

DFA LTIP Portfolio

As of March 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						167,127,284.98		100.000%
1	TSY INFL IX N/B 02/46 1	1.000%	2/15/2046	USD \$51,396,017		52,505,930.33	31.417%	31.417%
2	TSY INFL IX N/B 02/45 0.75	0.750%	2/15/2045	USD \$54,284,360		52,207,664.78	31.238%	62.655%
3	TSY INFL IX N/B 02/43 0.625	0.625%	2/15/2043	USD \$24,729,410		23,257,487.12	13.916%	76.571%
4	TSY INFL IX N/B 02/44 1.375	1.375%	2/15/2044	USD \$19,361,476		21,479,970.06	12.852%	89.423%
5	TSY INFL IX N/B 02/47 0.875	0.875%	2/15/2047	USD \$17,853,481		17,676,232.69	10.577%	100.000%
Total						167,127,284.98		100.00%