

DFA Short-Term Government Portfolio

As of January 31, 2024 (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						1,498,741,592.62		100.000%
1	TREASURY BILL 03/24 0.00000	0.000%	3/5/2024	USD \$153,450,000		152,710,819.07	10.189%	10.189%
2	US TREASURY FRN 01/25 VAR	5.480%	1/31/2025	USD \$148,250,000		148,290,888.83	9.894%	20.084%
3	US TREASURY FRN 04/25 VAR	5.449%	4/30/2025	USD \$148,325,000		148,290,701.33	9.894%	29.978%
4	US TREASURY FRN 07/25 VAR	5.405%	7/31/2025	USD \$147,375,000		147,214,838.75	9.823%	39.801%
5	TREASURY BILL 03/24 0.00000	0.000%	3/12/2024	USD \$147,500,000		146,636,906.70	9.784%	49.585%
6	US TREASURY FRN 10/25 VAR	5.450%	10/31/2025	USD \$146,700,000		146,618,047.51	9.783%	59.367%
7	TREASURY BILL 04/24 0.00000	0.000%	4/25/2024	USD \$125,835,000		124,306,697.43	8.294%	67.661%
8	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/24 0.00000	0.000%	2/14/2024	USD \$114,140,000		113,909,183.81	7.600%	75.262%
9	TREASURY BILL 03/24 0.00000	0.000%	3/19/2024	USD \$66,122,500		65,667,202.95	4.381%	79.643%
10	TREASURY BILL 02/24 0.00000	0.000%	2/29/2024	USD \$64,000,000		63,738,227.20	4.253%	83.896%
11	TREASURY BILL 02/24 0.00000	0.000%	2/20/2024	USD \$62,000,000		61,827,811.74	4.125%	88.021%
12	TREASURY BILL 03/24 0.00000	0.000%	3/7/2024	USD \$53,000,000		52,728,403.62	3.518%	91.539%
13	TREASURY BILL 04/24 0.00000	0.000%	4/11/2024	USD \$53,000,000		52,462,410.93	3.500%	95.040%
14	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/24 0.00000	0.000%	2/27/2024	USD \$31,320,000		31,197,852.00	2.082%	97.121%
15	FED HOME LN DISCOUNT NT DISCOUNT NOT 05/24 0.00000	0.000%	5/3/2024	USD \$27,850,000		27,482,356.88	1.834%	98.955%
16	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/24 0.00000	0.010%	2/6/2024	USD \$6,000,000		5,994,799.98	0.400%	99.355%
17	US TREASURY FRN 01/26 VAR	5.525%	1/31/2026	USD \$3,750,000		3,752,036.44	0.250%	99.606%
18	TREASURY BILL 03/24 0.00000	0.000%	3/26/2024	USD \$3,600,000		3,571,623.00	0.238%	99.844%
19	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/24 0.00000	0.000%	2/28/2024	USD \$1,350,000		1,344,540.01	0.090%	99.934%
20	FED HOME LN DISCOUNT NT DISCOUNT NOT 02/24 0.00000	0.000%	2/26/2024	USD \$1,000,000		996,244.44	0.066%	100.000%
Total						1,498,741,592.62		100.00%