

DFA Short-Term Government Portfolio

As of April 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	\$282,388,449	13.107%
US TREASURY N/B 05/19 3.125	3.125%	05/15/2019	\$262,387,700	\$272,042,780	12.627%
US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	\$181,000,000	\$181,127,243	8.407%
US TREASURY N/B 02/20 3.625	3.625%	02/15/2020	\$142,000,000	\$150,603,212	6.990%
US TREASURY N/B 03/21 1.25	1.250%	03/31/2021	\$141,000,000	\$138,747,243	6.440%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$127,000,000	\$128,835,531	5.980%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$112,000,000	\$120,194,368	5.579%
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$102,000,000	\$103,187,382	4.789%
US TREASURY N/B 04/19 1.625	1.625%	04/30/2019	\$101,300,000	\$102,000,388	4.734%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$96,000,000	\$93,622,464	4.345%
US TREASURY N/B 04/21 1.375	1.375%	04/30/2021	\$77,500,000	\$76,576,665	3.554%
US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	\$55,000,000	\$55,305,085	2.567%
FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	09/13/2019	\$54,640,000	\$55,268,851	2.565%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$44,850,000	\$45,175,566	2.097%
FEDERAL HOME LOAN BANK BONDS 03/18 1.375	1.375%	03/09/2018	\$44,700,000	\$44,785,421	2.079%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$27,860,000	\$30,071,276	1.396%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$29,380,000	\$29,569,030	1.372%
FEDERAL HOME LOAN BANK BONDS 09/18 2	2.000%	09/14/2018	\$27,860,000	\$28,143,308	1.306%
FEDERAL HOME LOAN BANK BONDS 12/19 2.375	2.375%	12/13/2019	\$25,000,000	\$25,572,425	1.187%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$22,950,000	\$24,591,154	1.141%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$22,000,000	\$23,726,494	1.101%
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	\$22,000,000	\$22,023,936	1.022%
FEDERAL HOME LOAN BANK BONDS 06/18 1.25	1.250%	06/08/2018	\$20,075,000	\$20,086,101	0.932%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$20,000,000	\$19,753,700	0.917%
FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	03/12/2021	\$16,000,000	\$16,373,264	0.760%
US TREASURY N/B 01/19 1.5	1.500%	01/31/2019	\$13,672,900	\$13,732,718	0.637%
TENN VALLEY AUTHORITY SR UNSECURED 04/18 4.5	4.500%	04/01/2018	\$13,098,000	\$13,492,891	0.626%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$10,000,000	\$10,319,070	0.479%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$10,000,000	\$9,999,870	0.464%
FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	07/14/2021	\$10,000,000	\$9,740,130	0.452%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$7,430,000	\$7,448,270	0.346%
GRAND TOTAL				\$2,154,504,291	100.000%