

DFA Inflation-Protected Securities Portfolio-Institutional Class

As of August 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 07/26 0.125	0.125%	07/15/2026	\$371,661,393	\$365,082,826	8.683%
TSY INFL IX N/B 01/26 0.625	0.625%	01/15/2026	\$321,634,560	\$329,033,187	7.826%
TSY INFL IX N/B 01/25 0.25	0.250%	01/15/2025	\$318,524,360	\$317,689,736	7.556%
TSY INFL IX N/B 07/25 0.375	0.375%	07/15/2025	\$305,741,360	\$308,328,922	7.333%
TSY INFL IX N/B 01/23 0.125	0.125%	01/15/2023	\$270,924,360	\$271,370,930	6.454%
TSY INFL IX N/B 01/24 0.625	0.625%	01/15/2024	\$260,347,920	\$267,454,233	6.361%
TSY INFL IX N/B 04/29 3.875	3.875%	04/15/2029	\$185,871,297	\$256,107,276	6.091%
TSY INFL IX N/B 01/25 2.375	2.375%	01/15/2025	\$218,312,640	\$251,561,576	5.983%
TSY INFL IX N/B 04/28 3.625	3.625%	04/15/2028	\$188,549,025	\$249,880,821	5.943%
TSY INFL IX N/B 07/24 0.125	0.125%	07/15/2024	\$247,581,600	\$246,658,759	5.866%
TSY INFL IX N/B 01/26 2	2.000%	01/15/2026	\$213,257,664	\$242,234,142	5.761%
TSY INFL IX N/B 07/23 0.375	0.375%	07/15/2023	\$236,823,750	\$241,083,115	5.734%
TSY INFL IX N/B 01/29 2.5	2.500%	01/15/2029	\$188,817,295	\$230,925,472	5.492%
TSY INFL IX N/B 01/27 2.375	2.375%	01/15/2027	\$179,157,925	\$211,789,797	5.037%
TSY INFL IX N/B 01/28 1.75	1.750%	01/15/2028	\$172,693,794	\$195,607,844	4.652%
TSY INFL IX N/B 07/22 0.125	0.125%	07/15/2022	\$114,504,700	\$115,426,686	2.745%
TSY INFL IX N/B 04/32 3.375	3.375%	04/15/2032	\$74,519,460	\$104,316,146	2.481%
GRAND TOTAL				\$4,204,551,475	100.000%