

DFA Intermediate Government Fixed Income Portfolio-Institutional Class

As of August 31, 2017 (Updated Monthly)

Source: State Street

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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	\$155,125,385	3.453%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$102,528,000	\$144,776,744	3.222%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$144,000,000	\$143,668,124	3.198%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$98,827,500	\$137,358,643	3.057%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$100,000,000	\$136,515,625	3.038%
US TREASURY N/B 08/26 6.75	6.750%	08/15/2026	\$98,182,800	\$136,040,707	3.028%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$98,750,300	\$129,451,614	2.881%
US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	\$92,352,400	\$127,099,990	2.829%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$100,259,100	\$125,296,460	2.789%
US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	\$95,132,100	\$124,277,454	2.766%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$117,875,000	\$123,993,773	2.760%
US TREASURY N/B 02/26 6	6.000%	02/15/2026	\$88,832,600	\$116,374,175	2.590%
US TREASURY N/B 08/21 8.125	8.125%	08/15/2021	\$90,710,800	\$113,402,673	2.524%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$106,634,800	\$112,641,337	2.507%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$105,538,200	\$111,004,749	2.471%
US TREASURY N/B 08/25 6.875	6.875%	08/15/2025	\$75,629,500	\$102,935,885	2.291%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$90,000,000	\$93,408,390	2.079%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$94,000,000	\$92,553,281	2.060%
US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	\$87,000,000	\$91,564,101	2.038%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/15/2022	\$89,450,000	\$89,686,326	1.996%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$89,000,000	\$87,585,038	1.949%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	\$85,500,000	\$87,119,824	1.939%
US TREASURY N/B 08/22 7.25	7.250%	08/15/2022	\$65,540,700	\$82,699,050	1.841%
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$80,000,000	\$80,646,875	1.795%
US TREASURY N/B 02/25 2	2.000%	02/15/2025	\$80,000,000	\$80,021,875	1.781%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$74,241,000	\$79,597,710	1.772%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$75,370,000	\$78,277,548	1.742%
US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	\$74,000,000	\$73,005,625	1.625%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$71,165,000	\$71,857,008	1.599%
US TREASURY N/B 10/21 2	2.000%	10/31/2021	\$64,842,800	\$65,800,244	1.464%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$61,395,000	\$65,440,807	1.456%
FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	06/14/2024	\$61,000,000	\$64,073,912	1.426%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$47,282,000	\$62,612,242	1.394%
US TREASURY N/B 02/26 1.625	1.625%	02/15/2026	\$64,000,000	\$61,807,500	1.376%
US TREASURY N/B 08/26 1.5	1.500%	08/15/2026	\$64,000,000	\$60,904,999	1.356%
US TREASURY N/B 07/23 1.25	1.250%	07/31/2023	\$62,000,000	\$59,953,515	1.334%
US TREASURY N/B 05/26 1.625	1.625%	05/15/2026	\$58,000,000	\$55,892,969	1.244%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/30/2022	\$44,400,000	\$52,046,923	1.158%
FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	06/11/2021	\$49,035,000	\$49,925,867	1.111%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/10/2023	\$34,465,000	\$39,626,202	0.882%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/15/2023	\$33,694,000	\$39,415,982	0.877%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/15/2024	\$29,950,000	\$36,186,817	0.805%
FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	\$31,875,000	\$36,101,911	0.804%
US TREASURY N/B 05/21 8.125	8.125%	05/15/2021	\$28,582,900	\$35,330,027	0.786%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	\$30,822,000	\$32,803,577	0.730%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$31,000,000	\$32,123,750	0.715%
US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	\$30,000,000	\$30,462,890	0.678%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/11/2021	\$25,905,000	\$29,618,870	0.659%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$28,330,000	\$28,479,214	0.634%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$27,565,000	\$28,300,075	0.630%
FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	06/09/2023	\$24,520,000	\$26,269,330	0.585%
FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/08/2023	\$25,000,000	\$25,815,450	0.575%
FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	09/13/2024	\$23,000,000	\$24,167,894	0.538%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	09/10/2021	\$21,875,000	\$23,004,165	0.512%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$15,000,000	\$22,164,870	0.493%
FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	03/08/2024	\$20,000,000	\$21,476,820	0.478%
FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	\$20,000,000	\$20,864,160	0.464%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/11/2020	\$17,970,000	\$19,575,745	0.436%
FEDERAL FARM CREDIT BANK BONDS 12/19 5.21	5.210%	12/19/2022	\$14,851,000	\$17,127,346	0.381%
US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	\$16,000,000	\$16,245,624	0.362%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/13/2026	\$14,080,000	\$16,186,199	0.360%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/10/2022	\$13,660,000	\$15,995,381	0.356%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/12/2020	\$14,965,000	\$15,709,748	0.350%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/09/2022	\$10,510,000	\$12,294,492	0.274%
FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	09/09/2022	\$11,365,000	\$11,469,739	0.255%
FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	09/11/2020	\$10,295,000	\$10,695,022	0.238%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$8,080,000	\$10,199,060	0.227%
FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	03/10/2023	\$10,000,000	\$10,138,420	0.226%
FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	03/18/2020	\$7,665,000	\$7,965,728	0.177%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/11/2022	\$7,705,000	\$7,958,848	0.177%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/11/2021	\$7,030,000	\$7,532,047	0.168%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$7,005,000	\$7,154,444	0.159%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/10/2022	\$5,780,000	\$6,664,507	0.148%
FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	\$6,000,000	\$6,524,892	0.145%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	\$5,290,000	\$5,917,346	0.132%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/07/2020	\$4,693,000	\$5,207,878	0.116%
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/06/2023	\$4,203,000	\$4,887,563	0.109%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/02/2021	\$4,273,000	\$4,780,188	0.106%
FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	\$4,205,000	\$4,405,233	0.098%
FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	03/12/2021	\$3,645,000	\$4,064,397	0.090%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/22/2022	\$3,503,000	\$4,009,789	0.089%
FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	09/09/2024	\$1,400,000	\$1,688,894	0.038%
GRAND TOTAL				\$4,493,055,537	100.000%