

DFA Selectively Hedged Global Fixed Income Portfolio

As of March 31, 2018 (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.

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.

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
1	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €21,960,000		26,992,681.83	2.312%	2.312%
2	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €17,350,000		21,343,819.02	1.829%	4.141%
3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$20,928,000		20,334,820.33	1.742%	5.883%
4	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$20,000,000		19,305,134.60	1.654%	7.537%
5	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$19,715,000		19,277,547.22	1.652%	9.189%
6	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €13,680,000		16,851,252.76	1.444%	10.632%
7	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £12,110,000		16,778,928.15	1.437%	12.070%
8	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$15,145,000		14,881,522.13	1.275%	13.345%
9	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$15,000,000		14,856,676.35	1.273%	14.617%
10	KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$14,000,000		13,723,003.28	1.176%	15.793%
11	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$12,050,000		11,866,705.40	1.017%	16.810%
12	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$11,176,000		11,164,300.74	0.956%	17.766%
13	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €8,500,000		10,394,793.48	0.891%	18.657%
14	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$10,000,000		10,301,920.10	0.883%	19.539%
15	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$10,000,000		9,964,464.80	0.854%	20.393%
16	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$10,000,000		9,924,792.60	0.850%	21.243%
17	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$10,000,000		9,844,920.00	0.843%	22.087%
18	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$9,197,000		9,067,094.58	0.777%	22.863%
19	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$8,500,000		8,352,117.43	0.716%	23.579%
20	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$8,000,000		8,260,738.96	0.708%	24.287%
21	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €6,500,000		8,159,904.94	0.699%	24.986%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
22	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$8,000,000		7,935,528.00	0.680%	25.666%
23	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$10,000,000		7,569,526.91	0.648%	26.314%
24	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$7,369,000		7,133,784.10	0.611%	26.925%
25	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €5,725,000		7,055,694.03	0.604%	27.530%
26	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$7,000,000		6,931,222.48	0.594%	28.124%
27	INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75	0.750%	12/7/2021	GBP £5,000,000		6,912,865.24	0.592%	28.716%
28	FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	1.625%	11/20/2018	USD \$6,800,000		6,769,081.08	0.580%	29.296%
29	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$7,000,000		6,708,487.38	0.575%	29.870%
30	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £4,730,000		6,493,913.50	0.556%	30.427%
31	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	2.625%	11/9/2022	USD \$6,667,000		6,467,056.34	0.554%	30.981%
32	MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	USD \$6,244,000		6,422,174.41	0.550%	31.531%
33	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 0.5	0.500%	8/26/2022	EUR €5,000,000		6,271,208.34	0.537%	32.068%
34	VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$6,000,000		6,201,857.10	0.531%	32.600%
35	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €5,000,000		6,138,651.99	0.526%	33.125%
36	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €5,000,000		6,133,317.99	0.525%	33.651%
37	NRW.BANK LOCAL GOVT G 11/22 0.00000	0.000%	11/11/2022	EUR €5,000,000		6,123,265.22	0.525%	34.176%
38	MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$6,000,000		6,057,672.84	0.519%	34.694%
39	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$8,000,000		6,047,176.62	0.518%	35.213%
40	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	1.375%	1/15/2019	USD \$6,000,000		5,961,066.12	0.511%	35.723%
41	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$6,000,000		5,957,058.42	0.510%	36.234%
42	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$6,000,000		5,947,030.08	0.509%	36.743%
43	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$6,000,000		5,724,451.32	0.490%	37.233%
44	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €4,600,000		5,644,407.18	0.484%	37.717%
45	ALTRIA GROUP INC COMPANY GUAR 08/22 2.85	2.850%	8/9/2022	USD \$5,700,000		5,579,289.62	0.478%	38.195%
46	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,523,000		5,537,925.87	0.474%	38.669%
47	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$5,614,000		5,534,900.65	0.474%	39.144%
48	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$5,500,000		5,453,218.93	0.467%	39.611%
49	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$5,425,000		5,404,255.94	0.463%	40.074%
50	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$5,225,000		5,399,571.43	0.463%	40.536%
51	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$5,000,000		5,294,657.10	0.454%	40.990%
52	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$5,300,000		5,211,462.76	0.446%	41.436%
53	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €4,200,000		5,192,508.53	0.445%	41.881%
54	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$5,000,000		5,153,638.85	0.442%	42.323%
55	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$5,000,000		5,029,077.50	0.431%	42.754%
56	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/18 1.5	1.500%	4/16/2018	USD \$5,000,000		4,999,080.00	0.428%	43.182%
57	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,000,000		4,990,434.20	0.428%	43.610%
58	APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$4,890,000		4,982,689.85	0.427%	44.036%
59	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$5,000,000		4,981,394.35	0.427%	44.463%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
60	BIOPEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$5,000,000		4,968,792.90	0.426%	44.889%
61	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$5,000,000		4,957,004.10	0.425%	45.314%
62	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$5,000,000		4,956,589.65	0.425%	45.738%
63	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,000,000		4,956,303.55	0.425%	46.163%
64	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$5,000,000		4,956,020.00	0.425%	46.587%
65	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$5,000,000		4,938,638.25	0.423%	47.010%
66	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$5,009,000		4,937,184.21	0.423%	47.433%
67	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$5,000,000		4,935,668.80	0.423%	47.856%
68	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,000,000		4,920,175.40	0.422%	48.278%
69	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$5,000,000		4,908,737.05	0.421%	48.698%
70	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$5,000,000		4,908,123.00	0.420%	49.119%
71	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000		4,899,501.50	0.420%	49.539%
72	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	2.600%	6/15/2022	USD \$5,000,000		4,848,040.85	0.415%	49.954%
73	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$6,000,000		4,640,344.58	0.398%	50.351%
74	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$4,667,000		4,612,171.43	0.395%	50.747%
75	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$4,606,000		4,541,010.58	0.389%	51.136%
76	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,475,000		4,478,126.15	0.384%	51.519%
77	CAPITAL ONE NA SR UNSECURED 07/21 2.95	2.950%	7/23/2021	USD \$4,495,000		4,427,702.21	0.379%	51.899%
78	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$4,400,000		4,399,234.27	0.377%	52.275%
79	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$4,400,000		4,378,937.16	0.375%	52.651%
80	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €3,400,000		4,345,828.96	0.372%	53.023%
81	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$4,452,000		4,330,859.48	0.371%	53.394%
82	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$4,000,000		4,184,137.12	0.358%	53.752%
83	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$4,000,000		4,119,604.72	0.353%	54.105%
84	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000		4,100,329.80	0.351%	54.457%
85	AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$3,990,000		3,990,188.13	0.342%	54.798%
86	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$4,000,000		3,920,022.32	0.336%	55.134%
87	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$4,000,000		3,892,609.44	0.333%	55.468%
88	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$3,968,000		3,850,220.44	0.330%	55.798%
89	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$4,000,000		3,841,085.52	0.329%	56.127%
90	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$3,850,000		3,820,633.51	0.327%	56.454%
91	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$4,000,000		3,818,718.84	0.327%	56.781%
92	ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 04/22 3.75	3.750%	4/10/2022	USD \$3,733,000		3,721,054.40	0.319%	57.100%
93	INTESA SANPAOLO SPA SR UNSECURED REGS 06/22 0.875	0.875%	6/27/2022	EUR €3,000,000		3,716,782.47	0.318%	57.418%
94	VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$3,650,000		3,616,686.82	0.310%	57.728%
95	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$3,625,000		3,574,531.19	0.306%	58.034%
96	TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$3,470,000		3,553,726.76	0.304%	58.339%
97	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$3,500,000		3,527,660.71	0.302%	58.641%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
98	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$4,500,000		3,477,680.09	0.298%	58.939%
99	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$3,500,000		3,467,469.53	0.297%	59.236%
100	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,474,000		3,465,109.90	0.297%	59.533%
101	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$3,500,000		3,442,949.97	0.295%	59.828%
102	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$3,550,000		3,429,817.16	0.294%	60.122%
103	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,300,000		3,271,725.63	0.280%	60.402%
104	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,152,000		3,113,166.92	0.267%	60.669%
105	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$4,000,000		3,029,673.61	0.260%	60.928%
106	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$3,000,000		2,988,483.60	0.256%	61.184%
107	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$3,000,000		2,985,399.90	0.256%	61.440%
108	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$3,000,000		2,972,087.79	0.255%	61.695%
109	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000		2,950,182.54	0.253%	61.948%
110	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$2,900,000		2,901,618.84	0.249%	62.196%
111	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$3,000,000		2,894,061.90	0.248%	62.444%
112	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,865,000		2,847,122.92	0.244%	62.688%
113	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$2,800,000		2,788,723.87	0.239%	62.927%
114	HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$2,825,000		2,787,692.97	0.239%	63.166%
115	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £2,000,000		2,771,319.30	0.237%	63.403%
116	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$2,836,000		2,767,983.42	0.237%	63.640%
117	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £2,000,000		2,766,391.96	0.237%	63.877%
118	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$2,800,000		2,759,868.80	0.236%	64.114%
119	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £2,000,000		2,754,031.52	0.236%	64.350%
120	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,635,000		2,724,208.00	0.233%	64.583%
121	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$2,665,000		2,648,088.39	0.227%	64.810%
122	UBS GROUP FUNDING SWITZE COMPANY GUAR REGS 11/22 1.75	1.750%	11/16/2022	EUR €2,000,000		2,574,930.08	0.221%	65.030%
123	AMERICAN HONDA FINANCE SR UNSECURED 11/22 1.375	1.375%	11/10/2022	EUR €2,000,000		2,567,456.33	0.220%	65.250%
124	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$2,500,000		2,485,220.93	0.213%	65.463%
125	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,500,000		2,479,905.60	0.212%	65.676%
126	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 0.25	0.250%	6/2/2022	EUR €2,000,000		2,472,576.35	0.212%	65.888%
127	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €2,000,000		2,458,396.65	0.211%	66.098%
128	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €2,000,000		2,451,577.50	0.210%	66.308%
129	METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$2,300,000		2,399,658.61	0.206%	66.514%
130	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,400,000		2,374,040.18	0.203%	66.717%
131	BOOKING HOLDINGS INC SR UNSECURED 03/22 0.8	0.800%	3/10/2022	EUR €1,900,000		2,364,735.07	0.203%	66.920%
132	BPCE SA SR UNSECURED REGS 12/22 1.125	1.125%	12/14/2022	EUR €1,800,000		2,282,330.13	0.196%	67.115%
133	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,365,000		2,279,169.25	0.195%	67.311%
134	FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$2,270,000		2,260,732.23	0.194%	67.504%
135	MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	9/26/2018	USD \$2,245,000		2,243,659.33	0.192%	67.697%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
136	MITSUBISHI UFJ FIN GRP SR UNSECURED REGS 01/23 0.68	0.680%	1/26/2023	EUR €1,790,000		2,199,809.08	0.188%	67.885%
137	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$2,200,000		2,187,362.83	0.187%	68.072%
138	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,210,000		2,185,752.90	0.187%	68.260%
139	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,210,000		2,184,012.57	0.187%	68.447%
140	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$2,200,000		2,150,050.83	0.184%	68.631%
141	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,142,000		2,131,989.96	0.183%	68.814%
142	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$2,118,000		2,100,611.16	0.180%	68.994%
143	OMNICOM GROUP INC COMPANY GUAR 05/22 3.625	3.625%	5/1/2022	USD \$2,000,000		2,012,277.78	0.172%	69.166%
144	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,000,000		1,999,126.62	0.171%	69.337%
145	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €1,367,000		1,988,595.60	0.170%	69.508%
146	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$2,000,000		1,988,067.24	0.170%	69.678%
147	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$2,000,000		1,982,928.76	0.170%	69.848%
148	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$2,000,000		1,972,053.22	0.169%	70.017%
149	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$2,000,000		1,965,540.40	0.168%	70.185%
150	SHERWIN WILLIAMS CO SR UNSECURED 06/22 2.75	2.750%	6/1/2022	USD \$2,000,000		1,947,365.90	0.167%	70.352%
151	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €1,500,000		1,906,974.93	0.163%	70.515%
152	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$1,800,000		1,886,009.89	0.162%	70.677%
153	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$1,905,000		1,880,125.58	0.161%	70.838%
154	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,875,000		1,876,050.00	0.161%	70.999%
155	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,500,000		1,836,322.51	0.157%	71.156%
156	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,750,000		1,722,458.41	0.148%	71.304%
157	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$1,700,000		1,695,554.60	0.145%	71.449%
158	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$1,670,000		1,671,650.04	0.143%	71.592%
159	SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,620,000		1,644,012.51	0.141%	71.733%
160	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,553,000		1,602,039.13	0.137%	71.870%
161	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$1,590,000		1,582,114.30	0.136%	72.006%
162	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €1,250,000		1,570,681.34	0.135%	72.140%
163	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$2,000,000		1,550,773.85	0.133%	72.273%
164	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,500,000		1,540,950.93	0.132%	72.405%
165	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €1,250,000		1,537,065.45	0.132%	72.537%
166	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$2,000,000		1,534,528.06	0.131%	72.668%
167	UNION PACIFIC CORP SR UNSECURED 02/21 4	4.000%	2/1/2021	USD \$1,470,000		1,511,921.39	0.130%	72.798%
168	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$1,433,000		1,503,577.96	0.129%	72.927%
169	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,500,000		1,500,600.00	0.129%	73.055%
170	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$1,455,000		1,447,149.11	0.124%	73.179%
171	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,417,000		1,405,385.22	0.120%	73.300%
172	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$1,422,000		1,403,428.01	0.120%	73.420%
173	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,112,000		1,394,157.11	0.119%	73.539%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
174	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,387,000		1,390,371.81	0.119%	73.658%
175	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £1,000,000		1,388,002.66	0.119%	73.777%
176	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €980,000		1,375,713.51	0.118%	73.895%
177	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$1,365,000		1,354,997.54	0.116%	74.011%
178	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$1,350,000		1,296,466.02	0.111%	74.122%
179	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$1,310,000		1,292,861.93	0.111%	74.233%
180	CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	USD \$1,300,000		1,290,311.63	0.111%	74.344%
181	ALLERGAN FINANCE LLC COMPANY GUAR 10/22 3.25	3.250%	10/1/2022	USD \$1,300,000		1,272,500.83	0.109%	74.453%
182	MASTERCARD INC SR UNSECURED 12/22 1.1	1.100%	12/1/2022	EUR €1,000,000		1,265,597.49	0.108%	74.561%
183	CRED SUIS GP FUN LTD COMPANY GUAR REGS 04/22 1.25	1.250%	4/14/2022	EUR €1,000,000		1,256,658.27	0.108%	74.669%
184	DEUTSCHE BANK AG SR UNSECURED REGS 01/22 1.5	1.500%	1/20/2022	EUR €1,000,000		1,249,476.14	0.107%	74.776%
185	VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	4/1/2021	USD \$1,197,000		1,247,584.60	0.107%	74.883%
186	PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$1,210,000		1,202,075.99	0.103%	74.986%
187	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$1,200,000		1,191,840.05	0.102%	75.088%
188	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$1,178,000		1,130,938.28	0.097%	75.185%
189	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €900,000		1,104,511.07	0.095%	75.279%
190	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$1,070,000		1,062,654.05	0.091%	75.370%
191	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,000,000		1,037,460.81	0.089%	75.459%
192	CIGNA CORP SR UNSECURED 03/21 4.5	4.500%	3/15/2021	USD \$1,000,000		1,031,725.74	0.088%	75.547%
193	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$1,000,000		1,030,034.58	0.088%	75.636%
194	EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	6/15/2022	USD \$1,000,000		1,029,163.41	0.088%	75.724%
195	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$1,000,000		1,004,817.65	0.086%	75.810%
196	BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$1,000,000		999,422.83	0.086%	75.896%
197	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		989,240.35	0.085%	75.980%
198	ONEOK PARTNERS LP COMPANY GUAR 10/22 3.375	3.375%	10/1/2022	USD \$1,000,000		983,969.87	0.084%	76.065%
199	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		983,490.54	0.084%	76.149%
200	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000		983,103.67	0.084%	76.233%
201	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €725,000		906,607.95	0.078%	76.311%
202	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$856,000		846,575.68	0.073%	76.383%
203	EUROPEAN INVESTMENT BANK SR UNSECURED 08/22 5	5.000%	8/22/2022	AUD \$1,000,000		842,459.94	0.072%	76.456%
204	UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$844,000		829,733.72	0.071%	76.527%
205	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$810,000		794,860.17	0.068%	76.595%
206	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$1,000,000		775,264.80	0.066%	76.661%
207	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$1,000,000		774,712.58	0.066%	76.727%
208	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$1,000,000		770,817.03	0.066%	76.794%
209	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$710,000		703,490.33	0.060%	76.854%
210	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$700,000		694,117.61	0.059%	76.913%
211	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$667,000		662,068.97	0.057%	76.970%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						907,938,244.68		77.784%
212	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €500,000		625,939.60	0.054%	77.024%
213	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €500,000		613,574.20	0.053%	77.076%
214	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$600,000		593,951.19	0.051%	77.127%
215	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$575,000		571,338.31	0.049%	77.176%
216	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		560,551.96	0.048%	77.224%
217	KELLOGG CO SR UNSECURED 11/22 0.8	0.800%	11/17/2022	EUR €450,000		557,418.81	0.048%	77.272%
218	WISC ELEC POWER SR UNSECURED 06/18 1.7	1.700%	6/15/2018	USD \$535,000		534,047.99	0.046%	77.318%
219	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €400,000		528,992.96	0.045%	77.363%
220	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$500,000		503,981.98	0.043%	77.406%
221	BRITISH TELECOMMUNICATIO SR UNSECURED REGS 06/22 0.5	0.500%	6/23/2022	EUR €400,000		491,275.25	0.042%	77.448%
222	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$500,000		489,621.28	0.042%	77.490%
223	PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	1/15/2020	USD \$451,000		465,390.91	0.040%	77.530%
224	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$453,000		451,262.79	0.039%	77.569%
225	BANK OF NOVA SCOTIA SR UNSECURED 07/21 2.8	2.800%	7/21/2021	USD \$420,000		417,087.36	0.036%	77.604%
226	WELLS FARGO + COMPANY SR UNSECURED REGS 09/22 1.5	1.500%	9/12/2022	EUR €300,000		382,309.70	0.033%	77.637%
227	VOLKSWAGEN INTL FIN NV COMPANY GUAR REGS 01/23 0.875	0.875%	1/16/2023	EUR €300,000		372,502.89	0.032%	77.669%
228	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$361,000		358,932.34	0.031%	77.700%
229	EUROPEAN INVESTMENT BANK SR UNSECURED 12/21 4.25	4.250%	12/7/2021	GBP £220,000		341,844.83	0.029%	77.729%
230	HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$300,000		309,582.17	0.027%	77.756%
231	REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	USD \$233,000		233,228.51	0.020%	77.776%
232	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$100,000		100,660.36	0.009%	77.784%
Currency Forward Contract						2,079,155.04		0.178%
233	SEK180612		6/12/2018	-533,978,795	64,274,621.74	1,400,199.52	0.120%	77.904%
234	EUR180508		5/8/2018	-83,248,385	102,681,161.49	228,677.23	0.020%	77.924%
235	EUR180425		4/25/2018	-112,398,868	138,507,388.24	210,911.09	0.018%	77.942%
236	GBP180425		4/25/2018	-28,762,719	40,390,060.10	146,050.90	0.013%	77.954%
237	CAD180611		6/11/2018	-35,969,608	27,954,839.76	100,125.80	0.009%	77.963%
238	AUD180628		6/28/2018	-18,856,236	14,485,890.87	-6,809.50	-0.001%	77.962%
Sovereign Bond						257,236,152.67		22.038%
239	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$75,500,000		74,615,234.38	6.392%	84.355%
240	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr269,000,000		32,112,732.76	2.751%	87.106%
241	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr231,000,000		31,915,945.77	2.734%	89.840%
242	US TREASURY N/B 05/19 1.5	1.500%	5/31/2019	USD \$20,000,000		19,843,491.40	1.700%	91.540%
243	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €12,000,000		15,911,707.85	1.363%	92.903%
244	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$15,000,000		14,812,868.70	1.269%	94.172%
245	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$13,250,000		12,987,014.00	1.113%	95.285%
246	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €10,400,000		12,875,261.19	1.103%	96.388%
247	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €8,500,000		11,583,313.13	0.992%	97.380%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						257,236,152.67		22.038%
248	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €6,100,000		7,540,059.38	0.646%	98.026%
249	PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	4.500%	12/1/2018	CAD \$9,000,000		7,119,385.26	0.610%	98.636%
250	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €3,500,000		4,329,730.37	0.371%	99.007%
251	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$5,000,000		4,017,852.29	0.344%	99.351%
252	BONOS Y OBLIG DEL ESTADO BONDS 144A REGS 01/23 5.4	5.400%	1/31/2023	EUR €2,500,000		3,855,417.24	0.330%	99.682%
253	BUONI POLIENNALI DEL TES BONDS 09/22 1.45	1.450%	9/15/2022	EUR €2,900,000		3,716,138.95	0.318%	100.000%
Total						1,167,253,552.39		100.00%