

DFA Short-Term Government Portfolio

As of November 30, 2022 (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						1,560,215,257.24	100.000%	
1	US TREASURY N/B 01/24 0.125	0.125%	1/15/2024	USD \$172,500,000		164,003,027.78	10.512%	10.512%
2	US TREASURY N/B 12/23 0.75	0.750%	12/31/2023	USD \$168,750,000		161,742,919.50	10.367%	20.878%
3	US TREASURY N/B 09/23 0.25	0.250%	9/30/2023	USD \$164,600,000		158,594,671.05	10.165%	31.043%
4	US TREASURY N/B 11/23 0.5	0.500%	11/30/2023	USD \$165,000,000		158,187,305.10	10.139%	41.182%
5	US TREASURY N/B 10/23 0.375	0.375%	10/31/2023	USD \$164,000,000		157,587,344.16	10.100%	51.282%
6	US TREASURY N/B 12/23 0.125	0.125%	12/15/2023	USD \$156,000,000		148,730,156.64	9.533%	60.815%
7	US TREASURY N/B 10/23 0.125	0.125%	10/15/2023	USD \$145,250,000		139,508,085.94	8.942%	69.757%
8	US TREASURY N/B 01/24 0.875	0.875%	1/31/2024	USD \$142,000,000		135,942,812.50	8.713%	78.470%
9	US TREASURY N/B 11/23 0.25	0.250%	11/15/2023	USD \$112,000,000		107,301,250.56	6.877%	85.347%
10	US TREASURY N/B 04/24 0.375	0.375%	4/15/2024	USD \$100,000,000		94,386,719.00	6.050%	91.397%
11	US TREASURY N/B 08/23 0.125	0.125%	8/15/2023	USD \$97,500,000		94,373,144.78	6.049%	97.445%
12	US TREASURY N/B 07/23 0.125	0.125%	7/31/2023	USD \$35,000,000		33,945,898.35	2.176%	99.621%
13	US TREASURY N/B 08/23 0.125	0.125%	8/31/2023	USD \$4,500,000		4,347,421.88	0.279%	99.900%
14	US TREASURY N/B 02/24 2.75	2.750%	2/15/2024	USD \$1,600,000		1,564,500.00	0.100%	100.000%
Total						1,560,215,257.24	100.00%	