

# DFA Commodity Strategy Portfolio

**As of August 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.

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/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Commodity Future</b>						<b>2,276,737.75</b>	<b>0.14%</b>
LME NICKEL FUTURE SEP17 XLME 20170918		9/18/2017	396	11,751.50	4,653,594.00	1,087,030.20	0.067%
LME ZINC FUTURE SEP17 XLME 20170918		9/18/2017	1,675	3,142.75	5,264,106.25	892,274.40	0.055%
LME PRI ALUM FUTR SEP17 XLME 20170918		9/18/2017	4,300	2,103.25	9,043,975.00	815,960.40	0.050%
GOLD 100 OZ FUTR DEC17 XCEC 20171227		12/27/2017	7,000	1,322.20	9,255,400.00	548,253.00	0.034%
COPPER FUTURE DEC17 XCEC 20171227		12/27/2017	2,200,000	3.10	6,816,700.00	452,927.20	0.028%
LME PRI ALUM FUTR NOV17 XLME 20171113		11/13/2017	2,175	2,116.00	4,602,300.00	441,150.90	0.027%
BRENT CRUDE FUTR NOV17 IFEU 20170929		9/29/2017	97,000	52.86	5,127,420.00	404,588.23	0.025%
NATURAL GAS FUTR NOV17 XNYM 20171027		10/27/2017	1,780,000	3.10	5,521,560.00	327,600.10	0.020%
LME NICKEL FUTURE NOV17 XLME 20171113		11/13/2017	204	11,791.50	2,405,466.00	317,991.80	0.019%
LME ZINC FUTURE NOV17 XLME 20171113		11/13/2017	825	3,145.00	2,594,625.00	287,783.10	0.018%
GASOLINE RBOB FUT NOV17 XNYM 20171031		10/31/2017	1,680,000	1.61	2,697,744.00	152,416.63	0.009%
SOYBEAN OIL FUTR DEC17 XCBT 20171214		12/14/2017	5,880,000	0.35	2,061,528.00	139,901.36	0.009%
SILVER FUTURE DEC17 XCEC 20171227		12/27/2017	185,000	17.58	3,251,375.00	121,615.30	0.007%
NY HARB ULSD FUT NOV17 XNYM 20171031		10/31/2017	1,638,000	1.72	2,818,015.20	96,753.70	0.006%
SUGAR 11 (WORLD) OCT17 IFUS 20170929		9/29/2017	11,984,000	0.14	1,725,696.00	73,356.10	0.004%
COTTON NO.2 FUTR DEC17 IFUS 20171206		12/6/2017	1,450,000	0.71	1,028,485.00	31,441.45	0.002%
SOYBEAN FUTURE NOV17 XCBT 20171114		11/14/2017	430,000	9.45	4,064,575.00	-5,524.17	0.000%
LME ZINC FUTURE NOV17 XLME 20171113		11/13/2017	-75	3,145.00	-235,875.00	-14,069.15	-0.001%
LME PRI ALUM FUTR NOV17 XLME 20171113		11/13/2017	-225	2,116.00	-476,100.00	-21,657.45	-0.001%
LME NICKEL FUTURE NOV17 XLME 20171113		11/13/2017	-24	11,791.50	-282,996.00	-27,449.20	-0.002%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Commodity Future</b>						<b>2,276,737.75</b>	<b>0.14%</b>
SOYBEAN MEAL FUTR DEC17 XCBT 20171214		12/14/2017	6,800	299.50	2,036,600.00	-75,062.50	-0.005%
WTI CRUDE FUTURE NOV17 XNYM 20171020		10/20/2017	96,000	47.96	4,604,160.00	-104,937.60	-0.006%
KC HRW WHEAT FUT DEC17 XCBT 20171214		12/14/2017	200,000	4.36	872,500.00	-117,702.40	-0.007%
COFFEE 'C' FUTURE DEC17 IFUS 20171218		12/18/2017	1,237,500	1.29	1,600,706.25	-156,047.10	-0.010%
LEAN HOGS FUTURE OCT17 XCME 20171013		10/13/2017	2,400,000	0.61	1,473,600.00	-195,812.80	-0.012%
LIVE CATTLE FUTR OCT17 XCME 20171031		10/31/2017	2,560,000	1.05	2,698,240.00	-253,113.32	-0.015%
CORN FUTURE DEC17 XCBT 20171214		12/14/2017	1,520,000	3.58	5,437,800.00	-289,870.08	-0.018%
WHEAT FUTURE(CBT) DEC17 XCBT 20171214		12/14/2017	575,000	4.35	2,498,375.00	-330,100.60	-0.020%
LME ZINC FUTURE SEP17 XLME 20170918		9/18/2017	-1,675	3,142.75	-5,264,106.25	-634,125.60	-0.039%
LME PRI ALUM FUTR SEP17 XLME 20170918		9/18/2017	-4,300	2,103.25	-9,043,975.00	-837,558.35	-0.051%
LME NICKEL FUTURE SEP17 XLME 20170918		9/18/2017	-396	11,751.50	-4,653,594.00	-851,275.80	-0.052%
<b>Corporate Bond</b>						<b>1,000,419,878.11</b>	<b>61.21%</b>
APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	USD \$36,000,000	100.57		36,206,062.93	2.215%
ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	USD \$31,780,000	101.31		32,194,729.00	1.970%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	USD \$30,877,000	100.98		31,178,960.39	1.908%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	USD \$25,500,000	100.31		25,580,170.98	1.565%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	USD \$20,250,000	100.59		20,369,558.03	1.246%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	USD \$19,850,000	100.78		20,005,062.84	1.224%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	USD \$19,430,000	99.97		19,424,073.07	1.188%
WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	USD \$18,774,000	101.12		18,983,518.78	1.161%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	USD \$18,335,000	100.96		18,510,401.04	1.132%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	USD \$17,000,000	100.50		17,084,877.09	1.045%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$15,000,000	101.16		15,173,339.25	0.928%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	USD \$15,000,000	100.97		15,145,879.80	0.927%
CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	USD \$14,935,000	99.65		14,883,356.56	0.911%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$13,665,000	100.87		13,784,493.19	0.843%
MOLSON COORS BREWING CO COMPANY GUAR 144A 03/20 2.25	2.250%	3/15/2020	USD \$12,857,000	100.42		12,910,546.83	0.790%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	USD \$12,204,000	105.16		12,833,637.55	0.785%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	USD \$10,927,000	103.73		11,335,054.50	0.693%
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	USD \$11,300,000	99.62		11,257,021.92	0.689%
COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	USD \$10,000,000	106.21		10,621,457.60	0.650%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	USD \$10,100,000	100.88		10,188,668.30	0.623%
NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	4/24/2020	USD \$9,500,000	106.99		10,164,277.15	0.622%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	USD \$10,000,000	101.23		10,122,541.30	0.619%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	USD \$10,000,000	100.82		10,081,595.00	0.617%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	USD \$10,000,000	100.18		10,017,728.80	0.613%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$9,400,000	106.54		10,014,449.52	0.613%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	USD \$10,000,000	99.99		9,998,729.00	0.612%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>1,000,419,878.11</b>	<b>61.21%</b>
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	USD \$10,000,000	99.71		9,970,814.30	0.610%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	2/28/2018	USD \$9,958,000	100.01		9,959,246.74	0.609%
MICROSOFT CORP SR UNSECURED 08/19 1.1	1.100%	8/8/2019	USD \$10,000,000	99.23		9,922,962.20	0.607%
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	USD \$9,620,000	100.88		9,705,034.26	0.594%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$9,500,000	100.92		9,587,255.03	0.587%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	USD \$9,500,000	99.62		9,464,354.77	0.579%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	1.439%	3/1/2018	USD \$8,200,000	100.02		8,201,387.77	0.502%
CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	USD \$8,000,000	100.67		8,053,943.84	0.493%
MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/7/2018	USD \$8,000,000	100.65		8,051,828.08	0.493%
STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	USD \$8,000,000	100.33		8,026,325.84	0.491%
HARRIS CORPORATION SR UNSECURED 04/18 1.999	1.999%	4/27/2018	USD \$8,000,000	100.15		8,012,144.96	0.490%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	USD \$7,735,000	101.09		7,819,104.51	0.478%
MIZUHO BANK LTD COMPANY GUAR 144A 10/17 1.55	1.550%	10/17/2017	USD \$7,700,000	100.00		7,699,936.40	0.471%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	USD \$7,442,000	100.22		7,458,215.52	0.456%
AMERICAN EXPRESS CO SR UNSECURED 03/18 7	7.000%	3/19/2018	USD \$7,212,000	102.89		7,420,688.52	0.454%
CITIGROUP INC SR UNSECURED 12/18 2.05	2.050%	12/7/2018	USD \$7,281,000	100.32		7,304,495.28	0.447%
KEY BANK NA SR UNSECURED 03/19 2.35	2.350%	3/8/2019	USD \$7,000,000	101.01		7,071,028.65	0.433%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$7,000,000	100.56		7,039,184.53	0.431%
COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	USD \$7,000,000	100.48		7,033,804.47	0.430%
WHIRLPOOL CORP SR UNSECURED 11/17 1.65	1.650%	11/1/2017	USD \$7,000,000	100.00		7,000,338.03	0.428%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	USD \$7,000,000	99.98		6,998,890.99	0.428%
ASTRAZENECA PLC SR UNSECURED 11/18 1.75	1.750%	11/16/2018	USD \$6,958,000	99.99		6,957,195.72	0.426%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	USD \$6,700,000	100.00		6,700,323.01	0.410%
CAPITAL ONE NA SR UNSECURED 09/19 2.4	2.400%	9/5/2019	USD \$6,536,000	100.62		6,576,612.02	0.402%
ZOETIS INC SR UNSECURED 02/18 1.875	1.875%	2/1/2018	USD \$6,564,000	100.00		6,563,805.44	0.402%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	USD \$6,500,000	100.65		6,542,065.34	0.400%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$6,000,000	108.86		6,531,600.00	0.400%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	9/14/2017	USD \$6,140,000	100.02		6,141,377.57	0.376%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	USD \$6,000,000	100.95		6,056,813.28	0.371%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$6,000,000	100.84		6,050,399.64	0.370%
PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65	5.650%	5/16/2018	USD \$5,755,000	102.87		5,920,427.24	0.362%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	USD \$5,700,000	100.02		5,701,358.99	0.349%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	USD \$5,550,000	101.02		5,606,376.29	0.343%
CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	USD \$5,245,000	106.78		5,600,716.79	0.343%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,480,000	101.68		5,572,147.52	0.341%
MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	USD \$5,500,000	100.60		5,532,906.28	0.339%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	USD \$5,500,000	100.30		5,516,678.09	0.338%
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	USD \$5,000,000	107.30		5,364,785.65	0.328%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>1,000,419,878.11</b>	<b>61.21%</b>
CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	7.050%	10/1/2018	USD \$5,000,000	105.70		5,285,003.65	0.323%
GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	USD \$5,000,000	102.04		5,101,949.05	0.312%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	USD \$5,000,000	100.88		5,043,917.95	0.309%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	USD \$5,000,000	100.84		5,041,889.80	0.308%
WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$5,000,000	100.78		5,039,196.40	0.308%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/20 2.25	2.250%	3/10/2020	USD \$5,000,000	100.71		5,035,461.70	0.308%
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	USD \$5,000,000	100.70		5,034,839.05	0.308%
QUALCOMM INC SR UNSECURED 05/20 2.1	2.100%	5/20/2020	USD \$4,991,000	100.74		5,027,957.16	0.308%
PHILIP MORRIS INTL INC SR UNSECURED 01/19 1.875	1.875%	1/15/2019	USD \$5,000,000	100.33		5,016,410.95	0.307%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	USD \$4,992,000	100.43		5,013,513.62	0.307%
CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	CAD \$6,000,000	79.50		4,770,210.21	0.292%
ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	USD \$4,625,000	99.48		4,601,127.55	0.282%
APPLE INC SR UNSECURED 05/20 2	2.000%	5/6/2020	USD \$4,522,000	100.90		4,562,625.15	0.279%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,500,000	101.26		4,556,806.29	0.279%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	USD \$4,417,000	100.77		4,450,883.87	0.272%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	USD \$4,082,000	107.93		4,405,708.76	0.270%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	USD \$4,362,000	99.86		4,355,771.06	0.266%
ENEL FINANCE INTL NV COMPANY GUAR 144A 09/17 6.25	6.250%	9/15/2017	USD \$4,300,000	100.12		4,304,945.00	0.263%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	USD \$4,300,000	100.00		4,300,000.00	0.263%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	USD \$4,149,000	100.59		4,173,485.07	0.255%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$4,000,000	100.99		4,039,760.00	0.247%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	USD \$4,000,000	100.38		4,015,316.84	0.246%
APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	USD \$4,045,000	99.25		4,014,516.07	0.246%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$4,000,000	100.08		4,003,163.84	0.245%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	9/29/2017	USD \$3,992,000	100.00		3,992,136.97	0.244%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$3,950,000	100.62		3,974,663.09	0.243%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	USD \$3,883,000	101.28		3,932,670.05	0.241%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$3,750,000	101.73		3,814,690.76	0.233%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	3/10/2019	USD \$3,610,000	104.60		3,776,057.33	0.231%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	USD \$3,500,000	107.23		3,753,060.82	0.230%
GILEAD SCIENCES INC SR UNSECURED 09/18 1.85	1.850%	9/4/2018	USD \$3,558,000	100.30		3,568,708.54	0.218%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	USD \$3,500,000	100.95		3,533,204.12	0.216%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	USD \$3,500,000	100.67		3,523,552.17	0.216%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	1.650%	5/7/2018	USD \$3,500,000	99.96		3,498,489.54	0.214%
PROVIDENT COMPANIES INC SR UNSECURED 07/18 7	7.000%	7/15/2018	USD \$3,298,000	104.33		3,440,706.64	0.211%
CHEVRON CORP SR UNSECURED 11/17 1.345	1.345%	11/15/2017	USD \$3,435,000	100.00		3,434,830.35	0.210%
AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	USD \$3,400,000	99.98		3,399,297.32	0.208%
UBS AG STAMFORD CT SR UNSECURED 03/18 1.8	1.800%	3/26/2018	USD \$3,350,000	100.16		3,355,515.37	0.205%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>1,000,419,878.11</b>	<b>61.21%</b>
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	USD \$3,250,000	100.54		3,267,517.50	0.200%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	USD \$3,200,000	100.50		3,216,118.56	0.197%
3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	USD \$3,200,000	100.43		3,213,863.52	0.197%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$3,019,000	100.98		3,048,698.60	0.187%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	USD \$3,000,000	101.12		3,033,533.80	0.186%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	USD \$3,000,000	100.73		3,021,869.01	0.185%
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	3/15/2019	USD \$3,000,000	99.93		2,997,857.88	0.183%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	USD \$3,000,000	99.89		2,996,558.22	0.183%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	4/1/2019	USD \$2,835,000	104.96		2,975,715.48	0.182%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	USD \$3,000,000	99.14		2,974,273.44	0.182%
SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	1.625%	3/21/2018	USD \$2,900,000	100.07		2,902,101.40	0.178%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$2,800,000	100.92		2,825,752.22	0.173%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	3/19/2018	USD \$2,800,000	100.15		2,804,074.92	0.172%
INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	USD \$2,570,000	102.24		2,627,503.18	0.161%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$2,600,000	100.76		2,619,736.37	0.160%
AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55	1.550%	12/11/2017	USD \$2,575,000	100.03		2,575,895.89	0.158%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	2/9/2018	USD \$2,500,000	100.05		2,501,371.93	0.153%
SOUTHERN CO SR UNSECURED 09/18 2.45	2.450%	9/1/2018	USD \$2,324,000	100.68		2,339,848.36	0.143%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,334,000	100.13		2,337,050.47	0.143%
AMERISOURCEBERGEN CORP SR UNSECURED 11/19 4.875	4.875%	11/15/2019	USD \$2,000,000	106.46		2,129,143.08	0.130%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	USD \$2,000,000	105.76		2,115,108.20	0.129%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	USD \$2,000,000	101.87		2,037,438.76	0.125%
AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$2,000,000	101.03		2,020,544.14	0.124%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.9	1.900%	9/18/2017	USD \$2,000,000	100.02		2,000,304.74	0.122%
ORANGE SA SR UNSECURED 11/19 1.625	1.625%	11/3/2019	USD \$2,000,000	99.52		1,990,375.40	0.122%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625	1.625%	10/28/2019	USD \$2,000,000	99.19		1,983,776.16	0.121%
BPCE SA COMPANY GUAR 01/18 1.625	1.625%	1/26/2018	USD \$1,950,000	99.98		1,949,676.30	0.119%
PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	8/14/2018	USD \$1,900,000	100.27		1,905,150.31	0.117%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,800,000	100.90		1,816,124.38	0.111%
SANOFI SR UNSECURED 04/18 1.25	1.250%	4/10/2018	USD \$1,800,000	99.98		1,799,636.33	0.110%
REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	USD \$1,606,000	100.38		1,612,134.92	0.099%
POTASH CORP SASKATCHEWAN SR UNSECURED 05/19 6.5	6.500%	5/15/2019	USD \$1,446,000	107.05		1,548,010.83	0.095%
KROGER CO SR UNSECURED 09/19 1.5	1.500%	9/30/2019	USD \$1,565,000	98.89		1,547,585.32	0.095%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,500,000	102.15		1,532,195.94	0.094%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.7	2.700%	9/15/2019	USD \$1,500,000	101.37		1,520,623.76	0.093%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$1,500,000	101.15		1,517,189.49	0.093%
RYDER SYSTEM INC SR UNSECURED 06/19 2.55	2.550%	6/1/2019	USD \$1,500,000	101.07		1,516,080.00	0.093%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$1,500,000	101.02		1,515,286.29	0.093%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>1,000,419,878.11</b>	<b>61.21%</b>
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$1,500,000	100.79		1,511,801.36	0.092%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,500,000	100.77		1,511,476.56	0.092%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	USD \$1,500,000	100.75		1,511,278.19	0.092%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	USD \$1,500,000	100.67		1,510,082.55	0.092%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	2/15/2019	USD \$1,389,000	108.54		1,507,577.32	0.092%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	USD \$1,500,000	100.24		1,503,558.80	0.092%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	USD \$1,425,000	100.19		1,427,652.42	0.087%
VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625	2.625%	2/21/2020	USD \$1,288,000	102.04		1,314,294.40	0.080%
WALT DISNEY COMPANY/THE SR UNSECURED 09/18 1.5	1.500%	9/17/2018	USD \$1,255,000	99.99		1,254,933.43	0.077%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	USD \$1,167,000	107.11		1,250,017.08	0.076%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	USD \$1,242,000	100.40		1,246,938.95	0.076%
LAM RESEARCH CORP SR UNSECURED 03/20 2.75	2.750%	3/15/2020	USD \$1,098,000	101.99		1,119,814.46	0.069%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	USD \$1,080,000	100.95		1,090,310.50	0.067%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	USD \$1,000,000	108.14		1,081,436.93	0.066%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	USD \$1,022,000	104.10		1,063,874.93	0.065%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	5/15/2018	USD \$1,028,000	102.93		1,058,171.02	0.065%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	USD \$1,034,000	101.24		1,046,771.61	0.064%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	USD \$1,035,000	100.42		1,039,325.29	0.064%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,000,000	101.98		1,019,800.28	0.062%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	USD \$1,005,000	100.57		1,010,684.87	0.062%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	USD \$1,000,000	100.98		1,009,847.72	0.062%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	USD \$1,000,000	100.69		1,006,933.83	0.062%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$1,000,000	100.52		1,005,199.91	0.061%
BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1	2.100%	1/15/2019	USD \$1,000,000	100.51		1,005,102.14	0.061%
PFIZER INC SR UNSECURED 06/18 1.5	1.500%	6/15/2018	USD \$1,000,000	100.06		1,000,592.37	0.061%
QUALCOMM INC SR UNSECURED 05/18 1.4	1.400%	5/18/2018	USD \$1,000,000	100.05		1,000,526.57	0.061%
INTEL CORP SR UNSECURED 12/17 1.35	1.350%	12/15/2017	USD \$1,000,000	100.00		999,966.26	0.061%
SOCIETE GENERALE COMPANY GUAR 10/17 2.75	2.750%	10/12/2017	USD \$980,000	100.14		981,323.57	0.060%
UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4	1.400%	12/15/2017	USD \$956,000	99.99		955,893.18	0.058%
MCDONALD S CORP SR UNSECURED 10/17 5.8	5.800%	10/15/2017	USD \$900,000	100.47		904,209.07	0.055%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$850,000	100.69		855,902.35	0.052%
HSBC USA INC SR UNSECURED 01/18 1.625	1.625%	1/16/2018	USD \$820,000	100.03		820,213.20	0.050%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	USD \$750,000	101.04		757,802.17	0.046%
COMCAST CORP COMPANY GUAR 05/18 5.7	5.700%	5/15/2018	USD \$732,000	102.91		753,337.33	0.046%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	USD \$745,000	100.36		747,672.70	0.046%
WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5	1.500%	1/16/2018	USD \$700,000	100.00		700,015.69	0.043%
AIR PRODUCTS + CHEMICALS SR UNSECURED 10/17 1.2	1.200%	10/15/2017	USD \$700,000	99.97		699,802.62	0.043%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$614,000	99.90		613,387.07	0.038%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Corporate Bond</b>						<b>1,000,419,878.11</b>	<b>61.21%</b>
GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/13/2019	USD \$600,000	100.63		603,764.25	0.037%
ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5	1.500%	1/16/2018	USD \$600,000	100.01		600,047.40	0.037%
STRYKER CORP SR UNSECURED 04/18 1.3	1.300%	4/1/2018	USD \$600,000	99.86		599,147.36	0.037%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$585,000	100.06		585,357.79	0.036%
AT+T INC SR UNSECURED 03/19 2.3	2.300%	3/11/2019	USD \$575,000	100.64		578,691.37	0.035%
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	USD \$518,000	101.07		523,545.10	0.032%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$470,000	101.69		477,929.11	0.029%
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	2.000%	10/1/2017	USD \$400,000	100.00		400,000.00	0.024%
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	USD \$307,000	106.37		326,557.54	0.020%
DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	9/15/2018	USD \$324,000	100.09		324,305.05	0.020%
MEDTRONIC INC COMPANY GUAR 04/18 1.375	1.375%	4/1/2018	USD \$300,000	99.93		299,776.98	0.018%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/1/2019	USD \$250,000	105.94		264,846.48	0.016%
NYSE HOLDINGS LLC COMPANY GUAR 10/17 2	2.000%	10/5/2017	USD \$230,000	100.05		230,110.40	0.014%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$203,000	100.37		203,749.07	0.012%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	USD \$170,000	99.99		169,990.32	0.010%
<b>Currency Forward Contract</b>						<b>15,055.55</b>	<b>0.00%</b>
CAD171016		10/16/2017	-5,988,941	1.25	4,798,185.02	15,055.55	0.001%
<b>Sovereign Bond</b>						<b>610,734,501.80</b>	<b>37.37%</b>
US TREASURY N/B 07/20 1.625	1.625%	7/31/2020	USD \$198,000,000	100.57		199,129,217.76	12.183%
US TREASURY N/B 05/20 1.375	1.375%	5/31/2020	USD \$181,000,000	99.93		180,872,735.28	11.066%
US TREASURY N/B 06/18 1.375	1.375%	6/30/2018	USD \$80,000,000	100.11		80,090,624.80	4.900%
US TREASURY N/B 04/20 1.125	1.125%	4/30/2020	USD \$50,000,000	99.30		49,652,344.00	3.038%
US TREASURY N/B 11/19 1	1.000%	11/15/2019	USD \$45,000,000	99.24		44,657,226.45	2.732%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	2/14/2018	USD \$15,000,000	99.91		14,986,884.60	0.917%
ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1	1.100%	10/25/2017	USD \$10,000,000	99.97		9,997,227.30	0.612%
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	USD \$6,103,000	99.93		6,098,696.71	0.373%
KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	USD \$5,450,000	100.01		5,450,376.05	0.333%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	USD \$5,000,000	100.31		5,015,470.00	0.307%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	USD \$5,000,000	100.23		5,011,547.10	0.307%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	USD \$5,000,000	99.47		4,973,580.00	0.304%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	USD \$3,650,000	99.87		3,645,236.75	0.223%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	USD \$1,150,000	100.29		1,153,335.00	0.071%
<b>Total Return Swap - Fixed</b>						<b>-137,859.60</b>	<b>-0.01%</b>
286892798 TRS USD P F .00000 USB3MTA + .14		11/30/2017	-73,322,380	100.01	-73,327,040.20	-4,660.37	0.000%
263836984 TRS USD P F .00000 USB3MTA		10/31/2017	-99,098,606	100.01	-99,108,461.48	-9,855.36	-0.001%
286892786 TRS USD P F .00000 USB3MTA + .14		11/30/2017	-180,334,212	100.01	-180,345,673.64	-11,462.04	-0.001%
286892792 TRS USD P F .00000 USB3MTA + .19		11/30/2017	-217,743,628	100.01	-217,758,064.80	-14,436.40	-0.001%
243347853 TRS USD P V 01MLIBOR USB3MTA +0.19		9/29/2017	-150,315,390	100.01	-150,330,338.43	-14,948.87	-0.001%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
<b>Total Return Swap - Fixed</b>						<b>-137,859.60</b>	<b>-0.01%</b>
243347839 TRS USD P V 01MLIBOR USB3MTA +0.14		9/29/2017	-188,226,478	100.01	-188,244,423.41	-17,945.51	-0.001%
243347859 TRS USD P V 01MLIBOR USB3MTA +0.14		9/29/2017	-211,962,108	100.01	-211,982,316.21	-20,208.47	-0.001%
243347864 TRS USD P V 01MLIBOR USB3MTA +0.19		9/29/2017	-204,966,093	100.01	-204,986,476.85	-20,383.88	-0.001%
263836979 TRS USD P F .00000 USB3MTA		10/31/2017	-251,297,420	100.01	-251,321,378.84	-23,958.70	-0.001%
<b>Total Return Swap - Variable</b>						<b>21,185,315.51</b>	<b>1.30%</b>
263836979 TRS USD R E EQSWAP UBSIB190 UBAG			4,007,301	63.58	254,784,436.63	3,487,016.49	0.213%
243347859 TRS USD R E EQSWAP CITI CUSTOM CIVICS H TR			3,595,802	59.77	214,903,430.73	2,941,322.99	0.180%
286892792 TRS USD R E EQSWAP CREDIT SUISSE CUSTOM TR			2,440,435	90.37	220,538,555.70	2,794,927.30	0.171%
243347864 TRS USD R E EQSWAP CITI CUSTOM CIVICS S TR			1,741,544	119.20	207,597,044.57	2,630,951.60	0.161%
243347839 TRS USD R E EQSWAP MERRILL LYNCH MLBXPPDM			1,416,510	134.72	190,838,316.35	2,611,838.49	0.160%
286892786 TRS USD R E EQSWAP CS CUSTOM 57 TRS			1,020,175	179.22	182,836,569.00	2,502,357.40	0.153%
243347853 TRS USD R E EQSWAP MERRILL LYNCH MLBXRSDM			2,284,628	66.64	152,244,826.19	1,929,436.64	0.118%
263836984 TRS USD R E EQSWAP UBSIB190 UBAG			1,135,348	88.41	100,370,651.35	1,272,045.23	0.078%
286892798 TRS USD R E EQSWAP DB BENCHMARK 2 FLEX IND			1,171,359	63.46	74,337,799.20	1,015,419.37	0.062%
<b>Total</b>						<b>1,634,493,629.12</b>	<b>100.0%</b>