

DFA LTIP Portfolio

As of August 31, 2017 (Updated Monthly)

Source: State Street

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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.

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Rates of Return

| ISSUE NAME | COUPON | MATURITY DATE | PRINCIPAL AMOUNT | MARKET VALUE | % OF NET ASSETS |
|-----------------------------|--------|---------------|------------------|----------------------|-----------------|
| TSY INFL IX N/B 02/46 1 | 1.000% | 02/15/2046 | \$32,450,354 | \$33,386,138 | 29.201% |
| TSY INFL IX N/B 02/45 0.75 | 0.750% | 02/15/2045 | \$34,150,821 | \$33,021,702 | 28.882% |
| TSY INFL IX N/B 02/43 0.625 | 0.625% | 02/15/2043 | \$25,401,265 | \$24,043,176 | 21.029% |
| TSY INFL IX N/B 02/44 1.375 | 1.375% | 02/15/2044 | \$21,364,931 | \$23,882,645 | 20.889% |
| GRAND TOTAL | | | | \$114,333,661 | 100.000% |