

DFA Selectively Hedged Global Fixed Income Portfolio

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						921,773,750.35	87.34%
GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	23,715,000	100.76		23,895,518.58	2.264%
FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	20,000,000	99.89		19,977,940.00	1.893%
ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	20,000,000	99.01		19,802,860.00	1.876%
ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	17,197,000	100.29		17,246,613.35	1.634%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	15,650,000	99.14		15,515,754.30	1.470%
IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	15,000,000	101.25		15,187,500.00	1.439%
SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	15,145,000	100.24		15,180,848.22	1.438%
NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	15,000,000	100.57		15,086,085.00	1.429%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/17 1	1.000%	12/15/2017	15,000,000	99.86		14,978,415.00	1.419%
KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	14,000,000	99.50		13,930,672.00	1.320%
APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	12,050,000	101.00		12,170,957.90	1.153%
APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	11,176,000	103.02		11,513,939.89	1.091%
SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	10,000,000	106.81		10,680,610.00	1.012%
CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	10,000,000	101.12		10,112,050.00	0.958%
CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	10,000,000	100.91		10,090,510.00	0.956%
BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	10,000,000	100.32		10,031,770.00	0.951%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	10,000,000	99.81		9,981,200.00	0.946%
INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	10,000,000	99.65		9,965,370.00	0.944%
NETWORK RAIL INFRA FIN GOVT GUARANT REGS 05/18 0.875	0.875%	5/15/2018	10,000,000	99.45		9,944,770.00	0.942%
BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	10,000,000	98.34		9,834,280.00	0.932%
TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	9,000,000	100.75		9,067,167.00	0.859%

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Data as of April 30, 2017 (Updated Monthly)

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Dimensional Fund Advisors

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Corporate Bond						921,773,750.35	87.34%
TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	8,000,000	107.57		8,605,832.00	0.815%
ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	8,500,000	99.94		8,495,129.50	0.805%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	8,181,000	100.00		8,180,754.57	0.775%
BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	8,000,000	100.96		8,077,088.00	0.765%
AFRICAN DEVELOPMENT BANK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	8,040,000	99.67		8,013,556.44	0.759%
MANUF + TRADERS TRUST CO SR UNSECURED 02/20 2.1	2.100%	2/6/2020	7,800,000	100.06		7,804,578.60	0.739%
MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	7,155,000	106.37		7,610,558.85	0.721%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	7,605,000	99.92		7,599,060.50	0.720%
NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	7,160,000	102.27		7,322,761.12	0.694%
AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	7,000,000	101.23		7,085,757.00	0.671%
SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	7,000,000	97.94		6,856,024.00	0.650%
THERMO FISHER SCIENTIFIC SR UNSECURED 02/19 2.4	2.400%	2/1/2019	6,599,000	100.79		6,650,947.33	0.630%
IBM CORP SR UNSECURED 02/19 1.95	1.950%	2/12/2019	6,591,000	100.75		6,640,142.50	0.629%
CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	6,270,000	101.80		6,382,759.68	0.605%
VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	6,000,000	105.85		6,350,898.00	0.602%
GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	6,118,000	101.32		6,198,904.43	0.587%
SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	6,000,000	101.16		6,069,654.00	0.575%
MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	6,000,000	100.24		6,014,532.00	0.570%
EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	5,865,000	100.31		5,883,345.72	0.557%
MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	6,000,000	96.93		5,815,704.00	0.551%
NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	5,225,000	106.44		5,561,631.08	0.527%
EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	5,500,000	100.41		5,522,363.00	0.523%
GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	5,000,000	109.99		5,499,405.00	0.521%
LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	5,425,000	100.97		5,477,573.68	0.519%
WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	5,405,000	100.55		5,434,819.39	0.515%
AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	5,425,000	99.89		5,419,216.95	0.513%
WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	5,000,000	107.01		5,350,270.00	0.507%
ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	5,300,000	100.34		5,318,168.40	0.504%
MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	9/26/2018	5,245,000	100.94		5,294,066.98	0.502%
DOMINION RESOURCES INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	5,167,000	101.01		5,219,243.54	0.495%
APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	4,890,000	106.52		5,208,759.54	0.494%
AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	5,000,000	104.13		5,206,405.00	0.493%
MICROSOFT CORP SR UNSECURED 10/20 3	3.000%	10/1/2020	5,000,000	103.96		5,197,755.00	0.492%
BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	5,000,000	101.99		5,099,280.00	0.483%
SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	5,000,000	101.65		5,082,660.00	0.482%
WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	5,000,000	101.46		5,072,995.00	0.481%
DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	5,000,000	101.30		5,064,995.00	0.480%
AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	5,000,000	101.23		5,061,385.00	0.480%

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Corporate Bond						921,773,750.35	87.34%
TIAA ASSET MGMT FIN LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	4,972,000	101.62		5,052,521.54	0.479%
TYSON FOODS INC COMPANY GUAR 08/19 2.65	2.650%	8/15/2019	5,000,000	101.02		5,050,790.00	0.479%
HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	5,000,000	100.89		5,044,365.00	0.478%
SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	5,000,000	100.89		5,044,290.00	0.478%
CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	5,000,000	100.87		5,043,530.00	0.478%
EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	5,009,000	100.56		5,036,875.09	0.477%
ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	5,000,000	100.72		5,035,830.00	0.477%
BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	5,000,000	100.68		5,034,150.00	0.477%
SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	5,000,000	100.58		5,029,115.00	0.477%
ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	5,000,000	100.58		5,028,800.00	0.476%
CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	5,000,000	100.54		5,027,050.00	0.476%
ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	5,000,000	100.48		5,023,890.00	0.476%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/18 1.5	1.500%	4/16/2018	5,000,000	100.11		5,005,540.00	0.474%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	5,000,000	100.01		5,000,545.00	0.474%
HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	5,000,000	99.73		4,986,535.00	0.472%
THOMSON REUTERS CORP SR UNSECURED 07/18 6.5	6.500%	7/15/2018	4,700,000	105.44		4,955,680.00	0.470%
BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	4,900,000	100.56		4,927,577.20	0.467%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	4,606,000	100.35		4,621,973.61	0.438%
MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	4,475,000	101.40		4,537,645.53	0.430%
CAPITAL ONE NA SR UNSECURED 07/21 2.95	2.950%	7/23/2021	4,495,000	100.87		4,534,079.53	0.430%
MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	4,400,000	100.47		4,420,622.80	0.419%
JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	4,452,000	99.06		4,410,182.36	0.418%
ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	4,350,000	100.88		4,388,123.40	0.416%
ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	4,000,000	108.66		4,346,296.00	0.412%
TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	4,000,000	106.21		4,248,560.00	0.403%
SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	4,200,000	99.52		4,179,894.60	0.396%
AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	3,990,000	103.33		4,122,998.67	0.391%
EXELON GENERATION CO LLC SR UNSECURED 10/17 6.2	6.200%	10/1/2017	4,000,000	101.77		4,070,924.00	0.386%
ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	4,000,000	101.73		4,069,280.00	0.386%
JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	4,000,000	100.42		4,016,740.00	0.381%
DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	4,000,000	100.15		4,005,876.00	0.380%
MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	4,000,000	99.87		3,994,972.00	0.379%
CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	3,917,000	100.55		3,938,715.85	0.373%
NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	3,850,000	100.76		3,879,163.75	0.368%
HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	3,825,000	100.39		3,839,948.10	0.364%
TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	3,470,000	104.89		3,639,669.12	0.345%
SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	3,620,000	100.49		3,637,806.78	0.345%
VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	3,625,000	100.10		3,628,770.00	0.344%

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Corporate Bond						921,773,750.35	87.34%
CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	3,607,000	100.59		3,628,328.19	0.344%
BANK OF NY MELLON CORP SR UNSECURED 02/20 2.15	2.150%	2/24/2020	3,600,000	100.74		3,626,791.20	0.344%
MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	3,500,000	103.21		3,612,217.00	0.342%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	3,534,000	100.84		3,563,544.24	0.338%
LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	3,500,000	101.17		3,541,111.00	0.336%
AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	3,500,000	100.76		3,526,474.00	0.334%
NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	3,500,000	100.44		3,515,421.00	0.333%
CNA FINANCIAL CORP SR UNSECURED 11/19 7.35	7.350%	11/15/2019	3,000,000	112.43		3,372,861.00	0.320%
WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	3,250,000	100.32		3,260,536.50	0.309%
GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	3,209,000	101.26		3,249,529.67	0.308%
ADOBE SYSTEMS INC SR UNSECURED 02/20 4.75	4.750%	2/1/2020	3,000,000	107.78		3,233,457.00	0.306%
CREDIT SUISSE NEW YORK SR UNSECURED 08/19 5.3	5.300%	8/13/2019	3,016,000	107.06		3,228,896.42	0.306%
DEUTSCHE BANK AG LONDON SR UNSECURED 09/17 6	6.000%	9/1/2017	3,184,000	101.40		3,228,725.65	0.306%
ORACLE CORP SR UNSECURED 07/19 5	5.000%	7/8/2019	3,000,000	107.12		3,213,522.00	0.304%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	3,152,000	100.98		3,182,776.13	0.302%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	3,100,000	100.52		3,116,101.40	0.295%
AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	3,075,000	100.64		3,094,775.33	0.293%
FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	3,000,000	101.37		3,041,220.00	0.288%
GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	3,000,000	100.93		3,027,840.00	0.287%
CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	3,000,000	100.80		3,023,991.00	0.287%
BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	3,000,000	100.21		3,006,228.00	0.285%
ANTHEM INC SR UNSECURED 06/17 5.875	5.875%	6/15/2017	2,990,000	100.52		3,005,449.33	0.285%
AUTODESK INC SR UNSECURED 12/17 1.95	1.950%	12/15/2017	3,000,000	100.06		3,001,911.00	0.284%
XEROX CORPORATION SR UNSECURED 144A 03/22 4.07	4.070%	3/17/2022	2,900,000	102.57		2,974,593.80	0.282%
SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	3,000,000	98.26		2,947,656.00	0.279%
CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	2,880,000	100.98		2,908,221.12	0.276%
MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	2,907,000	99.79		2,900,781.93	0.275%
MEAD JOHNSON NUTRITION C SR UNSECURED 11/20 3	3.000%	11/15/2020	2,800,000	102.01		2,856,240.80	0.271%
CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	2,836,000	100.20		2,841,691.85	0.269%
TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	2,635,000	107.26		2,826,269.38	0.268%
EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	2,800,000	100.68		2,819,070.80	0.267%
UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	2,710,000	100.94		2,735,484.84	0.259%
KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	2,700,000	100.64		2,717,199.00	0.257%
CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	2,665,000	101.89		2,715,467.11	0.257%
SYMANTEC CORP SR UNSECURED 06/17 2.75	2.750%	6/15/2017	2,526,000	100.04		2,526,884.10	0.239%
TECH DATA CORP SR UNSECURED 09/17 3.75	3.750%	9/21/2017	2,500,000	100.77		2,519,265.00	0.239%
METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	2,300,000	109.18		2,511,045.70	0.238%
MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	2,500,000	100.23		2,505,817.50	0.237%

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Corporate Bond						921,773,750.35	87.34%
TECHNIPFMC PLC SR UNSECURED 144A 10/17 2	2.000%	10/1/2017	2,500,000	99.99		2,499,740.00	0.237%
UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	2,498,000	99.75		2,491,794.97	0.236%
STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	2,400,000	101.26		2,430,314.40	0.230%
ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	6/4/2020	2,400,000	100.52		2,412,463.20	0.229%
BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	2,365,000	98.77		2,335,867.93	0.221%
FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	2,270,000	100.62		2,284,142.10	0.216%
ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	2,210,000	101.10		2,234,323.26	0.212%
DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	2,210,000	100.62		2,223,737.36	0.211%
MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	2,200,000	100.70		2,215,397.80	0.210%
STATOIL ASA COMPANY GUAR 08/17 3.125	3.125%	8/17/2017	2,200,000	100.54		2,211,860.20	0.210%
BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	2,200,000	100.16		2,203,605.80	0.209%
CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	2,200,000	99.73		2,194,055.60	0.208%
BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	2,000,000	109.51		2,190,216.00	0.208%
KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	2,142,000	101.81		2,180,716.65	0.207%
BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	2,156,000	100.96		2,176,671.73	0.206%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	2,070,000	100.70		2,084,562.45	0.198%
STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	2,000,000	102.02		2,040,314.00	0.193%
CAPITAL ONE FINANCIAL CO SR UNSECURED 09/17 6.75	6.750%	9/15/2017	2,000,000	101.92		2,038,394.00	0.193%
MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	2,000,000	101.87		2,037,380.00	0.193%
HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	2,000,000	101.27		2,025,488.00	0.192%
COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	2,000,000	100.82		2,016,320.00	0.191%
MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	2,000,000	100.28		2,005,500.00	0.190%
REYNOLDS AMERICAN INC COMPANY GUAR 08/17 2.3	2.300%	8/21/2017	2,000,000	100.22		2,004,392.00	0.190%
BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	2,000,000	99.72		1,994,316.00	0.189%
MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	1,800,000	110.28		1,985,005.80	0.188%
UNITEDHEALTH GROUP INC SR UNSECURED 07/20 2.7	2.700%	7/15/2020	1,930,000	102.26		1,973,652.74	0.187%
BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	1,880,000	102.81		1,932,745.28	0.183%
JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	1,875,000	103.02		1,931,705.63	0.183%
NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	1,905,000	100.74		1,919,066.52	0.182%
MCKESSON CORP SR UNSECURED 03/21 4.75	4.750%	3/1/2021	1,769,000	107.72		1,905,552.65	0.181%
ACTAVIS INC COMPANY GUAR 10/17 1.875	1.875%	10/1/2017	1,860,000	100.08		1,861,469.40	0.176%
SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	1,620,000	104.55		1,693,731.06	0.160%
BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	1,670,000	100.98		1,686,394.39	0.160%
L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	1,553,000	106.86		1,659,590.16	0.157%
CONOCOPHILLIPS COMPANY GUAR 01/20 6	6.000%	1/15/2020	1,500,000	110.47		1,657,113.00	0.157%
FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	1,615,000	100.83		1,628,440.03	0.154%
PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	1,500,000	106.19		1,592,820.00	0.151%
WAL MART STORES INC SR UNSECURED 07/20 3.625	3.625%	7/8/2020	1,500,000	105.60		1,584,033.00	0.150%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Corporate Bond						921,773,750.35	87.34%
UNION PACIFIC CORP SR UNSECURED 02/21 4	4.000%	2/1/2021	1,470,000	106.43		1,564,473.96	0.148%
TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	1,500,000	101.34		1,520,037.00	0.144%
FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	1,387,000	103.10		1,429,967.87	0.135%
MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	1,365,000	100.71		1,374,624.62	0.130%
VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	4/1/2021	1,197,000	107.75		1,289,743.56	0.122%
NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	1,266,000	100.32		1,269,994.23	0.120%
CREDIT SUISSE NEW YORK SR UNSECURED 05/19 2.3	2.300%	5/28/2019	1,225,000	100.61		1,232,506.80	0.117%
PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	1,210,000	100.65		1,217,918.24	0.115%
MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	1,178,000	98.03		1,154,778.09	0.109%
SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	1,070,000	101.47		1,085,708.67	0.103%
UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	1,000,000	107.34		1,073,437.00	0.102%
CIGNA CORP SR UNSECURED 03/21 4.5	4.500%	3/15/2021	1,000,000	106.87		1,068,720.00	0.101%
OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	1,000,000	106.74		1,067,444.00	0.101%
MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	1,000,000	104.91		1,049,082.00	0.099%
VERIZON COMMUNICATIONS SR UNSECURED 09/18 3.65	3.650%	9/14/2018	1,000,000	102.50		1,024,995.00	0.097%
MORGAN STANLEY SR UNSECURED 08/17 6.25	6.250%	8/28/2017	1,000,000	101.56		1,015,567.00	0.096%
AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	1,000,000	101.33		1,013,291.00	0.096%
BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	1,000,000	101.18		1,011,778.00	0.096%
PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	1,000,000	101.05		1,010,481.00	0.096%
ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	1,000,000	100.56		1,005,589.00	0.095%
WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	1,000,000	100.50		1,004,950.00	0.095%
DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	1,000,000	100.20		1,002,032.00	0.095%
REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	960,000	102.02		979,408.32	0.093%
MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	1,000,000	97.91		979,105.00	0.093%
KEY BANK NA SR UNSECURED 02/18 1.65	1.650%	2/1/2018	820,000	100.08		820,621.56	0.078%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	810,000	101.25		820,126.62	0.078%
COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	700,000	99.93		699,532.40	0.066%
UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	667,000	100.72		671,795.73	0.064%
AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	596,000	102.23		609,311.06	0.058%
CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	600,000	100.84		605,058.60	0.057%
WISC ELEC POWER SR UNSECURED 06/18 1.7	1.700%	6/15/2018	535,000	100.18		535,982.80	0.051%
GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	500,000	103.37		516,837.00	0.049%
GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	500,000	100.10		500,513.50	0.047%
PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	1/15/2020	451,000	107.45		484,577.85	0.046%
BANK OF NOVA SCOTIA SR UNSECURED 07/21 2.8	2.800%	7/21/2021	420,000	101.85		427,761.60	0.041%
HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	300,000	107.43		322,285.20	0.031%
PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	250,000	102.52		256,296.00	0.024%
PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	100,000	103.99		103,991.00	0.010%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Currency Forward Contract						-3,085,059.23	-0.29%
AUD170602		6/2/2017	93,179,525	1.34	-69,733,697.39	231,518.32	0.022%
NZD170602		6/2/2017	80,307,514	1.46	-55,094,973.12	50,596.87	0.005%
NZD170505		5/5/2017	67,781,974	1.46	-46,535,619.72	-707,080.85	-0.067%
NZD170502		5/2/2017	0	1.46	0.00	-1,149,974.25	-0.109%
AUD170502		5/2/2017	0	1.34	0.02	-1,510,119.32	-0.143%
Sovereign Bond						136,712,277.44	12.95%
US TREASURY N/B 11/21 2	2.000%	11/15/2021	113,000,000	101.02		114,147,628.00	10.816%
ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	10,000,000	100.07		10,006,900.00	0.948%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	7,330,000	99.63		7,302,644.44	0.692%
PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	5,000,000	105.10		5,255,105.00	0.498%
Total						1,055,400,968.56	100.0%