

DFA Short-Term 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						2,203,774,323.54	100.000%	
1	US TREASURY N/B 09/19 1.75	1.750%	9/30/2019	USD \$264,690,000		265,413,763.04	12.044%	12.044%
2	US TREASURY N/B 05/19 3.125	3.125%	5/15/2019	USD \$226,387,700		231,773,250.58	10.517%	22.561%
3	US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	USD \$181,000,000		180,222,264.72	8.178%	30.739%
4	US TREASURY N/B 02/20 3.625	3.625%	2/15/2020	USD \$142,000,000		148,295,703.48	6.729%	37.468%
5	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$141,000,000		138,350,742.54	6.278%	43.746%
6	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$127,000,000		127,952,500.00	5.806%	49.552%
7	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$112,000,000		118,536,250.56	5.379%	54.931%
8	US TREASURY N/B 06/20 1.875	1.875%	6/30/2020	USD \$102,000,000		102,454,218.24	4.649%	59.580%
9	US TREASURY N/B 06/21 1.125	1.125%	6/30/2021	USD \$94,000,000		91,591,250.00	4.156%	63.736%
10	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$90,000,000		87,588,280.80	3.974%	67.710%
11	US TREASURY N/B 04/21 1.375	1.375%	4/30/2021	USD \$77,500,000		76,301,171.88	3.462%	71.172%
12	US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	USD \$60,000,000		60,000,000.00	2.723%	73.895%
13	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$56,725,000		56,996,485.85	2.586%	76.481%
14	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$54,640,000		54,982,155.68	2.495%	78.976%
15	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$54,000,000		53,859,654.00	2.444%	81.420%
16	FEDERAL HOME LOAN BANK BONDS 06/22 2.125	2.125%	6/10/2022	USD \$51,150,000		51,336,850.95	2.329%	83.750%
17	US TREASURY N/B 08/21 1.125	1.125%	8/31/2021	USD \$41,000,000		39,859,687.50	1.809%	85.558%
18	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$33,000,000		33,598,917.00	1.525%	87.083%
19	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$27,860,000		29,467,187.68	1.337%	88.420%
20	FEDERAL HOME LOAN BANK BONDS 12/19 2.375	2.375%	12/13/2019	USD \$25,000,000		25,360,625.00	1.151%	89.571%
21	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$25,000,000		24,890,375.00	1.129%	90.700%
22	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$22,950,000		24,226,433.10	1.099%	91.800%
23	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$22,000,000		23,412,598.00	1.062%	92.862%
24	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$20,000,000		20,885,156.20	0.948%	93.810%
25	FEDERAL HOME LOAN BANK BONDS 06/21 1.875	1.875%	6/11/2021	USD \$20,000,000		20,002,820.00	0.908%	94.717%
26	FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$20,000,000		19,706,520.00	0.894%	95.612%
27	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$20,000,000		19,500,781.20	0.885%	96.497%
28	FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	7/14/2021	USD \$20,000,000		19,479,280.00	0.884%	97.380%
29	FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	3/12/2021	USD \$16,000,000		16,245,328.00	0.737%	98.118%
30	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$10,000,000		10,243,330.00	0.465%	98.582%
31	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$10,000,000		9,972,730.00	0.453%	99.035%
32	FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	USD \$9,850,000		9,867,730.00	0.448%	99.483%
33	US TREASURY N/B 02/22 1.875	1.875%	2/28/2022	USD \$9,000,000		8,972,226.54	0.407%	99.890%
34	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$2,430,000		2,428,056.00	0.110%	100.000%
Total						2,203,774,323.54	100.00%	