

DFA Inflation-Protected Securities Portfolio-Institutional Class

As of March 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 01/25 0.25	0.250%	01/15/2025	\$307,524,000	\$304,939,260	7.836%
TSY INFL IX N/B 07/25 0.375	0.375%	07/15/2025	\$282,577,080	\$283,328,735	7.281%
TSY INFL IX N/B 01/23 0.125	0.125%	01/15/2023	\$276,954,738	\$276,789,119	7.113%
TSY INFL IX N/B 01/22 0.125	0.125%	01/15/2022	\$267,643,640	\$269,624,738	6.928%
TSY INFL IX N/B 01/24 0.625	0.625%	01/15/2024	\$243,491,040	\$249,254,229	6.405%
TSY INFL IX N/B 01/26 0.625	0.625%	01/15/2026	\$243,190,780	\$247,670,110	6.364%
TSY INFL IX N/B 07/24 0.125	0.125%	07/15/2024	\$245,404,800	\$243,124,989	6.248%
TSY INFL IX N/B 04/29 3.875	3.875%	04/15/2029	\$169,468,037	\$234,430,898	6.024%
TSY INFL IX N/B 07/23 0.375	0.375%	07/15/2023	\$226,396,100	\$229,999,873	5.910%
TSY INFL IX N/B 01/25 2.375	2.375%	01/15/2025	\$190,631,400	\$219,874,256	5.650%
TSY INFL IX N/B 04/28 3.625	3.625%	04/15/2028	\$158,370,270	\$210,554,540	5.411%
TSY INFL IX N/B 07/22 0.125	0.125%	07/15/2022	\$201,127,995	\$202,656,567	5.208%
TSY INFL IX N/B 01/29 2.5	2.500%	01/15/2029	\$158,884,425	\$194,297,538	4.993%
TSY INFL IX N/B 01/28 1.75	1.750%	01/15/2028	\$159,586,038	\$180,507,288	4.638%
TSY INFL IX N/B 01/26 2	2.000%	01/15/2026	\$150,218,784	\$170,465,121	4.380%
TSY INFL IX N/B 01/27 2.375	2.375%	01/15/2027	\$134,240,425	\$158,702,789	4.078%
TSY INFL IX N/B 07/21 0.625	0.625%	07/15/2021	\$94,798,000	\$98,316,048	2.526%
TSY INFL IX N/B 04/32 3.375	3.375%	04/15/2032	\$64,288,950	\$90,312,474	2.321%
TSY INFL IX N/B 07/26 0.125	0.125%	07/15/2026	\$27,348,300	\$26,687,975	0.686%

Rates of Return

ISSUE NAME	COUPON	MATURITY DATE	PRINCIPAL AMOUNT	MARKET VALUE	% OF NET ASSETS
GRAND TOTAL				\$3,891,536,556	100.000%