

LWAS/DFA Two-Year Fixed Income Portfolio

As of April 30, 2017 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	\$2,350,000	\$2,356,977	2.955%
WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	01/17/2019	\$2,334,000	\$2,348,545	2.944%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$2,300,000	\$2,322,321	2.911%
CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	\$2,200,000	\$2,211,145	2.772%
FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	\$2,000,000	\$1,994,622	2.501%
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	08/10/2018	\$1,950,000	\$1,965,640	2.464%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	\$1,925,000	\$1,930,580	2.420%
MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/03/2018	\$1,875,000	\$1,873,278	2.349%
PFIZER INC SR UNSECURED 06/18 1.2	1.200%	06/01/2018	\$1,822,000	\$1,818,982	2.280%
ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	09/27/2018	\$1,800,000	\$1,812,216	2.272%
CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	\$1,800,000	\$1,796,068	2.252%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	\$1,748,000	\$1,759,596	2.206%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$1,616,000	\$1,634,698	2.049%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/17 1.5	1.500%	09/12/2017	\$1,609,000	\$1,607,455	2.015%
OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	03/12/2019	\$1,600,000	\$1,602,265	2.009%
SANOFI SR UNSECURED 04/18 1.25	1.250%	04/10/2018	\$1,500,000	\$1,498,948	1.879%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$1,450,000	\$1,460,200	1.831%
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$1,350,000	\$1,363,932	1.710%
ROYAL BANK OF CANADA SR UNSECURED 01/18 1.5	1.500%	01/16/2018	\$1,331,000	\$1,331,408	1.669%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	03/01/2019	\$1,275,000	\$1,278,084	1.602%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$1,250,000	\$1,266,537	1.588%
EUROPEAN INVESTMENT BANK SR UNSECURED 08/18 1.125	1.125%	08/15/2018	\$1,250,000	\$1,246,127	1.562%
NRW.BANK LOCAL GOVT G REGS 08/18 1.375	1.375%	08/20/2018	\$1,200,000	\$1,197,906	1.502%
AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/02/2018	\$1,200,000	\$1,192,729	1.495%
NEDER WATERSCHAPS BANK SR UNSECURED 144A 01/19 1.5	1.500%	01/23/2019	\$1,150,000	\$1,148,041	1.439%
SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	04/12/2019	\$1,150,000	\$1,141,303	1.431%
BANK OF MONTREAL SR UNSECURED 09/17 1.4	1.400%	09/11/2017	\$1,100,000	\$1,100,217	1.379%
GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	5.625%	05/01/2018	\$1,000,000	\$1,041,231	1.305%
ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	01/15/2019	\$1,025,000	\$1,038,791	1.302%
STATOIL ASA COMPANY GUAR 11/17 1.25	1.250%	11/09/2017	\$1,000,000	\$999,679	1.253%
BANK OF MONTREAL SR UNSECURED 04/18 1.4	1.400%	04/10/2018	\$1,000,000	\$999,569	1.253%
US TREASURY N/B 01/19 1.125	1.125%	01/15/2019	\$1,000,000	\$998,203	1.251%
MUNICIPALITY FINANCE PLC SR UNSECURED 144A 09/18 1.25	1.250%	09/10/2018	\$1,000,000	\$997,387	1.250%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	02/21/2019	\$1,000,000	\$997,279	1.250%
NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	09/27/2018	\$1,000,000	\$993,157	1.245%
TORONTO DOMINION BANK SR UNSECURED 04/18 1.4	1.400%	04/30/2018	\$979,000	\$978,235	1.226%
KFW GOVT GUARANT 11/18 1.125	1.125%	11/16/2018	\$950,000	\$945,984	1.186%
EXXON MOBIL CORPORATION SR UNSECURED 03/18 1.439	1.439%	03/01/2018	\$900,000	\$900,928	1.129%
ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	04/15/2019	\$842,000	\$838,217	1.051%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/18 1.25	1.250%	02/20/2018	\$800,000	\$798,372	1.001%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$800,000	\$796,217	0.998%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$750,000	\$758,779	0.951%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$750,000	\$755,922	0.948%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	1.500%	10/03/2018	\$750,000	\$751,402	0.942%
KFW GOVT GUARANT 02/19 1.5	1.500%	02/06/2019	\$750,000	\$750,631	0.941%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55	1.550%	07/13/2018	\$750,000	\$750,280	0.941%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	01/28/2019	\$750,000	\$748,221	0.938%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$700,000	\$705,081	0.884%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	03/19/2018	\$704,000	\$705,002	0.884%
AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/02/2018	\$700,000	\$702,280	0.880%
COCA COLA CO/THE SR UNSECURED 04/18 1.15	1.150%	04/01/2018	\$700,000	\$698,911	0.876%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	01/28/2019	\$700,000	\$697,455	0.874%
APPLE INC SR UNSECURED 02/19 1.55	1.550%	02/08/2019	\$659,000	\$660,037	0.827%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/02/2018	\$625,000	\$624,738	0.783%
DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	01/30/2019	\$600,000	\$602,148	0.755%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	1.625%	11/20/2018	\$600,000	\$601,791	0.754%
CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	01/28/2019	\$600,000	\$599,148	0.751%
ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	01/30/2019	\$500,000	\$503,510	0.631%
STATOIL ASA COMPANY GUAR 08/17 3.125	3.125%	08/17/2017	\$500,000	\$502,695	0.630%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$500,000	\$502,252	0.630%
BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	01/15/2019	\$500,000	\$501,582	0.629%
AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	\$500,000	\$501,478	0.629%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	1.625%	12/18/2018	\$500,000	\$501,478	0.629%
US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	\$500,000	\$501,074	0.628%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/17 1.9	1.900%	09/18/2017	\$500,000	\$500,934	0.628%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	02/19/2019	\$500,000	\$500,632	0.628%
FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	03/18/2019	\$500,000	\$500,338	0.627%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/18 1.125	1.125%	04/17/2018	\$500,000	\$498,841	0.625%
MUNICIPALITY FINANCE PLC SR UNSECURED REGS 09/18 1.25	1.250%	09/10/2018	\$500,000	\$498,693	0.625%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 05/18 1.125	1.125%	05/25/2018	\$500,000	\$498,602	0.625%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/09/2018	\$500,000	\$497,859	0.624%
KFW GOVT GUARANT 09/18 1	1.000%	09/07/2018	\$500,000	\$497,759	0.624%
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$467,000	\$471,991	0.592%
NATIONAL AUSTRALIA BK LT SR UNSECURED 07/18 2.3	2.300%	07/25/2018	\$400,000	\$402,880	0.505%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$400,000	\$402,193	0.504%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	02/15/2019	\$400,000	\$399,192	0.500%
FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	01/16/2019	\$350,000	\$349,615	0.438%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$300,000	\$302,469	0.379%
BERKSHIRE HATHAWAY FIN COMPANY GUAR 03/18 1.45	1.450%	03/07/2018	\$250,000	\$250,319	0.314%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 04/18 1.2	1.200%	04/06/2018	\$250,000	\$249,678	0.313%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	02/15/2019	\$250,000	\$249,513	0.313%
US TREASURY N/B 04/19 0.875	0.875%	04/15/2019	\$250,000	\$248,105	0.311%
BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	08/28/2018	\$236,000	\$235,158	0.295%
GRAND TOTAL				\$79,763,765	100.000%