

DFA Two-Year Fixed Income 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
CISCO SYSTEMS INC SR UNSECURED 03/19 2.125	2.125%	03/01/2019	\$2,350,000	\$2,369,133	3.007%
EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	\$2,350,000	\$2,353,116	2.987%
WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	01/17/2019	\$2,334,000	\$2,345,828	2.977%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$2,300,000	\$2,319,538	2.944%
CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	\$2,200,000	\$2,206,767	2.801%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$2,116,000	\$2,138,154	2.714%
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	08/10/2018	\$1,950,000	\$1,961,830	2.490%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	\$1,925,000	\$1,926,372	2.445%
MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/03/2018	\$1,875,000	\$1,870,893	2.375%
PFIZER INC SR UNSECURED 06/18 1.2	1.200%	06/01/2018	\$1,822,000	\$1,818,609	2.308%
ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	09/27/2018	\$1,800,000	\$1,810,366	2.298%
CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	\$1,800,000	\$1,795,204	2.278%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	\$1,748,000	\$1,755,476	2.228%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/17 1.5	1.500%	09/12/2017	\$1,609,000	\$1,607,778	2.041%
OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	03/12/2019	\$1,600,000	\$1,600,558	2.031%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	02/21/2019	\$1,600,000	\$1,597,222	2.027%
FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	\$1,500,000	\$1,494,717	1.897%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$1,450,000	\$1,459,310	1.852%
ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	03/15/2019	\$1,420,000	\$1,429,768	1.815%

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EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	03/01/2019	\$1,275,000	\$1,278,633	1.623%
TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$1,250,000	\$1,263,797	1.604%
EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	05/15/2019	\$1,250,000	\$1,243,045	1.578%
NRW.BANK LOCAL GOVT G REGS 08/18 1.375	1.375%	08/20/2018	\$1,200,000	\$1,197,793	1.520%
AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/02/2018	\$1,200,000	\$1,192,776	1.514%
NEDER WATERSCHAPS BANK SR UNSECURED 144A 01/19 1.5	1.500%	01/23/2019	\$1,150,000	\$1,147,946	1.457%
SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	04/12/2019	\$1,150,000	\$1,142,442	1.450%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/02/2018	\$1,125,000	\$1,125,933	1.429%
TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	01/22/2019	\$1,046,000	\$1,050,462	1.333%
ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	01/15/2019	\$1,025,000	\$1,036,829	1.316%
SANOFI SR UNSECURED 04/18 1.25	1.250%	04/10/2018	\$1,000,000	\$998,871	1.268%
BANK OF MONTREAL SR UNSECURED 04/18 1.4	1.400%	04/10/2018	\$1,000,000	\$998,851	1.268%
MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	09/10/2018	\$1,000,000	\$996,785	1.265%
NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	09/27/2018	\$1,000,000	\$992,779	1.260%
KFW GOVT GUARANT 11/18 1.125	1.125%	11/16/2018	\$950,000	\$945,763	1.200%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	02/15/2019	\$900,000	\$898,372	1.140%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$810,000	\$868,471	1.102%
ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	04/15/2019	\$842,000	\$838,396	1.064%
COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	05/17/2019	\$800,000	\$799,122	1.014%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 02/18 1.25	1.250%	02/20/2018	\$800,000	\$798,524	1.013%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$800,000	\$797,369	1.012%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$750,000	\$756,495	0.960%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$750,000	\$754,632	0.958%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55	1.550%	07/13/2018	\$750,000	\$751,315	0.954%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	1.500%	10/03/2018	\$750,000	\$750,399	0.952%
KFW GOVT GUARANT 02/19 1.5	1.500%	02/06/2019	\$750,000	\$750,015	0.952%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	01/28/2019	\$750,000	\$748,359	0.950%
COOPERAT RABOBANK UA/NY SR UNSECURED 03/18 1.7	1.700%	03/19/2018	\$704,000	\$704,920	0.895%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$700,000	\$703,791	0.893%
AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/02/2018	\$700,000	\$701,343	0.890%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	01/28/2019	\$700,000	\$697,405	0.885%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	04/18/2019	\$700,000	\$694,982	0.882%
APPLE INC SR UNSECURED 02/19 1.55	1.550%	02/08/2019	\$659,000	\$658,829	0.836%
DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	01/30/2019	\$600,000	\$603,854	0.766%
FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	1.625%	11/20/2018	\$600,000	\$601,056	0.763%
CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	01/28/2019	\$600,000	\$598,690	0.760%

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GENERAL ELECTRIC CO SR UNSECURED 05/18 5.625	5.625%	05/01/2018	\$500,000	\$517,050	0.656%
APPLE INC SR UNSECURED 05/19 2.1	2.100%	05/06/2019	\$500,000	\$504,706	0.641%
ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	01/30/2019	\$500,000	\$502,912	0.638%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$500,000	\$502,118	0.637%
AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	\$500,000	\$501,431	0.636%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	1.625%	12/18/2018	\$500,000	\$501,051	0.636%
BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	01/15/2019	\$500,000	\$501,036	0.636%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	02/19/2019	\$500,000	\$500,610	0.635%
FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	03/18/2019	\$500,000	\$499,797	0.634%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 09/18 1.25	1.250%	09/10/2018	\$500,000	\$498,392	0.633%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/09/2018	\$500,000	\$497,586	0.632%
KFW GOVT GUARANT 09/18 1	1.000%	09/07/2018	\$500,000	\$497,461	0.631%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$476,000	\$478,816	0.608%
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$467,000	\$471,611	0.599%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$420,000	\$423,792	0.538%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$400,000	\$402,574	0.511%
NATIONAL AUSTRALIA BK LT SR UNSECURED 07/18 2.3	2.300%	07/25/2018	\$400,000	\$402,331	0.511%
FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	01/16/2019	\$350,000	\$349,298	0.443%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$300,000	\$302,116	0.383%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	02/01/2019	\$300,000	\$300,334	0.381%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$250,000	\$251,537	0.319%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$250,000	\$250,824	0.318%
US TREASURY N/B 12/18 1.25	1.250%	12/31/2018	\$250,000	\$249,599	0.317%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	02/15/2019	\$250,000	\$249,556	0.317%
US TREASURY N/B 04/19 0.875	0.875%	04/15/2019	\$250,000	\$247,822	0.315%
BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	08/28/2018	\$236,000	\$235,118	0.298%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	06/17/2019	\$200,000	\$200,577	0.255%
STATOIL ASA COMPANY GUAR 11/17 1.25	1.250%	11/09/2017	-	-	-
GRAND TOTAL				\$78,789,769	100.000%