

# DFA Intermediate Government Fixed Income Portfolio-Institutional Class

As of April 30, 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	\$153,478,345	3.705%
US TREASURY N/B 08/29 6.125	6.125%	08/15/2029	\$102,528,000	\$143,346,960	3.461%
US TREASURY N/B 08/25 2	2.000%	08/15/2025	\$144,000,000	\$141,536,304	3.417%
US TREASURY N/B 02/27 6.625	6.625%	02/15/2027	\$98,827,500	\$136,621,310	3.298%
US TREASURY N/B 08/26 6.75	6.750%	08/15/2026	\$98,182,800	\$135,331,146	3.267%
US TREASURY N/B 02/31 5.375	5.375%	02/15/2031	\$100,000,000	\$134,875,000	3.256%
US TREASURY N/B 02/29 5.25	5.250%	02/15/2029	\$98,750,300	\$127,827,622	3.086%
US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	\$92,352,400	\$127,186,617	3.070%
US TREASURY N/B 08/23 6.25	6.250%	08/15/2023	\$100,259,100	\$125,492,310	3.030%
US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	\$95,132,100	\$122,668,371	2.961%
TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	09/15/2024	\$117,875,000	\$121,805,895	2.941%
US TREASURY N/B 02/26 6	6.000%	02/15/2026	\$88,832,600	\$115,662,799	2.792%
US TREASURY N/B 08/21 8.125	8.125%	08/15/2021	\$90,710,800	\$114,557,852	2.766%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$106,634,800	\$112,582,995	2.718%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$104,395,000	\$111,860,286	2.700%
US TREASURY N/B 02/24 2.75	2.750%	02/15/2024	\$105,538,200	\$110,019,457	2.656%
US TREASURY N/B 08/25 6.875	6.875%	08/15/2025	\$75,629,500	\$102,684,743	2.479%

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US TREASURY N/B 02/23 1.5	1.500%	02/28/2023	\$94,000,000	\$91,561,828	2.210%
US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	\$87,000,000	\$90,721,251	2.190%
TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	08/15/2022	\$89,450,000	\$88,563,639	2.138%
FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	03/13/2020	\$86,165,000	\$86,887,493	2.098%
US TREASURY N/B 03/23 1.5	1.500%	03/31/2023	\$89,000,000	\$86,601,183	2.091%
US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	\$85,500,000	\$86,061,051	2.078%
US TREASURY N/B 08/22 7.25	7.250%	08/15/2022	\$65,540,700	\$83,208,506	2.009%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$74,241,000	\$80,067,210	1.933%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$75,370,000	\$77,774,830	1.878%
US TREASURY N/B 05/21 8.125	8.125%	05/15/2021	\$61,582,900	\$76,993,035	1.859%
US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	\$74,000,000	\$72,100,864	1.741%
US TREASURY N/B 10/21 2	2.000%	10/31/2021	\$64,842,800	\$65,473,525	1.581%
TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/01/2025	\$47,282,000	\$62,168,737	1.501%
US TREASURY N/B 07/23 1.25	1.250%	07/31/2023	\$62,000,000	\$59,151,844	1.428%
FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	09/30/2022	\$44,400,000	\$52,129,418	1.258%
TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	02/01/2027	\$50,000,000	\$50,796,150	1.226%
FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	06/11/2021	\$49,035,000	\$49,923,906	1.205%
FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	03/10/2023	\$34,465,000	\$39,492,340	0.953%
FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	05/15/2023	\$33,694,000	\$39,489,401	0.953%
FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	\$31,875,000	\$36,232,567	0.875%
FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	08/15/2024	\$29,950,000	\$36,036,229	0.870%
FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	\$30,822,000	\$32,823,580	0.792%
FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	06/11/2021	\$25,905,000	\$29,834,218	0.720%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$28,330,000	\$28,329,631	0.684%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$27,565,000	\$28,214,541	0.681%
FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	06/09/2023	\$24,520,000	\$26,173,579	0.632%
FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	06/14/2024	\$23,000,000	\$23,702,673	0.572%
FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	09/10/2021	\$21,875,000	\$22,889,606	0.553%
TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	05/01/2030	\$15,000,000	\$21,728,325	0.525%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$19,730,000	\$21,295,989	0.514%
FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	06/12/2020	\$19,965,000	\$20,995,273	0.507%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$19,710,000	\$19,793,038	0.478%
FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	09/11/2020	\$17,970,000	\$19,710,466	0.476%
FEDERAL HOME LOAN BANK BONDS 12/19 4.125	4.125%	12/13/2019	\$18,215,000	\$19,420,377	0.469%
FEDERAL HOME LOAN BANK BONDS 09/19 4.5	4.500%	09/13/2019	\$16,900,000	\$18,088,002	0.437%
FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	\$14,851,000	\$17,167,132	0.414%

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ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL FARM CREDIT BANK BONDS 09/19 5.32	5.320%	09/03/2019	\$14,921,000	\$16,233,958	0.392%
FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	06/10/2022	\$13,660,000	\$16,013,727	0.387%
FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	03/13/2026	\$14,080,000	\$16,005,003	0.386%
US TREASURY N/B 05/25 2.125	2.125%	05/15/2025	\$15,000,000	\$14,909,760	0.360%
US TREASURY N/B 05/24 2.5	2.500%	05/15/2024	\$13,000,000	\$13,338,715	0.322%
FEDERAL HOME LOAN BANK BONDS 03/20 3	3.000%	03/18/2020	\$12,665,000	\$13,168,345	0.318%
FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/09/2022	\$10,510,000	\$12,296,048	0.297%
FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	09/09/2022	\$11,365,000	\$11,360,533	0.274%
FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	09/11/2020	\$10,295,000	\$10,707,932	0.259%
FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/08/2023	\$10,000,000	\$10,163,210	0.245%
FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	06/12/2026	\$8,080,000	\$10,056,820	0.243%
FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	03/10/2023	\$10,000,000	\$10,019,110	0.242%
FEDERAL FARM CREDIT BANK BONDS 11/19 5.15	5.150%	11/15/2019	\$7,846,000	\$8,565,595	0.207%
FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	03/11/2022	\$7,705,000	\$7,901,862	0.191%
FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	06/11/2021	\$7,030,000	\$7,536,546	0.182%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$7,005,000	\$7,101,949	0.171%
FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	06/10/2022	\$5,780,000	\$6,687,581	0.161%
FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	\$6,000,000	\$6,502,992	0.157%
FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	\$5,290,000	\$5,951,345	0.144%
FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	08/07/2020	\$4,693,000	\$5,217,095	0.126%
FEDERAL HOME LOAN BANK BONDS 03/19 1.875	1.875%	03/08/2019	\$5,125,000	\$5,173,661	0.125%
FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	03/06/2023	\$4,203,000	\$4,896,957	0.118%
FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	03/02/2021	\$4,273,000	\$4,805,834	0.116%
FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	\$4,205,000	\$4,412,882	0.107%
FEDERAL FARM CREDIT BANK BONDS 05/20 4.67	4.670%	05/07/2020	\$3,923,000	\$4,286,360	0.103%
FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	03/12/2021	\$3,645,000	\$4,073,939	0.098%
FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	02/22/2022	\$3,503,000	\$4,025,724	0.097%
FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	09/09/2024	\$1,400,000	\$1,684,449	0.041%
<b>GRAND TOTAL</b>				<b>\$4,142,237,412</b>	<b>100.000%</b>