

LWAS/DFA Two-Year Government Portfolio

As of March 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 02/19 1.5	1.500%	02/28/2019	\$29,400,000	\$29,535,504	26.926%
US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	\$19,200,000	\$19,248,000	17.547%
US TREASURY N/B 12/18 1.25	1.250%	12/15/2018	\$15,000,000	\$15,007,035	13.681%
US TREASURY N/B 11/18 1.25	1.250%	11/15/2018	\$11,400,000	\$11,407,125	10.399%
US TREASURY N/B 02/19 2.75	2.750%	02/15/2019	\$11,000,000	\$11,308,088	10.309%
US TREASURY N/B 01/19 1.125	1.125%	01/15/2019	\$6,500,000	\$6,487,305	5.914%
US TREASURY N/B 01/19 1.25	1.250%	01/31/2019	\$5,250,000	\$5,251,228	4.787%
US TREASURY N/B 02/19 0.75	0.750%	02/15/2019	\$5,000,000	\$4,954,690	4.517%
US TREASURY N/B 11/18 1.25	1.250%	11/30/2018	\$4,500,000	\$4,502,637	4.105%
US TREASURY N/B 03/19 1	1.000%	03/15/2019	\$2,000,000	\$1,989,610	1.814%
GRAND TOTAL				\$109,691,223	100.000%