

DFA Selectively Hedged Global Fixed Income Portfolio

As of January 31, 2018 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						926,427,565.33	79.598%	
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$23,715,000		23,385,909.08	2.009%	2.009%
2	EFSF GOVT GUARANT REGS 11/22 0.0000	0.000%	11/17/2022	EUR €18,960,000		23,344,543.40	2.006%	4.015%
3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$20,928,000		20,504,958.27	1.762%	5.777%
4	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$20,000,000		19,471,333.60	1.673%	7.450%
5	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £12,110,000		16,976,576.22	1.459%	8.908%
6	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €13,680,000		16,975,907.73	1.459%	10.367%
7	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$15,145,000		15,074,555.15	1.295%	11.662%
8	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$15,000,000		14,950,505.55	1.285%	12.947%
9	KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$14,000,000		13,752,200.00	1.182%	14.128%
10	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$12,050,000		11,931,542.60	1.025%	15.153%
11	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$11,176,000		11,257,710.19	0.967%	16.121%
12	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €8,500,000		10,502,517.24	0.902%	17.023%
13	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$10,000,000		10,393,904.90	0.893%	17.916%
14	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$10,000,000		9,994,479.80	0.859%	18.775%
15	INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$10,000,000		9,992,660.00	0.859%	19.633%
16	EUROPEAN INVESTMENT BANK SR UNSECURED 03/19 1.875	1.875%	3/15/2019	USD \$10,000,000		9,972,721.10	0.857%	20.490%
17	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$10,000,000		9,864,610.00	0.848%	21.338%
18	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$9,197,000		9,128,254.26	0.784%	22.122%
19	EURO STABILITY MECHANISM SR UNSECURED REGS 10/22 0.0000	0.000%	10/18/2022	EUR €7,350,000		9,057,616.04	0.778%	22.900%
20	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$8,500,000		8,394,684.92	0.721%	23.621%
21	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$8,000,000		8,360,835.20	0.718%	24.340%

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Corporate Bond						926,427,565.33		79.598%
22	EFSF GOVT GUARANT REGS 01/23 0.5	0.500%	1/20/2023	EUR €6,500,000		8,179,422.56	0.703%	25.043%
23	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	USD \$8,181,000		8,179,036.56	0.703%	25.745%
24	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$8,040,000		8,034,372.00	0.690%	26.436%
25	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$8,000,000		7,998,520.00	0.687%	27.123%
26	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$10,000,000		7,936,504.07	0.682%	27.805%
27	MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	USD \$7,155,000		7,410,506.84	0.637%	28.441%
28	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$7,369,000		7,182,306.02	0.617%	29.059%
29	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €5,725,000		7,123,992.70	0.612%	29.671%
30	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$7,000,000		7,007,564.90	0.602%	30.273%
31	INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75	0.750%	12/7/2021	GBP £5,000,000		6,994,242.51	0.601%	30.874%
32	FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	1.625%	11/20/2018	USD \$6,800,000		6,776,898.63	0.582%	31.456%
33	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$7,000,000		6,771,215.78	0.582%	32.038%
34	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £4,730,000		6,569,515.33	0.564%	32.602%
35	AUST + NZ BANKING GRP NY SR UNSECURED 11/22 2.625	2.625%	11/9/2022	USD \$6,667,000		6,532,881.16	0.561%	33.163%
36	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$8,000,000		6,334,959.35	0.544%	33.708%
37	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 08/22 0.5	0.500%	8/26/2022	EUR €5,000,000		6,303,515.45	0.542%	34.249%
38	VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$6,000,000		6,260,997.96	0.538%	34.787%
39	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €5,000,000		6,184,643.27	0.531%	35.319%
40	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €5,000,000		6,159,688.12	0.529%	35.848%
41	NRW.BANK LOCAL GOVT G 11/22 0.00000	0.000%	11/11/2022	EUR €5,000,000		6,145,360.64	0.528%	36.376%
42	MOSAIC CO SR UNSECURED 11/21 3.75	3.750%	11/15/2021	USD \$6,000,000		6,100,504.56	0.524%	36.900%
43	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$6,000,000		6,034,782.36	0.519%	37.418%
44	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$6,000,000		5,978,848.68	0.514%	37.932%
45	ASIAN DEVELOPMENT BANK SR UNSECURED 01/19 1.375	1.375%	1/15/2019	USD \$6,000,000		5,961,790.32	0.512%	38.444%
46	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$6,000,000		5,795,338.80	0.498%	38.942%
47	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €4,600,000		5,689,934.63	0.489%	39.431%
48	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$5,614,000		5,594,501.51	0.481%	39.912%
49	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,523,000		5,567,202.06	0.478%	40.390%
50	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$5,500,000		5,477,077.21	0.471%	40.861%
51	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$5,425,000		5,434,575.13	0.467%	41.328%
52	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$5,225,000		5,423,895.84	0.466%	41.794%
53	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$5,405,000		5,403,921.86	0.464%	42.258%
54	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$5,000,000		5,371,224.25	0.461%	42.720%
55	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$5,300,000		5,258,350.06	0.452%	43.171%
56	JOHNSON + JOHNSON SR UNSECURED 01/22 0.25	0.250%	1/20/2022	EUR €4,200,000		5,223,592.42	0.449%	43.620%
57	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$5,000,000		5,207,627.45	0.447%	44.068%
58	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$5,000,000		5,061,603.30	0.435%	44.502%
59	APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$4,890,000		5,028,401.43	0.432%	44.935%

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Corporate Bond						926,427,565.33		79.598%
60	BIODGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$5,000,000		5,025,396.35	0.432%	45.366%
61	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$5,000,000		5,018,622.30	0.431%	45.797%
62	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,000,000		5,016,873.50	0.431%	46.229%
63	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$5,000,000		5,009,945.00	0.430%	46.659%
64	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$5,000,000		5,006,083.15	0.430%	47.089%
65	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$5,000,000		5,003,899.65	0.430%	47.519%
66	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$5,000,000		4,999,188.20	0.430%	47.949%
67	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$5,000,000		4,998,000.00	0.429%	48.378%
68	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/18 1.5	1.500%	4/16/2018	USD \$5,000,000		4,997,270.00	0.429%	48.807%
69	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$5,000,000		4,987,070.85	0.428%	49.236%
70	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,000,000		4,980,966.20	0.428%	49.664%
71	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$5,000,000		4,976,100.00	0.428%	50.091%
72	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$5,000,000		4,974,075.45	0.427%	50.519%
73	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,000,000		4,967,791.70	0.427%	50.945%
74	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$5,009,000		4,960,058.86	0.426%	51.372%
75	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000		4,954,390.25	0.426%	51.797%
76	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$5,000,000		4,938,200.00	0.424%	52.222%
77	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$5,000,000		4,937,204.90	0.424%	52.646%
78	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	2.600%	6/15/2022	USD \$5,000,000		4,894,800.20	0.421%	53.066%
79	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$6,000,000		4,868,376.63	0.418%	53.485%
80	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$4,667,000		4,650,131.64	0.400%	53.884%
81	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$4,606,000		4,568,633.41	0.393%	54.277%
82	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,475,000		4,497,900.59	0.386%	54.663%
83	CAPITAL ONE NA SR UNSECURED 07/21 2.95	2.950%	7/23/2021	USD \$4,495,000		4,481,166.86	0.385%	55.048%
84	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$4,400,000		4,409,497.00	0.379%	55.427%
85	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$4,400,000		4,393,377.87	0.377%	55.805%
86	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €3,400,000		4,349,443.60	0.374%	56.178%
87	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$4,452,000		4,348,526.53	0.374%	56.552%
88	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$4,000,000		4,216,963.68	0.362%	56.914%
89	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$4,000,000		4,172,922.80	0.359%	57.273%
90	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000		4,143,602.40	0.356%	57.629%
91	AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$3,990,000		4,018,959.50	0.345%	57.974%
92	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$4,000,000		3,951,017.48	0.339%	58.313%
93	E TRADE FINANCIAL CORP SR UNSECURED 08/22 2.95	2.950%	8/24/2022	USD \$4,000,000		3,930,563.72	0.338%	58.651%
94	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$3,968,000		3,883,759.36	0.334%	58.985%
95	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$4,000,000		3,877,058.04	0.333%	59.318%
96	NATIONAL OILWELL VARCO I SR UNSECURED 12/22 2.6	2.600%	12/1/2022	USD \$4,000,000		3,862,529.48	0.332%	59.650%
97	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$3,850,000		3,842,263.00	0.330%	59.980%

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Corporate Bond						926,427,565.33		79.598%
98	VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$3,650,000		3,659,465.55	0.314%	60.294%
99	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$4,500,000		3,640,099.58	0.313%	60.607%
100	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$3,625,000		3,598,283.75	0.309%	60.916%
101	TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$3,470,000		3,588,334.98	0.308%	61.225%
102	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$3,500,000		3,556,045.29	0.306%	61.530%
103	INTESA SANPAOLO SPA SR UNSECURED 144A 07/22 3.125	3.125%	7/14/2022	USD \$3,550,000		3,499,335.07	0.301%	61.831%
104	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$3,474,000		3,495,374.69	0.300%	62.131%
105	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$3,500,000		3,495,126.15	0.300%	62.431%
106	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$3,500,000		3,472,443.94	0.298%	62.730%
107	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$3,300,000		3,292,930.61	0.283%	63.013%
108	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$4,000,000		3,172,878.05	0.273%	63.285%
109	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,152,000		3,128,955.63	0.269%	63.554%
110	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$3,000,000		3,018,265.65	0.259%	63.813%
111	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$3,000,000		2,995,266.06	0.257%	64.071%
112	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$3,000,000		2,989,002.51	0.257%	64.328%
113	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000		2,969,949.90	0.255%	64.583%
114	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$2,900,000		2,949,309.37	0.253%	64.836%
115	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$3,000,000		2,909,464.80	0.250%	65.086%
116	MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$2,907,000		2,905,478.85	0.250%	65.336%
117	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,865,000		2,853,615.23	0.245%	65.581%
118	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$2,800,000		2,821,795.00	0.242%	65.823%
119	HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$2,825,000		2,812,721.73	0.242%	66.065%
120	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$2,836,000		2,806,914.83	0.241%	66.306%
121	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £2,000,000		2,804,884.28	0.241%	66.547%
122	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £2,000,000		2,803,220.22	0.241%	66.788%
123	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £2,000,000		2,801,550.48	0.241%	67.029%
124	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$2,800,000		2,772,393.32	0.238%	67.267%
125	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,635,000		2,754,024.45	0.237%	67.504%
126	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$2,665,000		2,660,250.68	0.229%	67.732%
127	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$2,500,000		2,492,600.25	0.214%	67.946%
128	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,500,000		2,489,008.10	0.214%	68.160%
129	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €2,000,000		2,485,453.38	0.214%	68.374%
130	KFW GOVT GUARANT 12/22 0.00000	0.000%	12/15/2022	EUR €2,000,000		2,460,749.03	0.211%	68.585%
131	METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$2,300,000		2,437,482.02	0.209%	68.795%
132	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,400,000		2,388,663.17	0.205%	69.000%
133	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,365,000		2,314,050.76	0.199%	69.199%
134	FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$2,270,000		2,264,624.25	0.195%	69.393%
135	MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	9/26/2018	USD \$2,245,000		2,251,788.43	0.193%	69.587%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						926,427,565.33		79.598%
136	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$2,217,000		2,209,190.28	0.190%	69.777%
137	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,210,000		2,202,796.20	0.189%	69.966%
138	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,210,000		2,200,048.28	0.189%	70.155%
139	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$2,200,000		2,198,022.75	0.189%	70.344%
140	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$2,228,000		2,194,580.00	0.189%	70.532%
141	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$2,200,000		2,165,013.62	0.186%	70.718%
142	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,142,000		2,149,046.07	0.185%	70.903%
143	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$2,118,000		2,120,880.40	0.182%	71.085%
144	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €1,367,000		2,021,298.85	0.174%	71.259%
145	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$2,000,000		2,001,416.98	0.172%	71.431%
146	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$2,000,000		2,001,228.94	0.172%	71.603%
147	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,000,000		1,998,590.78	0.172%	71.774%
148	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$2,000,000		1,984,168.82	0.170%	71.945%
149	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$2,000,000		1,980,314.48	0.170%	72.115%
150	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €1,500,000		1,921,689.87	0.165%	72.280%
151	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$1,800,000		1,907,413.22	0.164%	72.444%
152	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$1,905,000		1,898,313.15	0.163%	72.607%
153	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,875,000		1,885,537.26	0.162%	72.769%
154	MCKESSON CORP SR UNSECURED 03/21 4.75	4.750%	3/1/2021	USD \$1,769,000		1,855,533.15	0.159%	72.929%
155	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$1,856,000		1,851,071.11	0.159%	73.088%
156	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,500,000		1,850,331.18	0.159%	73.247%
157	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,750,000		1,736,602.04	0.149%	73.396%
158	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$1,700,000		1,700,837.69	0.146%	73.542%
159	SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,620,000		1,689,321.97	0.145%	73.687%
160	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$1,670,000		1,677,165.22	0.144%	73.831%
161	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	USD \$1,684,000		1,669,059.59	0.143%	73.975%
162	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$2,000,000		1,629,912.26	0.140%	74.115%
163	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,553,000		1,621,901.52	0.139%	74.254%
164	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$1,615,000		1,612,837.71	0.139%	74.393%
165	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$2,000,000		1,611,809.16	0.138%	74.531%
166	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$1,590,000		1,592,750.99	0.137%	74.668%
167	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €1,250,000		1,579,044.81	0.136%	74.804%
168	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,500,000		1,557,980.48	0.134%	74.937%
169	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €1,250,000		1,550,338.63	0.133%	75.071%
170	UNION PACIFIC CORP SR UNSECURED 02/21 4	4.000%	2/1/2021	USD \$1,470,000		1,530,187.77	0.131%	75.202%
171	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$1,433,000		1,522,144.02	0.131%	75.333%
172	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,500,000		1,503,957.06	0.129%	75.462%
173	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$1,455,000		1,457,629.90	0.125%	75.587%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						926,427,565.33		79.598%
174	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,417,000		1,412,310.84	0.121%	75.709%
175	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,112,000		1,407,733.50	0.121%	75.830%
176	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £1,000,000		1,403,221.64	0.121%	75.950%
177	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,387,000		1,398,350.93	0.120%	76.070%
178	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €980,000		1,395,729.66	0.120%	76.190%
179	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$1,365,000		1,362,561.02	0.117%	76.307%
180	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$1,350,000		1,306,687.52	0.112%	76.420%
181	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$1,310,000		1,301,154.55	0.112%	76.531%
182	CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	USD \$1,300,000		1,296,157.28	0.111%	76.643%
183	VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	4/1/2021	USD \$1,197,000		1,265,631.32	0.109%	76.751%
184	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$1,266,000		1,256,825.23	0.108%	76.859%
185	PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$1,210,000		1,207,267.70	0.104%	76.963%
186	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$1,200,000		1,194,308.87	0.103%	77.066%
187	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$1,178,000		1,137,629.32	0.098%	77.164%
188	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 10/21 0.125	0.125%	10/11/2021	EUR €900,000		1,114,892.89	0.096%	77.259%
189	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$1,070,000		1,071,560.48	0.092%	77.351%
190	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,000,000		1,045,552.01	0.090%	77.441%
191	CIGNA CORP SR UNSECURED 03/21 4.5	4.500%	3/15/2021	USD \$1,000,000		1,043,788.02	0.090%	77.531%
192	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$1,000,000		1,042,044.35	0.090%	77.620%
193	EXELON GENERATION CO LLC SR UNSECURED 06/22 4.25	4.250%	6/15/2022	USD \$1,000,000		1,039,568.74	0.089%	77.710%
194	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$1,000,000		1,013,380.83	0.087%	77.797%
195	BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$1,000,000		1,003,190.00	0.086%	77.883%
196	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		999,409.35	0.086%	77.969%
197	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000		995,754.72	0.086%	78.054%
198	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		992,124.70	0.085%	78.140%
199	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €725,000		914,511.11	0.079%	78.218%
200	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$900,000		900,104.40	0.077%	78.296%
201	EUROPEAN INVESTMENT BANK SR UNSECURED 08/22 5	5.000%	8/22/2022	AUD \$1,000,000		884,773.04	0.076%	78.372%
202	UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$844,000		833,631.64	0.072%	78.443%
203	KEY BANK NA SR UNSECURED 02/18 1.65	1.650%	2/1/2018	USD \$820,000		820,000.00	0.070%	78.514%
204	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$1,000,000		813,046.38	0.070%	78.584%
205	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$1,000,000		811,226.08	0.070%	78.653%
206	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$1,000,000		809,202.72	0.070%	78.723%
207	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$810,000		806,676.10	0.069%	78.792%
208	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$710,000		707,901.18	0.061%	78.853%
209	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$700,000		697,053.92	0.060%	78.913%
210	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$667,000		665,523.20	0.057%	78.970%
211	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €500,000		631,704.21	0.054%	79.024%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Corporate Bond						926,427,565.33		79.598%
212	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €500,000		618,134.07	0.053%	79.077%
213	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$600,000		597,462.26	0.051%	79.129%
214	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$575,000		573,434.97	0.049%	79.178%
215	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		564,173.09	0.048%	79.226%
216	WISC ELEC POWER SR UNSECURED 06/18 1.7	1.700%	6/15/2018	USD \$535,000		534,536.17	0.046%	79.272%
217	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €400,000		533,077.74	0.046%	79.318%
218	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$500,000		507,287.51	0.044%	79.362%
219	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$500,000		495,438.90	0.043%	79.404%
220	PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	1/15/2020	USD \$451,000		470,259.13	0.040%	79.445%
221	BANK OF NOVA SCOTIA SR UNSECURED 07/21 2.8	2.800%	7/21/2021	USD \$420,000		419,154.16	0.036%	79.481%
222	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$361,000		363,520.03	0.031%	79.512%
223	EUROPEAN INVESTMENT BANK SR UNSECURED 12/21 4.25	4.250%	12/7/2021	GBF £220,000		347,815.85	0.030%	79.542%
224	HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$300,000		313,335.73	0.027%	79.569%
225	REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	USD \$233,000		234,204.46	0.020%	79.589%
226	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$100,000		101,804.44	0.009%	79.598%
Currency Forward Contract						-11,941,133.21		-1.026%
227	NZD180212		2/12/2018	68,063,633	-50,152,888.03	915,043.35	0.079%	79.676%
228	NZD180208		2/8/2018	43,595,923	-32,125,403.50	843,746.22	0.072%	79.749%
229	AUD180227		2/27/2018	-18,793,440	15,142,032.38	-844,004.20	-0.073%	79.676%
230	CAD180315		3/15/2018	-36,120,422	29,380,558.59	-1,285,137.81	-0.110%	79.566%
231	EUR180404		4/4/2018	-47,743,794	59,519,466.32	-1,546,819.70	-0.133%	79.433%
232	SEK180212		2/12/2018	-539,742,137	68,541,158.39	-1,809,898.34	-0.156%	79.277%
233	GBP180321		3/21/2018	-28,999,115	41,249,758.34	-2,297,633.79	-0.197%	79.080%
234	EUR180321		3/21/2018	-112,338,815	139,908,168.58	-5,916,428.94	-0.508%	78.572%
Sovereign Bond						249,401,721.59		21.428%
235	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$80,000,000		78,996,875.20	6.787%	85.359%
236	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr269,000,000		33,728,829.17	2.898%	88.257%
237	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr231,000,000		33,706,552.37	2.896%	91.153%
238	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €12,000,000		15,957,439.68	1.371%	92.524%
239	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$15,000,000		14,868,010.35	1.277%	93.801%
240	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$13,250,000		13,033,375.75	1.120%	94.921%
241	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €10,400,000		12,882,819.31	1.107%	96.028%
242	FRANCE (GOVT OF) BONDS REGS 10/22 2.25	2.250%	10/25/2022	EUR €8,500,000		11,617,987.57	0.998%	97.026%
243	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €6,100,000		7,547,824.62	0.649%	97.675%
244	PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	4.500%	12/1/2018	CAD \$9,000,000		7,486,463.41	0.643%	98.318%
245	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	USD \$7,330,000		7,329,398.94	0.630%	98.948%
246	CAISSE D AMORT DETTE SOC SR UNSECURED REGS 11/22 0.125	0.125%	11/25/2022	EUR €3,500,000		4,326,573.51	0.372%	99.320%
247	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$5,000,000		4,206,382.11	0.361%	99.681%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						249,401,721.59		21.428%
248	BUONI POLIENNALI DEL TES BONDS 09/22 1.45	1.450%	9/15/2022	EUR €2,900,000		3,713,189.60	0.319%	100.000%
Total						1,163,888,153.71		100.00%