

# DFA Short-Term Government Portfolio

**As of January 31, 2018 (Updated Monthly)**

Source: State Street

Holdings are subject to change. The information below represents the portfolio's holdings (excluding cash and cash equivalents) as of the date indicated, and may not be representative of the current or future investments of the portfolio. The information below should not be relied upon by the reader as research or investment advice regarding any security. This listing of portfolio holdings is for informational purposes only and should not be deemed a recommendation to buy the securities. The holdings information below does not constitute an offer to sell or a solicitation of an offer to buy any security. The holdings information has not been audited.

By viewing this listing of portfolio holdings, you are agreeing to not redistribute the information and to not misuse this information to the detriment of portfolio shareholders. Misuse of this information includes, but is not limited to, (i) purchasing or selling any securities listed in the portfolio holdings solely in reliance upon this information; (ii) trading against any of the portfolios or (iii) knowingly engaging in any trading practices that are damaging to Dimensional or one of the portfolios.

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.

Your use of this website signifies that you agree to follow and be bound by the terms and conditions of use in the Legal Notices.

| Row Id                | Issue Name                                     | Coupon | Maturity Date | Principal Amount  | Notional Amount USD | Market Value USD        | Asset Weight    | Cumulative Weight |
|-----------------------|--|--------|---------------|-------------------|---------------------|-------------------------|-----------------|-------------------|
| <b>Sovereign Bond</b> |  |        |               |                   |                     | <b>2,233,924,982.62</b> | <b>100.000%</b> |                   |
| 1                     | US TREASURY N/B 09/19 1.75                     | 1.750% | 9/30/2019     | USD \$242,690,000 |                     | 241,305,909.81          | 10.802%         | 10.802%           |
| 2                     | US TREASURY N/B 11/20 1.625                    | 1.625% | 11/30/2020    | USD \$181,000,000 |                     | 177,705,235.28          | 7.955%          | 18.757%           |
| 3                     | US TREASURY N/B 02/20 3.625                    | 3.625% | 2/15/2020     | USD \$134,000,000 |                     | 137,883,906.92          | 6.172%          | 24.929%           |
| 4                     | US TREASURY N/B 03/21 1.25                     | 1.250% | 3/31/2021     | USD \$141,000,000 |                     | 136,323,867.54          | 6.102%          | 31.031%           |
| 5                     | US TREASURY N/B 09/20 2                        | 2.000% | 9/30/2020     | USD \$127,000,000 |                     | 126,126,875.00          | 5.646%          | 36.677%           |
| 6                     | US TREASURY N/B 02/21 3.625                    | 3.625% | 2/15/2021     | USD \$112,000,000 |                     | 116,270,000.00          | 5.205%          | 41.882%           |
| 7                     | US TREASURY N/B 05/19 3.125                    | 3.125% | 5/15/2019     | USD \$106,387,700 |                     | 107,846,375.37          | 4.828%          | 46.710%           |
| 8                     | US TREASURY N/B 06/20 1.875                    | 1.875% | 6/30/2020     | USD \$102,000,000 |                     | 101,151,328.38          | 4.528%          | 51.238%           |
| 9                     | US TREASURY N/B 06/21 1.125                    | 1.125% | 6/30/2021     | USD \$94,000,000  |                     | 90,173,906.72           | 4.037%          | 55.274%           |
| 10                    | US TREASURY N/B 07/21 1.125                    | 1.125% | 7/31/2021     | USD \$90,000,000  |                     | 86,210,155.80           | 3.859%          | 59.133%           |
| 11                    | US TREASURY N/B 04/21 1.375                    | 1.375% | 4/30/2021     | USD \$77,500,000  |                     | 75,144,726.95           | 3.364%          | 62.497%           |
| 12                    | US TREASURY N/B 06/22 1.75                     | 1.750% | 6/30/2022     | USD \$62,000,000  |                     | 60,101,250.00           | 2.690%          | 65.188%           |
| 13                    | US TREASURY N/B 10/20 1.75                     | 1.750% | 10/31/2020    | USD \$60,000,000  |                     | 59,156,250.00           | 2.648%          | 67.836%           |
| 14                    | FEDERAL HOME LOAN BANK BONDS 03/22 2.25        | 2.250% | 3/11/2022     | USD \$56,725,000  |                     | 56,165,180.98           | 2.514%          | 70.350%           |
| 15                    | FEDERAL HOME LOAN BANK BONDS 09/19 2           | 2.000% | 9/13/2019     | USD \$54,640,000  |                     | 54,395,431.36           | 2.435%          | 72.785%           |
| 16                    | FEDERAL HOME LOAN BANK BONDS 11/21 1.875       | 1.875% | 11/29/2021    | USD \$54,000,000  |                     | 52,867,188.00           | 2.367%          | 75.151%           |
| 17                    | FEDERAL HOME LOAN BANK BONDS 06/22 2.125       | 2.125% | 6/10/2022     | USD \$51,150,000  |                     | 50,330,986.20           | 2.253%          | 77.405%           |
| 18                    | US TREASURY N/B 05/22 1.75                     | 1.750% | 5/31/2022     | USD \$45,000,000  |                     | 43,658,788.95           | 1.954%          | 79.359%           |
| 19                    | FEDERAL HOME LOAN BANK BONDS 12/22 2.5         | 2.500% | 12/9/2022     | USD \$43,000,000  |                     | 42,907,292.00           | 1.921%          | 81.280%           |
| 20                    | FEDERAL HOME LOAN BANK BONDS 09/22 2           | 2.000% | 9/9/2022      | USD \$40,315,000  |                     | 39,394,326.35           | 1.763%          | 83.043%           |
| 21                    | US TREASURY N/B 08/21 1.125                    | 1.125% | 8/31/2021     | USD \$41,000,000  |                     | 39,211,054.79           | 1.755%          | 84.798%           |
| 22                    | US TREASURY N/B 10/21 1.25                     | 1.250% | 10/31/2021    | USD \$39,000,000  |                     | 37,382,109.18           | 1.673%          | 86.472%           |
| 23                    | FEDERAL HOME LOAN BANK BONDS 09/21 2.375       | 2.375% | 9/10/2021     | USD \$33,000,000  |                     | 32,929,413.00           | 1.474%          | 87.946%           |
| 24                    | FEDERAL HOME LOAN BANK BONDS 05/19 5.375       | 5.375% | 5/15/2019     | USD \$27,860,000  |                     | 29,012,930.38           | 1.299%          | 89.244%           |
| 25                    | US TREASURY N/B 02/22 1.875                    | 1.875% | 2/28/2022     | USD \$28,000,000  |                     | 27,371,093.68           | 1.225%          | 90.470%           |
| 26                    | US TREASURY N/B 03/22 1.875                    | 1.875% | 3/31/2022     | USD \$27,000,000  |                     | 26,374,570.38           | 1.181%          | 91.650%           |
| 27                    | FEDERAL HOME LOAN BANK BONDS 12/19 2.375       | 2.375% | 12/13/2019    | USD \$25,000,000  |                     | 25,094,150.00           | 1.123%          | 92.774%           |
| 28                    | FEDERAL HOME LOAN BANK BONDS 03/20 4.125       | 4.125% | 3/13/2020     | USD \$22,950,000  |                     | 23,843,948.40           | 1.067%          | 93.841%           |
| 29                    | TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875 | 3.875% | 2/15/2021     | USD \$22,000,000  |                     | 22,955,746.00           | 1.028%          | 94.869%           |
| 30                    | US TREASURY N/B 05/21 3.125                    | 3.125% | 5/15/2021     | USD \$20,000,000  |                     | 20,482,031.20           | 0.917%          | 95.785%           |
| 31                    | FEDERAL HOME LOAN BANK BONDS 06/21 1.875       | 1.875% | 6/11/2021     | USD \$20,000,000  |                     | 19,666,900.00           | 0.880%          | 96.666%           |
| 32                    | FEDERAL HOME LOAN BANK BONDS 02/21 1.375       | 1.375% | 2/18/2021     | USD \$20,000,000  |                     | 19,434,560.00           | 0.870%          | 97.536%           |
| 33                    | FEDERAL HOME LOAN BANK BONDS 07/21 1.125       | 1.125% | 7/14/2021     | USD \$20,000,000  |                     | 19,157,080.00           | 0.858%          | 98.393%           |
| 34                    | FEDERAL HOME LOAN BANK BONDS 03/21 2.375       | 2.375% | 3/12/2021     | USD \$16,000,000  |                     | 16,004,224.00           | 0.716%          | 99.110%           |
| 35                    | FEDERAL HOME LOAN BANK BONDS 12/21 2.625       | 2.625% | 12/10/2021    | USD \$10,000,000  |                     | 10,067,220.00           | 0.451%          | 99.560%           |
| 36                    | FEDERAL HOME LOAN BANK BONDS 03/21 1.75        | 1.750% | 3/12/2021     | USD \$10,000,000  |                     | 9,818,970.00            | 0.440%          | 100.000%          |
| <b>Total</b>          |  |        |               |                   |                     | <b>2,233,924,982.62</b> | <b>100.00%</b>  |                   |