

DFA Two-Year Government Portfolio

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
Sovereign Bond						112,660,043.41		100.000%
1	US TREASURY N/B 02/19 1.5	1.500%	2/28/2019	USD \$29,400,000		29,386,218.75	26.084%	26.084%
2	US TREASURY N/B 04/19 0.875	0.875%	4/15/2019	USD \$23,300,000		23,076,101.45	20.483%	46.567%
3	US TREASURY N/B 10/19 1	1.000%	10/15/2019	USD \$10,500,000		10,379,003.88	9.213%	55.780%
4	US TREASURY N/B 02/19 2.75	2.750%	2/15/2019	USD \$9,600,000		9,749,250.05	8.654%	64.433%
5	US TREASURY N/B 01/19 1.125	1.125%	1/15/2019	USD \$6,500,000		6,469,785.14	5.743%	70.176%
6	US TREASURY N/B 09/19 1.75	1.750%	9/30/2019	USD \$6,200,000		6,216,953.16	5.518%	75.694%
7	US TREASURY N/B 12/18 1.375	1.375%	12/31/2018	USD \$6,200,000		6,190,070.33	5.494%	81.189%
8	US TREASURY N/B 01/19 1.25	1.250%	1/31/2019	USD \$5,250,000		5,233,183.62	4.645%	85.834%
9	US TREASURY N/B 02/19 0.75	0.750%	2/15/2019	USD \$5,000,000		4,951,562.50	4.395%	90.229%
10	US TREASURY N/B 09/19 0.875	0.875%	9/15/2019	USD \$5,000,000		4,933,789.05	4.379%	94.608%
11	FEDERAL HOME LOAN BANK BONDS 03/19 1.375	1.375%	3/18/2019	USD \$4,100,000		4,088,343.70	3.629%	98.237%
12	US TREASURY N/B 03/19 1	1.000%	3/15/2019	USD \$2,000,000		1,985,781.78	1.763%	100.000%
Total						112,660,043.41		100.00%