

DFA Inflation-Protected Securities Portfolio-Institutional Class

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 01/25 0.25	0.250%	01/15/2025	\$317,942,240	\$312,214,192	7.705%
TSY INFL IX N/B 07/25 0.375	0.375%	07/15/2025	\$284,561,520	\$282,371,534	6.969%
TSY INFL IX N/B 01/23 0.125	0.125%	01/15/2023	\$278,903,158	\$276,308,800	6.819%
TSY INFL IX N/B 01/26 0.625	0.625%	01/15/2026	\$262,392,450	\$264,001,178	6.515%
TSY INFL IX N/B 01/24 0.625	0.625%	01/15/2024	\$259,871,760	\$263,514,382	6.503%
TSY INFL IX N/B 04/29 3.875	3.875%	04/15/2029	\$185,531,991	\$251,822,385	6.215%
TSY INFL IX N/B 01/25 2.375	2.375%	01/15/2025	\$217,912,800	\$248,199,846	6.125%
TSY INFL IX N/B 04/28 3.625	3.625%	04/15/2028	\$188,204,160	\$245,795,950	6.066%
TSY INFL IX N/B 07/24 0.125	0.125%	07/15/2024	\$247,130,400	\$242,691,443	5.989%
TSY INFL IX N/B 01/26 2	2.000%	01/15/2026	\$212,868,864	\$238,504,022	5.886%
TSY INFL IX N/B 07/23 0.375	0.375%	07/15/2023	\$236,391,750	\$237,897,565	5.871%
TSY INFL IX N/B 07/26 0.125	0.125%	07/15/2026	\$241,438,734	\$232,827,338	5.746%
TSY INFL IX N/B 01/29 2.5	2.500%	01/15/2029	\$188,471,400	\$226,540,738	5.591%
TSY INFL IX N/B 01/27 2.375	2.375%	01/15/2027	\$178,830,475	\$207,561,557	5.122%
TSY INFL IX N/B 07/22 0.125	0.125%	07/15/2022	\$202,541,505	\$202,261,592	4.992%
TSY INFL IX N/B 01/28 1.75	1.750%	01/15/2028	\$172,377,716	\$192,083,074	4.740%
TSY INFL IX N/B 04/32 3.375	3.375%	04/15/2032	\$74,382,840	\$102,172,194	2.521%
TSY INFL IX N/B 01/22 0.125	0.125%	01/15/2022	\$25,386,110	\$25,345,466	0.625%
GRAND TOTAL				\$4,052,113,266	100.000%