,004,412.47	0.249%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	4,000,000	99.93		3,997,328.00	0.249%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	9/29/2017	3,992,000	100.06		3,994,227.54	0.248%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	3,883,000	101.61		3,945,555.13	0.245%
UBS AG STAMFORD CT SR UNSECURED 03/18 1.8	1.800%	3/26/2018	3,850,000	100.17		3,856,714.40	0.240%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	3,500,000	108.29		3,790,087.00	0.236%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						1,064,472,711.96	66.21%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	3,500,000	100.92		3,532,067.00	0.220%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	3,500,000	100.44		3,515,228.50	0.219%
DIAGEO CAPITAL PLC COMPANY GUAR 05/17 1.5	1.500%	5/11/2017	3,500,000	100.01		3,500,504.00	0.218%
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5	1.500%	5/15/2018	3,500,000	99.91		3,496,923.50	0.218%
PROVIDENT COMPANIES INC SR UNSECURED 07/18 7	7.000%	7/15/2018	3,298,000	105.75		3,487,635.00	0.217%
CHEVRON CORP SR UNSECURED 11/17 1.345	1.345%	11/15/2017	3,435,000	100.01		3,435,298.85	0.214%
AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	3,400,000	99.89		3,396,375.60	0.211%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	3,250,000	100.55		3,267,819.75	0.203%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	3,200,000	100.70		3,222,435.20	0.200%
3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	3,200,000	100.29		3,209,283.20	0.200%
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	6/15/2017	3,100,000	100.52		3,116,017.70	0.194%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	3,019,000	102.27		3,087,627.91	0.192%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	3,000,000	100.79		3,023,616.00	0.188%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	3,000,000	100.72		3,021,633.00	0.188%
WESTPAC BANKING CORP SR UNSECURED 08/17 2	2.000%	8/14/2017	3,000,000	100.18		3,005,448.00	0.187%
KELLOGG CO SR UNSECURED 05/17 1.75	1.750%	5/17/2017	3,000,000	100.01		3,000,447.00	0.187%
SOUTHERN CO SR UNSECURED 08/17 1.3	1.300%	8/15/2017	3,000,000	99.92		2,997,669.00	0.186%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	4/1/2019	2,835,000	105.64		2,994,959.21	0.186%
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	3/15/2019	3,000,000	99.71		2,991,339.00	0.186%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	3,000,000	99.69		2,990,730.00	0.186%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	3,000,000	98.54		2,956,278.00	0.184%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	2,800,000	100.84		2,823,408.00	0.176%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	3/19/2018	2,800,000	100.14		2,803,987.20	0.174%
AMERISOURCEBERGEN CORP SR UNSECURED 11/19 4.875	4.875%	11/15/2019	2,618,000	106.68		2,792,987.12	0.174%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	2,742,000	100.16		2,746,376.23	0.171%
SOUTHERN CO SR UNSECURED 09/18 2.45	2.450%	9/1/2018	2,700,000	100.79		2,721,378.60	0.169%
INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	2,570,000	102.23		2,627,269.88	0.163%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	2,600,000	100.89		2,623,069.80	0.163%
AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55	1.550%	12/11/2017	2,575,000	100.13		2,578,404.15	0.160%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	2/9/2018	2,500,000	100.19		2,504,727.50	0.156%
HEINEKEN NV SR UNSECURED 144A 10/17 1.4	1.400%	10/1/2017	2,500,000	99.96		2,499,060.00	0.155%
RYDER SYSTEM INC SR UNSECURED 06/19 2.55	2.550%	6/1/2019	2,400,000	100.95		2,422,876.80	0.151%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	2,334,000	100.15		2,337,428.65	0.145%
VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625	2.625%	2/21/2020	2,193,000	101.54		2,226,811.67	0.139%
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	2,000,000	107.71		2,154,272.00	0.134%
METLIFE INC SR UNSECURED 08/18 6.817	6.817%	8/15/2018	2,000,000	106.48		2,129,610.00	0.132%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	2,000,000	106.23		2,124,596.00	0.132%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	2,100,000	100.56		2,111,686.50	0.131%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						1,064,472,711.96	66.21%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	2,000,000	103.06		2,061,184.00	0.128%
AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	2.250%	8/15/2019	2,000,000	101.17		2,023,338.00	0.126%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	2,000,000	101.16		2,023,218.00	0.126%
TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221	6.221%	7/3/2017	2,000,000	100.80		2,015,900.00	0.125%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	2,000,000	100.68		2,013,660.00	0.125%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	2,000,000	100.42		2,008,466.00	0.125%
DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	9/15/2018	2,000,000	100.19		2,003,816.00	0.125%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.9	1.900%	9/18/2017	2,000,000	100.19		2,003,738.00	0.125%
TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45	1.450%	1/15/2018	2,000,000	99.96		1,999,182.00	0.124%
ORANGE SA SR UNSECURED 11/19 1.625	1.625%	11/3/2019	2,000,000	98.78		1,975,522.00	0.123%
VERIZON COMMUNICATIONS SR UNSECURED 08/19 1.375	1.375%	8/15/2019	2,000,000	98.69		1,973,866.00	0.123%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625	1.625%	10/28/2019	2,000,000	98.54		1,970,892.00	0.123%
BPCE SA COMPANY GUAR 01/18 1.625	1.625%	1/26/2018	1,950,000	99.83		1,946,745.45	0.121%
PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	8/14/2018	1,900,000	100.30		1,905,758.90	0.119%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	1,800,000	101.34		1,824,044.40	0.113%
SANOFI SR UNSECURED 04/18 1.25	1.250%	4/10/2018	1,800,000	99.93		1,798,738.20	0.112%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875	0.875%	8/1/2017	1,685,000	99.90		1,683,269.51	0.105%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	1,614,000	99.79		1,610,547.65	0.100%
INTERCONTINENTALEXCHANGE COMPANY GUAR 10/18 2.5	2.500%	10/15/2018	1,560,000	101.17		1,578,252.00	0.098%
POTASH CORP SASKATCHEWAN SR UNSECURED 05/19 6.5	6.500%	5/15/2019	1,446,000	108.10		1,563,075.39	0.097%
KROGER CO SR UNSECURED 09/19 1.5	1.500%	9/30/2019	1,565,000	98.83		1,546,703.59	0.096%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	1,500,000	103.10		1,546,468.50	0.096%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	2/15/2019	1,389,000	110.19		1,530,477.98	0.095%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.7	2.700%	9/15/2019	1,500,000	101.44		1,521,639.00	0.095%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	1,500,000	101.20		1,517,980.50	0.094%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	1,500,000	100.72		1,510,785.00	0.094%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	1,500,000	100.59		1,508,869.50	0.094%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	1,500,000	100.29		1,504,417.50	0.094%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	1,425,000	100.34		1,429,836.45	0.089%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/1/2019	1,250,000	106.99		1,337,381.25	0.083%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	1,167,000	107.94		1,259,697.14	0.078%
WALT DISNEY COMPANY/THE SR UNSECURED 09/18 1.5	1.500%	9/17/2018	1,255,000	100.17		1,257,103.38	0.078%
ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5	1.500%	1/16/2018	1,180,000	100.03		1,180,337.48	0.073%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	1,080,000	100.73		1,087,884.00	0.068%
TD AMERITRADE HOLDING CO COMPANY GUAR 12/19 5.6	5.600%	12/1/2019	1,000,000	108.71		1,087,145.00	0.068%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	1,022,000	105.05		1,073,591.58	0.067%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	5/15/2018	1,028,000	104.31		1,072,305.77	0.067%
THOMSON REUTERS CORP SR UNSECURED 07/18 6.5	6.500%	7/15/2018	1,000,000	105.44		1,054,400.00	0.066%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						1,064,472,711.96	66.21%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	1,034,000	100.97		1,044,069.09	0.065%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/17 1.55	1.550%	6/28/2017	1,040,000	100.05		1,040,468.00	0.065%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	1,035,000	100.38		1,038,898.85	0.065%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	1,000,000	103.02		1,030,243.00	0.064%
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	1.625%	8/15/2017	1,019,000	100.08		1,019,774.44	0.063%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/18 2.9	2.900%	7/19/2018	1,000,000	101.31		1,013,130.00	0.063%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	1,005,000	100.72		1,012,283.24	0.063%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	1,000,000	100.97		1,009,656.00	0.063%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	1,000,000	100.70		1,007,006.00	0.063%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	1,000,000	100.64		1,006,370.00	0.063%
BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1	2.100%	1/15/2019	1,000,000	100.59		1,005,929.00	0.063%
PFIZER INC SR UNSECURED 06/18 1.5	1.500%	6/15/2018	1,000,000	100.13		1,001,299.00	0.062%
INTEL CORP SR UNSECURED 12/17 1.35	1.350%	12/15/2017	1,000,000	100.06		1,000,552.00	0.062%
CREDIT SUISSE NEW YORK SR UNSECURED 05/17 1.375	1.375%	5/26/2017	1,000,000	100.02		1,000,202.00	0.062%
QUALCOMM INC SR UNSECURED 05/18 1.4	1.400%	5/18/2018	1,000,000	99.91		999,142.00	0.062%
SOCIETE GENERALE COMPANY GUAR 10/17 2.75	2.750%	10/12/2017	980,000	100.52		985,115.60	0.061%
UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4	1.400%	12/15/2017	956,000	100.01		956,054.49	0.059%
MCDONALD S CORP SR UNSECURED 10/17 5.8	5.800%	10/15/2017	900,000	101.93		917,388.90	0.057%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	850,000	100.21		851,764.60	0.053%
HSBC USA INC SR UNSECURED 01/18 1.625	1.625%	1/16/2018	820,000	99.97		819,790.90	0.051%
COMCAST CORP COMPANY GUAR 05/18 5.7	5.700%	5/15/2018	732,000	104.26		763,218.34	0.047%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	750,000	100.97		757,245.00	0.047%
VODAFONE GROUP PLC SR UNSECURED 09/17 1.25	1.250%	9/26/2017	750,000	99.95		749,605.50	0.047%
AIR PRODUCTS + CHEMICALS SR UNSECURED 10/17 1.2	1.200%	10/15/2017	700,000	99.98		699,860.00	0.044%
WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5	1.500%	1/16/2018	700,000	99.96		699,720.70	0.044%
GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/13/2019	600,000	100.22		601,317.00	0.037%
STRYKER CORP SR UNSECURED 04/18 1.3	1.300%	4/1/2018	600,000	99.78		598,659.00	0.037%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	585,000	99.73		583,424.60	0.036%
AT+T INC SR UNSECURED 03/19 2.3	2.300%	3/11/2019	575,000	100.48		577,743.90	0.036%
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	518,000	102.52		531,045.31	0.033%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	470,000	101.46		476,861.53	0.030%
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	2.000%	10/1/2017	400,000	100.14		400,558.80	0.025%
MEDTRONIC INC COMPANY GUAR 04/18 1.375	1.375%	4/1/2018	300,000	99.93		299,777.10	0.019%
NYSE HOLDINGS LLC COMPANY GUAR 10/17 2	2.000%	10/5/2017	230,000	100.28		230,632.50	0.014%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	203,000	100.58		204,169.28	0.013%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	170,000	100.07		170,114.24	0.011%
NYSE HOLDINGS LLC COMPANY GUAR 10/17 2	2.000%	10/5/2017	0	0.00		0.00	0.000%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Sovereign Bond						543,016,089.87	33.78%
US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	149,000,000	98.92		147,393,631.00	9.168%
US TREASURY N/B 11/19 1	1.000%	11/15/2019	136,000,000	99.09		134,756,824.00	8.382%
US TREASURY N/B 10/19 1.5	1.500%	10/31/2019	105,000,000	100.35		105,369,180.00	6.554%
US TREASURY N/B 06/18 1.375	1.375%	6/30/2018	99,000,000	100.23		99,232,056.00	6.172%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	2/14/2018	15,000,000	99.88		14,981,970.00	0.932%
ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1	1.100%	10/25/2017	10,000,000	99.90		9,989,560.00	0.621%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	6,103,000	99.83		6,092,368.57	0.379%
KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	5,450,000	99.69		5,433,323.00	0.338%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	5,000,000	100.29		5,014,735.00	0.312%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	5,000,000	100.22		5,010,780.00	0.312%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	5,000,000	99.21		4,960,700.00	0.309%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	3,650,000	99.42		3,628,917.60	0.226%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	1,150,000	100.18		1,152,044.70	0.072%
Total Return Swap - Fixed						-617,059.74	-0.04%
185763181 TRS USD P F .00000 DBRCDJ02.IDX		5/30/2017	-73,489,533	100.01	-73,493,451.20	-3,918.46	0.000%
200399752 TRS USD P F .00000 UBSIDRST.IDX		7/31/2017	-98,630,048	100.01	-98,635,586.17	-5,538.08	0.000%
158747948 TRS USD P F .00000 CSCU057T.IDX		5/31/2017	-180,408,990	100.01	-180,418,609.90	-9,619.41	-0.001%
158747974 TRS USD P F .00000 CSCU57RT.IDX		5/31/2017	-216,714,009	100.01	-216,726,155.86	-12,146.82	-0.001%
200399741 TRS USD P F .00000 UBSIB190.IDX		7/31/2017	-251,401,610	100.01	-251,415,034.85	-13,424.85	-0.001%
179614805 TRS USD P F .00000 MLBXRSDM.IDX		6/30/2017	-149,689,516	100.08	-149,806,306.54	-116,790.75	-0.007%
179614798 TRS USD P F .00000 MLBXPPDM.IDX		6/30/2017	-188,304,811	100.07	-188,444,248.72	-139,437.83	-0.009%
179614812 TRS USD P F .00000 CVICSTRH.IDX		6/30/2017	-212,050,205	100.07	-212,207,225.95	-157,021.06	-0.010%
179614822 TRS USD P F .00000 CVICRSTR.IDX		6/30/2017	-203,996,924	100.08	-204,156,086.46	-159,162.48	-0.010%
Total Return Swap - Variable						2,418,433.47	0.15%
200399741 TRS USD R E EQSWAP UBSIB190 UBAG			4,007,301	62.83	251,777,907.89	376,297.89	0.023%
158747974 TRS USD R E CSCU57RT.IDX			2,440,435	88.94	217,058,680.54	344,671.50	0.021%
179614822 TRS USD R E CVICRSTR.IDX			1,741,544	117.32	204,321,248.16	324,324.18	0.020%
179614812 TRS USD R E CVICSTRH.IDX			3,595,802	59.06	212,367,505.66	317,300.77	0.020%
179614798 TRS USD R E MLBXPPDM.IDX			1,416,510	133.13	188,586,729.05	281,918.16	0.018%
158747948 TRS USD R E CSCU057T.IDX			1,020,175	177.11	180,679,109.84	270,119.35	0.017%
179614805 TRS USD R E MLBXRSDM.IDX			2,284,628	65.62	149,927,560.29	238,044.50	0.015%
200399752 TRS USD R E EQSWAP UBSIDRST UBAG			1,135,348	87.01	98,786,854.78	156,806.69	0.010%
185763181 TRS USD R E DBRCDJ02.IDX			1,171,359	62.83	73,598,483.17	108,950.43	0.007%
Total						1,607,696,160.14	100.0%