

DFA LTIP Portfolio

As of January 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						154,497,375.46		100.000%
1	TSY INFL IX N/B 02/46 1	1.000%	2/15/2046	USD \$50,323,874		52,903,081.83	34.242%	34.242%
2	TSY INFL IX N/B 02/45 0.75	0.750%	2/15/2045	USD \$53,298,357		52,692,557.56	34.106%	68.348%
3	TSY INFL IX N/B 02/44 1.375	1.375%	2/15/2044	USD \$22,150,195		25,191,342.35	16.305%	84.653%
4	TSY INFL IX N/B 02/43 0.625	0.625%	2/15/2043	USD \$24,614,241		23,710,393.72	15.347%	100.000%
Total						154,497,375.46		100.00%