

# DFA Intermediate Government Fixed Income Portfolio-Institutional Class

As of October 31, 2017 (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
<b>Sovereign Bond</b>					<b>4,569,183,838.94</b>			<b>100.000%</b>
1	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$107,289,400		151,529,513.53	3.316%	3.316%
2	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$102,528,000		141,632,820.00	3.100%	6.416%
3	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$144,000,000		141,001,875.36	3.086%	9.502%
4	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$98,827,500		134,455,585.59	2.943%	12.445%
5	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$100,000,000		133,242,188.00	2.916%	15.361%
6	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$98,182,800		132,968,659.71	2.910%	18.271%
7	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$98,750,300		126,516,107.50	2.769%	21.040%
8	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$92,352,400		124,250,052.69	2.719%	23.759%
9	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$100,259,100		122,930,972.01	2.690%	26.450%
10	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$117,875,000		121,575,567.75	2.661%	29.110%
11	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$95,132,100		121,508,960.69	2.659%	31.770%
12	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$88,832,600		113,809,829.15	2.491%	34.260%
13	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$90,710,800		111,503,416.19	2.440%	36.701%
14	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$105,538,200		109,104,236.57	2.388%	39.089%
15	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$101,634,800		106,132,933.67	2.323%	41.411%
16	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$75,629,500		100,693,588.98	2.204%	43.615%
17	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$104,000,000		97,057,187.76	2.124%	45.739%
18	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$97,000,000		95,923,906.25	2.099%	47.839%
19	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$90,000,000		92,123,280.00	2.016%	49.855%
20	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$94,000,000		91,308,515.86	1.998%	51.853%
21	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$87,000,000		90,014,414.28	1.970%	53.823%

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<b>Sovereign Bond</b>						<b>4,569,183,838.94</b>	<b>100.000%</b>	
22	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$89,450,000		88,660,156.50	1.940%	55.764%
23	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$89,000,000		86,357,812.50	1.890%	57.654%
24	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$85,500,000		85,556,777.13	1.872%	59.526%
25	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$65,540,700		81,257,667.25	1.778%	61.305%
26	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$80,000,000		79,175,000.00	1.733%	63.037%
27	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$74,241,000		79,007,940.37	1.729%	64.766%
28	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$79,000,000		78,682,148.24	1.722%	66.488%
29	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$80,000,000		78,596,875.20	1.720%	68.209%
30	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$75,370,000		77,203,978.21	1.690%	69.898%
31	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$71,500,000		73,852,993.50	1.616%	71.515%
32	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$74,000,000		71,869,609.56	1.573%	73.088%
33	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$64,842,800		65,088,493.26	1.425%	74.512%
34	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$68,000,000		64,267,968.92	1.407%	75.919%
35	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$63,000,000		64,154,179.53	1.404%	77.323%
36	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$61,000,000		63,078,148.00	1.381%	78.703%
37	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$47,282,000		61,618,706.19	1.349%	80.052%
38	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$64,000,000		60,637,500.16	1.327%	81.379%
39	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$62,000,000		59,091,328.28	1.293%	82.672%
40	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$51,165,000		51,354,003.51	1.124%	83.796%
41	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$44,400,000		51,177,304.80	1.120%	84.916%
42	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$49,035,000		49,688,489.45	1.087%	86.004%
43	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$34,465,000		38,882,310.12	0.851%	86.855%
44	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$33,694,000		38,714,742.94	0.847%	87.702%
45	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$31,875,000		35,635,644.38	0.780%	88.482%
46	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$29,950,000		35,514,590.20	0.777%	89.259%
47	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$30,822,000		32,449,987.22	0.710%	89.969%
48	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$25,905,000		29,281,639.04	0.641%	90.610%
49	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$28,330,000		28,252,744.09	0.618%	91.228%
50	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$27,565,000		28,065,277.19	0.614%	91.843%
51	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$26,395,000		27,863,037.11	0.610%	92.452%
52	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$24,520,000		25,935,343.44	0.568%	93.020%
53	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$25,000,000		25,383,800.00	0.556%	93.576%
54	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$21,875,000		22,722,634.38	0.497%	94.073%
55	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$15,000,000		21,748,530.00	0.476%	94.549%
56	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$20,000,000		21,137,400.00	0.463%	95.011%
57	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$20,000,000		20,458,340.00	0.448%	95.459%
58	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$17,970,000		19,310,130.72	0.423%	95.882%
59	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$14,851,000		17,027,518.01	0.373%	96.254%

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<b>Sovereign Bond</b>						<b>4,569,183,838.94</b>		<b>100.000%</b>
60	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$14,080,000		15,983,137.28	0.350%	96.604%
61	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$13,660,000		15,735,623.34	0.344%	96.949%
62	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$14,965,000		15,572,773.55	0.341%	97.289%
63	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$10,510,000		12,083,714.85	0.264%	97.554%
64	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$11,365,000		11,315,164.48	0.248%	97.802%
65	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$10,295,000		10,599,062.83	0.232%	98.034%
66	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$8,080,000		10,020,993.76	0.219%	98.253%
67	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$10,000,000		9,989,800.00	0.219%	98.472%
68	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$7,705,000		7,855,555.70	0.172%	98.643%
69	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$7,030,000		7,458,598.01	0.163%	98.807%
70	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$7,005,000		7,038,525.93	0.154%	98.961%
71	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$5,780,000		6,569,964.16	0.144%	99.105%
72	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$6,000,000		6,411,222.00	0.140%	99.245%
73	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$5,290,000		5,832,600.59	0.128%	99.372%
74	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$4,693,000		5,142,500.23	0.113%	99.485%
75	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$4,203,000		4,818,983.27	0.105%	99.590%
76	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$4,273,000		4,718,139.78	0.103%	99.694%
77	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$4,205,000		4,369,491.19	0.096%	99.789%
78	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$3,645,000		4,016,986.83	0.088%	99.877%
79	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$3,503,000		3,939,733.02	0.086%	99.964%
80	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$1,400,000		1,666,907.20	0.036%	100.000%
<b>Total</b>						<b>4,569,183,838.94</b>		<b>100.00%</b>