

DFA Short-Term Government Portfolio

As of October 31, 2018 (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						2,286,477,195.11	100.000%	
1	US TREASURY N/B 11/20 1.625	1.625%	11/30/2020	USD \$181,000,000		176,404,297.78	7.715%	7.715%
2	US TREASURY N/B 04/21 1.375	1.375%	4/30/2021	USD \$147,500,000		142,089,745.73	6.214%	13.929%
3	US TREASURY N/B 03/21 1.25	1.250%	3/31/2021	USD \$141,000,000		135,640,898.79	5.932%	19.862%
4	US TREASURY N/B 09/20 2	2.000%	9/30/2020	USD \$127,000,000		124,931,289.38	5.464%	25.326%
5	US TREASURY N/B 02/21 3.625	3.625%	2/15/2021	USD \$112,000,000		113,771,874.72	4.976%	30.302%
6	US TREASURY N/B 06/21 1.125	1.125%	6/30/2021	USD \$114,300,000		109,102,921.88	4.772%	35.073%
7	US TREASURY N/B 06/20 1.875	1.875%	6/30/2020	USD \$102,000,000		100,386,328.38	4.390%	39.464%
8	US TREASURY N/B 07/21 1.125	1.125%	7/31/2021	USD \$105,000,000		100,033,007.55	4.375%	43.839%
9	US TREASURY N/B 02/20 3.625	3.625%	2/15/2020	USD \$94,700,000		95,676,593.75	4.184%	48.023%
10	FEDERAL HOME LOAN BANK BONDS 12/22 2.5	2.500%	12/9/2022	USD \$92,000,000		90,028,440.00	3.937%	51.961%
11	US TREASURY N/B 03/20 1.375	1.375%	3/31/2020	USD \$82,000,000		80,360,000.00	3.515%	55.475%
12	FEDERAL HOME LOAN BANK BONDS 06/23 3.25	3.250%	6/9/2023	USD \$69,800,000		70,253,490.60	3.073%	58.548%
13	US TREASURY N/B 06/22 1.75	1.750%	6/30/2022	USD \$72,000,000		68,996,250.00	3.018%	61.565%
14	US TREASURY N/B 05/21 1.375	1.375%	5/31/2021	USD \$71,000,000		68,298,671.52	2.987%	64.552%
15	FEDERAL HOME LOAN BANK BONDS 03/22 2.25	2.250%	3/11/2022	USD \$67,550,000		65,869,626.20	2.881%	67.433%
16	US TREASURY N/B 10/20 1.75	1.750%	10/31/2020	USD \$60,000,000		58,692,187.20	2.567%	70.000%
17	FEDERAL HOME LOAN BANK BONDS 06/22 2.125	2.125%	6/10/2022	USD \$59,150,000		57,380,172.85	2.510%	72.510%
18	US TREASURY N/B 05/21 3.125	3.125%	5/15/2021	USD \$54,000,000		54,286,875.00	2.374%	74.884%
19	FEDERAL HOME LOAN BANK BONDS 11/21 1.875	1.875%	11/29/2021	USD \$54,000,000		52,281,342.00	2.287%	77.170%
20	US TREASURY N/B 05/22 1.75	1.750%	5/31/2022	USD \$54,500,000		52,279,550.65	2.286%	79.457%
21	US TREASURY N/B 08/21 1.125	1.125%	8/31/2021	USD \$51,000,000		48,515,742.06	2.122%	81.579%

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Sovereign Bond						2,286,477,195.11		100.000%
22	FEDERAL HOME LOAN BANK BONDS 09/22 2	2.000%	9/9/2022	USD \$46,730,000		44,961,876.99	1.966%	83.545%
23	US TREASURY N/B 10/21 1.25	1.250%	10/31/2021	USD \$39,000,000		37,123,125.00	1.624%	85.169%
24	FEDERAL HOME LOAN BANK BONDS 09/21 2.375	2.375%	9/10/2021	USD \$33,000,000		32,432,499.00	1.418%	86.587%
25	FEDERAL HOME LOAN BANK BONDS 03/22 2.5	2.500%	3/11/2022	USD \$31,635,000		31,133,553.62	1.362%	87.949%
26	US TREASURY N/B 02/22 1.875	1.875%	2/28/2022	USD \$28,000,000		27,052,812.64	1.183%	89.132%
27	US TREASURY N/B 03/22 1.875	1.875%	3/31/2022	USD \$27,000,000		26,061,328.26	1.140%	90.272%
28	FEDERAL HOME LOAN BANK BONDS 03/23 2.125	2.125%	3/10/2023	USD \$25,250,000		24,259,745.50	1.061%	91.333%
29	US TREASURY N/B 02/20 1.375	1.375%	2/15/2020	USD \$23,000,000		22,588,515.74	0.988%	92.321%
30	TENN VALLEY AUTHORITY SR UNSECURED 02/21 3.875	3.875%	2/15/2021	USD \$22,000,000		22,426,558.00	0.981%	93.302%
31	FEDERAL HOME LOAN BANK BONDS 12/21 2.625	2.625%	12/10/2021	USD \$20,000,000		19,776,360.00	0.865%	94.167%
32	FEDERAL HOME LOAN BANK BONDS 06/21 1.875	1.875%	6/11/2021	USD \$20,000,000		19,477,440.00	0.852%	95.018%
33	FEDERAL HOME LOAN BANK BONDS 02/21 1.375	1.375%	2/18/2021	USD \$20,000,000		19,313,360.00	0.845%	95.863%
34	FEDERAL HOME LOAN BANK BONDS 07/21 1.125	1.125%	7/14/2021	USD \$20,000,000		19,079,000.00	0.834%	96.697%
35	FEDERAL HOME LOAN BANK BONDS 03/21 2.375	2.375%	3/12/2021	USD \$16,000,000		15,788,960.00	0.691%	97.388%
36	US TREASURY N/B 02/20 1.375	1.375%	2/29/2020	USD \$10,000,000		9,814,062.50	0.429%	97.817%
37	FEDERAL HOME LOAN BANK BONDS 12/22 5.25	5.250%	12/9/2022	USD \$9,000,000		9,755,658.00	0.427%	98.244%
38	FEDERAL HOME LOAN BANK BONDS 03/21 1.75	1.750%	3/12/2021	USD \$10,000,000		9,735,050.00	0.426%	98.670%
39	FEDERAL HOME LOAN BANK BONDS 12/22 1.875	1.875%	12/9/2022	USD \$10,000,000		9,551,150.00	0.418%	99.087%
40	US TREASURY N/B 05/23 1.625	1.625%	5/31/2023	USD \$10,000,000		9,423,437.50	0.412%	99.500%
41	US TREASURY N/B 04/20 1.125	1.125%	4/30/2020	USD \$6,000,000		5,850,468.72	0.256%	99.755%
42	FEDERAL HOME LOAN BANK BONDS 06/22 5.25	5.250%	6/10/2022	USD \$5,200,000		5,592,927.60	0.245%	100.000%
Total						2,286,477,195.11		100.00%