

# DFA Selectively Hedged Global Fixed Income Portfolio

As of October 31, 2017 (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
<b>Corporate Bond</b>						<b>940,008,512.61</b>		<b>84.370%</b>
1	GE CAPITAL INTL FUNDING COMPANY GUAR 11/20 2.342	2.342%	11/15/2020	USD \$23,715,000		23,827,409.34	2.139%	2.139%
2	TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/21 1.9	1.900%	4/8/2021	USD \$20,928,000		20,747,170.57	1.862%	4.001%
3	FMS WERTMANAGEMENT GOVT GUARANT 11/17 1	1.000%	11/21/2017	USD \$20,000,000		19,996,754.00	1.795%	5.796%
4	ORACLE CORP SR UNSECURED 09/21 1.9	1.900%	9/15/2021	USD \$20,000,000		19,788,345.20	1.776%	7.572%
5	KFW GOVT GUARANT REGS 03/22 0.875	0.875%	3/15/2022	GBP £12,110,000		16,012,661.00	1.437%	9.009%
6	SVENSKA HANDELSBANKEN AB COMPANY GUAR 10/20 2.4	2.400%	10/1/2020	USD \$15,145,000		15,259,979.33	1.370%	10.379%
7	NATIONAL AUSTRALIA BANK SR UNSECURED 144A 12/19 2.4	2.400%	12/9/2019	USD \$15,000,000		15,116,460.00	1.357%	11.735%
8	EUROPEAN INVESTMENT BANK SR UNSECURED 12/17 1	1.000%	12/15/2017	USD \$15,000,000		14,992,050.00	1.346%	13.081%
9	PFIZER INC SR UNSECURED 03/22 0.25	0.250%	3/6/2022	EUR €12,180,000		14,292,672.70	1.283%	14.364%
10	ROYAL BANK OF CANADA SR UNSECURED 03/20 2.15	2.150%	3/6/2020	USD \$14,197,000		14,229,261.40	1.277%	15.641%
11	KFW GOVT GUARANT 04/20 1.5	1.500%	4/20/2020	USD \$14,000,000		13,890,240.00	1.247%	16.888%
12	APPLE INC SR UNSECURED 02/21 2.25	2.250%	2/23/2021	USD \$12,050,000		12,110,457.26	1.087%	17.975%
13	APPLE INC SR UNSECURED 05/21 2.85	2.850%	5/6/2021	USD \$11,176,000		11,451,465.15	1.028%	19.002%
14	SHELL INTERNATIONAL FIN COMPANY GUAR 03/20 4.375	4.375%	3/25/2020	USD \$10,000,000		10,557,033.00	0.948%	19.950%
15	CHEVRON CORP SR UNSECURED 11/20 2.419	2.419%	11/17/2020	USD \$10,000,000		10,111,035.10	0.908%	20.857%
16	INTER AMERICAN DEVEL BK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$10,000,000		9,980,030.00	0.896%	21.753%
17	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/20 1.75	1.750%	3/24/2020	USD \$10,000,000		9,967,120.00	0.895%	22.648%
18	NETWORK RAIL INFRA FIN GOVT GUARANT REGS 05/18 0.875	0.875%	5/15/2018	USD \$10,000,000		9,963,020.00	0.894%	23.542%
19	WESTPAC BANKING CORP SR UNSECURED REGS 01/22 0.25	0.250%	1/17/2022	EUR €8,500,000		9,929,835.29	0.891%	24.433%
20	TORONTO DOMINION BANK SR UNSECURED 11/19 2.25	2.250%	11/5/2019	USD \$9,000,000		9,055,845.81	0.813%	25.246%
21	TOTAL CAPITAL SA COMPANY GUAR 06/20 4.45	4.450%	6/24/2020	USD \$8,000,000		8,511,825.12	0.764%	26.010%

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<b>Corporate Bond</b>						<b>940,008,512.61</b>	<b>84.370%</b>	
22	ABBOTT LABORATORIES SR UNSECURED 03/20 2	2.000%	3/15/2020	USD \$8,500,000		8,472,994.99	0.760%	26.771%
23	EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.305	1.305%	3/6/2018	USD \$8,181,000		8,178,798.33	0.734%	27.505%
24	BARCLAYS PLC SR UNSECURED 11/19 2.75	2.750%	11/8/2019	USD \$8,000,000		8,076,240.00	0.725%	28.230%
25	AFRICAN DEVELOPMENT BANK SR UNSECURED 03/18 0.875	0.875%	3/15/2018	USD \$8,040,000		8,022,560.76	0.720%	28.950%
26	TORONTO DOMINION BANK DEPOSIT NOTE 03/22 1.994	1.994%	3/23/2022	CAD \$10,000,000		7,676,536.70	0.689%	29.639%
27	TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	4/30/2018	USD \$7,605,000		7,599,457.93	0.682%	30.321%
28	MERCK + CO INC SR UNSECURED 01/21 3.875	3.875%	1/15/2021	USD \$7,155,000		7,559,371.91	0.678%	30.999%
29	PROCTER + GAMBLE CO/THE SR UNSECURED 08/22 2.15	2.150%	8/11/2022	USD \$7,369,000		7,336,046.57	0.658%	31.658%
30	NUCOR CORP SR UNSECURED 12/17 5.75	5.750%	12/1/2017	USD \$7,160,000		7,182,710.66	0.645%	32.302%
31	AUST + NZ BANKING GRP NY SR UNSECURED 11/20 2.7	2.700%	11/16/2020	USD \$7,000,000		7,091,588.00	0.637%	32.939%
32	SHELL INTERNATIONAL FIN COMPANY GUAR 09/21 1.75	1.750%	9/12/2021	USD \$7,000,000		6,884,559.71	0.618%	33.557%
33	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/22 0.5	0.500%	7/11/2022	EUR €5,725,000		6,737,858.46	0.605%	34.161%
34	INTL BK RECON + DEVELOP SR UNSECURED 12/21 0.75	0.750%	12/7/2021	GBP £5,000,000		6,589,935.01	0.591%	34.753%
35	CISCO SYSTEMS INC SR UNSECURED 06/20 2.45	2.450%	6/15/2020	USD \$6,270,000		6,354,294.63	0.570%	35.323%
36	VIACOM INC SR UNSECURED 03/21 4.5	4.500%	3/1/2021	USD \$6,000,000		6,300,885.48	0.566%	35.889%
37	PROVINCE OF QUEBEC UNSECURED REGS 05/22 0.875	0.875%	5/24/2022	GBP £4,730,000		6,198,439.89	0.556%	36.445%
38	ALLERGAN FUNDING SCS COMPANY GUAR 03/22 3.45	3.450%	3/15/2022	USD \$6,000,000		6,165,949.98	0.553%	36.999%
39	SCRIPPS NETWORKS INTERAC SR UNSECURED 11/19 2.75	2.750%	11/15/2019	USD \$6,000,000		6,055,541.34	0.544%	37.542%
40	CHEVRON CORP SR UNSECURED 11/19 2.193	2.193%	11/15/2019	USD \$6,000,000		6,045,379.44	0.543%	38.085%
41	MATTEL INC SR UNSECURED 05/19 2.35	2.350%	5/6/2019	USD \$6,000,000		5,894,160.00	0.529%	38.614%
42	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 10/21 2	2.000%	10/28/2021	USD \$6,000,000		5,886,989.94	0.528%	39.142%
43	NORDEA BANK AB SR UNSECURED REGS 06/22 0.3	0.300%	6/30/2022	EUR €5,000,000		5,866,572.31	0.527%	39.669%
44	NRW.BANK LOCAL GOVT G 08/22 0.00000	0.000%	8/10/2022	EUR €5,000,000		5,834,032.24	0.524%	40.192%
45	ROYAL BANK OF CANADA SR UNSECURED 02/22 2.75	2.750%	2/1/2022	USD \$5,614,000		5,701,413.57	0.512%	40.704%
46	EBAY INC SR UNSECURED 08/19 2.2	2.200%	8/1/2019	USD \$5,500,000		5,519,507.95	0.495%	41.199%
47	LEGG MASON INC SR UNSECURED 07/19 2.7	2.700%	7/15/2019	USD \$5,425,000		5,484,653.46	0.492%	41.692%
48	NORDSTROM INC SR UNSECURED 05/20 4.75	4.750%	5/1/2020	USD \$5,225,000		5,474,531.27	0.491%	42.183%
49	GOLDMAN SACHS GROUP INC SR UNSECURED 07/21 5.25	5.250%	7/27/2021	USD \$5,000,000		5,473,977.90	0.491%	42.674%
50	AT+T INC SR UNSECURED 12/17 1.4	1.400%	12/1/2017	USD \$5,425,000		5,425,000.00	0.487%	43.161%
51	WYNDHAM WORLDWIDE CORP SR UNSECURED 03/18 2.5	2.500%	3/1/2018	USD \$5,405,000		5,412,408.09	0.486%	43.647%
52	ELECTRICITE DE FRANCE SA SR UNSECURED 144A 10/20 2.35	2.350%	10/13/2020	USD \$5,300,000		5,319,173.49	0.477%	44.125%
53	GENERAL ELECTRIC CO SR UNSECURED 05/22 0.375	0.375%	5/17/2022	EUR €4,523,000		5,304,288.08	0.476%	44.601%
54	WESTPAC BANKING CORP SR UNSECURED 11/19 4.875	4.875%	11/19/2019	USD \$5,000,000		5,291,117.45	0.475%	45.075%
55	DOMINION ENERGY INC SR UNSECURED 12/19 2.5	2.500%	12/1/2019	USD \$5,167,000		5,201,791.53	0.467%	45.542%
56	GILEAD SCIENCES INC SR UNSECURED 09/20 2.55	2.550%	9/1/2020	USD \$5,118,000		5,183,630.52	0.465%	46.008%
57	AMERISOURCEBERGEN CORP SR UNSECURED 11/21 3.5	3.500%	11/15/2021	USD \$5,000,000		5,167,884.85	0.464%	46.471%
58	GENERAL MOTORS FINL CO COMPANY GUAR 01/22 3.45	3.450%	1/14/2022	USD \$5,000,000		5,123,905.60	0.460%	46.931%
59	BIOGEN INC SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$5,000,000		5,103,745.80	0.458%	47.389%

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<b>Corporate Bond</b>						<b>940,008,512.61</b>		<b>84.370%</b>
60	APACHE CORP SR UNSECURED 09/18 6.9	6.900%	9/15/2018	USD \$4,890,000		5,098,356.40	0.458%	47.847%
61	SOUTHERN CO SR UNSECURED 06/20 2.75	2.750%	6/15/2020	USD \$5,000,000		5,072,969.60	0.455%	48.302%
62	CREDIT AGRICOLE LONDON SR UNSECURED 144A 06/20 2.75	2.750%	6/10/2020	USD \$5,000,000		5,070,635.00	0.455%	48.757%
63	DANSKE BANK A/S SR UNSECURED 144A 03/21 2.8	2.800%	3/10/2021	USD \$5,000,000		5,069,164.30	0.455%	49.212%
64	SOUTHWEST AIRLINES CO SR UNSECURED 11/19 2.75	2.750%	11/6/2019	USD \$5,000,000		5,063,335.70	0.454%	49.667%
65	ING BANK NV SR UNSECURED 144A 03/21 2.75	2.750%	3/22/2021	USD \$5,000,000		5,053,377.00	0.454%	50.121%
66	IBM CORP SR UNSECURED 01/22 2.5	2.500%	1/27/2022	USD \$5,000,000		5,050,563.80	0.453%	50.574%
67	AMERICAN HONDA FINANCE SR UNSECURED 09/20 2.45	2.450%	9/24/2020	USD \$5,000,000		5,050,467.10	0.453%	51.027%
68	SANTANDER UK PLC SR UNSECURED 03/20 2.375	2.375%	3/16/2020	USD \$5,000,000		5,040,193.95	0.452%	51.480%
69	BAYER US FINANCE LLC COMPANY GUAR 144A 10/19 2.375	2.375%	10/8/2019	USD \$5,000,000		5,026,110.50	0.451%	51.931%
70	ASTRAZENECA PLC SR UNSECURED 11/20 2.375	2.375%	11/16/2020	USD \$5,000,000		5,020,450.50	0.451%	52.381%
71	ASSURANT INC SR UNSECURED 03/18 2.5	2.500%	3/15/2018	USD \$5,000,000		5,017,108.35	0.450%	52.832%
72	EXXON MOBIL CORPORATION SR UNSECURED 03/20 1.912	1.912%	3/6/2020	USD \$5,009,000		5,015,505.64	0.450%	53.282%
73	CISCO SYSTEMS INC SR UNSECURED 02/21 2.2	2.200%	2/28/2021	USD \$5,000,000		5,012,111.30	0.450%	53.732%
74	BANK OF NOVA SCOTIA SR UNSECURED 06/19 2.05	2.050%	6/5/2019	USD \$5,000,000		5,011,972.75	0.450%	54.181%
75	NEDER WATERSCHAPSBANK SR UNSECURED REGS 04/18 1.5	1.500%	4/16/2018	USD \$5,000,000		4,998,580.00	0.449%	54.630%
76	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/18 1.375	1.375%	3/19/2018	USD \$5,000,000		4,997,560.00	0.449%	55.079%
77	ACTIVISION BLIZZARD SR UNSECURED 06/22 2.6	2.600%	6/15/2022	USD \$5,000,000		4,989,294.15	0.448%	55.526%
78	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 02/20 2.15	2.150%	2/26/2020	USD \$5,000,000		4,972,094.70	0.446%	55.973%
79	COMMONWEALTH BANK AUST SR UNSECURED 03/22 3.25	3.250%	3/31/2022	AUD \$6,000,000		4,652,402.59	0.418%	56.390%
80	SHELL INTERNATIONAL FIN COMPANY GUAR 11/20 2.25	2.250%	11/10/2020	USD \$4,606,000		4,638,334.49	0.416%	56.807%
81	NUVEEN FINANCE LLC SR UNSECURED 144A 11/19 2.95	2.950%	11/1/2019	USD \$4,564,000		4,634,110.11	0.416%	57.223%
82	CAPITAL ONE NA SR UNSECURED 07/21 2.95	2.950%	7/23/2021	USD \$4,495,000		4,548,896.04	0.408%	57.631%
83	MACQUARIE GROUP LTD SR UNSECURED 144A 12/18 3	3.000%	12/3/2018	USD \$4,475,000		4,523,102.85	0.406%	58.037%
84	HUNTINGTON BANCSHARES SR UNSECURED 08/18 2.6	2.600%	8/2/2018	USD \$4,400,000		4,426,570.10	0.397%	58.434%
85	MYLAN INC COMPANY GUAR 03/19 2.55	2.550%	3/28/2019	USD \$4,400,000		4,420,318.58	0.397%	58.831%
86	JOHNSON + JOHNSON SR UNSECURED 03/21 1.65	1.650%	3/1/2021	USD \$4,452,000		4,406,247.78	0.395%	59.226%
87	ABBVIE INC SR UNSECURED 05/20 2.5	2.500%	5/14/2020	USD \$4,350,000		4,384,505.77	0.394%	59.620%
88	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/20 5.375	5.375%	1/15/2020	USD \$4,000,000		4,290,850.52	0.385%	60.005%
89	TOTAL CAPITAL SA COMPANY GUAR 01/21 4.125	4.125%	1/28/2021	USD \$4,000,000		4,248,815.72	0.381%	60.386%
90	SOCIETE GENERALE SR UNSECURED 144A 04/21 2.5	2.500%	4/8/2021	USD \$4,200,000		4,205,657.40	0.377%	60.764%
91	AIR PRODUCTS + CHEMICALS SR UNSECURED 11/21 3	3.000%	11/3/2021	USD \$3,990,000		4,085,311.60	0.367%	61.130%
92	MIZUHO FINANCIAL GROUP SR UNSECURED 144A 04/21 2.632	2.632%	4/12/2021	USD \$4,000,000		4,002,546.12	0.359%	61.490%
93	NATIONAL AUSTRALIA BK/NY SR UNSECURED 05/22 2.5	2.500%	5/22/2022	USD \$3,968,000		3,963,410.17	0.356%	61.845%
94	BANK OF MONTREAL SR UNSECURED 08/21 1.9	1.900%	8/27/2021	USD \$4,000,000		3,931,326.24	0.353%	62.198%
95	NEXTERA ENERGY CAPITAL COMPANY GUAR 09/19 2.4	2.400%	9/15/2019	USD \$3,850,000		3,871,066.28	0.347%	62.546%
96	ROYAL BANK OF CANADA DEPOSIT NOTE REGS 03/22 1.968	1.968%	3/2/2022	CAD \$5,000,000		3,832,997.44	0.344%	62.890%
97	VERIZON COMMUNICATIONS SR UNSECURED 03/22 3.125	3.125%	3/16/2022	USD \$3,650,000		3,728,935.05	0.335%	63.224%

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98	TIME WARNER INC COMPANY GUAR 01/22 4	4.000%	1/15/2022	USD \$3,470,000		3,645,652.96	0.327%	63.552%
99	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 05/20 2.4	2.400%	5/22/2020	USD \$3,625,000		3,636,268.68	0.326%	63.878%
100	SHELL INTERNATIONAL FIN COMPANY GUAR 05/20 2.125	2.125%	5/11/2020	USD \$3,620,000		3,635,725.10	0.326%	64.204%
101	MARATHON PETROLEUM CORP SR UNSECURED 12/20 3.4	3.400%	12/15/2020	USD \$3,500,000		3,605,214.55	0.324%	64.528%
102	BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	8/14/2019	USD \$3,534,000		3,556,419.02	0.319%	64.847%
103	LOCKHEED MARTIN CORP SR UNSECURED 11/20 2.5	2.500%	11/23/2020	USD \$3,500,000		3,543,730.72	0.318%	65.165%
104	NISSAN MOTOR ACCEPTANCE SR UNSECURED 144A 03/21 2.55	2.550%	3/8/2021	USD \$3,500,000		3,517,455.27	0.316%	65.481%
105	INTL FINANCE CORP SR UNSECURED 08/22 2.8	2.800%	8/15/2022	AUD \$4,500,000		3,481,621.65	0.312%	65.793%
106	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/22 2.6	2.600%	1/11/2022	USD \$3,152,000		3,196,081.95	0.287%	66.080%
107	WALGREENS BOOTS ALLIANCE SR UNSECURED 11/19 2.7	2.700%	11/18/2019	USD \$3,100,000		3,132,572.41	0.281%	66.361%
108	COMMONWEALTH BK AUSTR NY SR UNSECURED 03/20 2.3	2.300%	3/12/2020	USD \$3,100,000		3,112,163.90	0.279%	66.641%
109	TOYOTA CREDIT CANADA INC SR UNSECURED 02/22 2.02	2.020%	2/28/2022	CAD \$4,000,000		3,065,498.80	0.275%	66.916%
110	FORTUNE BRANDS HOME + SE SR UNSECURED 06/20 3	3.000%	6/15/2020	USD \$3,000,000		3,053,183.46	0.274%	67.190%
111	CHEVRON CORP SR UNSECURED 03/22 2.498	2.498%	3/3/2022	USD \$3,000,000		3,032,283.03	0.272%	67.462%
112	BK TOKYO MITSUBISHI UFJ SR UNSECURED 144A 09/19 2.35	2.350%	9/8/2019	USD \$3,000,000		3,013,928.73	0.271%	67.733%
113	GATX CORP SR UNSECURED 03/19 2.5	2.500%	3/15/2019	USD \$3,000,000		3,013,547.70	0.270%	68.003%
114	SUMITOMO MITSUI FINL GRP SR UNSECURED 07/21 2.058	2.058%	7/14/2021	USD \$3,000,000		2,952,146.31	0.265%	68.268%
115	XEROX CORPORATION SR UNSECURED 03/22 4.07	4.070%	3/17/2022	USD \$2,900,000		2,946,862.32	0.264%	68.533%
116	MCKESSON CORP SR UNSECURED 03/18 1.4	1.400%	3/15/2018	USD \$2,907,000		2,904,536.49	0.261%	68.793%
117	EXPRESS SCRIPTS HOLDING COMPANY GUAR 06/19 2.25	2.250%	6/15/2019	USD \$2,865,000		2,873,416.57	0.258%	69.051%
118	MEAD JOHNSON NUTRITION C COMPANY GUAR 11/20 3	3.000%	11/15/2020	USD \$2,800,000		2,861,953.70	0.257%	69.308%
119	CITIZENS BANK NA/RI SR UNSECURED 05/21 2.55	2.550%	5/13/2021	USD \$2,836,000		2,847,281.13	0.256%	69.564%
120	HSBC USA INC SR UNSECURED 03/20 2.35	2.350%	3/5/2020	USD \$2,825,000		2,839,987.87	0.255%	69.819%
121	EXXON MOBIL CORPORATION SR UNSECURED 03/21 2.222	2.222%	3/1/2021	USD \$2,800,000		2,817,757.82	0.253%	70.071%
122	TIME WARNER INC COMPANY GUAR 03/20 4.875	4.875%	3/15/2020	USD \$2,635,000		2,793,132.96	0.251%	70.322%
123	UNITEDHEALTH GROUP INC SR UNSECURED 12/19 2.3	2.300%	12/15/2019	USD \$2,710,000		2,730,463.29	0.245%	70.567%
124	KROGER CO SR UNSECURED 01/19 2.3	2.300%	1/15/2019	USD \$2,700,000		2,708,671.73	0.243%	70.810%
125	CVS HEALTH CORP SR UNSECURED 07/20 2.8	2.800%	7/20/2020	USD \$2,665,000		2,696,116.59	0.242%	71.052%
126	JPMORGAN CHASE + CO SR UNSECURED 01/20 2.25	2.250%	1/23/2020	USD \$2,675,000		2,687,569.02	0.241%	71.294%
127	FMS WERTMANAGEMENT GOVT GUARANT REGS 02/22 0.875	0.875%	2/14/2022	GBP £2,000,000		2,645,180.74	0.237%	71.531%
128	DEXIA CREDIT LOCAL GOVT LIQUID REGS 06/22 1.125	1.125%	6/15/2022	GBP £2,000,000		2,643,369.14	0.237%	71.768%
129	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 08/22 1.25	1.250%	8/5/2022	GBP £2,000,000		2,635,894.32	0.237%	72.005%
130	AMERICAN EXPRESS CREDIT SR UNSECURED 08/19 2.25	2.250%	8/15/2019	USD \$2,500,000		2,513,861.93	0.226%	72.230%
131	MONSANTO CO SR UNSECURED 07/19 2.125	2.125%	7/15/2019	USD \$2,500,000		2,501,767.63	0.225%	72.455%
132	METLIFE INC SR UNSECURED 02/21 4.75	4.750%	2/8/2021	USD \$2,300,000		2,479,337.62	0.223%	72.677%
133	UNEDIC GOVT GUARANT REGS 10/22 0.875	0.875%	10/25/2022	EUR €2,000,000		2,441,995.15	0.219%	72.897%
134	STRYKER CORP SR UNSECURED 03/21 2.625	2.625%	3/15/2021	USD \$2,400,000		2,422,336.87	0.217%	73.114%
135	ABN AMRO BANK NV SR UNSECURED 144A 06/20 2.45	2.450%	6/4/2020	USD \$2,400,000		2,415,048.00	0.217%	73.331%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>940,008,512.61</b>		<b>84.370%</b>
136	BMW US CAPITAL LLC COMPANY GUAR 144A 04/21 2	2.000%	4/11/2021	USD \$2,365,000		2,346,624.75	0.211%	73.541%
137	ASB FINANCE LTD COMPANY GUAR REGS 06/22 0.5	0.500%	6/10/2022	EUR €2,000,000		2,344,436.68	0.210%	73.752%
138	FIFTH THIRD BANCORP SR UNSECURED 03/19 2.3	2.300%	3/1/2019	USD \$2,270,000		2,279,875.29	0.205%	73.957%
139	MUFG UNION BANK NA SR UNSECURED 09/18 2.625	2.625%	9/26/2018	USD \$2,245,000		2,261,674.60	0.203%	74.160%
140	ZIMMER BIOMET HOLDINGS SR UNSECURED 04/20 2.7	2.700%	4/1/2020	USD \$2,210,000		2,228,520.20	0.200%	74.360%
141	DTE ENERGY CO SR UNSECURED 12/19 2.4	2.400%	12/1/2019	USD \$2,210,000		2,218,429.14	0.199%	74.559%
142	MARSH + MCLENNAN COS INC SR UNSECURED 09/19 2.35	2.350%	9/10/2019	USD \$2,200,000		2,210,468.70	0.198%	74.757%
143	CHEVRON CORP SR UNSECURED 05/21 2.1	2.100%	5/16/2021	USD \$2,200,000		2,198,725.80	0.197%	74.954%
144	KEYCORP SR UNSECURED 09/20 2.9	2.900%	9/15/2020	USD \$2,142,000		2,182,373.27	0.196%	75.150%
145	BP CAPITAL MARKETS PLC COMPANY GUAR 02/20 2.315	2.315%	2/13/2020	USD \$2,156,000		2,173,108.89	0.195%	75.345%
146	STATE STREET CORP SR UNSECURED 08/20 2.55	2.550%	8/18/2020	USD \$2,000,000		2,035,945.22	0.183%	75.528%
147	MEDTRONIC INC COMPANY GUAR 03/20 2.5	2.500%	3/15/2020	USD \$2,000,000		2,027,115.54	0.182%	75.710%
148	COMMONWEALTH BANK AUST SR UNSECURED 144A 03/22 2.75	2.750%	3/10/2022	USD \$2,000,000		2,021,851.44	0.181%	75.891%
149	BPCE SA COMPANY GUAR 01/20 2.25	2.250%	1/27/2020	USD \$2,000,000		2,004,590.00	0.180%	76.071%
150	MICROSOFT CORP SR UNSECURED 02/20 1.85	1.850%	2/12/2020	USD \$2,000,000		2,000,480.44	0.180%	76.251%
151	DOLLAR GENERAL CORP SR UNSECURED 04/18 1.875	1.875%	4/15/2018	USD \$2,000,000		2,000,412.62	0.180%	76.430%
152	MORGAN STANLEY SR UNSECURED 05/19 7.3	7.300%	5/13/2019	USD \$1,800,000		1,939,534.85	0.174%	76.605%
153	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 06/22 4.75	4.750%	6/6/2022	EUR €1,367,000		1,927,862.04	0.173%	76.778%
154	NATIONAL AUSTRALIA BK/NY SR UNSECURED 01/21 2.625	2.625%	1/14/2021	USD \$1,905,000		1,920,439.45	0.172%	76.950%
155	JEFFERIES GROUP LLC SR UNSECURED 04/18 5.125	5.125%	4/13/2018	USD \$1,875,000		1,903,924.11	0.171%	77.121%
156	MCKESSON CORP SR UNSECURED 03/21 4.75	4.750%	3/1/2021	USD \$1,769,000		1,898,845.86	0.170%	77.291%
157	BUCKEYE PARTNERS LP SR UNSECURED 01/18 6.05	6.050%	1/15/2018	USD \$1,880,000		1,895,076.23	0.170%	77.461%
158	CATERPILLAR FINANCIAL SE SR UNSECURED 09/18 2.45	2.450%	9/6/2018	USD \$1,880,000		1,893,406.13	0.170%	77.631%
159	SVENSKA HANDELSBANKEN AB SR UNSECURED REGS 02/22 0.25	0.250%	2/28/2022	EUR €1,600,000		1,872,921.44	0.168%	77.799%
160	TOTAL CAPITAL CANADA LTD COMPANY GUAR REGS 03/22 1.125	1.125%	3/18/2022	EUR €1,500,000		1,826,411.80	0.164%	77.963%
161	WELLS FARGO + COMPANY SR UNSECURED 01/20 2.15	2.150%	1/30/2020	USD \$1,750,000		1,753,626.04	0.157%	78.121%
162	GENERAL ELECTRIC CO SR UNSECURED 01/20 2.2	2.200%	1/9/2020	USD \$1,684,000		1,692,282.57	0.152%	78.273%
163	SCANA CORPORATION SR UNSECURED 05/21 4.75	4.750%	5/15/2021	USD \$1,620,000		1,685,129.46	0.151%	78.424%
164	BANK OF AMERICA CORP SR UNSECURED 01/19 2.6	2.600%	1/15/2019	USD \$1,670,000		1,680,896.82	0.151%	78.575%
165	L3 TECHNOLOGIES INC COMPANY GUAR 07/20 4.75	4.750%	7/15/2020	USD \$1,553,000		1,651,332.17	0.148%	78.723%
166	FIFTH THIRD BANK SR UNSECURED 04/19 2.375	2.375%	4/25/2019	USD \$1,615,000		1,624,682.15	0.146%	78.869%
167	PROGRESS ENERGY INC SR UNSECURED 01/21 4.4	4.400%	1/15/2021	USD \$1,500,000		1,581,911.22	0.142%	79.011%
168	AUST + NZ BANKING GROUP SR UNSECURED REGS 03/22 3.3	3.300%	3/7/2022	AUD \$2,000,000		1,555,489.40	0.140%	79.150%
169	UNION PACIFIC CORP SR UNSECURED 02/21 4	4.000%	2/1/2021	USD \$1,470,000		1,551,281.31	0.139%	79.290%
170	BOSTON SCIENTIFIC CORP SR UNSECURED 01/20 6	6.000%	1/15/2020	USD \$1,433,000		1,546,884.35	0.139%	79.428%
171	COMMONWEALTH BANK AUST SR UNSECURED REGS 07/21 2.9	2.900%	7/12/2021	AUD \$2,000,000		1,536,207.17	0.138%	79.566%
172	TELEFONICA EMISIONES SAU COMPANY GUAR 04/18 3.192	3.192%	4/27/2018	USD \$1,500,000		1,510,400.07	0.136%	79.702%
173	HUMANA INC SR UNSECURED 10/19 2.625	2.625%	10/1/2019	USD \$1,455,000		1,471,465.96	0.132%	79.834%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Corporate Bond</b>						<b>940,008,512.61</b>		<b>84.370%</b>
174	SKANDINAVISKA ENSKILDA SR UNSECURED REGS 02/22 0.3	0.300%	2/17/2022	EUR €1,250,000		1,469,102.37	0.132%	79.966%
175	CBS CORP COMPANY GUAR 08/19 2.3	2.300%	8/15/2019	USD \$1,417,000		1,425,742.38	0.128%	80.094%
176	FORD MOTOR CREDIT CO LLC SR UNSECURED 05/18 5	5.000%	5/15/2018	USD \$1,387,000		1,410,907.29	0.127%	80.220%
177	MORGAN STANLEY SR UNSECURED 07/19 2.375	2.375%	7/23/2019	USD \$1,365,000		1,370,632.59	0.123%	80.343%
178	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 01/22 0.875	0.875%	1/20/2022	EUR €1,112,000		1,332,635.79	0.120%	80.463%
179	COOPERATIEVE RABOBANK UA SR UNSECURED REGS 01/22 4	4.000%	1/11/2022	EUR €980,000		1,328,453.20	0.119%	80.582%
180	NATIONAL AUSTRALIA BK/NY SR UNSECURED 07/21 1.875	1.875%	7/12/2021	USD \$1,350,000		1,326,433.95	0.119%	80.701%
181	BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 03/22 1	1.000%	3/15/2022	GBP £1,000,000		1,323,283.66	0.119%	80.820%
182	CELGENE CORP SR UNSECURED 05/19 2.25	2.250%	5/15/2019	USD \$1,300,000		1,304,784.20	0.117%	80.937%
183	VERIZON COMMUNICATIONS SR UNSECURED 04/21 4.6	4.600%	4/1/2021	USD \$1,197,000		1,288,748.77	0.116%	81.053%
184	NATIONWIDE BLDG SOCIETY SR UNSECURED 144A 01/20 2.35	2.350%	1/21/2020	USD \$1,266,000		1,272,674.68	0.114%	81.167%
185	PG+E CORP SR UNSECURED 03/19 2.4	2.400%	3/1/2019	USD \$1,210,000		1,214,355.17	0.109%	81.276%
186	BRISTOL MYERS SQUIBB CO SR UNSECURED 03/19 1.75	1.750%	3/1/2019	USD \$1,200,000		1,199,470.22	0.108%	81.384%
187	DEXIA CREDIT LOCAL GOVT LIQUID REGS 01/22 0.625	0.625%	1/21/2022	EUR €1,000,000		1,198,058.20	0.108%	81.491%
188	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 09/22 0.35	0.350%	9/7/2022	EUR €1,000,000		1,168,925.31	0.105%	81.596%
189	MICROSOFT CORP SR UNSECURED 08/21 1.55	1.550%	8/8/2021	USD \$1,178,000		1,154,349.87	0.104%	81.700%
190	SUNTRUST BANKS INC SR UNSECURED 03/21 2.9	2.900%	3/3/2021	USD \$1,070,000		1,087,424.59	0.098%	81.797%
191	UNILEVER CAPITAL CORP COMPANY GUAR 02/21 4.25	4.250%	2/10/2021	USD \$1,000,000		1,063,547.82	0.095%	81.893%
192	CIGNA CORP SR UNSECURED 03/21 4.5	4.500%	3/15/2021	USD \$1,000,000		1,060,182.99	0.095%	81.988%
193	OMNICOM GROUP INC COMPANY GUAR 08/20 4.45	4.450%	8/15/2020	USD \$1,000,000		1,059,108.10	0.095%	82.083%
194	MARRIOTT INTERNATIONAL SR UNSECURED 05/18 6.75	6.750%	5/15/2018	USD \$1,000,000		1,026,415.27	0.092%	82.175%
195	AMEREN CORP SR UNSECURED 11/20 2.7	2.700%	11/15/2020	USD \$1,000,000		1,010,112.22	0.091%	82.266%
196	DEUTSCHE BANK AG SR UNSECURED 08/20 2.95	2.950%	8/20/2020	USD \$1,000,000		1,009,577.76	0.091%	82.357%
197	ROPER TECHNOLOGIES INC SR UNSECURED 12/21 2.8	2.800%	12/15/2021	USD \$1,000,000		1,009,513.91	0.091%	82.447%
198	BANK OF AMERICA CORP SR UNSECURED 04/19 2.65	2.650%	4/1/2019	USD \$1,000,000		1,008,115.00	0.090%	82.538%
199	PNC BANK NA SR UNSECURED 10/19 2.4	2.400%	10/18/2019	USD \$1,000,000		1,007,835.37	0.090%	82.628%
200	WELLS FARGO + COMPANY SR UNSECURED 04/19 2.125	2.125%	4/22/2019	USD \$1,000,000		1,003,236.01	0.090%	82.718%
201	MATTEL INC SR UNSECURED 08/21 2.35	2.350%	8/15/2021	USD \$1,000,000		922,500.00	0.083%	82.801%
202	BPCE SA COMPANY GUAR 07/19 2.5	2.500%	7/15/2019	USD \$900,000		907,267.50	0.081%	82.882%
203	OP CORPORATE BANK PLC SR UNSECURED REGS 03/22 0.75	0.750%	3/3/2022	EUR €725,000		866,768.04	0.078%	82.960%
204	EUROPEAN INVESTMENT BANK SR UNSECURED 08/22 5	5.000%	8/22/2022	AUD \$1,000,000		849,081.43	0.076%	83.036%
205	UNION PACIFIC CORP SR UNSECURED 02/20 1.8	1.800%	2/1/2020	USD \$844,000		842,723.95	0.076%	83.112%
206	COOPERAT RABOBANK UA/NY SR UNSECURED 01/22 2.75	2.750%	1/10/2022	USD \$810,000		822,274.63	0.074%	83.186%
207	KEY BANK NA SR UNSECURED 02/18 1.65	1.650%	2/1/2018	USD \$820,000		820,064.81	0.074%	83.259%
208	COMMONWEALTH BANK AUST SR UNSECURED 01/22 3.25	3.250%	1/17/2022	AUD \$1,000,000		775,845.86	0.070%	83.329%
209	KFW GOVT GUARANT REGS 06/22 2.9	2.900%	6/6/2022	AUD \$1,000,000		775,326.19	0.070%	83.399%
210	NATIONAL AUSTRALIA BANK SR UNSECURED REGS 05/21 3	3.000%	5/12/2021	AUD \$1,000,000		771,641.80	0.069%	83.468%
211	COMERICA INC SR UNSECURED 05/19 2.125	2.125%	5/23/2019	USD \$700,000		700,304.16	0.063%	83.531%



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<b>Corporate Bond</b>						<b>940,008,512.61</b>		<b>84.370%</b>
212	UBS AG STAMFORD CT SR UNSECURED 08/19 2.375	2.375%	8/14/2019	USD \$667,000		671,225.51	0.060%	83.591%
213	CVS HEALTH CORP SR UNSECURED 08/19 2.25	2.250%	8/12/2019	USD \$600,000		600,978.82	0.054%	83.645%
214	TOYOTA MOTOR CREDIT CORP SR UNSECURED REGS 07/22 0.75	0.750%	7/21/2022	EUR €500,000		599,900.99	0.054%	83.699%
215	AGILENT TECHNOLOGIES INC SR UNSECURED 11/17 6.5	6.500%	11/1/2017	USD \$596,000		596,000.00	0.053%	83.752%
216	OP CORPORATE BANK PLC SR UNSECURED REGS 10/22 0.375	0.375%	10/11/2022	EUR €500,000		586,559.97	0.053%	83.805%
217	AMGEN INC SR UNSECURED 05/19 2.2	2.200%	5/22/2019	USD \$575,000		577,292.17	0.052%	83.857%
218	NVIDIA CORP SR UNSECURED 09/21 2.2	2.200%	9/16/2021	USD \$575,000		573,762.27	0.051%	83.908%
219	COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	1/14/2019	USD \$570,000		572,938.45	0.051%	83.960%
220	WISC ELEC POWER SR UNSECURED 06/18 1.7	1.700%	6/15/2018	USD \$535,000		535,305.35	0.048%	84.008%
221	GOLDCORP INC SR UNSECURED 06/21 3.625	3.625%	6/9/2021	USD \$500,000		517,982.73	0.046%	84.054%
222	PROCTER + GAMBLE CO/THE SR UNSECURED REGS 08/22 2	2.000%	8/16/2022	EUR €400,000		507,515.61	0.046%	84.100%
223	GOLDMAN SACHS GROUP INC SR UNSECURED 04/21 2.625	2.625%	4/25/2021	USD \$500,000		502,159.57	0.045%	84.145%
224	PEPSICO INC SR UNSECURED 01/20 4.5	4.500%	1/15/2020	USD \$451,000		476,308.86	0.043%	84.188%
225	BANK OF NOVA SCOTIA SR UNSECURED 07/21 2.8	2.800%	7/21/2021	USD \$420,000		426,446.36	0.038%	84.226%
226	PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 02/22 3.375	3.375%	2/1/2022	USD \$361,000		370,096.60	0.033%	84.259%
227	EUROPEAN INVESTMENT BANK SR UNSECURED 12/21 4.25	4.250%	12/7/2021	GBP £220,000		330,067.64	0.030%	84.289%
228	HERSHEY COMPANY SR UNSECURED 12/20 4.125	4.125%	12/1/2020	USD \$300,000		318,224.95	0.029%	84.317%
229	PRUDENTIAL FINANCIAL INC SR UNSECURED 12/17 6	6.000%	12/1/2017	USD \$250,000		250,896.80	0.023%	84.340%
230	REPUBLIC SERVICES INC SR UNSECURED 05/18 3.8	3.800%	5/15/2018	USD \$233,000		235,631.04	0.021%	84.361%
231	PACIFIC GAS + ELECTRIC SR UNSECURED 10/20 3.5	3.500%	10/1/2020	USD \$100,000		103,255.85	0.009%	84.370%
<b>Currency Forward Contract</b>						<b>-2,576,485.57</b>		<b>-0.231%</b>
232	SEK171113		11/13/2017	-538,544,611	64,366,757.55	2,399,611.62	0.215%	84.586%
233	EUR171124		11/24/2017	-84,007,272	97,967,183.16	1,036,782.68	0.093%	84.679%
234	CAD171220		12/20/2017	-33,396,681	25,899,635.04	677,448.09	0.061%	84.739%
235	SGD171129		11/29/2017	-10,046,699	7,371,830.36	8,972.20	0.001%	84.740%
236	GBP171124		11/24/2017	-29,074,649	38,638,750.70	-321,324.31	-0.029%	84.711%
237	NZD171113		11/13/2017	67,899,088	-46,453,307.15	-1,491,549.34	-0.134%	84.578%
238	AUD171116		11/16/2017	70,937,729	-54,284,660.56	-2,408,219.18	-0.216%	84.361%
239	NZD171107		11/7/2017	77,569,289	-53,075,136.71	-2,478,207.33	-0.222%	84.139%
<b>Sovereign Bond</b>						<b>176,715,674.94</b>		<b>15.861%</b>
240	SWEDISH GOVERNMENT BONDS 06/22 3.5	3.500%	6/1/2022	SEK kr231,000,000		32,209,153.39	2.891%	87.030%
241	KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 06/22 0.25	0.250%	6/1/2022	SEK kr269,000,000		31,800,201.16	2.854%	89.884%
242	FINNISH GOVERNMENT SR UNSECURED 144A REGS 09/22 1	1.625%	9/15/2022	EUR €12,000,000		15,261,392.23	1.370%	91.254%
243	ONTARIO (PROVINCE OF) SR UNSECURED 09/21 2.5	2.500%	9/10/2021	USD \$15,000,000		15,150,822.30	1.360%	92.614%
244	KOMMUNALBANKEN AS SR UNSECURED REGS 01/22 2.25	2.250%	1/25/2022	USD \$13,250,000		13,273,810.25	1.191%	93.805%
245	US TREASURY N/B 11/21 2	2.000%	11/15/2021	USD \$13,000,000		13,055,351.53	1.172%	94.977%
246	ONTARIO (PROVINCE OF) SR UNSECURED 05/20 1.875	1.875%	5/21/2020	USD \$10,000,000		9,963,630.60	0.894%	95.871%
247	FRANCE (GOVT OF) BONDS REGS 05/22 0.00000	0.000%	5/25/2022	EUR €6,500,000		7,662,281.59	0.688%	96.559%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
<b>Sovereign Bond</b>						<b>176,715,674.94</b>		<b>15.861%</b>
248	SINGAPORE GOVERNMENT SR UNSECURED 04/22 1.75	1.750%	4/1/2022	SGD \$10,000,000		7,357,934.12	0.660%	97.219%
249	JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 02/18 1.375	1.375%	2/5/2018	USD \$7,330,000		7,316,725.37	0.657%	97.876%
250	PROVINCE OF QUEBEC SR UNSECURED 12/18 4.5	4.500%	12/1/2018	CAD \$9,000,000		7,202,371.91	0.646%	98.522%
251	REPUBLIC OF AUSTRIA SR UNSECURED 144A REGS 09/22 0	0.000%	9/20/2022	EUR €6,100,000		7,183,871.26	0.645%	99.167%
252	PROVINCE OF QUEBEC UNSECURED 07/20 3.5	3.500%	7/29/2020	USD \$5,000,000		5,199,414.40	0.467%	99.634%
253	BRITISH COLUMBIA PROV OF UNSECURED 12/21 3.25	3.250%	12/18/2021	CAD \$5,000,000		4,078,714.83	0.366%	100.000%
<b>Total</b>						<b>1,114,147,701.98</b>		<b>100.00%</b>