

DFA LTIP Portfolio

As of October 31, 2017 (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						123,449,456.70		100.000%
1	TSY INFL IX N/B 02/46 1	1.000%	2/15/2046	USD \$37,185,270		37,807,346.57	30.626%	30.626%
2	TSY INFL IX N/B 02/45 0.75	0.750%	2/15/2045	USD \$39,178,944		37,465,475.33	30.349%	60.975%
3	TSY INFL IX N/B 02/44 1.375	1.375%	2/15/2044	USD \$22,044,718		24,355,753.17	19.729%	80.704%
4	TSY INFL IX N/B 02/43 0.625	0.625%	2/15/2043	USD \$25,458,009		23,820,881.63	19.296%	100.000%
Total						123,449,456.70		100.00%