

DFA Short-Term Government Portfolio

As of November 30, 2017 (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
Sovereign Bond						2,219,110,701.43		100.000%
1	US TREASURY N/B 09/19 1.75	1.750%	9/30/2019	USD \$264,690,000		264,524,568.75	11.920%	11.920%
2	US TREASURY N/B 05/19 3.125	3.125%	5/15/2019	USD \$186,387,700		190,108,173.70	8.567%	20.487%
3	US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	USD \$181,000,000		179,444,531.25	8.086%	28.573%
4	US TREASURY N/B 02/20 3.625	3.625%	2/15/2020	USD \$142,000,000		147,546,875.00	6.649%	35.222%
5	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$141,000,000		137,695,312.50	6.205%	41.427%
6	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$127,000,000		127,372,070.63	5.740%	47.167%
7	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$112,000,000		117,827,500.00	5.310%	52.477%
8	US TREASURY N/B 06/20 1.875	1.875%	6/30/2020	USD \$102,000,000		102,031,875.00	4.598%	57.075%
9	US TREASURY N/B 06/21 1.125	1.125%	6/30/2021	USD \$94,000,000		91,135,937.50	4.107%	61.182%
10	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$90,000,000		87,162,890.40	3.928%	65.109%
11	US TREASURY N/B 04/21 1.375	1.375%	4/30/2021	USD \$77,500,000		75,922,754.10	3.421%	68.531%
12	US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	USD \$60,000,000		59,737,500.00	2.692%	71.223%
13	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$56,725,000		56,968,804.05	2.567%	73.790%
14	FEDERAL HOME LOAN BANK BONDS 09/19 2	2.000%	9/13/2019	USD \$54,640,000		54,802,499.36	2.470%	76.259%
15	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$54,000,000		53,542,026.00	2.413%	78.672%
16	FEDERAL HOME LOAN BANK BONDS 06/22 2.125	2.125%	6/10/2022	USD \$51,150,000		51,022,789.95	2.299%	80.971%
17	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$40,315,000		39,921,485.29	1.799%	82.770%
18	US TREASURY N/B 08/21 1.125	1.125%	8/31/2021	USD \$41,000,000		39,657,890.42	1.787%	84.558%
19	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$39,000,000		37,828,476.66	1.705%	86.262%
20	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$33,000,000		33,354,915.00	1.503%	87.765%
21	FEDERAL HOME LOAN BANK BONDS 05/19 5.375	5.375%	5/15/2019	USD \$27,860,000		29,301,420.68	1.320%	89.086%
22	US TREASURY N/B 06/22 1.75	1.750%	6/30/2022	USD \$28,000,000		27,541,718.68	1.241%	90.327%
23	FEDERAL HOME LOAN BANK BONDS 12/19 2.375	2.375%	12/13/2019	USD \$25,000,000		25,237,150.00	1.137%	91.464%
24	FEDERAL HOME LOAN BANK BONDS 03/20 4.125	4.125%	3/13/2020	USD \$22,950,000		24,078,359.70	1.085%	92.549%
25	US TREASURY N/B 02/22 1.875	1.875%	2/28/2022	USD \$24,000,000		23,785,312.56	1.072%	93.621%
26	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$22,000,000		23,239,678.00	1.047%	94.668%
27	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$20,000,000		20,762,500.00	0.936%	95.604%
28	FEDERAL HOME LOAN BANK BONDS 06/21 1.875	1.875%	6/11/2021	USD \$20,000,000		19,897,800.00	0.897%	96.500%
29	FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$20,000,000		19,623,180.00	0.884%	97.385%
30	FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	7/14/2021	USD \$20,000,000		19,363,800.00	0.873%	98.257%
31	FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	3/12/2021	USD \$16,000,000		16,168,624.00	0.729%	98.986%
32	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$10,000,000		10,167,640.00	0.458%	99.444%
33	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$10,000,000		9,911,750.00	0.447%	99.891%
34	FEDERAL HOME LOAN BANK BONDS 03/19 1.5	1.500%	3/8/2019	USD \$2,430,000		2,422,892.25	0.109%	100.000%
Total						2,219,110,701.43		100.00%