

# DFA Intermediate Government Fixed Income Portfolio-Institutional Class

As of December 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>4,678,617,577.77</b>	<b>100.000%</b>	
1	US TREASURY N/B 05/30 6.25	6.250%	5/15/2030	USD \$107,289,400		150,782,321.18	3.223%	3.223%
2	US TREASURY N/B 08/29 6.125	6.125%	8/15/2029	USD \$102,528,000		140,639,545.14	3.006%	6.229%
3	US TREASURY N/B 08/25 2	2.000%	8/15/2025	USD \$144,000,000		140,346,167.04	3.000%	9.229%
4	US TREASURY N/B 02/27 6.625	6.625%	2/15/2027	USD \$98,827,500		133,200,291.54	2.847%	12.076%
5	US TREASURY N/B 02/31 5.375	5.375%	2/15/2031	USD \$100,000,000		132,816,524.00	2.839%	14.914%
6	US TREASURY N/B 08/26 6.75	6.750%	8/15/2026	USD \$98,182,800		131,677,214.21	2.814%	17.729%
7	US TREASURY N/B 02/29 5.25	5.250%	2/15/2029	USD \$98,750,300		125,718,294.94	2.687%	20.416%
8	US TREASURY N/B 11/24 7.5	7.500%	11/15/2024	USD \$92,352,400		122,654,387.93	2.622%	23.037%
9	US TREASURY N/B 08/23 6.25	6.250%	8/15/2023	USD \$100,259,100		121,417,911.80	2.595%	25.633%
10	TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875	2.875%	9/15/2024	USD \$117,875,000		120,981,359.88	2.586%	28.218%
11	US TREASURY N/B 11/28 5.25	5.250%	11/15/2028	USD \$95,132,100		120,641,226.56	2.579%	30.797%
12	US TREASURY N/B 02/26 6	6.000%	2/15/2026	USD \$88,832,600		112,602,144.62	2.407%	33.204%
13	US TREASURY N/B 08/21 8.125	8.125%	8/15/2021	USD \$90,710,800		109,838,248.92	2.348%	35.551%
14	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$105,538,200		108,285,310.80	2.314%	37.866%
15	US TREASURY N/B 11/25 2.25	2.250%	11/15/2025	USD \$102,000,000		101,076,506.28	2.160%	40.026%
16	US TREASURY N/B 08/25 6.875	6.875%	8/15/2025	USD \$75,629,500		99,535,916.88	2.127%	42.154%
17	US TREASURY N/B 11/26 2	2.000%	11/15/2026	USD \$101,000,000		97,716,190.03	2.089%	44.242%
18	US TREASURY N/B 05/26 1.625	1.625%	5/15/2026	USD \$103,000,000		96,985,343.84	2.073%	46.315%
19	US TREASURY N/B 08/26 1.5	1.500%	8/15/2026	USD \$104,000,000		96,732,106.64	2.068%	48.383%
20	US TREASURY N/B 08/27 2.25	2.250%	8/15/2027	USD \$97,000,000		95,605,749.16	2.043%	50.426%
21	TENN VALLEY AUTHORITY SR UNSECURED 02/27 2.875	2.875%	2/1/2027	USD \$90,000,000		91,686,420.00	1.960%	52.386%

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<b>Sovereign Bond</b>						<b>4,678,617,577.77</b>	<b>100.000%</b>	
22	US TREASURY N/B 02/23 1.5	1.500%	2/28/2023	USD \$94,000,000		90,692,029.08	1.938%	54.324%
23	US TREASURY N/B 11/23 2.75	2.750%	11/15/2023	USD \$87,000,000		89,337,069.69	1.909%	56.234%
24	TENN VALLEY AUTHORITY SR UNSECURED 08/22 1.875	1.875%	8/15/2022	USD \$89,450,000		88,034,006.50	1.882%	58.116%
25	US TREASURY N/B 03/23 1.5	1.500%	3/31/2023	USD \$89,000,000		85,787,551.23	1.834%	59.949%
26	US TREASURY N/B 11/24 2.25	2.250%	11/15/2024	USD \$85,500,000		85,038,597.54	1.818%	61.767%
27	US TREASURY N/B 08/22 7.25	7.250%	8/15/2022	USD \$65,540,700		80,228,003.19	1.715%	63.481%
28	US TREASURY N/B 02/26 1.625	1.625%	2/15/2026	USD \$84,000,000		79,305,335.76	1.695%	65.177%
29	US TREASURY N/B 05/25 2.125	2.125%	5/15/2025	USD \$80,000,000		78,757,960.80	1.683%	66.860%
30	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$74,241,000		78,294,187.40	1.673%	68.533%
31	US TREASURY N/B 02/25 2	2.000%	2/15/2025	USD \$80,000,000		78,183,532.80	1.671%	70.204%
32	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$75,370,000		76,681,588.74	1.639%	71.843%
33	FEDERAL HOME LOAN BANK BONDS 09/24 2.875	2.875%	9/13/2024	USD \$71,500,000		73,301,871.50	1.567%	73.410%
34	US TREASURY N/B 07/23 1.25	1.250%	7/31/2023	USD \$77,000,000		72,958,835.95	1.559%	74.970%
35	US TREASURY N/B 10/23 1.625	1.625%	10/31/2023	USD \$74,000,000		71,427,196.12	1.527%	76.496%
36	US TREASURY N/B 10/21 2	2.000%	10/31/2021	USD \$64,842,800		64,560,087.99	1.380%	77.876%
37	US TREASURY N/B 05/24 2.5	2.500%	5/15/2024	USD \$63,000,000		63,696,937.50	1.361%	79.238%
38	FEDERAL HOME LOAN BANK BONDS 06/24 2.875	2.875%	6/14/2024	USD \$61,000,000		62,694,824.00	1.340%	80.578%
39	TENN VALLEY AUTHORITY SR UNSECURED 11/25 6.75	6.750%	11/1/2025	USD \$47,282,000		61,181,347.69	1.308%	81.885%
40	FEDERAL HOME LOAN BANK BONDS 09/22 5.375	5.375%	9/30/2022	USD \$44,400,000		50,712,481.20	1.084%	82.969%
41	FEDERAL HOME LOAN BANK BONDS 06/21 2.25	2.250%	6/11/2021	USD \$49,035,000		49,317,735.81	1.054%	84.023%
42	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$41,165,000		40,979,140.03	0.876%	84.899%
43	FEDERAL HOME LOAN BANK BONDS 03/23 4.75	4.750%	3/10/2023	USD \$34,465,000		38,683,584.93	0.827%	85.726%
44	FEDERAL FARM CREDIT BANK BONDS 05/23 5.22	5.220%	5/15/2023	USD \$33,694,000		38,558,571.25	0.824%	86.550%
45	FEDERAL HOME LOAN BANK BONDS 08/24 5.375	5.375%	8/15/2024	USD \$29,950,000		35,490,450.50	0.759%	87.309%
46	FEDERAL HOME LOAN BANK BONDS 12/21 5	5.000%	12/10/2021	USD \$31,875,000		35,311,284.38	0.755%	88.063%
47	FEDERAL FARM CREDIT BANK BONDS 12/20 3.65	3.650%	12/21/2020	USD \$30,822,000		32,191,174.88	0.688%	88.752%
48	US TREASURY N/B 02/27 2.25	2.250%	2/15/2027	USD \$30,000,000		29,597,355.30	0.633%	89.384%
49	FEDERAL HOME LOAN BANK BONDS 06/21 5.625	5.625%	6/11/2021	USD \$25,905,000		28,925,004.90	0.618%	90.002%
50	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$28,330,000		28,048,994.73	0.600%	90.602%
51	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$27,565,000		27,809,198.34	0.594%	91.196%
52	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$24,520,000		25,761,790.88	0.551%	91.747%
53	FEDERAL HOME LOAN BANK BONDS 12/23 2.5	2.500%	12/8/2023	USD \$25,000,000		25,166,650.00	0.538%	92.285%
54	FEDERAL HOME LOAN BANK BONDS 12/27 2.5	2.500%	12/10/2027	USD \$25,000,000		24,399,825.00	0.522%	92.806%
55	FEDERAL HOME LOAN BANK BONDS 09/21 3	3.000%	9/10/2021	USD \$21,875,000		22,570,187.50	0.482%	93.289%
56	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$21,395,000		22,379,747.67	0.478%	93.767%
57	TENN VALLEY AUTHORITY SR UNSECURED 05/30 7.125	7.125%	5/1/2030	USD \$15,000,000		21,619,575.00	0.462%	94.229%
58	FEDERAL HOME LOAN BANK BONDS 09/26 3	3.000%	9/11/2026	USD \$20,885,000		21,430,432.66	0.458%	94.687%
59	FEDERAL HOME LOAN BANK BONDS 03/24 3.25	3.250%	3/8/2024	USD \$20,000,000		20,975,140.00	0.448%	95.136%

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<b>Sovereign Bond</b>						<b>4,678,617,577.77</b>		<b>100.000%</b>
60	FEDERAL HOME LOAN BANK BONDS 12/24 2.75	2.750%	12/13/2024	USD \$20,000,000		20,326,540.00	0.434%	95.570%
61	FEDERAL HOME LOAN BANK BONDS 09/20 4.625	4.625%	9/11/2020	USD \$17,970,000		19,169,731.11	0.410%	95.980%
62	FEDERAL FARM CREDIT BANK BONDS 12/22 5.21	5.210%	12/19/2022	USD \$14,851,000		16,859,181.92	0.360%	96.340%
63	FEDERAL HOME LOAN BANK BONDS 03/26 4.375	4.375%	3/13/2026	USD \$14,080,000		15,870,891.52	0.339%	96.679%
64	FEDERAL HOME LOAN BANK BONDS 06/22 5.75	5.750%	6/10/2022	USD \$13,660,000		15,692,471.40	0.335%	97.015%
65	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$10,510,000		11,993,497.01	0.256%	97.271%
66	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$11,365,000		11,230,961.19	0.240%	97.511%
67	FEDERAL HOME LOAN BANK BONDS 09/20 2.875	2.875%	9/11/2020	USD \$10,295,000		10,521,376.76	0.225%	97.736%
68	FEDERAL HOME LOAN BANK BONDS 06/20 3.375	3.375%	6/12/2020	USD \$9,965,000		10,276,555.73	0.220%	97.956%
69	FEDERAL HOME LOAN BANK BONDS 06/26 5.75	5.750%	6/12/2026	USD \$8,080,000		9,958,729.28	0.213%	98.168%
70	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$10,000,000		9,877,520.00	0.211%	98.380%
71	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$7,705,000		7,787,528.26	0.166%	98.546%
72	FEDERAL HOME LOAN BANK BONDS 06/21 3.625	3.625%	6/11/2021	USD \$7,030,000		7,385,085.30	0.158%	98.704%
73	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$7,005,000		7,014,491.78	0.150%	98.854%
74	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$6,334,800		6,554,079.80	0.140%	98.994%
75	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$5,780,000		6,518,400.78	0.139%	99.133%
76	FEDERAL FARM CREDIT BANK BONDS 12/23 3.5	3.500%	12/20/2023	USD \$6,000,000		6,349,386.00	0.136%	99.269%
77	FEDERAL HOME LOAN BANK BONDS 12/20 5.25	5.250%	12/11/2020	USD \$5,290,000		5,768,395.86	0.123%	99.392%
78	FEDERAL FARM CREDIT BANK BONDS 08/20 5.35	5.350%	8/7/2020	USD \$4,693,000		5,083,232.34	0.109%	99.501%
79	FEDERAL FARM CREDIT BANK BONDS 03/23 5.25	5.250%	3/6/2023	USD \$4,203,000		4,798,716.41	0.103%	99.603%
80	FEDERAL FARM CREDIT BANK BONDS 03/21 5.25	5.250%	3/2/2021	USD \$4,273,000		4,680,657.02	0.100%	99.704%
81	FEDERAL HOME LOAN BANK BONDS 12/20 3.125	3.125%	12/11/2020	USD \$4,205,000		4,330,056.70	0.093%	99.796%
82	FEDERAL HOME LOAN BANK BONDS 03/21 5	5.000%	3/12/2021	USD \$3,645,000		3,971,238.44	0.085%	99.881%
83	FEDERAL FARM CREDIT BANK BONDS 02/22 5.22	5.220%	2/22/2022	USD \$3,503,000		3,917,208.73	0.084%	99.965%
84	FEDERAL HOME LOAN BANK BONDS 09/24 5.365	5.365%	9/9/2024	USD \$1,400,000		1,653,174.60	0.035%	100.000%
<b>Total</b>						<b>4,678,617,577.77</b>		<b>100.00%</b>