

LWAS/DFA Two-Year Government Portfolio

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 02/19 1.5	1.500%	02/28/2019	\$29,400,000	\$29,529,771	26.999%
US TREASURY N/B 04/19 0.875	0.875%	04/15/2019	\$23,300,000	\$23,123,432	21.142%
US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	\$19,200,000	\$19,241,241	17.592%
US TREASURY N/B 02/19 2.75	2.750%	02/15/2019	\$11,000,000	\$11,292,182	10.324%
US TREASURY N/B 12/18 1.25	1.250%	12/15/2018	\$7,500,000	\$7,502,640	6.860%
US TREASURY N/B 01/19 1.125	1.125%	01/15/2019	\$6,500,000	\$6,488,319	5.932%
US TREASURY N/B 01/19 1.25	1.250%	01/31/2019	\$5,250,000	\$5,250,409	4.800%
US TREASURY N/B 02/19 0.75	0.750%	02/15/2019	\$5,000,000	\$4,955,665	4.531%
US TREASURY N/B 03/19 1	1.000%	03/15/2019	\$2,000,000	\$1,990,624	1.820%
GRAND TOTAL				\$109,374,285	100.000%