

DFA Short-Term Government Portfolio

As of September 30, 2020 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,592,858,661.06	100.000%	
1	US TREASURY FRN 10/21 VAR	0.400%	10/31/2021	USD \$269,600,000		270,456,840.02	10.431%	10.431%
2	US TREASURY FRN 01/22 VAR	0.254%	1/31/2022	USD \$270,000,000		270,441,269.10	10.430%	20.861%
3	US TREASURY FRN 04/22 VAR	0.214%	4/30/2022	USD \$265,500,000		265,769,445.33	10.250%	31.111%
4	FED HOME LN DISCOUNT NT DISCOUNT NOT 01/21 0.00000	0.000%	1/20/2021	USD \$245,000,000		244,932,012.50	9.446%	40.558%
5	TREASURY BILL 10/20 0.00000	0.000%	10/1/2020	USD \$194,500,000		194,500,000.00	7.501%	48.059%
6	US TREASURY FRN 07/21 VAR	0.320%	7/31/2021	USD \$188,000,000		188,338,219.52	7.264%	55.323%
7	CASH MGMT BILL 12/20 0.00000	0.000%	12/29/2020	USD \$175,000,000		174,961,062.50	6.748%	62.070%
8	CASH MGMT BILL 12/20 0.00000	0.000%	12/8/2020	USD \$153,000,000		152,958,094.83	5.899%	67.970%
9	TREASURY BILL 10/20 0.00000	0.000%	10/6/2020	USD \$150,000,000		149,998,593.00	5.785%	73.755%
10	CASH MGMT BILL 01/21 0.00000	0.000%	1/5/2021	USD \$130,000,000		129,967,067.10	5.013%	78.767%
11	TREASURY BILL 10/20 0.00000	0.000%	10/13/2020	USD \$125,000,000		124,997,135.00	4.821%	83.588%
12	TREASURY BILL 11/20 0.00000	0.000%	11/12/2020	USD \$100,000,000		99,988,625.00	3.856%	87.444%
13	CASH MGMT BILL 01/21 0.00000	0.000%	1/12/2021	USD \$65,000,000		64,986,052.30	2.506%	89.951%
14	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/20 0.00000	0.000%	11/30/2020	USD \$54,000,000		53,993,699.82	2.082%	92.033%
15	FED FARM CRD DISCOUNT NT DISCOUNT NOT 11/20 0.00000	0.000%	11/6/2020	USD \$50,000,000		49,996,500.00	1.928%	93.961%
16	US TREASURY FRN 04/21 VAR	0.239%	4/30/2021	USD \$45,550,000		45,584,988.32	1.758%	95.719%
17	TREASURY BILL 11/20 0.00000	0.000%	11/3/2020	USD \$43,000,000		42,996,341.99	1.658%	97.378%
18	FED HOME LN DISCOUNT NT DISCOUNT NOT 11/20 0.00000	0.000%	11/20/2020	USD \$42,998,000		42,993,819.73	1.658%	99.036%
19	TREASURY BILL 10/20 0.00000	0.000%	10/20/2020	USD \$25,000,000		24,998,895.00	0.964%	100.000%
Total						2,592,858,661.06	100.00%	