

DFA Short-Term Government Portfolio

As of March 31, 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	\$282,126,379	13.223%
US TREASURY N/B 05/19 3.125	3.125%	05/15/2019	\$262,387,700	\$272,401,464	12.767%
US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	\$181,000,000	\$180,448,493	8.457%
US TREASURY N/B 02/20 3.625	3.625%	02/15/2020	\$142,000,000	\$150,575,522	7.057%
US TREASURY N/B 03/21 1.25	1.250%	03/31/2021	\$141,000,000	\$138,069,879	6.471%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$127,000,000	\$128,473,454	6.021%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$112,000,000	\$119,901,264	5.620%
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$102,000,000	\$102,924,324	4.824%
US TREASURY N/B 04/19 1.625	1.625%	04/30/2019	\$101,300,000	\$101,988,536	4.780%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$76,000,000	\$73,699,252	3.454%
US TREASURY N/B 01/19 1.5	1.500%	01/31/2019	\$70,672,900	\$70,995,875	3.328%
FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	09/13/2019	\$54,640,000	\$55,260,273	2.590%
US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	\$55,000,000	\$55,120,340	2.583%
US TREASURY N/B 04/21 1.375	1.375%	04/30/2021	\$47,500,000	\$46,698,437	2.189%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$44,850,000	\$45,220,685	2.119%
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	03/09/2018	\$44,700,000	\$44,801,334	2.100%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$27,860,000	\$30,150,732	1.413%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$29,380,000	\$29,604,316	1.388%
FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	09/14/2018	\$27,860,000	\$28,166,014	1.320%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 12/19 2.375	2.375%	12/13/2019	\$25,000,000	\$25,533,450	1.197%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$22,950,000	\$24,615,160	1.154%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$22,000,000	\$23,646,370	1.108%
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	\$22,000,000	\$21,921,152	1.027%
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	06/08/2018	\$20,075,000	\$20,091,662	0.942%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$20,000,000	\$19,691,420	0.923%
TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	04/01/2018	\$13,098,000	\$13,527,300	0.634%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$10,000,000	\$10,278,690	0.482%
FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	03/12/2021	\$10,000,000	\$10,212,020	0.479%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$7,430,000	\$7,448,775	0.349%
GRAND TOTAL				\$2,133,592,577	100.000%