

DFA Selectively Hedged Global Fixed Income Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						912,025,745.22	82.65%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$23,715,000	101.22		24,005,414.60	2.175%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$20,928,000	99.79		20,884,884.97	1.893%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	USD \$20,000,000	99.95		19,989,583.60	1.811%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$20,000,000	99.75		19,950,463.80	1.808%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$17,197,000	100.76		17,328,497.20	1.570%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$15,145,000	101.31		15,343,445.54	1.390%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$15,000,000	100.92		15,137,771.10	1.372%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/17 1	1.000%	12/15/2017	USD \$15,000,000	99.93		14,989,091.10	1.358%
KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$14,000,000	99.87		13,981,219.42	1.267%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$12,050,000	101.13		12,185,610.82	1.104%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$11,176,000	103.27		11,541,013.30	1.046%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$10,000,000	106.54		10,653,669.70	0.965%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$10,000,000	101.72		10,171,622.00	0.922%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$10,000,000	101.65		10,165,029.00	0.921%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$10,000,000	100.24		10,023,820.00	0.908%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$10,000,000	99.78		9,977,870.00	0.904%
NETWORK RAIL INFRA FIN GOVT GUARANT REGS 05/18 0.875	0.875%	5/15/2018	USD \$10,000,000	99.62		9,962,320.00	0.903%
PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €7,980,000	119.62		9,545,452.45	0.865%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$9,000,000	100.95		9,085,234.59	0.823%
TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$8,000,000	107.36		8,588,701.04	0.778%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$8,500,000	100.44		8,537,083.29	0.774%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	USD \$8,181,000	99.97		8,178,504.47	0.741%

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Corporate Bond						912,025,745.22	82.65%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$8,000,000	101.20		8,096,344.00	0.734%
AFRICAN DEVELOPMENT BANK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$8,040,000	99.77		8,021,350.50	0.727%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$8,000,000	99.45		7,956,020.32	0.721%
TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$10,000,000	79.21		7,920,800.80	0.718%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	USD \$7,605,000	99.99		7,604,033.40	0.689%
MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	USD \$7,155,000	106.21		7,599,675.02	0.689%
PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$7,369,000	100.83		7,430,317.82	0.673%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$7,160,000	100.98		7,230,434.57	0.655%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$7,000,000	102.06		7,144,184.74	0.647%
WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €6,000,000	118.94		7,136,311.36	0.647%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$7,000,000	99.13		6,938,784.23	0.629%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	USD \$6,599,000	100.73		6,647,104.53	0.602%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$6,270,000	102.04		6,397,812.51	0.580%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$6,000,000	105.75		6,344,980.80	0.575%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$6,118,000	101.78		6,227,154.42	0.564%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$6,000,000	101.16		6,069,335.70	0.550%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$6,000,000	101.15		6,068,757.96	0.550%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$6,000,000	100.32		6,019,333.02	0.545%
COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €5,000,000	120.04		6,001,895.20	0.544%
NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €5,000,000	119.87		5,993,532.28	0.543%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$6,000,000	98.10		5,886,139.98	0.533%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	USD \$5,800,000	100.33		5,819,286.45	0.527%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$5,614,000	102.52		5,755,394.93	0.522%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$5,500,000	100.53		5,529,239.16	0.501%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$5,000,000	110.16		5,508,072.65	0.499%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$5,225,000	105.00		5,486,131.13	0.497%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$5,425,000	101.07		5,482,984.79	0.497%
AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	USD \$5,425,000	99.98		5,423,878.82	0.492%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$5,405,000	100.27		5,419,507.34	0.491%
GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,523,000	119.61		5,409,984.37	0.490%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$5,300,000	101.42		5,375,253.80	0.487%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$5,000,000	106.44		5,321,986.60	0.482%
DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$5,167,000	101.17		5,227,532.65	0.474%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$5,000,000	104.46		5,223,232.95	0.473%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	USD \$5,000,000	103.60		5,179,821.95	0.469%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$5,000,000	102.34		5,117,109.90	0.464%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$4,890,000	104.63		5,116,444.21	0.464%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$5,000,000	101.98		5,098,991.50	0.462%

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Corporate Bond						912,025,745.22	82.65%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$5,000,000	101.83		5,091,660.00	0.461%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$5,000,000	101.77		5,088,447.45	0.461%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$5,000,000	101.77		5,088,441.25	0.461%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$5,000,000	101.69		5,084,434.60	0.461%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,000,000	101.68		5,084,076.20	0.461%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	USD \$5,000,000	101.32		5,065,766.90	0.459%
NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$4,972,000	101.69		5,055,963.61	0.458%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$5,000,000	101.07		5,053,313.30	0.458%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$5,000,000	101.06		5,052,970.85	0.458%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,000,000	100.82		5,041,081.80	0.457%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$5,009,000	100.62		5,040,275.29	0.457%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,000,000	100.79		5,039,337.85	0.457%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$5,000,000	100.51		5,025,529.50	0.455%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$5,000,000	100.37		5,018,450.00	0.455%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/18 1.5	1.500%	4/16/2018	USD \$5,000,000	100.07		5,003,700.00	0.453%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$5,000,000	100.06		5,003,058.00	0.453%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$5,000,000	100.00		4,999,990.00	0.453%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$4,606,000	101.15		4,659,018.15	0.422%
CAPITAL ONE NA SR UNSECURED 07/21 2.95	2.950%	7/23/2021	USD \$4,495,000	101.66		4,569,484.44	0.414%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,475,000	101.26		4,531,490.70	0.411%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$4,452,000	99.82		4,444,008.30	0.403%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$4,400,000	100.76		4,433,400.00	0.402%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$4,400,000	100.47		4,420,873.20	0.401%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$4,350,000	101.28		4,405,714.41	0.399%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$4,000,000	108.15		4,325,801.96	0.392%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$4,000,000	107.21		4,288,420.96	0.389%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000	100.76		4,232,079.60	0.384%
AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$3,990,000	103.66		4,135,853.45	0.375%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$4,000,000	100.83		4,033,097.44	0.365%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$4,000,000	100.72		4,028,893.16	0.365%
EXELON GENERATION CO LLC SR UNSECURED 10/17 6.2	6.200%	10/1/2017	USD \$4,000,000	100.31		4,012,485.72	0.364%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$3,968,000	100.32		3,980,540.03	0.361%
ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$5,000,000	79.20		3,959,879.88	0.359%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$3,850,000	100.90		3,884,840.42	0.352%
TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$3,470,000	105.76		3,669,963.43	0.333%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$3,620,000	101.05		3,658,166.60	0.332%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$3,625,000	100.64		3,648,263.00	0.331%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$3,500,000	103.42		3,619,722.23	0.328%

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Corporate Bond						912,025,745.22	82.65%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$3,534,000	100.92		3,566,502.98	0.323%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$3,500,000	101.73		3,560,478.95	0.323%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$3,500,000	101.27		3,544,310.00	0.321%
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$3,500,000	100.90		3,531,398.75	0.320%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	USD \$3,000,000	111.31		3,339,273.81	0.303%
MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	9/26/2018	USD \$3,245,000	100.88		3,273,393.98	0.297%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$3,250,000	100.53		3,267,134.03	0.296%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,152,000	101.94		3,213,136.82	0.291%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	USD \$3,184,000	100.00		3,184,000.00	0.289%
TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$4,000,000	79.14		3,165,629.63	0.287%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$3,100,000	101.69		3,152,298.40	0.286%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$3,100,000	100.90		3,127,875.67	0.283%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000	101.84		3,055,224.63	0.277%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$3,000,000	101.41		3,042,420.03	0.276%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$3,000,000	100.76		3,022,654.62	0.274%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$3,000,000	100.69		3,020,831.82	0.274%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	3/17/2022	USD \$2,900,000	103.15		2,991,280.57	0.271%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$3,000,000	99.02		2,970,554.31	0.269%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$2,900,000	101.05		2,930,589.20	0.266%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$2,880,000	100.84		2,904,191.83	0.263%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$2,907,000	99.90		2,904,098.06	0.263%
MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$2,800,000	103.00		2,884,004.68	0.261%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,865,000	100.45		2,877,887.63	0.261%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$2,836,000	100.87		2,860,678.65	0.259%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$2,825,000	100.90		2,850,295.73	0.258%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$2,800,000	101.26		2,835,327.88	0.257%
TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,635,000	106.93		2,817,643.44	0.255%
UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$2,710,000	101.13		2,740,505.82	0.248%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$2,665,000	102.15		2,722,251.80	0.247%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$2,700,000	100.52		2,714,039.76	0.246%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$2,498,000	100.42		2,508,451.83	0.227%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,500,000	100.27		2,506,781.38	0.227%
METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$2,300,000	108.95		2,505,868.93	0.227%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	USD \$2,500,000	100.06		2,501,435.20	0.227%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	USD \$2,500,000	100.00		2,500,004.55	0.227%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,400,000	102.04		2,448,871.97	0.222%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	6/4/2020	USD \$2,400,000	101.09		2,426,128.80	0.220%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,365,000	100.03		2,365,746.63	0.214%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						912,025,745.22	82.65%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$2,270,000	100.73		2,286,616.40	0.207%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,210,000	101.20		2,236,413.72	0.203%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,210,000	100.79		2,227,561.90	0.202%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$2,200,000	100.99		2,221,792.96	0.201%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$2,200,000	100.67		2,214,699.78	0.201%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,142,000	102.37		2,192,854.34	0.199%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$2,156,000	101.14		2,180,656.79	0.198%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$2,000,000	109.03		2,180,618.50	0.198%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$2,000,000	102.06		2,041,201.64	0.185%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$2,000,000	101.73		2,034,501.74	0.184%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$2,000,000	101.62		2,032,461.04	0.184%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$2,000,000	101.31		2,026,212.62	0.184%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$2,000,000	100.56		2,011,195.58	0.182%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$2,000,000	100.42		2,008,446.00	0.182%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,000,000	100.13		2,002,613.94	0.181%
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17 6.75	6.750%	9/15/2017	USD \$2,000,000	100.13		2,002,559.38	0.181%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	USD \$1,930,000	102.54		1,979,095.32	0.179%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$1,800,000	108.86		1,959,480.00	0.178%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$1,905,000	101.48		1,933,133.19	0.175%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,875,000	101.98		1,912,125.53	0.173%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$1,880,000	101.48		1,907,866.85	0.173%
MCKESSON CORP SR UNSECURED 03/21 4.75	4.750%	3/1/2021	USD \$1,769,000	107.78		1,906,556.68	0.173%
SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,620,000	105.90		1,715,528.89	0.155%
GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	USD \$1,684,000	101.12		1,702,877.91	0.154%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$1,670,000	100.99		1,686,599.80	0.153%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,553,000	107.04		1,662,376.92	0.151%
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$1,615,000	101.06		1,632,173.51	0.148%
AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$2,000,000	80.23		1,604,653.95	0.145%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,500,000	106.51		1,597,709.60	0.145%
WAL MART STORES INC SR UNSECURED 07/20 3.625	3.625%	7/8/2020	USD \$1,500,000	105.57		1,583,607.96	0.144%
UNION PACIFIC CORP SR UNSECURED 02/21 4	4.000%	2/1/2021	USD \$1,470,000	106.50		1,565,492.08	0.142%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,500,000	100.90		1,513,436.99	0.137%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,417,000	100.77		1,427,841.52	0.129%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,387,000	102.15		1,416,770.51	0.128%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$1,365,000	100.77		1,375,528.27	0.125%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,112,000	122.58		1,363,145.11	0.124%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$1,350,000	98.66		1,331,965.81	0.121%
CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	USD \$1,300,000	100.79		1,310,263.06	0.119%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						912,025,745.22	82.65%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	4/1/2021	USD \$1,197,000	107.82		1,290,625.90	0.117%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$1,266,000	100.89		1,277,284.14	0.116%
COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €867,000	144.70		1,254,542.76	0.114%
PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$1,210,000	100.69		1,218,338.49	0.110%
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$1,200,000	100.11		1,201,313.76	0.109%
ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €1,000,000	119.64		1,196,412.46	0.108%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$1,178,000	98.60		1,161,510.38	0.105%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$1,070,000	102.27		1,094,281.99	0.099%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,000,000	107.65		1,076,471.56	0.098%
CIGNA CORP SR UNSECURED 03/21 4.5	4.500%	3/15/2021	USD \$1,000,000	107.28		1,072,755.93	0.097%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$1,000,000	106.53		1,065,305.21	0.097%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$1,000,000	103.31		1,033,056.01	0.094%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000	101.64		1,016,429.11	0.092%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000	101.34		1,013,411.34	0.092%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000	101.32		1,013,241.50	0.092%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$1,000,000	101.19		1,011,900.00	0.092%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$1,000,000	101.17		1,011,707.58	0.092%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$1,000,000	100.62		1,006,240.02	0.091%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$1,000,000	98.41		984,079.50	0.089%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$810,000	102.06		826,724.26	0.075%
KEY BANK NA SR UNSECURED 02/18 1.65	1.650%	2/1/2018	USD \$820,000	100.05		820,411.35	0.074%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$700,000	100.08		700,553.67	0.063%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$667,000	101.02		673,797.30	0.061%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$600,000	100.76		604,577.93	0.055%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	USD \$596,000	100.65		599,857.31	0.054%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$575,000	100.57		578,274.49	0.052%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$570,000	100.87		574,984.35	0.052%
COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €400,000	138.90		555,606.67	0.050%
WISC ELEC POWER SR UNSECURED 06/18 1.7	1.700%	6/15/2018	USD \$535,000	100.12		535,618.53	0.049%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$500,000	104.26		521,286.79	0.047%
PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €400,000	129.21		516,856.54	0.047%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$500,000	100.68		503,410.31	0.046%
PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	1/15/2020	USD \$451,000	106.74		481,383.24	0.044%
BANK OF NOVA SCOTIA SR UNSECURED 07/21 2.8	2.800%	7/21/2021	USD \$420,000	102.43		430,187.05	0.039%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$300,000	107.00		321,008.17	0.029%
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	USD \$250,000	101.07		252,676.21	0.023%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	USD \$233,000	101.46		236,406.46	0.021%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	USD \$132,000	100.91		133,203.05	0.012%

Issue Name	Coupon	Maturity	Share/Par	Price USD	Notional USD	Market Value USD	Weight
Corporate Bond						912,025,745.22	82.65%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$100,000	104.22		104,223.31	0.009%
Currency Forward Contract						-4,630,308.39	-0.42%
AUD170908		9/8/2017	87,648,209	1.26	-69,673,676.05	428,789.77	0.039%
NZD171006		10/6/2017	60,673,394	1.39	-43,538,401.16	221,159.37	0.020%
SGD170926		9/26/2017	-10,173,080	1.36	7,503,462.30	-23,179.41	-0.002%
CAD171002		10/2/2017	-24,124,071	1.25	19,324,765.49	-60,304.93	-0.005%
EUR171020		10/20/2017	-39,419,468	0.84	47,039,775.77	-680,570.71	-0.062%
SEK170907		9/7/2017	-537,722,382	7.94	67,681,465.94	-1,151,971.34	-0.104%
NZD170907		9/7/2017	65,493,153	1.39	-47,022,200.96	-1,448,954.11	-0.131%
NZD170905		9/5/2017	0	1.39	0.00	-1,915,277.03	-0.174%
Sovereign Bond						196,111,101.17	17.77%
US TREASURY N/B 11/21 2	2.000%	11/15/2021	USD \$57,000,000	101.54		57,879,492.33	5.245%
SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr231,000,000	14.72		34,002,781.36	3.081%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr269,000,000	12.42		33,421,948.71	3.029%
ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$15,000,000	102.04		15,305,326.50	1.387%
KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$13,250,000	101.39		13,434,705.00	1.217%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$10,000,000	100.28		10,027,871.40	0.909%
FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €6,500,000	120.23		7,814,651.00	0.708%
SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75	1.750%	4/1/2022	SGD \$10,000,000	74.35		7,434,861.17	0.674%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	USD \$7,330,000	99.78		7,313,874.00	0.663%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$5,000,000	104.87		5,243,637.75	0.475%
BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$5,000,000	84.64		4,231,951.95	0.384%
Total						1,103,506,538.00	100.0%