

# DFA Commodity Strategy Portfolio

**As of June 30, 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.

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.

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Commodity Future</b>						<b>1,165,708.67</b>	<b>0.07%</b>
WHEAT FUTURE(CBT) SEP17 XCBT 20170914		9/14/2017	995,000	5.26	5,233,700.00	719,587.81	0.046%
COPPER FUTURE SEP17 XCEC 20170927		9/27/2017	3,800,000	2.71	10,301,800.00	390,766.30	0.025%
LME ZINC FUTURE SEP17 XLME 20170918		9/18/2017	1,450	2,760.00	4,002,000.00	256,594.35	0.016%
KC HRW WHEAT FUT SEP17 XCBT 20170914		9/14/2017	345,000	5.30	1,826,775.00	232,719.54	0.015%
SOYBEAN FUTURE NOV17 XCBT 20171114		11/14/2017	745,000	9.55	7,112,887.50	227,343.95	0.014%
LME NICKEL FUTURE SEP17 XLME 20170918		9/18/2017	342	9,387.50	3,210,525.00	149,223.90	0.009%
SOYBEAN OIL FUTR DEC17 XCBT 20171214		12/14/2017	10,200,000	0.33	3,400,680.00	142,953.32	0.009%
BRENT CRUDE FUTR NOV17 IFEU 20170929		9/29/2017	174,000	49.33	8,583,420.00	137,980.72	0.009%
SOYBEAN MEAL FUTR DEC17 XCBT 20171214		12/14/2017	11,800	311.20	3,672,160.00	80,534.71	0.005%
CORN FUTURE SEP17 XCBT 20170914		9/14/2017	2,630,000	3.81	10,020,300.00	39,743.82	0.003%
LIVE CATTLE FUTR OCT17 XCME 20171031		10/31/2017	4,400,000	1.15	5,068,800.00	38,736.10	0.002%
LME ZINC FUTURE JUL17 XLME 20170717		7/17/2017	1,125	2,756.75	3,101,343.75	35,547.75	0.002%
NY HARB ULSD FUT SEP17 XNYM 20170831		8/31/2017	2,856,000	1.49	4,257,439.20	30,366.79	0.002%
LEAN HOGS FUTURE OCT17 XCME 20171013		10/13/2017	4,160,000	0.70	2,930,720.00	29,345.52	0.002%
LME PRI ALUM FUTR SEP17 XLME 20170918		9/18/2017	3,700	1,919.50	7,102,150.00	27,338.60	0.002%
LME NICKEL FUTURE SEP17 XLME 20170918		9/18/2017	-24	9,387.50	-225,300.00	-8,345.20	-0.001%
LME PRI ALUM FUTR JUL17 XLME 20170717		7/17/2017	-2,875	1,910.50	-5,492,687.50	-8,650.75	-0.001%
GOLD 100 OZ FUTR DEC17 XCEC 20171227		12/27/2017	12,100	1,249.60	15,120,160.00	-11,035.10	-0.001%
LME PRI ALUM FUTR SEP17 XLME 20170918		9/18/2017	-300	1,919.50	-575,850.00	-12,201.60	-0.001%
LME ZINC FUTURE SEP17 XLME 20170918		9/18/2017	-150	2,760.00	-414,000.00	-23,300.80	-0.001%

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<b>Commodity Future</b>						<b>1,165,708.67</b>	<b>0.07%</b>
NATURAL GAS FUTR SEP17 XNYM 20170829		8/29/2017	3,080,000	3.03	9,335,480.00	-27,792.11	-0.002%
GASOLINE RBOB FUT SEP17 XNYM 20170831		8/31/2017	2,898,000	1.50	4,353,955.20	-34,208.70	-0.002%
COFFEE 'C' FUTURE SEP17 IFUS 20170919		9/19/2017	2,100,000	1.26	2,639,700.00	-61,988.45	-0.004%
SUGAR 11 (WORLD) OCT17 IFUS 20170929		9/29/2017	20,832,000	0.14	2,876,899.20	-71,640.20	-0.005%
COTTON NO.2 FUTR DEC17 IFUS 20171206		12/6/2017	2,500,000	0.69	1,714,750.00	-81,598.75	-0.005%
LME PRI ALUM FUTR JUL17 XLME 20170717		7/17/2017	2,875	1,910.50	5,492,687.50	-127,523.25	-0.008%
LME NICKEL FUTURE JUL17 XLME 20170717		7/17/2017	-270	9,355.00	-2,525,850.00	-135,877.50	-0.009%
WTI CRUDE FUTURE SEP17 XNYM 20170822		8/22/2017	166,000	46.29	7,684,140.00	-144,266.80	-0.009%
LME NICKEL FUTURE JUL17 XLME 20170717		7/17/2017	270	9,355.00	2,525,850.00	-165,961.50	-0.011%
SILVER FUTURE SEP17 XCEC 20170927		9/27/2017	315,000	16.63	5,237,505.00	-210,765.30	-0.013%
LME ZINC FUTURE JUL17 XLME 20170717		7/17/2017	-1,125	2,756.75	-3,101,343.75	-247,918.50	-0.016%
<b>Corporate Bond</b>						<b>1,016,636,964.20</b>	<b>64.71%</b>
APPLE INC SR UNSECURED 02/20 1.9	1.900%	2/7/2020	36,000,000	100.27		36,097,848.00	2.298%
ORACLE CORP SR UNSECURED 10/19 2.25	2.250%	10/8/2019	31,780,000	101.24		32,172,991.48	2.048%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	5/15/2019	30,877,000	100.90		31,155,788.43	1.983%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	22,500,000	100.61		22,638,150.00	1.441%
TORONTO DOMINION BANK SR UNSECURED 07/19 2.125	2.125%	7/2/2019	19,850,000	100.49		19,948,039.15	1.270%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	19,430,000	99.94		19,418,342.00	1.236%
WESTPAC BANKING CORP SR UNSECURED 05/20 2.3	2.300%	5/26/2020	18,774,000	100.27		18,825,253.02	1.198%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	6/19/2019	18,335,000	100.81		18,482,596.75	1.176%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	6/17/2019	17,000,000	100.43		17,073,440.00	1.087%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	15,000,000	100.99		15,148,590.00	0.964%
NORDEA BANK AB SR UNSECURED REGS 04/19 2.375	2.375%	4/4/2019	15,000,000	100.69		15,103,260.00	0.961%
CISCO SYSTEMS INC SR UNSECURED 09/19 1.4	1.400%	9/20/2019	14,935,000	99.32		14,832,904.34	0.944%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	13,665,000	100.64		13,752,742.97	0.875%
E.I. DU PONT DE NEMOURS SR UNSECURED 07/18 6	6.000%	7/15/2018	10,927,000	104.46		11,414,551.81	0.727%
US BANK NA CINCINNATI SR UNSECURED 04/19 1.4	1.400%	4/26/2019	11,300,000	99.39		11,230,753.60	0.715%
COMMONWEALTH BANK AUST SR UNSECURED REGS 10/19 5	5.000%	10/15/2019	10,000,000	106.37		10,636,800.00	0.677%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/19 2.3	2.300%	9/6/2019	10,100,000	100.65		10,165,660.10	0.647%
NOVARTIS CAPITAL CORP COMPANY GUAR 04/20 4.4	4.400%	4/24/2020	9,500,000	106.82		10,147,938.00	0.646%
TARGET CORP SR UNSECURED 06/19 2.3	2.300%	6/26/2019	10,000,000	101.24		10,123,760.00	0.644%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	3/1/2019	10,000,000	100.81		10,081,420.00	0.642%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/19 2.125	2.125%	5/23/2019	10,000,000	100.09		10,009,470.00	0.637%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	9,400,000	106.41		10,002,878.40	0.637%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	10,000,000	99.92		9,992,410.00	0.636%
CISCO SYSTEMS INC SR UNSECURED 02/18 1.4	1.400%	2/28/2018	9,958,000	100.02		9,959,623.15	0.634%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/19 1.55	1.550%	10/18/2019	10,000,000	99.57		9,956,520.00	0.634%
MICROSOFT CORP SR UNSECURED 08/19 1.1	1.100%	8/8/2019	10,000,000	98.82		9,881,900.00	0.629%

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<b>Corporate Bond</b>						<b>1,016,636,964.20</b>	<b>64.71%</b>
BANK OF MONTREAL SR UNSECURED 01/19 2.375	2.375%	1/25/2019	9,620,000	100.90		9,706,772.40	0.618%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/19 4.3	4.300%	9/22/2019	9,108,000	105.28		9,589,057.24	0.610%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	9,500,000	100.64		9,560,895.00	0.609%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	5/20/2019	9,500,000	99.40		9,442,895.50	0.601%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	1.439%	3/1/2018	8,200,000	100.02		8,201,517.00	0.522%
MCDONALD S CORP SR UNSECURED 12/18 2.1	2.100%	12/7/2018	8,000,000	100.60		8,048,320.00	0.512%
CHEVRON CORP SR UNSECURED 03/20 1.961	1.961%	3/3/2020	8,000,000	100.30		8,023,720.00	0.511%
STRYKER CORP SR UNSECURED 03/19 2	2.000%	3/8/2019	8,000,000	100.28		8,022,352.00	0.511%
HARRIS CORPORATION SR UNSECURED 04/18 1.999	1.999%	4/27/2018	8,000,000	100.14		8,010,992.00	0.510%
SUNTRUST BANKS INC SR UNSECURED 05/19 2.5	2.500%	5/1/2019	7,735,000	100.94		7,807,825.03	0.497%
MIZUHO BANK LTD COMPANY GUAR 144A 10/17 1.55	1.550%	10/17/2017	7,700,000	100.01		7,700,408.10	0.490%
AMERICAN EXPRESS CO SR UNSECURED 03/18 7	7.000%	3/19/2018	7,212,000	103.72		7,480,171.01	0.476%
ROYAL BANK OF CANADA SR UNSECURED 07/18 1.8	1.800%	7/30/2018	7,442,000	100.13		7,451,652.27	0.474%
CITIGROUP INC SR UNSECURED 12/18 2.05	2.050%	12/7/2018	7,281,000	100.15		7,292,037.99	0.464%
JPMORGAN CHASE + CO SR UNSECURED 08/17 2	2.000%	8/15/2017	7,050,000	100.07		7,055,047.80	0.449%
KEY BANK NA SR UNSECURED 03/19 2.35	2.350%	3/8/2019	7,000,000	100.65		7,045,675.00	0.448%
COUNCIL OF EUROPE SR UNSECURED 11/19 1.75	1.750%	11/14/2019	7,000,000	100.29		7,020,020.00	0.447%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	7,000,000	100.18		7,012,460.00	0.446%
EBAY INC SR UNSECURED 07/17 1.35	1.350%	7/15/2017	7,000,000	99.99		6,999,202.00	0.446%
WHIRLPOOL CORP SR UNSECURED 11/17 1.65	1.650%	11/1/2017	7,000,000	99.99		6,999,013.00	0.445%
MATTEL INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	7,000,000	99.91		6,993,686.00	0.445%
ASTRAZENECA PLC SR UNSECURED 11/18 1.75	1.750%	11/16/2018	6,958,000	100.09		6,963,914.30	0.443%
MONSANTO CO SR UNSECURED 11/18 1.85	1.850%	11/15/2018	6,700,000	99.94		6,696,120.70	0.426%
ZOETIS INC SR UNSECURED 02/18 1.875	1.875%	2/1/2018	6,564,000	100.06		6,568,063.12	0.418%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	6,000,000	109.33		6,559,830.00	0.418%
CAPITAL ONE NA SR UNSECURED 09/19 2.4	2.400%	9/5/2019	6,536,000	100.36		6,559,568.82	0.418%
CVS HEALTH CORP SR UNSECURED 12/18 2.25	2.250%	12/5/2018	6,500,000	100.62		6,540,371.50	0.416%
BNP PARIBAS SR UNSECURED 09/17 2.375	2.375%	9/14/2017	6,140,000	100.17		6,150,376.60	0.391%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	6,000,000	100.95		6,056,730.00	0.386%
UBS AG STAMFORD CT SR UNSECURED 03/20 2.35	2.350%	3/26/2020	6,000,000	100.59		6,035,184.00	0.384%
LAB CORP OF AMER HLDGS SR UNSECURED 08/17 2.2	2.200%	8/23/2017	6,000,000	100.07		6,004,128.00	0.382%
PHILIP MORRIS INTL INC SR UNSECURED 05/18 5.65	5.650%	5/16/2018	5,755,000	103.44		5,953,092.86	0.379%
NETAPP INC SR UNSECURED 12/17 2	2.000%	12/15/2017	5,700,000	100.13		5,707,375.80	0.363%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	5,650,000	100.15		5,658,452.40	0.360%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	5,480,000	101.51		5,562,704.16	0.354%
MCKESSON CORP SR UNSECURED 03/19 2.284	2.284%	3/15/2019	5,500,000	100.58		5,531,735.00	0.352%
TOTAL SYSTEM SERVICES IN SR UNSECURED 06/18 2.375	2.375%	6/1/2018	5,500,000	100.42		5,522,863.50	0.352%
CA INC SR UNSECURED 12/19 5.375	5.375%	12/1/2019	5,245,000	104.99		5,506,730.75	0.351%

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<b>Corporate Bond</b>						<b>1,016,636,964.20</b>	<b>64.71%</b>
COMMONWEALTH BANK AUST SR UNSECURED REGS 03/20 5	5.000%	3/19/2020	5,000,000	107.31		5,365,515.00	0.342%
CATERPILLAR FINANCIAL SE SR UNSECURED 10/18 7.05	7.050%	10/1/2018	5,000,000	106.36		5,317,770.00	0.338%
CARDINAL HEALTH INC SR UNSECURED 03/18 1.7	1.700%	3/15/2018	5,239,000	100.19		5,249,053.64	0.334%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	9/14/2018	5,000,000	102.22		5,110,930.00	0.325%
GENERAL MOTORS FINL CO COMPANY GUAR 01/20 3.15	3.150%	1/15/2020	5,000,000	101.71		5,085,420.00	0.324%
US BANK NA CINCINNATI SR UNSECURED 10/19 2.125	2.125%	10/28/2019	5,000,000	100.75		5,037,415.00	0.321%
FORD MOTOR CREDIT CO LLC SR UNSECURED 10/18 2.551	2.551%	10/5/2018	5,000,000	100.66		5,033,035.00	0.320%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 06/19 2.25	2.250%	6/17/2019	5,000,000	100.58		5,028,910.00	0.320%
WESTPAC BANKING CORP SR UNSECURED 03/20 2.15	2.150%	3/6/2020	5,000,000	100.19		5,009,425.00	0.319%
MERCK + CO INC SR UNSECURED 02/20 1.85	1.850%	2/10/2020	5,000,000	100.19		5,009,305.00	0.319%
PHILIP MORRIS INTL INC SR UNSECURED 01/19 1.875	1.875%	1/15/2019	5,000,000	100.16		5,007,750.00	0.319%
SANTANDER HOLDINGS USA SR UNSECURED 04/20 2.65	2.650%	4/17/2020	4,992,000	99.74		4,978,886.02	0.317%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 07/17 1.375	1.375%	7/15/2017	4,700,000	99.99		4,699,595.80	0.299%
CPPIB CAPITAL INC COMPANY GUAR 06/20 1.4	1.400%	6/4/2020	6,000,000	76.75		4,605,212.83	0.293%
ROYAL BANK OF CANADA SR UNSECURED 07/19 1.5	1.500%	7/29/2019	4,625,000	99.24		4,589,665.00	0.292%
MOLSON COORS BREWING CO COMPANY GUAR 144A 03/20 2.25	2.250%	3/15/2020	4,577,000	99.99		4,576,743.69	0.291%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	4,500,000	101.25		4,556,088.00	0.290%
DAIMLER FINANCE NA LLC COMPANY GUAR 144A 03/18 1.65	1.650%	3/2/2018	4,490,000	100.04		4,491,634.36	0.286%
MAXIM INTEGRATED PRODUCT SR UNSECURED 11/18 2.5	2.500%	11/15/2018	4,417,000	100.82		4,453,060.39	0.283%
GOLDMAN SACHS GROUP INC SR UNSECURED 02/19 7.5	7.500%	2/15/2019	4,082,000	108.47		4,427,896.43	0.282%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/20 1.625	1.625%	3/4/2020	4,362,000	99.51		4,340,486.62	0.276%
ENEL FINANCE INTL NV COMPANY GUAR 144A 09/17 6.25	6.250%	9/15/2017	4,300,000	100.88		4,337,883.00	0.276%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	4,300,000	100.66		4,328,380.00	0.276%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/18 2	2.000%	10/24/2018	4,149,000	100.55		4,171,636.94	0.266%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	4,000,000	100.94		4,037,792.00	0.257%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/20 2.15	2.150%	3/12/2020	4,000,000	100.56		4,022,576.00	0.256%
SHELL INTERNATIONAL FIN COMPANY GUAR 08/18 1.9	1.900%	8/10/2018	4,000,000	100.33		4,013,160.00	0.255%
APPLE INC SR UNSECURED 08/19 1.1	1.100%	8/2/2019	4,045,000	98.94		4,001,953.11	0.255%
THOMSON REUTERS CORP SR UNSECURED 09/17 1.65	1.650%	9/29/2017	3,992,000	100.02		3,992,930.14	0.254%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	4,000,000	99.78		3,991,044.00	0.254%
EASTMAN CHEMICAL CO SR UNSECURED 01/20 2.7	2.700%	1/15/2020	3,883,000	101.31		3,933,917.78	0.250%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	3,750,000	101.44		3,804,071.25	0.242%
BP CAPITAL MARKETS PLC COMPANY GUAR 03/19 4.75	4.750%	3/10/2019	3,610,000	104.90		3,786,882.78	0.241%
JPMORGAN CHASE + CO SR UNSECURED 04/19 6.3	6.300%	4/23/2019	3,500,000	107.63		3,767,078.00	0.240%
GILEAD SCIENCES INC SR UNSECURED 09/18 1.85	1.850%	9/4/2018	3,558,000	100.24		3,566,468.04	0.227%
SUMITOMO MITSUI BANKING COMPANY GUAR 01/19 2.45	2.450%	1/10/2019	3,500,000	100.87		3,530,310.00	0.225%
GENERAL MILLS INC SR UNSECURED 10/19 2.2	2.200%	10/21/2019	3,500,000	100.66		3,523,093.00	0.224%
ENTERPRISE PRODUCTS OPER COMPANY GUAR 05/18 1.65	1.650%	5/7/2018	3,500,000	99.92		3,497,095.00	0.223%

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<b>Corporate Bond</b>						<b>1,016,636,964.20</b>	<b>64.71%</b>
CONOCOPHILLIPS COMPANY COMPANY GUAR 05/18 1.5	1.500%	5/15/2018	3,500,000	99.89		3,496,188.50	0.223%
PROVIDENT COMPANIES INC SR UNSECURED 07/18 7	7.000%	7/15/2018	3,298,000	104.86		3,458,352.06	0.220%
CHEVRON CORP SR UNSECURED 11/17 1.345	1.345%	11/15/2017	3,435,000	100.01		3,435,405.33	0.219%
AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	3,400,000	99.92		3,397,218.80	0.216%
UBS AG STAMFORD CT SR UNSECURED 03/18 1.8	1.800%	3/26/2018	3,350,000	100.16		3,355,430.35	0.214%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	3,250,000	100.64		3,270,920.25	0.208%
WESTPAC BANKING CORP SR UNSECURED 07/18 2.25	2.250%	7/30/2018	3,200,000	100.54		3,217,142.40	0.205%
3M COMPANY SR UNSECURED 06/19 1.625	1.625%	6/15/2019	3,200,000	100.16		3,205,094.40	0.204%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	3,019,000	101.61		3,067,723.64	0.195%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	3,000,000	100.74		3,022,341.00	0.192%
ING BANK NV SR UNSECURED 144A 10/19 2.5	2.500%	10/1/2019	3,000,000	100.69		3,020,553.00	0.192%
WESTPAC BANKING CORP SR UNSECURED 08/17 2	2.000%	8/14/2017	3,000,000	100.07		3,002,010.00	0.191%
SOUTHERN CO SR UNSECURED 08/17 1.3	1.300%	8/15/2017	3,000,000	100.00		2,999,898.00	0.191%
CONOCOPHILLIPS COMPANY COMPANY GUAR 12/17 1.05	1.050%	12/15/2017	3,000,000	99.82		2,994,486.00	0.191%
UNITEDHEALTH GROUP INC SR UNSECURED 03/19 1.625	1.625%	3/15/2019	3,000,000	99.66		2,989,941.00	0.190%
ABBOTT LABORATORIES SR UNSECURED 04/19 5.125	5.125%	4/1/2019	2,835,000	105.30		2,985,266.34	0.190%
DEUTSCHE TELEKOM INT FIN COMPANY GUAR 144A 09/19 1.5	1.500%	9/19/2019	3,000,000	98.60		2,957,862.00	0.188%
SVENSKA HANDELSBANKEN AB SR UNSECURED 03/18 1.625	1.625%	3/21/2018	2,900,000	100.04		2,901,078.80	0.185%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	2,800,000	100.77		2,821,501.20	0.180%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	3/19/2018	2,800,000	100.13		2,803,662.40	0.178%
INTESA SANPAOLO SPA COMPANY GUAR 01/19 3.875	3.875%	1/15/2019	2,570,000	102.47		2,633,489.28	0.168%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	2,600,000	100.68		2,617,578.60	0.167%
AMERICAN HONDA FINANCE SR UNSECURED 12/17 1.55	1.550%	12/11/2017	2,575,000	100.05		2,576,346.73	0.164%
BERKSHIRE HATHAWAY INC SR UNSECURED 02/18 1.55	1.550%	2/9/2018	2,500,000	100.10		2,502,377.50	0.159%
SOUTHERN CO SR UNSECURED 09/18 2.45	2.450%	9/1/2018	2,324,000	100.66		2,339,343.05	0.149%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	2,334,000	100.07		2,335,731.83	0.149%
VERIZON COMMUNICATIONS SR UNSECURED 02/20 2.625	2.625%	2/21/2020	2,193,000	101.32		2,222,013.39	0.141%
AMERISOURCEBERGEN CORP SR UNSECURED 11/19 4.875	4.875%	11/15/2019	2,000,000	106.37		2,127,444.00	0.135%
IBERDROLA FIN IRELAND COMPANY GUAR 144A 09/19 5	5.000%	9/11/2019	2,000,000	105.91		2,118,244.00	0.135%
METLIFE INC SR UNSECURED 08/18 6.817	6.817%	8/15/2018	2,000,000	105.59		2,111,744.00	0.134%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	2,100,000	100.24		2,104,983.30	0.134%
MCDONALD S CORP SR UNSECURED 03/18 5.35	5.350%	3/1/2018	2,000,000	102.48		2,049,570.00	0.130%
AMERICAN HONDA FINANCE SR UNSECURED 08/19 2.25	2.250%	8/15/2019	2,000,000	100.85		2,017,068.00	0.128%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.9	1.900%	9/18/2017	2,000,000	100.11		2,002,148.00	0.127%
TELEFONICA EMISIONES SAU COMPANY GUAR 07/17 6.221	6.221%	7/3/2017	2,000,000	100.00		2,000,000.00	0.127%
ORANGE SA SR UNSECURED 11/19 1.625	1.625%	11/3/2019	2,000,000	99.13		1,982,652.00	0.126%
VERIZON COMMUNICATIONS SR UNSECURED 08/19 1.375	1.375%	8/15/2019	2,000,000	99.12		1,982,338.00	0.126%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/19 1.625	1.625%	10/28/2019	2,000,000	99.07		1,981,302.00	0.126%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>1,016,636,964.20</b>	<b>64.71%</b>
BPCE SA COMPANY GUAR 01/18 1.625	1.625%	1/26/2018	1,950,000	99.83		1,946,766.90	0.124%
PACCAR FINANCIAL CORP SR UNSECURED 08/18 1.75	1.750%	8/14/2018	1,900,000	100.31		1,905,964.10	0.121%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	1,800,000	101.06		1,819,058.40	0.116%
SANOFI SR UNSECURED 04/18 1.25	1.250%	4/10/2018	1,800,000	99.89		1,797,967.80	0.114%
BRISTOL MYERS SQUIBB CO SR UNSECURED 08/17 0.875	0.875%	8/1/2017	1,685,000	99.97		1,684,470.91	0.107%
REYNOLDS AMERICAN INC COMPANY GUAR 06/18 2.3	2.300%	6/12/2018	1,606,000	100.44		1,613,010.19	0.103%
POTASH CORP SASKATCHEWAN SR UNSECURED 05/19 6.5	6.500%	5/15/2019	1,446,000	107.61		1,555,992.88	0.099%
KROGER CO SR UNSECURED 09/19 1.5	1.500%	9/30/2019	1,565,000	98.52		1,541,838.00	0.098%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	1,500,000	102.56		1,538,395.50	0.098%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.7	2.700%	9/15/2019	1,500,000	101.28		1,519,179.00	0.097%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	1,500,000	101.24		1,518,562.50	0.097%
METLIFE INC SR UNSECURED 02/19 7.717	7.717%	2/15/2019	1,389,000	109.23		1,517,218.59	0.097%
RYDER SYSTEM INC SR UNSECURED 06/19 2.55	2.550%	6/1/2019	1,500,000	101.04		1,515,648.00	0.096%
INTESA SANPAOLO SPA SR UNSECURED 01/18 3.875	3.875%	1/16/2018	1,500,000	100.93		1,513,888.50	0.096%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	1,500,000	100.91		1,513,719.00	0.096%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	1,500,000	100.80		1,512,010.50	0.096%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	1,500,000	100.66		1,509,861.00	0.096%
AMERICAN INTL GROUP SR UNSECURED 07/19 2.3	2.300%	7/16/2019	1,500,000	100.53		1,508,017.50	0.096%
ROPER TECHNOLOGIES INC SR UNSECURED 10/18 2.05	2.050%	10/1/2018	1,500,000	100.20		1,502,977.50	0.096%
CHEVRON CORP SR UNSECURED 06/18 1.718	1.718%	6/24/2018	1,425,000	100.22		1,428,133.58	0.091%
WALT DISNEY COMPANY/THE SR UNSECURED 09/18 1.5	1.500%	9/17/2018	1,255,000	99.99		1,254,894.58	0.080%
REPUBLIC SERVICES INC SR UNSECURED 09/19 5.5	5.500%	9/15/2019	1,167,000	107.37		1,252,949.55	0.080%
CAPITAL ONE BANK USA NA SR UNSECURED 06/19 2.3	2.300%	6/5/2019	1,242,000	100.10		1,243,181.14	0.079%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/19 2.125	2.125%	7/18/2019	1,080,000	100.70		1,087,540.56	0.069%
TD AMERITRADE HOLDING CO SR UNSECURED 12/19 5.6	5.600%	12/1/2019	1,000,000	108.09		1,080,918.00	0.069%
LYONDELLBASELL IND NV SR UNSECURED 04/19 5	5.000%	4/15/2019	1,022,000	104.55		1,068,473.41	0.068%
GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/18 5.65	5.650%	5/15/2018	1,028,000	103.49		1,063,912.15	0.068%
THOMSON REUTERS CORP SR UNSECURED 07/18 6.5	6.500%	7/15/2018	1,000,000	104.69		1,046,891.00	0.067%
NOMURA HOLDINGS INC SR UNSECURED 03/19 2.75	2.750%	3/19/2019	1,034,000	101.00		1,044,383.43	0.066%
STATOIL ASA COMPANY GUAR 11/18 1.95	1.950%	11/8/2018	1,035,000	100.34		1,038,470.36	0.066%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	1,000,000	102.57		1,025,723.00	0.065%
DUKE ENERGY CORP SR UNSECURED 08/17 1.625	1.625%	8/15/2017	1,019,000	100.02		1,019,193.61	0.065%
ROYAL BANK OF CANADA SR UNSECURED 07/18 2.2	2.200%	7/27/2018	1,005,000	100.63		1,011,297.33	0.064%
BOSTON SCIENTIFIC CORP SR UNSECURED 10/18 2.65	2.650%	10/1/2018	1,000,000	100.92		1,009,207.00	0.064%
BRANCH BANKING + TRUST SR UNSECURED 10/18 2.3	2.300%	10/15/2018	1,000,000	100.64		1,006,389.00	0.064%
BANK OF NEW YORK MELLON SR UNSECURED 01/19 2.1	2.100%	1/15/2019	1,000,000	100.45		1,004,456.00	0.064%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	1,000,000	100.41		1,004,077.00	0.064%
PFIZER INC SR UNSECURED 06/18 1.5	1.500%	6/15/2018	1,000,000	100.07		1,000,677.00	0.064%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>1,016,636,964.20</b>	<b>64.71%</b>
INTEL CORP SR UNSECURED 12/17 1.35	1.350%	12/15/2017	1,000,000	99.98		999,759.00	0.064%
QUALCOMM INC SR UNSECURED 05/18 1.4	1.400%	5/18/2018	1,000,000	99.94		999,380.00	0.064%
SOCIETE GENERALE COMPANY GUAR 10/17 2.75	2.750%	10/12/2017	980,000	100.33		983,204.60	0.063%
UNITEDHEALTH GROUP INC SR UNSECURED 12/17 1.4	1.400%	12/15/2017	956,000	99.97		955,732.32	0.061%
MCDONALD S CORP SR UNSECURED 10/17 5.8	5.800%	10/15/2017	900,000	101.12		910,103.40	0.058%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	850,000	100.30		852,557.65	0.054%
HSBC USA INC SR UNSECURED 01/18 1.625	1.625%	1/16/2018	820,000	100.03		820,283.72	0.052%
COMCAST CORP COMPANY GUAR 05/18 5.7	5.700%	5/15/2018	732,000	103.56		758,024.06	0.048%
CITIGROUP INC SR UNSECURED 04/19 2.55	2.550%	4/8/2019	750,000	100.94		757,083.00	0.048%
VODAFONE GROUP PLC SR UNSECURED 09/17 1.25	1.250%	9/26/2017	750,000	99.90		749,259.00	0.048%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/20 2.125	2.125%	5/22/2020	745,000	100.03		745,198.17	0.047%
WELLS FARGO + COMPANY SR UNSECURED 01/18 1.5	1.500%	1/16/2018	700,000	99.97		699,785.80	0.045%
AIR PRODUCTS + CHEMICALS SR UNSECURED 10/17 1.2	1.200%	10/15/2017	700,000	99.91		699,360.90	0.045%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	614,000	99.82		612,875.77	0.039%
GOLDMAN SACHS GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/13/2019	600,000	100.26		601,564.20	0.038%
ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5	1.500%	1/16/2018	600,000	100.03		600,199.80	0.038%
STRYKER CORP SR UNSECURED 04/18 1.3	1.300%	4/1/2018	600,000	99.78		598,704.00	0.038%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	585,000	99.59		582,583.37	0.037%
AT+T INC SR UNSECURED 03/19 2.3	2.300%	3/11/2019	575,000	100.60		578,430.45	0.037%
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	518,000	101.75		527,042.21	0.034%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	470,000	101.58		477,405.79	0.030%
ONEOK PARTNERS LP COMPANY GUAR 10/17 2	2.000%	10/1/2017	400,000	100.04		400,158.40	0.025%
NISOURCE FINANCE CORP COMPANY GUAR 01/19 6.8	6.800%	1/15/2019	307,000	106.82		327,951.22	0.021%
DANAHER CORP SR UNSECURED 09/18 1.65	1.650%	9/15/2018	324,000	99.98		323,933.90	0.021%
MEDTRONIC INC COMPANY GUAR 04/18 1.375	1.375%	4/1/2018	300,000	99.90		299,690.40	0.019%
BURLINGTN NORTH SANTA FE SR UNSECURED 10/19 4.7	4.700%	10/1/2019	250,000	106.32		265,795.00	0.017%
NYSE HOLDINGS LLC COMPANY GUAR 10/17 2	2.000%	10/5/2017	230,000	100.13		230,294.40	0.015%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	203,000	100.62		204,264.69	0.013%
BB+T CORPORATION SR UNSECURED 01/18 1.45	1.450%	1/12/2018	170,000	99.95		169,914.49	0.011%
TOTAL CAPITAL CANADA LTD COMPANY GUAR 01/18 1.45	1.450%	1/15/2018	0	0.00		0.00	0.000%
<b>Sovereign Bond</b>						<b>521,174,919.04</b>	<b>33.17%</b>
US TREASURY N/B 11/19 1	1.000%	11/15/2019	136,000,000	98.95		134,565,608.00	8.565%
US TREASURY N/B 06/18 1.375	1.375%	6/30/2018	109,000,000	100.09		109,097,882.00	6.944%
US TREASURY N/B 10/19 1.5	1.500%	10/31/2019	105,000,000	100.13		105,131,250.00	6.692%
US TREASURY N/B 05/20 1.375	1.375%	5/31/2020	67,000,000	99.51		66,672,839.00	4.244%
US TREASURY N/B 04/20 1.125	1.125%	4/30/2020	50,000,000	98.90		49,449,200.00	3.147%
ONTARIO (PROVINCE OF) SR UNSECURED 02/18 1.2	1.200%	2/14/2018	15,000,000	99.85		14,977,980.00	0.953%
ONTARIO (PROVINCE OF) SR UNSECURED 10/17 1.1	1.100%	10/25/2017	10,000,000	99.92		9,991,610.00	0.636%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Sovereign Bond</b>						<b>521,174,919.04</b>	<b>33.17%</b>
ONTARIO (PROVINCE OF) SR UNSECURED 09/19 1.65	1.650%	9/27/2019	6,103,000	99.71		6,085,478.29	0.387%
KOMMUNALBANKEN AS SR UNSECURED REGS 01/20 1.625	1.625%	1/15/2020	5,450,000	99.73		5,435,186.90	0.346%
PROVINCE OF ALBERTA SR UNSECURED 12/19 1.9	1.900%	12/6/2019	5,000,000	100.24		5,011,875.00	0.319%
KOMMUNALBANKEN AS SR UNSECURED REGS 05/19 1.75	1.750%	5/28/2019	5,000,000	100.18		5,009,040.00	0.319%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	4/18/2019	5,000,000	99.28		4,964,160.00	0.316%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 01/20 1.625	1.625%	1/22/2020	3,650,000	99.47		3,630,797.35	0.231%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 05/19 1.75	1.750%	5/21/2019	1,150,000	100.18		1,152,012.50	0.073%
<b>Total Return Swap - Fixed</b>						<b>-494,445.44</b>	<b>-0.03%</b>
243347853 TRS USD P V 01MLIBOR USB3MTA +0.19		9/29/2017	-144,824,698	100.00	-144,829,483.11	-4,785.01	0.000%
243347839 TRS USD P V 01MLIBOR USB3MTA +0.14		9/29/2017	-181,732,627	100.00	-181,738,382.77	-5,755.47	0.000%
243347859 TRS USD P V 01MLIBOR USB3MTA +0.14		9/29/2017	-204,649,325	100.00	-204,655,806.14	-6,481.24	0.000%
243347864 TRS USD P V 01MLIBOR USB3MTA +0.19		9/29/2017	-197,478,675	100.00	-197,485,199.40	-6,524.70	0.000%
200399752 TRS USD P F .00000 UBSIDRST.IDX		7/31/2017	-95,478,550	100.01	-95,488,013.48	-9,463.83	-0.001%
200399741 TRS USD P F .00000 UBSIB190.IDX		7/31/2017	-242,627,225	100.01	-242,650,276.56	-23,052.01	-0.001%
225091267 TRS USD P F .00000 DBRCDJ02.IDX		8/31/2017	-70,921,446	100.09	-70,988,559.22	-67,113.67	-0.004%
221622683 TRS USD P F .00000 CSCU057T.IDX		8/31/2017	-174,112,572	100.09	-174,277,330.95	-164,759.24	-0.010%
221622700 TRS USD P F .00000 CSCU57RT.IDX		8/31/2017	-209,789,276	100.10	-209,995,786.17	-206,510.27	-0.013%
<b>Total Return Swap - Variable</b>						<b>32,605,767.90</b>	<b>2.08%</b>
200399741 TRS USD R E EQSWAP UBSIB190 UBAG			4,007,301	61.87	247,918,047.89	5,290,823.34	0.337%
243347859 TRS USD R E EQSWAP CITI CUSTOM CIVICS H TR			3,595,802	58.15	209,111,830.45	4,462,505.55	0.284%
221622700 TRS USD R E EQSWAP CREDIT SUI 57 TRS			2,440,435	87.76	214,178,177.90	4,388,902.00	0.279%
243347864 TRS USD R E EQSWAP CITI CUSTOM CIVICS S TR			1,741,544	115.77	201,609,886.01	4,131,211.31	0.263%
243347839 TRS USD R E EQSWAP MERRILL LYNCH MLBXPPDM			1,416,510	131.09	185,695,221.81	3,962,594.51	0.252%
221622683 TRS USD R E EQSWAP CS CUSTOM 57 TRS			1,020,175	174.39	177,909,131.13	3,796,559.42	0.242%
243347853 TRS USD R E EQSWAP MERRILL LYNCH MLBXRSDM			2,284,628	64.72	147,854,045.89	3,029,347.79	0.193%
200399752 TRS USD R E EQSWAP UBSIDRST UBAG			1,135,348	85.86	97,475,952.68	1,997,403.03	0.127%
225091267 TRS USD R E EQSWAP DB BENCHMARK2 DBAG			1,171,359	61.87	72,467,866.50	1,546,420.95	0.098%
<b>Total</b>						<b>1,571,088,914.37</b>	<b>100.0%</b>