

DFA Short-Term Government Portfolio

As of June 30, 2017 (Updated Monthly)

Source: State Street

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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.

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Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
US TREASURY N/B 09/19 1.75	1.750%	09/30/2019	\$279,690,000	\$281,722,227	13.152%
US TREASURY N/B 05/19 3.125	3.125%	05/15/2019	\$262,387,700	\$270,843,668	12.644%
US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	\$181,000,000	\$180,872,757	8.444%
US TREASURY N/B 02/20 3.625	3.625%	02/15/2020	\$142,000,000	\$149,715,712	6.989%
US TREASURY N/B 03/21 1.25	1.250%	03/31/2021	\$141,000,000	\$138,653,619	6.473%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$127,000,000	\$128,537,843	6.001%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$112,000,000	\$119,616,896	5.584%
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$102,000,000	\$102,948,294	4.806%
US TREASURY N/B 04/19 1.625	1.625%	04/30/2019	\$90,300,000	\$90,691,540	4.234%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$90,000,000	\$87,714,810	4.095%
US TREASURY N/B 04/21 1.375	1.375%	04/30/2021	\$77,500,000	\$76,510,092	3.572%
US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	\$60,000,000	\$60,246,120	2.813%
FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	09/13/2019	\$54,640,000	\$55,234,264	2.579%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$53,000,000	\$53,754,137	2.510%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$44,850,000	\$45,092,952	2.105%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$27,860,000	\$29,871,129	1.395%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$29,380,000	\$29,530,631	1.379%
FEDERAL HOME LOAN BANK BONDS 12/19 2.375	2.375%	12/13/2019	\$25,000,000	\$25,527,375	1.192%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$22,950,000	\$24,473,076	1.143%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	\$24,000,000	\$24,038,520	1.122%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$22,000,000	\$23,625,998	1.103%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$20,000,000	\$21,041,400	0.982%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$20,000,000	\$19,782,760	0.924%
FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	07/14/2021	\$20,000,000	\$19,486,220	0.910%
FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	03/12/2021	\$16,000,000	\$16,314,160	0.762%
FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	09/14/2018	\$12,860,000	\$12,955,678	0.605%
US TREASURY N/B 06/21 1.125	1.125%	06/30/2021	\$12,000,000	\$11,710,776	0.547%
US TREASURY N/B 08/21 1.125	1.125%	08/31/2021	\$11,000,000	\$10,709,534	0.500%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$10,000,000	\$10,305,810	0.481%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$10,000,000	\$9,988,600	0.466%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$7,430,000	\$7,439,369	0.347%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$3,000,000	\$3,061,281	0.143%
GRAND TOTAL				\$2,142,017,253	100.000%