

DFA LTIP Portfolio

As of June 30, 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 02/45 0.75	0.750%	02/15/2045	\$30,817,782	\$28,903,011	27.487%
TSY INFL IX N/B 02/46 1	1.000%	02/15/2046	\$28,779,412	\$28,756,215	27.347%
TSY INFL IX N/B 02/43 0.625	0.625%	02/15/2043	\$26,046,015	\$23,956,969	22.783%
TSY INFL IX N/B 02/44 1.375	1.375%	02/15/2044	\$21,640,628	\$23,536,261	22.383%
GRAND TOTAL				\$105,152,457	100.000%