

DFA Intermediate Government Fixed Income Portfolio-Institutional Class

As of June 30, 2017 (Updated Monthly)

Source: State Street

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Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 05/30 6.25	6.250%	05/15/2030	\$107,289,400	\$152,983,740	3.568%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$102,528,000	\$142,902,398	3.332%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$144,000,000	\$141,524,928	3.300%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$98,827,500	\$135,945,725	3.170%
US TREASURY N/B 08/26 6.75	6.750%	08/15/2026	\$98,182,800	\$134,702,187	3.141%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$100,000,000	\$134,488,300	3.136%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$98,750,300	\$127,557,638	2.975%
US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	\$92,352,400	\$126,270,296	2.945%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$100,259,100	\$124,716,806	2.908%
US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	\$95,132,100	\$122,508,549	2.857%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$117,875,000	\$121,602,679	2.836%
US TREASURY N/B 02/26 6	6.000%	02/15/2026	\$88,832,600	\$115,142,328	2.685%
US TREASURY N/B 08/21 8.125	8.125%	08/15/2021	\$90,710,800	\$113,530,190	2.647%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$106,634,800	\$112,187,274	2.616%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$105,538,200	\$109,767,959	2.560%
US TREASURY N/B 08/25 6.875	6.875%	08/15/2025	\$75,629,500	\$102,138,244	2.382%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$90,000,000	\$92,120,040	2.148%

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US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$94,000,000	\$91,495,746	2.134%
US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	\$87,000,000	\$90,537,768	2.111%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/15/2022	\$89,450,000	\$88,948,185	2.074%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$81,395,000	\$86,796,779	2.024%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$89,000,000	\$86,549,029	2.018%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	\$85,500,000	\$85,954,176	2.004%
US TREASURY N/B 08/22 7.25	7.250%	08/15/2022	\$65,540,700	\$82,535,206	1.925%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$74,241,000	\$79,728,078	1.859%
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$80,000,000	\$79,487,520	1.854%
US TREASURY N/B 02/25 2	2.000%	02/15/2025	\$80,000,000	\$78,884,400	1.840%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$75,370,000	\$77,674,889	1.811%
US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	\$74,000,000	\$72,060,386	1.680%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$71,165,000	\$71,690,126	1.672%
US TREASURY N/B 10/21 2	2.000%	10/31/2021	\$64,842,800	\$65,357,003	1.524%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$47,282,000	\$61,960,460	1.445%
US TREASURY N/B 07/23 1.25	1.250%	07/31/2023	\$62,000,000	\$59,180,922	1.380%
US TREASURY N/B 05/21 8.125	8.125%	05/15/2021	\$44,582,900	\$55,200,941	1.287%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/30/2022	\$44,400,000	\$51,714,811	1.206%
FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	06/11/2021	\$49,035,000	\$49,950,189	1.165%
US TREASURY N/B 05/26 1.625	1.625%	05/15/2026	\$46,000,000	\$43,608,368	1.017%
US TREASURY N/B 02/26 1.625	1.625%	02/15/2026	\$44,000,000	\$41,812,012	0.975%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/10/2023	\$34,465,000	\$39,300,232	0.916%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/15/2023	\$33,694,000	\$39,217,828	0.915%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/15/2024	\$29,950,000	\$36,102,688	0.842%
FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	\$31,875,000	\$35,993,951	0.839%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	\$30,822,000	\$32,723,039	0.763%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/11/2021	\$25,905,000	\$29,639,697	0.691%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$28,330,000	\$28,297,703	0.660%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$27,565,000	\$28,128,070	0.656%
FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	06/09/2023	\$24,520,000	\$26,021,555	0.607%
FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	06/14/2024	\$23,000,000	\$23,803,620	0.555%
FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	09/10/2021	\$21,875,000	\$22,837,696	0.533%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$15,000,000	\$21,733,125	0.507%
FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	03/08/2024	\$20,000,000	\$21,192,560	0.494%
FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	\$20,000,000	\$20,508,620	0.478%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/11/2020	\$17,970,000	\$19,592,816	0.457%

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US TREASURY N/B 08/26 1.5	1.500%	08/15/2026	\$20,000,000	\$18,710,940	0.436%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$17,000,000	\$17,413,049	0.406%
FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	\$14,851,000	\$17,051,056	0.398%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/10/2022	\$13,660,000	\$15,948,118	0.372%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/13/2026	\$14,080,000	\$15,940,108	0.372%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/12/2020	\$14,965,000	\$15,703,193	0.366%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/09/2022	\$10,510,000	\$12,220,166	0.285%
FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	09/09/2022	\$11,365,000	\$11,332,132	0.264%
FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	09/11/2020	\$10,295,000	\$10,668,162	0.249%
FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/08/2023	\$10,000,000	\$10,160,550	0.237%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$8,080,000	\$10,045,969	0.234%
FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	03/10/2023	\$10,000,000	\$10,030,850	0.234%
FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	09/13/2024	\$8,000,000	\$8,293,720	0.193%
FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	03/18/2020	\$7,665,000	\$7,945,247	0.185%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/11/2022	\$7,705,000	\$7,891,299	0.184%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/11/2021	\$7,030,000	\$7,502,500	0.175%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$7,005,000	\$7,104,674	0.166%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/10/2022	\$5,780,000	\$6,642,191	0.155%
FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	\$6,000,000	\$6,459,402	0.151%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	\$5,290,000	\$5,905,650	0.138%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/07/2020	\$4,693,000	\$5,210,422	0.122%
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/06/2023	\$4,203,000	\$4,864,098	0.113%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/02/2021	\$4,273,000	\$4,773,983	0.111%
FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	\$4,205,000	\$4,399,052	0.103%
FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	03/12/2021	\$3,645,000	\$4,047,692	0.094%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/22/2022	\$3,503,000	\$3,997,907	0.093%
FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	09/09/2024	\$1,400,000	\$1,677,520	0.039%
GRAND TOTAL				\$4,288,249,151	100.000%