

DFA Two-Year Government Portfolio

As of August 31, 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 02/19 1.5	1.500%	02/28/2019	\$29,400,000	\$29,481,539	25.878%
US TREASURY N/B 04/19 0.875	0.875%	04/15/2019	\$23,300,000	\$23,134,351	20.306%
US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	\$21,200,000	\$21,226,500	18.632%
US TREASURY N/B 02/19 2.75	2.750%	02/15/2019	\$9,600,000	\$9,798,749	8.601%
US TREASURY N/B 12/18 1.25	1.250%	12/15/2018	\$7,500,000	\$7,496,777	6.580%
US TREASURY N/B 01/19 1.125	1.125%	01/15/2019	\$6,500,000	\$6,486,796	5.694%
US TREASURY N/B 01/19 1.25	1.250%	01/31/2019	\$5,250,000	\$5,247,539	4.606%
US TREASURY N/B 02/19 0.75	0.750%	02/15/2019	\$5,000,000	\$4,960,937	4.355%
FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	03/18/2019	\$4,100,000	\$4,101,886	3.600%
US TREASURY N/B 03/19 1	1.000%	03/15/2019	\$2,000,000	\$1,990,781	1.747%
GRAND TOTAL				\$113,925,858	100.000%