

DFA Two-Year Government Portfolio

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 02/19 1.5	1.500%	02/28/2019	\$29,400,000	\$29,460,858	26.626%
US TREASURY N/B 04/19 0.875	0.875%	04/15/2019	\$23,300,000	\$23,097,033	20.875%
US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	\$21,200,000	\$21,208,289	19.168%
US TREASURY N/B 02/19 2.75	2.750%	02/15/2019	\$10,500,000	\$10,733,383	9.701%
US TREASURY N/B 12/18 1.25	1.250%	12/15/2018	\$7,500,000	\$7,488,870	6.768%
US TREASURY N/B 01/19 1.125	1.125%	01/15/2019	\$6,500,000	\$6,476,639	5.854%
US TREASURY N/B 01/19 1.25	1.250%	01/31/2019	\$5,250,000	\$5,240,975	4.737%
US TREASURY N/B 02/19 0.75	0.750%	02/15/2019	\$5,000,000	\$4,951,760	4.475%
US TREASURY N/B 03/19 1	1.000%	03/15/2019	\$2,000,000	\$1,987,578	1.796%
GRAND TOTAL				\$110,645,386	100.000%