

DFA Short-Term Government Portfolio

As of August 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	\$281,962,481	12.501%
US TREASURY N/B 05/19 3.125	3.125%	05/15/2019	\$262,387,700	\$270,402,825	11.988%
US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	\$181,000,000	\$181,756,523	8.058%
US TREASURY N/B 02/20 3.625	3.625%	02/15/2020	\$142,000,000	\$149,732,343	6.638%
US TREASURY N/B 03/21 1.25	1.250%	03/31/2021	\$141,000,000	\$139,545,937	6.187%
US TREASURY N/B 09/20 2	2.000%	09/30/2020	\$127,000,000	\$129,053,828	5.722%
US TREASURY N/B 02/21 3.625	3.625%	02/15/2021	\$112,000,000	\$119,914,374	5.316%
US TREASURY N/B 06/20 1.875	1.875%	06/30/2020	\$102,000,000	\$103,306,875	4.580%
US TREASURY N/B 06/21 1.125	1.125%	06/30/2021	\$94,000,000	\$92,402,734	4.097%
US TREASURY N/B 07/21 1.125	1.125%	07/31/2021	\$90,000,000	\$88,407,422	3.920%
US TREASURY N/B 04/21 1.375	1.375%	04/30/2021	\$77,500,000	\$76,988,379	3.413%
US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	\$60,000,000	\$60,501,562	2.682%
FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	03/11/2022	\$56,725,000	\$57,935,171	2.569%
FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	09/13/2019	\$54,640,000	\$55,180,826	2.446%
FEDERAL HOME LOAN BANK BONDS 06/22 2.125	2.125%	06/10/2022	\$51,150,000	\$52,015,969	2.306%
FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	\$49,000,000	\$49,387,443	2.190%
US TREASURY N/B 04/19 1.625	1.625%	04/30/2019	\$45,300,000	\$45,540,656	2.019%
FEDERAL HOME LOAN BANK BONDS 12/18 1.75	1.750%	12/14/2018	\$44,850,000	\$45,084,969	1.999%
FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	05/15/2019	\$27,860,000	\$29,711,798	1.317%

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	\$25,508,850	1.131%
FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	03/13/2020	\$22,950,000	\$24,462,359	1.085%
TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	02/15/2021	\$22,000,000	\$23,587,366	1.046%
US TREASURY N/B 05/21 3.125	3.125%	05/15/2021	\$20,000,000	\$21,126,562	0.937%
US TREASURY N/B 08/21 1.125	1.125%	08/31/2021	\$21,000,000	\$20,611,992	0.914%
FEDERAL HOME LOAN BANK BONDS 06/21 1.875	1.875%	06/11/2021	\$20,000,000	\$20,148,220	0.893%
FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	02/18/2021	\$20,000,000	\$19,880,480	0.881%
FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	07/14/2021	\$20,000,000	\$19,617,900	0.870%
FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	03/12/2021	\$16,000,000	\$16,426,960	0.728%
FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	\$10,000,000	\$10,385,770	0.460%
FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	03/12/2021	\$10,000,000	\$10,052,670	0.446%
FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	03/08/2019	\$7,430,000	\$7,445,825	0.330%
TENN VALLEY AUTHORITY SR UNSECURED 10/18 1.75	1.750%	10/15/2018	\$4,380,000	\$4,401,365	0.195%
FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	09/10/2021	\$3,000,000	\$3,080,001	0.137%
GRAND TOTAL				\$2,255,568,444	100.000%