

# DFA Selectively Hedged Global Fixed Income Portfolio

As of June 30, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>882,188,241.91</b>	<b>81.37%</b>
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	23,715,000	100.79		23,902,514.51	2.205%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	20,928,000	98.97		20,712,127.68	1.910%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	20,000,000	99.91		19,982,980.00	1.843%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	20,000,000	99.11		19,822,140.00	1.828%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	17,197,000	100.26		17,242,176.52	1.590%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	15,145,000	100.65		15,242,851.85	1.406%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	15,000,000	100.64		15,096,150.00	1.392%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/17 1	1.000%	12/15/2017	15,000,000	99.87		14,980,605.00	1.382%
KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	14,000,000	99.40		13,916,280.00	1.284%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	12,050,000	100.65		12,128,831.10	1.119%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	11,176,000	102.81		11,489,766.20	1.060%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	10,000,000	106.41		10,641,360.00	0.981%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	10,000,000	101.23		10,123,080.00	0.934%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	10,000,000	100.94		10,094,180.00	0.931%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	10,000,000	99.87		9,986,880.00	0.921%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	10,000,000	99.66		9,966,240.00	0.919%
NETWORK RAIL INFRA FIN GOVT GUARANT REGS 05/18 0.875	0.875%	5/15/2018	10,000,000	99.48		9,947,580.00	0.918%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	9,000,000	100.75		9,067,167.00	0.836%
TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	8,000,000	107.07		8,565,672.00	0.790%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	8,500,000	99.76		8,479,285.50	0.782%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	8,181,000	99.94		8,176,091.40	0.754%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	8,000,000	100.90		8,072,056.00	0.745%

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<b>Corporate Bond</b>						<b>882,188,241.91</b>	<b>81.37%</b>
AFRICAN DEVELOPMENT BANK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	8,040,000	99.65		8,011,851.96	0.739%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	8,000,000	98.14		7,850,872.00	0.724%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	7,605,000	99.92		7,599,227.81	0.701%
MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	7,155,000	105.90		7,577,474.13	0.699%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	7,160,000	101.61		7,275,555.24	0.671%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	7,000,000	101.28		7,089,467.00	0.654%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	7,000,000	98.12		6,868,155.00	0.633%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	6,599,000	100.74		6,648,142.75	0.613%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	6,000,000	106.20		6,372,066.00	0.588%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	6,270,000	101.60		6,370,395.24	0.588%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	6,118,000	101.43		6,205,658.70	0.572%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	6,000,000	101.24		6,074,250.00	0.560%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	6,000,000	100.99		6,059,436.00	0.559%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	6,000,000	99.97		5,997,948.00	0.553%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	5,865,000	100.34		5,884,665.35	0.543%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	6,000,000	97.42		5,845,308.00	0.539%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	5,800,000	100.14		5,808,091.00	0.536%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	5,500,000	100.40		5,522,253.00	0.509%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	5,000,000	109.59		5,479,740.00	0.505%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	5,425,000	100.84		5,470,830.40	0.505%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	5,225,000	104.14		5,441,236.63	0.502%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	5,405,000	100.44		5,428,727.95	0.501%
AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	5,425,000	99.92		5,420,562.35	0.500%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	5,000,000	106.49		5,324,720.00	0.491%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	5,300,000	100.38		5,320,145.30	0.491%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	5,167,000	100.78		5,207,478.28	0.480%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	5,000,000	103.88		5,194,210.00	0.479%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	5,000,000	103.64		5,182,100.00	0.478%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	4,890,000	105.67		5,167,468.38	0.477%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	4,523,000	113.52		5,134,642.47	0.474%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	5,000,000	102.13		5,106,690.00	0.471%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	5,000,000	101.58		5,078,785.00	0.468%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	5,000,000	101.51		5,075,460.00	0.468%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	5,000,000	101.50		5,074,935.00	0.468%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	5,000,000	101.45		5,072,595.00	0.468%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	5,000,000	101.35		5,067,320.00	0.467%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	5,000,000	101.27		5,063,525.00	0.467%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	5,000,000	101.27		5,063,255.00	0.467%

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ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	5,000,000	101.18		5,059,180.00	0.467%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	4,972,000	101.43		5,043,293.51	0.465%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	5,000,000	100.80		5,040,035.00	0.465%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	5,000,000	100.62		5,031,150.00	0.464%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	5,000,000	100.58		5,029,020.00	0.464%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	5,000,000	100.57		5,028,315.00	0.464%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	5,000,000	100.53		5,026,580.00	0.464%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	5,009,000	100.24		5,020,886.36	0.463%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	5,000,000	100.26		5,012,825.00	0.462%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/18 1.5	1.500%	4/16/2018	5,000,000	100.07		5,003,290.00	0.461%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	5,000,000	99.97		4,998,555.00	0.461%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	5,000,000	99.59		4,979,345.00	0.459%
THOMSON REUTERS CORP SR UNSECURED 07/18 6.5	6.500%	7/15/2018	4,700,000	104.69		4,920,387.70	0.454%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	4,606,000	100.68		4,637,196.44	0.428%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	4,475,000	101.25		4,530,776.40	0.418%
CAPITAL ONE NA SR UNSECURED 07/21 2.95	2.950%	7/23/2021	4,495,000	100.73		4,527,768.55	0.418%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	4,400,000	100.73		4,431,917.60	0.409%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	4,400,000	100.68		4,429,748.40	0.409%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	4,452,000	99.01		4,407,742.67	0.407%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	4,350,000	101.15		4,400,107.65	0.406%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	4,000,000	108.27		4,330,828.00	0.399%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	4,000,000	106.49		4,259,684.00	0.393%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	4,200,000	100.27		4,211,482.80	0.388%
AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	3,990,000	103.29		4,121,298.93	0.380%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	4,000,000	101.69		4,067,448.00	0.375%
EXELON GENERATION CO LLC SR UNSECURED 10/17 6.2	6.200%	10/1/2017	4,000,000	101.04		4,041,404.00	0.373%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	4,000,000	100.30		4,012,144.00	0.370%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	4,000,000	100.07		4,002,968.00	0.369%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	4,000,000	99.99		3,999,608.00	0.369%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	3,968,000	99.42		3,945,021.31	0.364%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	3,850,000	100.69		3,876,484.15	0.358%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	3,825,000	100.58		3,847,185.00	0.355%
TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	3,470,000	105.42		3,657,935.20	0.337%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	3,620,000	100.53		3,639,073.78	0.336%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	3,625,000	100.33		3,637,122.00	0.335%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	3,607,000	100.66		3,630,712.42	0.335%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	3,500,000	102.86		3,599,974.00	0.332%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	3,534,000	100.77		3,561,137.59	0.328%

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LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	3,500,000	101.36		3,547,740.00	0.327%
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	3,500,000	100.96		3,533,502.00	0.326%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	3,500,000	100.31		3,510,878.00	0.324%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	3,000,000	111.75		3,352,614.00	0.309%
MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	9/26/2018	3,245,000	100.99		3,277,034.64	0.302%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	3,250,000	100.36		3,261,836.50	0.301%
GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	3,209,000	100.90		3,237,829.66	0.299%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	3,184,000	100.66		3,205,014.40	0.296%
ORACLE CORP SR UNSECURED 07/19 5	5.000%	7/8/2019	3,000,000	106.52		3,195,651.00	0.295%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	3,152,000	101.04		3,184,894.27	0.294%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	3,100,000	100.34		3,110,605.10	0.287%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	3,075,000	100.62		3,093,920.48	0.285%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	3,000,000	101.26		3,037,872.00	0.280%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	3,000,000	100.92		3,027,711.00	0.279%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	3,000,000	100.80		3,023,952.00	0.279%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	3,000,000	100.30		3,009,027.00	0.278%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	3,000,000	100.15		3,004,488.00	0.277%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	3/17/2022	2,900,000	102.55		2,973,836.90	0.274%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	3,000,000	98.37		2,951,247.00	0.272%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	2,900,000	100.84		2,924,302.00	0.270%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	2,880,000	100.95		2,907,230.40	0.268%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	2,907,000	99.82		2,901,677.28	0.268%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	2,800,000	102.57		2,871,898.40	0.265%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	2,836,000	100.07		2,838,101.48	0.262%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	2,800,000	100.65		2,818,116.00	0.260%
TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	2,635,000	106.88		2,816,290.64	0.260%
UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	2,710,000	101.09		2,739,517.32	0.253%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	2,665,000	101.80		2,713,020.64	0.250%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	2,700,000	100.41		2,711,007.90	0.250%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	2,500,000	100.30		2,507,597.50	0.231%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	2,500,000	100.21		2,505,172.50	0.231%
METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	2,300,000	108.75		2,501,204.00	0.231%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	2,500,000	99.96		2,498,905.00	0.230%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	2,498,000	99.74		2,491,545.17	0.230%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	2,400,000	101.03		2,424,739.20	0.224%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	6/4/2020	2,400,000	100.61		2,414,558.40	0.223%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	2,365,000	99.09		2,343,480.87	0.216%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	2,270,000	100.41		2,279,216.20	0.210%

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<b>Corporate Bond</b>						<b>882,188,241.91</b>	<b>81.37%</b>
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	2,210,000	100.90		2,229,993.87	0.206%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	2,210,000	100.46		2,220,101.91	0.205%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	2,200,000	100.66		2,214,502.40	0.204%
STATOIL ASA COMPANY GUAR 08/17 3.125	3.125%	8/17/2017	2,200,000	100.18		2,203,990.80	0.203%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	2,200,000	99.69		2,193,149.20	0.202%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	2,142,000	101.72		2,178,872.39	0.201%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	2,000,000	108.83		2,176,578.00	0.201%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	2,156,000	100.91		2,175,636.85	0.201%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	2,000,000	101.87		2,037,392.00	0.188%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	2,000,000	101.44		2,028,838.00	0.187%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	2,000,000	101.21		2,024,150.00	0.187%
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17 6.75	6.750%	9/15/2017	2,000,000	101.01		2,020,282.00	0.186%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	2,000,000	100.86		2,017,202.00	0.186%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	2,000,000	100.18		2,003,560.00	0.185%
REYNOLDS AMERICAN INC COMPANY GUAR 08/17 2.3	2.300%	8/21/2017	2,000,000	100.10		2,001,938.00	0.185%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	2,000,000	100.07		2,001,346.00	0.185%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	1,930,000	102.22		1,972,784.24	0.182%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	1,800,000	109.33		1,967,949.00	0.182%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	1,875,000	102.57		1,923,230.63	0.177%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	1,905,000	100.86		1,921,377.29	0.177%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	1,880,000	102.17		1,920,705.76	0.177%
MCKESSON CORP SR UNSECURED 03/21 4.75	4.750%	3/1/2021	1,769,000	107.26		1,897,438.25	0.175%
SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	1,620,000	104.12		1,686,692.16	0.156%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	1,670,000	100.94		1,685,778.16	0.155%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	1,553,000	106.75		1,657,853.90	0.153%
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	1,615,000	100.67		1,625,812.43	0.150%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	1,500,000	106.22		1,593,334.50	0.147%
WAL MART STORES INC SR UNSECURED 07/20 3.625	3.625%	7/8/2020	1,500,000	105.18		1,577,725.50	0.146%
UNION PACIFIC CORP SR UNSECURED 02/21 4	4.000%	2/1/2021	1,470,000	105.98		1,557,842.79	0.144%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	1,500,000	101.06		1,515,882.00	0.140%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	1,387,000	102.56		1,422,503.04	0.131%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	1,365,000	100.70		1,374,511.32	0.127%
CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	1,300,000	100.70		1,309,088.30	0.121%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	1,112,000	116.32		1,293,471.47	0.119%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	4/1/2021	1,197,000	107.23		1,283,589.78	0.118%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	1,266,000	100.36		1,270,614.57	0.117%
PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	1,210,000	100.49		1,215,976.19	0.112%
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	1,200,000	100.28		1,203,306.00	0.111%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Corporate Bond</b>						<b>882,188,241.91</b>	<b>81.37%</b>
COOPERATIEVE RABOBANK UA SR UNSECURED 06/22 4.75	4.750%	6/6/2022	867,000	138.19		1,198,143.46	0.111%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	1,178,000	97.83		1,152,473.92	0.106%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	1,070,000	101.52		1,086,215.85	0.100%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	1,000,000	106.96		1,069,618.00	0.099%
CIGNA CORP SR UNSECURED 03/21 4.5	4.500%	3/15/2021	1,000,000	106.69		1,066,908.00	0.098%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	1,000,000	106.53		1,065,324.00	0.098%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	1,000,000	104.22		1,042,160.00	0.096%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	1,000,000	101.21		1,012,079.00	0.093%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	1,000,000	101.18		1,011,837.00	0.093%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	1,000,000	100.95		1,009,455.00	0.093%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	1,000,000	100.84		1,008,410.00	0.093%
MORGAN STANLEY SR UNSECURED 08/17 6.25	6.250%	8/28/2017	1,000,000	100.70		1,006,960.00	0.093%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	1,000,000	100.58		1,005,844.00	0.093%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	1,000,000	100.54		1,005,376.00	0.093%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	1,000,000	97.96		979,646.00	0.090%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	960,000	101.77		976,973.76	0.090%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	810,000	101.51		822,231.00	0.076%
KEY BANK NA SR UNSECURED 02/18 1.65	1.650%	2/1/2018	820,000	100.07		820,541.20	0.076%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	700,000	99.78		698,432.70	0.064%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	667,000	100.91		673,100.38	0.062%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	596,000	101.44		604,562.14	0.056%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	600,000	100.61		603,648.00	0.056%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	570,000	100.64		573,659.97	0.053%
WISC ELEC POWER SR UNSECURED 06/18 1.7	1.700%	6/15/2018	535,000	100.10		535,551.59	0.049%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	500,000	103.65		518,254.00	0.048%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	500,000	100.19		500,947.50	0.046%
PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	1/15/2020	451,000	106.32		479,510.42	0.044%
BANK OF NOVA SCOTIA SR UNSECURED 07/21 2.8	2.800%	7/21/2021	420,000	101.38		425,801.04	0.039%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	300,000	106.81		320,426.70	0.030%
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	250,000	101.75		254,364.00	0.023%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	132,000	100.57		132,752.27	0.012%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	100,000	103.91		103,909.30	0.010%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	8/13/2019	0	0.00		0.00	0.000%
<b>Currency Forward Contract</b>						<b>3,630,241.36</b>	<b>0.33%</b>
NZD170711		7/11/2017	65,342,055	1.36	-47,877,610.87	1,816,456.35	0.168%
NZD170710		7/10/2017	60,673,394	1.36	-44,457,556.70	1,545,704.70	0.143%
AUD170711		7/11/2017	0	1.30	-0.03	1,499,643.56	0.138%
SGD170721		7/21/2017	-10,157,359	1.38	7,379,429.52	-65,519.19	-0.006%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
<b>Currency Forward Contract</b>						<b>3,630,241.36</b>	<b>0.33%</b>
EUR170724		7/24/2017	-6,701,044	0.87	7,661,040.25	-122,604.79	-0.011%
SEK170711		7/11/2017	-325,064,307	8.42	38,597,476.39	-1,043,439.27	-0.096%
<b>Sovereign Bond</b>						<b>198,376,981.37</b>	<b>18.30%</b>
US TREASURY N/B 11/21 2	2.000%	11/15/2021	114,000,000	100.84		114,952,926.00	10.603%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	150,000,000	13.91		20,861,995.09	1.924%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	150,000,000	11.66		17,493,898.89	1.614%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	15,000,000	101.36		15,203,790.00	1.402%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	10,000,000	99.85		9,985,300.00	0.921%
SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75	1.750%	4/1/2022	10,000,000	73.40		7,339,604.14	0.677%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	7,330,000	99.68		7,306,727.25	0.674%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	5,000,000	104.65		5,232,740.00	0.483%
<b>Total</b>						<b>1,084,195,464.64</b>	<b>100.0%</b>