

DFA Two-Year Government Portfolio

As of March 31, 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						114,814,948.71	100.000%	
1	US TREASURY N/B 04/19 0.875	0.875%	4/15/2019	USD \$19,300,000		19,048,132.88	16.590%	16.590%
2	US TREASURY N/B 10/19 1	1.000%	10/15/2019	USD \$15,900,000		15,604,757.99	13.591%	30.182%
3	US TREASURY N/B 02/20 1.25	1.250%	2/29/2020	USD \$14,900,000		14,610,831.38	12.726%	42.907%
4	US TREASURY N/B 01/20 1.25	1.250%	1/31/2020	USD \$14,000,000		13,741,611.66	11.968%	54.876%
5	US TREASURY N/B 02/20 1.375	1.375%	2/15/2020	USD \$10,250,000		10,077,967.28	8.778%	63.653%
6	FEDERAL HOME LOAN BANK BONDS 03/20 1.875	1.875%	3/13/2020	USD \$10,000,000		9,905,410.00	8.627%	72.280%
7	US TREASURY N/B 09/19 1.75	1.750%	9/30/2019	USD \$6,200,000		6,155,381.08	5.361%	77.642%
8	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$5,900,000		6,096,576.20	5.310%	82.951%
9	US TREASURY N/B 03/20 1.625	1.625%	3/15/2020	USD \$5,000,000		4,935,541.85	4.299%	87.250%
10	US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	USD \$5,000,000		4,902,325.80	4.270%	91.520%
11	FEDERAL HOME LOAN BANK BONDS 02/20 2.125	2.125%	2/11/2020	USD \$4,300,000		4,282,417.30	3.730%	95.250%
12	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$4,100,000		4,068,479.20	3.544%	98.793%
13	FEDERAL HOME LOAN BANK BONDS 10/19 1.5	1.500%	10/21/2019	USD \$650,000		642,280.60	0.559%	99.353%
14	US TREASURY N/B 12/19 1.875	1.875%	12/31/2019	USD \$450,000		446,956.39	0.389%	99.742%
15	FEDERAL HOME LOAN BANK BONDS 09/19 1.375	1.375%	9/13/2019	USD \$300,000		296,279.10	0.258%	100.000%
Total						114,814,948.71	100.00%	