

DFA Two-Year Fixed Income Portfolio

As of August 31, 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	\$2,369,174	2.993%
EUROPEAN BK RECON + DEV SR UNSECURED 11/18 1.625	1.625%	11/15/2018	\$2,350,000	\$2,354,650	2.975%
WESTPAC BANKING CORP SR UNSECURED 01/19 2.25	2.250%	01/17/2019	\$2,334,000	\$2,350,071	2.969%
KOMMUNALBANKEN AS SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$2,300,000	\$2,320,453	2.931%
CHEVRON CORP SR UNSECURED 11/18 1.79	1.790%	11/16/2018	\$2,200,000	\$2,205,819	2.787%
MANITOBA (PROVINCE OF) UNSECURED 05/19 1.75	1.750%	05/30/2019	\$2,200,000	\$2,204,712	2.785%
SVENSKA HANDELSBANKEN AB SR UNSECURED 01/19 2.5	2.500%	01/25/2019	\$2,116,000	\$2,138,874	2.702%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 1.625	1.625%	11/10/2018	\$1,925,000	\$1,927,357	2.435%
MICROSOFT CORP SR UNSECURED 11/18 1.3	1.300%	11/03/2018	\$1,875,000	\$1,873,965	2.367%
ONTARIO (PROVINCE OF) SR UNSECURED 06/19 1.25	1.250%	06/17/2019	\$1,850,000	\$1,838,349	2.322%
CAISSE DES DEPOTS ET CON SR UNSECURED REGS 11/18 1.5	1.500%	11/13/2018	\$1,800,000	\$1,796,916	2.270%
BANK OF NOVA SCOTIA SR UNSECURED 10/18 2.05	2.050%	10/30/2018	\$1,748,000	\$1,756,158	2.219%
JAPAN FIN ORG MUNICIPAL SR UNSECURED REGS 09/17 1.5	1.500%	09/12/2017	\$1,609,000	\$1,608,877	2.032%
OEKB OEST. KONTROLLBANK GOVT GUARANT 03/19 1.625	1.625%	03/12/2019	\$1,600,000	\$1,603,296	2.025%
ERSTE ABWICKLUNGSANSTALT LOCAL GOVT G REGS 02/19 1.625	1.625%	02/21/2019	\$1,600,000	\$1,598,700	2.020%
COOPERAT RABOBANK UA/NY SR UNSECURED 01/19 2.25	2.250%	01/14/2019	\$1,450,000	\$1,462,679	1.848%
TOTAL CAPITAL SA COMPANY GUAR 08/18 2.125	2.125%	08/10/2018	\$1,440,000	\$1,448,540	1.830%
ROYAL BANK OF CANADA SR UNSECURED 03/19 2.15	2.150%	03/15/2019	\$1,420,000	\$1,432,252	1.809%
EXXON MOBIL CORPORATION SR UNSECURED 03/19 1.708	1.708%	03/01/2019	\$1,275,000	\$1,277,852	1.614%

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TORONTO DOMINION BANK SR UNSECURED 09/18 2.625	2.625%	09/10/2018	\$1,250,000	\$1,263,287	1.596%
NATIONAL AUSTRALIA BANK SR UNSECURED REGS 07/19 2.25	2.250%	07/01/2019	\$1,250,000	\$1,261,324	1.593%
EUROPEAN INVESTMENT BANK SR UNSECURED 05/19 1.25	1.250%	05/15/2019	\$1,250,000	\$1,245,319	1.573%
NRW.BANK LOCAL GOVT G REGS 08/18 1.375	1.375%	08/20/2018	\$1,200,000	\$1,198,934	1.515%
AFRICAN DEVELOPMENT BANK SR UNSECURED 11/18 1	1.000%	11/02/2018	\$1,200,000	\$1,194,564	1.509%
NEDER WATERSCHAPS BANK SR UNSECURED 144A 01/19 1.5	1.500%	01/23/2019	\$1,150,000	\$1,149,983	1.453%
SWEDISH EXPORT CREDIT SR UNSECURED 04/19 1.25	1.250%	04/12/2019	\$1,150,000	\$1,144,198	1.445%
COMMONWEALTH BK AUSTR NY SR UNSECURED 11/18 1.75	1.750%	11/02/2018	\$1,125,000	\$1,125,587	1.422%
TORONTO DOMINION BANK SR UNSECURED 01/19 1.95	1.950%	01/22/2019	\$1,046,000	\$1,050,121	1.327%
ORACLE CORP SR UNSECURED 01/19 2.375	2.375%	01/15/2019	\$1,025,000	\$1,036,977	1.310%
SWEDISH EXPORT CREDIT SR UNSECURED 06/19 1.875	1.875%	06/17/2019	\$1,000,000	\$1,004,992	1.270%
MUNICIPALITY FINANCE PLC LOCAL GOVT G 144A 09/18 1.25	1.250%	09/10/2018	\$1,000,000	\$997,847	1.261%
NORDIC INVESTMENT BANK SR UNSECURED 09/18 0.875	0.875%	09/27/2018	\$1,000,000	\$994,471	1.256%
KFW GOVT GUARANT 11/18 1.125	1.125%	11/16/2018	\$950,000	\$946,978	1.196%
LAND NORDRHEIN WESTFALEN SR UNSECURED REGS 06/19 1.875	1.875%	06/17/2019	\$900,000	\$903,837	1.142%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 02/19 1.5	1.500%	02/15/2019	\$900,000	\$899,540	1.136%
PFIZER INC SR UNSECURED 05/19 2.1	2.100%	05/15/2019	\$876,000	\$884,566	1.117%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$810,000	\$863,839	1.091%
ROYAL BANK OF CANADA SR UNSECURED 04/19 1.625	1.625%	04/15/2019	\$842,000	\$840,232	1.061%
COUNCIL OF EUROPE SR UNSECURED 05/19 1.5	1.500%	05/17/2019	\$800,000	\$800,468	1.011%
FANNIE MAE NOTES 12/18 1.125	1.125%	12/14/2018	\$800,000	\$798,192	1.008%
STATOIL ASA COMPANY GUAR 05/18 1.15	1.150%	05/15/2018	\$800,000	\$798,155	1.008%
COMMONWEALTH BK AUSTR NY SR UNSECURED 09/18 2.5	2.500%	09/20/2018	\$750,000	\$756,943	0.956%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/19 2.1	2.100%	01/17/2019	\$750,000	\$755,693	0.955%
KFW GOVT GUARANT 02/19 1.5	1.500%	02/06/2019	\$750,000	\$750,561	0.948%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 07/18 1.55	1.550%	07/13/2018	\$750,000	\$750,382	0.948%
CAISSE D AMORT DETTE SOC SR UNSECURED REGS 01/19 1.5	1.500%	01/28/2019	\$750,000	\$749,316	0.947%
BK NEDERLANDSE GEMEENTEN SR UNSECURED REGS 01/19 1.375	1.375%	01/28/2019	\$700,000	\$698,401	0.882%
MUNICIPALITY FINANCE PLC LOCAL GOVT G REGS 04/19 1.25	1.250%	04/18/2019	\$700,000	\$696,301	0.880%
APPLE INC SR UNSECURED 02/19 1.55	1.550%	02/08/2019	\$659,000	\$660,499	0.834%
DEXIA CREDIT LOCAL SA NY GOVT LIQUID REGS 01/19 2.25	2.250%	01/30/2019	\$600,000	\$604,140	0.763%
FEDERAL HOME LOAN BANK BONDS 06/19 1.625	1.625%	06/14/2019	\$600,000	\$602,370	0.761%
FMS WERTMANAGEMENT GOVT GUARANT 11/18 1.625	1.625%	11/20/2018	\$600,000	\$601,494	0.760%
CAISSE D AMORT DETTE SOC SR UNSECURED 144A 01/19 1.5	1.500%	01/28/2019	\$600,000	\$599,453	0.757%
AGENCE FRANCAISE DEVELOP SR UNSECURED REGS 08/19 1.375	1.375%	08/02/2019	\$600,000	\$595,558	0.752%
AUST + NZ BANKING GRP NY SR UNSECURED 06/19 2.25	2.250%	06/13/2019	\$500,000	\$505,394	0.638%

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APPLE INC SR UNSECURED 05/19 2.1	2.100%	05/06/2019	\$500,000	\$504,897	0.638%
TOTAL CAPITAL INTL SA COMPANY GUAR 06/19 2.1	2.100%	06/19/2019	\$500,000	\$504,783	0.638%
ONTARIO (PROVINCE OF) SR UNSECURED 01/19 2	2.000%	01/30/2019	\$500,000	\$503,150	0.636%
AUST + NZ BANKING GRP NY SR UNSECURED 11/18 2	2.000%	11/16/2018	\$500,000	\$502,747	0.635%
NEDER WATERSCHAPSBANK SR UNSECURED REGS 03/19 1.875	1.875%	03/13/2019	\$500,000	\$502,431	0.635%
BANK OF NOVA SCOTIA SR UNSECURED 01/19 1.95	1.950%	01/15/2019	\$500,000	\$502,274	0.635%
EUROPEAN INVESTMENT BANK SR UNSECURED 12/18 1.625	1.625%	12/18/2018	\$500,000	\$501,450	0.633%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/19 1.7	1.700%	02/19/2019	\$500,000	\$500,805	0.633%
FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	03/18/2019	\$500,000	\$500,230	0.632%
BANK OF MONTREAL SR UNSECURED 04/18 1.4	1.400%	04/10/2018	\$500,000	\$499,850	0.631%
AUST + NZ BANKING GRP NY SR UNSECURED 07/19 1.6	1.600%	07/15/2019	\$500,000	\$498,451	0.630%
KOMMUNINVEST I SVERIGE LOCAL GOVT G REGS 10/18 1.125	1.125%	10/09/2018	\$500,000	\$498,213	0.629%
OEKB OEST. KONTROLLBANK GOVT GUARANT 04/19 1.125	1.125%	04/26/2019	\$500,000	\$496,623	0.627%
COMMONWEALTH BK AUSTR NY SR UNSECURED 03/19 2.25	2.250%	03/13/2019	\$476,000	\$479,524	0.606%
EUROPEAN INVESTMENT BANK SR UNSECURED REGS 03/19 2.125	2.125%	03/15/2019	\$467,000	\$471,635	0.596%
NATIONAL AUSTRALIA BK LT SR UNSECURED 07/18 2.3	2.300%	07/25/2018	\$400,000	\$402,662	0.509%
SHELL INTERNATIONAL FIN COMPANY GUAR 11/18 2	2.000%	11/15/2018	\$400,000	\$402,156	0.508%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$400,000	\$402,095	0.508%
FEDERAL HOME LOAN BANK BONDS 01/19 1.25	1.250%	01/16/2019	\$350,000	\$349,592	0.442%
TOTAL CAPITAL INTL SA COMPANY GUAR 01/19 2.125	2.125%	01/10/2019	\$300,000	\$302,080	0.382%
AFRICAN DEVELOPMENT BANK SR UNSECURED 10/18 1.625	1.625%	10/02/2018	\$300,000	\$300,728	0.380%
L BANK BW FOERDERBANK LOCAL GOVT G REGS 02/19 1.625	1.625%	02/01/2019	\$300,000	\$300,640	0.380%
BERKSHIRE HATHAWAY INC SR UNSECURED 08/19 2.1	2.100%	08/14/2019	\$250,000	\$252,299	0.319%
ASIAN DEVELOPMENT BANK SR UNSECURED 04/19 1.875	1.875%	04/12/2019	\$250,000	\$251,638	0.318%
EXPORT DEVELOPMNT CANADA SR UNSECURED 10/18 1.5	1.500%	10/03/2018	\$250,000	\$250,234	0.316%
BK NEDERLANDSE GEMEENTEN SR UNSECURED 144A 02/19 1.5	1.500%	02/15/2019	\$250,000	\$249,872	0.316%
US TREASURY N/B 04/19 0.875	0.875%	04/15/2019	\$250,000	\$248,222	0.314%
NRW.BANK LOCAL GOVT G REGS 07/19 1.25	1.250%	07/29/2019	\$250,000	\$248,065	0.313%
BANK OF MONTREAL SR UNSECURED 08/18 1.35	1.350%	08/28/2018	\$236,000	\$235,520	0.298%
TOYOTA MOTOR CREDIT CORP SR UNSECURED 05/19 1.4	1.400%	05/20/2019	\$198,000	\$197,257	0.249%
ONTARIO (PROVINCE OF) SR UNSECURED 09/18 2	2.000%	09/27/2018	-	-	-
GRAND TOTAL				\$79,158,767	100.000%