

DFA Intermediate Government Fixed Income Portfolio-Institutional Class

As of February 28, 2018 (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						4,709,243,880.47	100.000%	
1	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$107,289,400		143,977,345.07	3.057%	3.057%
2	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$144,000,000		136,029,375.36	2.889%	5.946%
3	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$102,528,000		134,704,169.49	2.860%	8.806%
4	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$98,827,500		128,506,633.59	2.729%	11.535%
5	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$98,182,800		127,208,090.25	2.701%	14.236%
6	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$100,000,000		126,484,375.00	2.686%	16.922%
7	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$98,750,300		120,533,227.75	2.560%	19.482%
8	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$92,352,400		119,149,026.06	2.530%	22.012%
9	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$100,259,100		118,442,811.24	2.515%	24.527%
10	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$117,875,000		117,882,897.63	2.503%	27.030%
11	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$95,132,100		115,734,145.41	2.458%	29.488%
12	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$88,832,600		109,042,016.50	2.315%	31.803%
13	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$90,710,800		107,665,923.91	2.286%	34.090%
14	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$105,538,200		105,616,529.40	2.243%	36.332%
15	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$108,000,000		102,317,343.48	2.173%	38.505%
16	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$102,000,000		97,872,187.50	2.078%	40.583%
17	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$75,629,500		96,409,886.46	2.047%	42.631%
18	US TREASURY N/B 11/26 2	2.000%	11/15/2026	USD \$101,000,000		94,198,281.25	2.000%	44.631%
19	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$103,000,000		93,730,000.00	1.990%	46.621%
20	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$104,000,000		93,340,000.00	1.982%	48.603%
21	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$99,000,000		90,383,906.25	1.919%	50.523%

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Sovereign Bond						4,709,243,880.47	100.000%	
22	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$94,000,000		88,910,781.72	1.888%	52.411%
23	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$90,000,000		88,515,450.00	1.880%	54.290%
24	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$87,000,000		87,169,921.44	1.851%	56.141%
25	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$89,450,000		86,512,372.55	1.837%	57.978%
26	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$89,000,000		84,101,523.66	1.786%	59.764%
27	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$85,500,000		82,644,433.38	1.755%	61.519%
28	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$65,540,700		78,438,905.27	1.666%	63.185%
29	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$74,241,000		77,181,982.97	1.639%	64.824%
30	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$80,000,000		76,396,875.20	1.622%	66.446%
31	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$80,000,000		75,909,375.20	1.612%	68.058%
32	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$75,370,000		75,562,042.76	1.605%	69.662%
33	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$75,000,000		73,910,156.25	1.569%	71.232%
34	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$77,000,000		71,417,500.00	1.517%	72.748%
35	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$71,500,000		71,319,319.50	1.514%	74.263%
36	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$74,000,000		69,802,812.50	1.482%	75.745%
37	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$64,842,800		63,619,398.57	1.351%	77.096%
38	US TREASURY N/B 02/27 2.25	2.250%	2/15/2027	USD \$65,000,000		61,750,000.00	1.311%	78.407%
39	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$61,000,000		60,919,785.00	1.294%	79.701%
40	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$47,282,000		59,605,485.92	1.266%	80.967%
41	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$44,400,000		49,602,170.40	1.053%	82.020%
42	US TREASURY N/B 01/25 2.5	2.500%	1/31/2025	USD \$50,000,000		49,068,359.50	1.042%	83.062%
43	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$49,035,000		48,663,118.56	1.033%	84.095%
44	FEDERAL HOME LOAN BANK BONDS 09/26 3	3.000%	9/11/2026	USD \$45,885,000		45,593,309.06	0.968%	85.063%
45	US TREASURY N/B 12/24 2.25	2.250%	12/31/2024	USD \$45,000,000		43,472,461.05	0.923%	85.987%
46	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$34,465,000		37,801,832.37	0.803%	86.789%
47	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$33,694,000		37,641,049.94	0.799%	87.589%
48	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$36,165,000		35,832,173.51	0.761%	88.349%
49	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$31,875,000		34,616,090.63	0.735%	89.085%
50	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$29,950,000		34,496,020.65	0.733%	89.817%
51	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$30,822,000		31,788,886.14	0.675%	90.492%
52	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$25,905,000		28,443,379.14	0.604%	91.096%
53	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$28,330,000		27,746,770.29	0.589%	91.685%
54	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$27,565,000		27,404,571.70	0.582%	92.267%
55	FEDERAL HOME LOAN BANK BONDS 12/27 2.5	2.500%	12/10/2027	USD \$29,130,000		27,329,212.53	0.580%	92.848%
56	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$24,520,000		25,113,825.36	0.533%	93.381%
57	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$25,000,000		24,572,700.00	0.522%	93.903%
58	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$21,875,000		22,232,962.50	0.472%	94.375%
59	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$15,000,000		20,733,300.00	0.440%	94.815%

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Sovereign Bond						4,709,243,880.47		100.000%
60	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$20,000,000		20,466,660.00	0.435%	95.250%
61	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$20,000,000		19,823,480.00	0.421%	95.671%
62	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$17,970,000		18,940,775.34	0.402%	96.073%
63	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$14,851,000		16,496,386.84	0.350%	96.423%
64	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$13,660,000		15,398,303.30	0.327%	96.750%
65	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$14,080,000		15,307,747.84	0.325%	97.075%
66	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$10,510,000		11,680,950.63	0.248%	97.323%
67	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$11,365,000		11,084,727.74	0.235%	97.558%
68	US TREASURY N/B 07/24 2.125	2.125%	7/31/2024	USD \$11,000,000		10,582,773.41	0.225%	97.783%
69	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$10,000,000		9,731,470.00	0.207%	97.990%
70	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$8,080,000		9,635,206.08	0.205%	98.194%
71	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$7,705,000		7,662,622.50	0.163%	98.357%
72	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$7,030,000		7,268,738.80	0.154%	98.512%
73	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$7,005,000		6,903,259.38	0.147%	98.658%
74	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$6,334,800		6,461,001.13	0.137%	98.795%
75	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$5,780,000		6,399,303.88	0.136%	98.931%
76	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$6,000,000		6,224,436.00	0.132%	99.063%
77	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$5,290,000		5,691,294.11	0.121%	99.184%
78	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$5,295,000		5,372,338.77	0.114%	99.298%
79	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$4,965,000		5,075,640.06	0.108%	99.406%
80	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$4,693,000		5,016,422.79	0.107%	99.513%
81	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$4,203,000		4,690,417.71	0.100%	99.612%
82	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$4,273,000		4,609,857.68	0.098%	99.710%
83	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$4,205,000		4,283,334.95	0.091%	99.801%
84	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$3,645,000		3,913,862.49	0.083%	99.884%
85	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$3,503,000		3,841,295.22	0.082%	99.966%
86	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$1,400,000		1,613,087.00	0.034%	100.000%
Total						4,709,243,880.47		100.00%