

DFA Short-Term Government Portfolio

As of March 31, 2018 (Updated Monthly)

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

Investors should consider the portfolio's investment objectives, risks, and charges and expenses, which are contained in the Prospectus. Investors should read it carefully before investing.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,275,925,124.97	100.000%	
1	US TREASURY N/B 09/19 1.75	1.750%	9/30/2019	USD \$242,690,000		240,943,457.15	10.587%	10.587%
2	US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	USD \$181,000,000		177,478,217.84	7.798%	18.385%
3	US TREASURY N/B 02/20 3.625	3.625%	2/15/2020	USD \$134,000,000		137,272,874.96	6.032%	24.416%
4	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$141,000,000		136,304,556.18	5.989%	30.405%
5	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$127,000,000		125,889,205.93	5.531%	35.937%
6	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$112,000,000		115,812,683.84	5.089%	41.025%
7	US TREASURY N/B 06/20 1.875	1.875%	6/30/2020	USD \$102,000,000		100,961,825.64	4.436%	45.461%
8	US TREASURY N/B 06/21 1.125	1.125%	6/30/2021	USD \$94,000,000		90,156,088.08	3.961%	49.422%
9	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$90,000,000		86,189,158.80	3.787%	53.209%
10	US TREASURY N/B 04/21 1.375	1.375%	4/30/2021	USD \$77,500,000		75,109,503.98	3.300%	56.510%
11	FEDERAL HOME LOAN BANK BONDS 12/22 2.5	2.500%	12/9/2022	USD \$71,500,000		70,971,043.00	3.118%	59.628%
12	US TREASURY N/B 06/22 1.75	1.750%	6/30/2022	USD \$62,000,000		60,072,864.54	2.639%	62.267%
13	US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	USD \$60,000,000		59,064,835.20	2.595%	64.863%
14	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$56,725,000		55,906,174.63	2.456%	67.319%
15	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$54,000,000		55,111,975.02	2.422%	69.741%
16	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$54,640,000		54,490,778.16	2.394%	72.135%
17	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$54,000,000		52,779,222.00	2.319%	74.454%
18	FEDERAL HOME LOAN BANK BONDS 06/22 2.125	2.125%	6/10/2022	USD \$51,150,000		50,028,689.70	2.198%	76.652%
19	US TREASURY N/B 08/21 1.125	1.125%	8/31/2021	USD \$51,000,000		48,768,586.29	2.143%	78.795%
20	US TREASURY N/B 05/22 1.75	1.750%	5/31/2022	USD \$45,000,000		43,626,317.40	1.917%	80.712%
21	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$40,315,000		39,232,058.47	1.724%	82.435%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Sovereign Bond						2,275,925,124.97		100.000%
22	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$39,000,000		37,369,417.41	1.642%	84.077%
23	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$33,000,000		32,855,823.00	1.444%	85.521%
24	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$31,635,000		31,464,677.16	1.383%	86.904%
25	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$27,860,000		28,839,947.64	1.267%	88.171%
26	US TREASURY N/B 02/22 1.875	1.875%	2/28/2022	USD \$28,000,000		27,339,512.48	1.201%	89.372%
27	US TREASURY N/B 03/22 1.875	1.875%	3/31/2022	USD \$27,000,000		26,347,142.16	1.158%	90.530%
28	FEDERAL HOME LOAN BANK BONDS 12/19 2.375	2.375%	12/13/2019	USD \$25,000,000		25,015,250.00	1.099%	91.629%
29	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$22,950,000		23,714,648.10	1.042%	92.671%
30	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$22,000,000		22,842,336.00	1.004%	93.674%
31	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$23,000,000		22,378,977.00	0.983%	94.658%
32	FEDERAL HOME LOAN BANK BONDS 06/21 1.875	1.875%	6/11/2021	USD \$20,000,000		19,599,220.00	0.861%	95.519%
33	FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$20,000,000		19,413,340.00	0.853%	96.372%
34	FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	7/14/2021	USD \$20,000,000		19,157,860.00	0.842%	97.214%
35	FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	3/12/2021	USD \$16,000,000		15,975,904.00	0.702%	97.916%
36	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$10,000,000		10,015,880.00	0.440%	98.356%
37	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$9,000,000		10,000,206.00	0.439%	98.795%
38	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$10,000,000		9,803,670.00	0.431%	99.226%
39	FEDERAL HOME LOAN BANK BONDS 12/22 1.875	1.875%	12/9/2022	USD \$10,000,000		9,652,230.00	0.424%	99.650%
40	US TREASURY N/B 05/19 3.125	3.125%	5/15/2019	USD \$7,887,700		7,968,967.21	0.350%	100.000%
Total						2,275,925,124.97		100.00%