

Global Equity Markets

May 2017

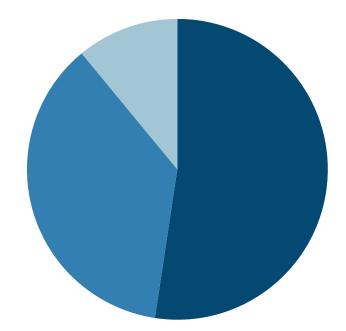
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Global Markets Overview May 2017

	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
US	24,189,966	52.39%	1.03%	141,519	2.87	3536
Developed	16,913,616	36.63%	3.45%	49,196	1.69	5510
Emerging	5,067,951	10.98%	2.48%	52,165	1.58	4425
Global	46,171,533	100%	2.07%	97,891	2.13	13471



In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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Dimensional

Global Markets Breakdown

May 2017

Market Cap		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Mar	Large Cap Mid Cap Small Cap	32,100,297 8,648,915 5,422,321	69.52% 18.73% 11.74%	2.42% 1.85% 0.38%	137,780 9,922 2,061	2.21 2.21 1.68	1227 1874 10370
Price-to-Book	Growth	Total Value (\$ mm) 12,513,950	Weight 27.10%	Weighted Average Return 4.08%	Weighted Average Market Cap (\$ mm) 104,489	Aggregate P/B 6.64	Securities 3031
Price	Neutral Value	12,513,950 18,986,142 14,671,442	41.12% 31.78%	4.08% 2.14% 0.27%	104,489 112,420 73,463	6.64 2.61 1.17	4642 5799
Sectors		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
05	Financials	8,801,775	19.06%	0.25%	79,353	1.24	2083
	Information Technology	7,356,207	15.93%	4.84%	235,600	3.70	1927
	Consumer Discretionary Industrials	5,708,222	12.36% 12.25%	1.75% 1.83%	77,266	2.62 2.65	2188 2342
	Health Care	5,655,746 5,048,092	12.25%	2.05%	40,726 93,958	2.65	1255
	Consumer Staples	4,043,086	8.76%	4.58%	96,236	3.59	852
	Energy	2,850,880	6.17%	-1.68%	104,700	1.42	545
	Materials	2,398,923	5.20%	0.19%	21,388	1.77	1274
	REIT Utilities	1,474,379	3.19%	0.44%	14,343	1.81	482
	Telecommunication	1,458,985 1,369,637	3.16% 2.97%	5.27% 3.52%	23,874 107,796	1.64 2.14	345 165
	Other	5,602	0.01%	3.22%	622	2.06	13
ŝ					Weighted		
Countries		Total Value		Weighted	Average Market Can	1	
Ę		(\$ mm)	Weight	Average Return	Market Cap (\$ mm)	Aggregate P/B	Securities
ō	US	24,189,966	52.39%	1.03%	141,519	2.87	3536
U	Japan	3,819,395	8.27%	3.15%	27,228	1.35	2086
	United Kingdom	2,779,387	6.02%	4.30%	66,302	1.83	427
	Canada France	1,498,870 1,446,100	3.25% 3.13%	-0.16% 5.82%	33,101 55,141	1.86 1.70	482 214
	Germany	1,368,298	2.96%	5.04%	60,533	1.83	214
	Switzerland	1,217,599	2.64%	5.73%	125,060	2.58	149
	Australia	1,138,952	2.47%	-3.55%	40,703	1.98	426
	China Korea	1,085,588	2.35%	3.88%	111,141	1.46	596
	Taiwan	787,076 723,674	1.70% 1.57%	7.95% 2.09%	75,000 46,078	1.13 1.70	948 843
	India	573,405	1.24%	0.96%	19,980	2.89	584
	Hong Kong	520,089	1.13%	3.21%	30,416	1.24	397
	Spain	516,706	1.12%	4.81%	48,732	1.47	83
	Netherlands Sweden	486,769	1.05%	5.16%	54,754	1.89 2.48	59 176
	Brazil	484,063 371,796	1.05% 0.81%	3.33% -4.75%	20,966 34,931	1.64	152
	Italy	339,960	0.74%	5.63%	25,754	1.23	127
	South Africa	335,914	0.73%	1.67%	27,968	2.30	130
	Denmark Singapore	261,144	0.57% 0.49%	5.90% 2.70%	38,317	3.53 1.16	59 178
	Belgium	228,501 209,219	0.49%	5.32%	16,570 116,610	2.30	63
	Mexico	195,122	0.42%	0.75%	18,397	2.34	89
	Finland	173,701	0.38%	6.59%	16,034	2.11	66
	Russia	147,178	0.32%	-4.75%	39,315	0.84	29
	Malaysia Indonesia	143,529 138,004	0.31% 0.30%	1.52% 1.67%	8,245 15,303	1.65 2.40	232 163
	Thailand	123,054	0.30%	1.63%	9,155	2.40	225
	Norway	120,931	0.26%	3.52%	17,237	1.55	75
	Israel	88,119	0.19%	1.12%	13,546	1.24	98
	Ireland Poland	80,170	0.17%	1.89% 0.99%	16,843	1.95	17
	Poland Philippines	72,220 68,825	0.16% 0.15%	0.99% 2.36%	6,525 7,452	1.43 2.30	73 82
	Chile	66,240	0.13%	0.37%	7,894	1.69	45
	Turkey	59,956	0.13%	3.50%	5,977	1.35	95
	Austria	54,292	0.12%	8.37%	7,631	1.30	35
	New Zealand United Arab Emirates	52,432	0.11%	4.43%	2,707	1.99	67
	Qatar	48,198 40,494	0.10% 0.09%	-0.76% -2.49%	15,743 13,389	1.51 1.55	36 31
	Portugal	28,922	0.09%	-2.49% 10.96%	9,562	1.55	14
				6.06%			25
	Colombia	28.787	0.06%	0.00%	1.120	1.23	20
	Colombia Greece	28,787 20,272	0.06% 0.04%	14.43%	7,128 2,359	1.23 0.53	25 31
	Colombia Greece Hungary	20,272 14,647	0.04% 0.03%	14.43% 10.51%	2,359 6,649	0.53 1.57	31 4
	Colombia Greece Hungary Peru	20,272 14,647 11,302	0.04% 0.03% 0.02%	14.43% 10.51% 8.67%	2,359 6,649 9,919	0.53 1.57 1.87	31 4 3
	Colombia Greece Hungary	20,272 14,647	0.04% 0.03%	14.43% 10.51%	2,359 6,649	0.53 1.57	31 4

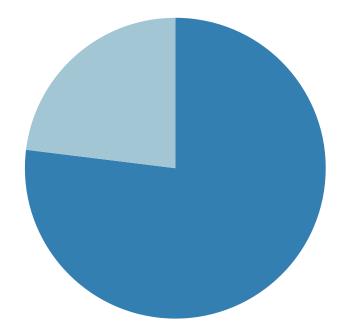
In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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Global ex US Markets Overview May 2017



	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Developed	16,913,616	76.94%	3.45%	49,196	1.69	5510
Emerging	5,067,951	23.06%	2.48%	52,165	1.58	4425
Global ex US	21,981,567	100%	3.22%	49,880	1.66	9935



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Global ex US Markets Breakdown May 2017

Market Cap		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
ark	Large Cap	15,200,097	69.15%	3.24%	69,983	1.68	992
ŝ	Mid Cap	3,704,971	16.85%	3.72%	7,272	1.76	1305
_	Small Cap	3,076,499	14.00%	2.53%	1,867 Weighted	1.47	7638
Š				Weighted	Average		
B		Total Value		Average	Market Cap	Aggregate	
ᅌ	Crouth	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
ģ	Growth Neutral	6,063,664 9,061,127	27.59% 41.22%	5.21% 2.86%	52,826 52,200	4.77 1.96	2503 3445
Price-to-Book	Value	6,856,777	31.19%	1.96%	44,209	0.94	3988
Ś				Weighted	Weighted Average		
Sectors		Total Value		Average	Market Cap	Aggregate	
ec		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
S	Financials	5,203,066	23.67%	1.50%	48,351	1.14	1477
	Industrials	2,993,898	13.62%	2.87%	21,449	2.04	1881
	Consumer Discretionary Consumer Staples	2,632,900 2,122,111	11.98% 9.65%	2.74% 6.47%	34,381 76,874	1.84 3.21	1697 716
	Information Technology	2,071,949	9.43%	5.73%	81,873	2.37	1386
	Materials	1,803,265	8.20%	0.60%	23,425	1.53	1129
	Health Care	1,773,028	8.07%	4.97%	79,812	3.34	634
	Energy	1,390,449	6.33%	0.63%	76,546	1.18	350
	Telecommunication Utilities	874,055 683,381	3.98% 3.11%	6.25% 6.71%	59,026 18,472	1.93 1.37	135 265
	REIT	433,464	1.97%	1.95%	6,825	1.37	265
	Other	-	0.00%	-	Weighted	-	-
Countries				Weighted	Average		
Ę		Total Value		Average	Market Cap	Aggregate	
ž		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
ŭ	Japan United Kingdom	3,819,395	17.38%	3.15%	27,228	1.35	2086
	Canada	2,779,387 1,498,870	12.64% 6.82%	4.30% -0.16%	66,302 33,101	1.83 1.86	427 482
	France	1,446,100	6.58%	5.82%	55,141	1.70	214
	Germany	1,368,298	6.22%	5.04%	60,533	1.83	212
	Switzerland	1,217,599	5.54%	5.73%	125,060	2.58	149
	Australia China	1,138,952 1,085,588	5.18% 4.94%	-3.55% 3.88%	40,703 111,141	1.98 1.46	426 596
	Korea	787,076	3.58%	7.95%	75,000	1.13	948
	Taiwan	723,674	3.29%	2.09%	46,078	1.70	843
	India	573,405	2.61%	0.96%	19,980	2.89	584
	Hong Kong Spain	520,089 516,706	2.37% 2.35%	3.21% 4.81%	30,416 48,732	1.24 1.47	397 83
	Netherlands	486,769	2.21%	5.16%	54,754	1.89	59
	Sweden	484,063	2.20%	3.33%	20,966	2.48	176
	Brazil	371,796	1.69%	-4.75%	34,931	1.64	152
	Italy South Africa	339,960	1.55%	5.63%	25,754	1.23	127
	Denmark	335,914 261,144	1.53% 1.19%	1.67% 5.90%	27,968 38,317	2.30 3.53	130 59
	Singapore	228,501	1.04%	2.70%	16,570	1.16	178
	Belgium	209,219	0.95%	5.32%	116,610	2.30	63
	Mexico	195,122	0.89%	0.75%	18,397	2.34	89
	Finland Russia	173,701 147,178	0.79% 0.67%	6.59% -4.75%	16,034 39,315	2.11 0.84	66 29
	Malaysia	143,529	0.65%	1.52%	8,245	1.65	232
	Indonesia	138,004	0.63%	1.67%	15,303	2.40	163
	Thailand	123,054	0.56%	1.63%	9,155	2.03	225
	Norway Israel	120,931 88,119	0.55% 0.40%	3.52% 1.12%	17,237 13,546	1.55 1.24	75 98
	Ireland	80,170	0.40%	1.12%	16,843	1.24	90 17
	Poland	72,220	0.33%	0.99%	6,525	1.43	73
	Philippines	68,825	0.31%	2.36%	7,452	2.30	82
	Chile	66,240	0.30%	0.37%	7,894	1.69	45
	Turkey Austria	59,956 54,292	0.27% 0.25%	3.50% 8.37%	5,977 7,631	1.35 1.30	95 35
	New Zealand	54,292 52,432	0.25%	6.37% 4.43%	2,707	1.30	55 67
	United Arab Emirates	48,198	0.22%	-0.76%	15,743	1.51	36
	Qatar	40,494	0.18%	-2.49%	13,389	1.55	31
	Portugal	28,922	0.13%	10.96%	9,562	1.56	14
	Colombia Greece	28,787 20,272	0.13% 0.09%	6.06% 14.43%	7,128 2,359	1.23 0.53	25 31
	Hungary	20,272 14,647	0.09%	14.43%	2,359 6,649	0.53	4
	Peru	11,302	0.05%	8.67%	9,919	1.87	3

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US Market Breakdown

May 2017

Market Cap		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
ž	Large Cap	16,900,200	69.86%	1.68%	198,757	3.08	235
a N	Mid Cap	4,943,945	20.44%	0.44%	11,908	2.74	569
-	Small Cap	2,345,821	9.70%	-2.44%	2,316	2.07	2732
Price-to-Book		Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
Ä		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
ę	Growth	6,450,286	26.67%	3.03%	153,055	10.50	528
Ö	Neutral	9,925,015	41.03%	1.49%	167,397	3.76	1197
ij	Value	7,814,665	32.31%	-1.20%	99,131	1.51	1811
					Weighted		
Sectors				Weighted	Average		
ŝ		Total Value		Average		Aggregate	
ě		(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
0)	Consumer Discretionary	3,075,322	12.71%	0.90%	113,982	4.14	491
	Consumer Staples	1,920,975	7.94%	2.49%	117,626	4.13	136
	Energy	1,460,430	6.04%	-3.88%	131,506	1.78	195
	Financials	3,598,709	14.88%	-1.55%	124,177	1.41	606
	Health Care	3,275,063	13.54%	0.46%	101,617	3.74	621
	Industrials	2,661,848	11.00%	0.65%	62,408	3.99	461
	Information Technology	5,284,257	21.84%	4.49%	295,877	4.74	541
	Materials	595,658	2.46%	-1.06%	15,222	3.35	145
	REIT Telecommunication Services	1,040,916	4.30%	-0.19% -1.29%	17,474 193,810	2.42 2.66	217 30
	Utilities	495,581 775,604	2.05% 3.21%	-1.29% 4.00%	28,633	2.66 1.99	30 80
	Other	775,604 5,602	3.21% 0.02%	4.00%	20,033	2.06	80 13
		0,002	0.0270	0.22 /0	522	2.00	10

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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Non-US Developed Markets Breakdown May 2017

Growth

Neutral

Value



P/B

4.72

1.96

0.95

Securities

1447

1885

2178

Market Cap	Large Cap Mid Cap Small Cap	Total Value (\$ mm) 11,713,943 2,948,716 2,250,957	Weight 69.26% 17.43% 13.31%	Weighted Average Return 3.34% 4.01% 3.27%	Weighted Average Market Cap (\$ mm) 68,639 7,949 2,044	Aggregate P/B 1.70 1.77 1.52	Securities 515 737 4258
Book		Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	

(\$ mm)

4,695,663

7,050,780

5.167.173

Price-to-

Sectors

	Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
	<u>(\$ mm)</u>	Weight	Return	<u>(\$ mm)</u>	P/B	Securities
Consumer Discretionary	2,101,499	12.42%	2.27%	37,863	1.82	1003
Consumer Staples	1,747,250	10.33%	7.00%	89,647	3.23	370
Energy	1,054,940	6.24%	1.62%	86,064	1.26	234
Financials	3,892,339	23.01%	1.17%	49,049	1.11	786
Health Care	1,603,742	9.48%	5.44%	87,634	3.33	353
Industrials	2,581,515	15.26%	2.86%	23,657	2.16	1165
Information Technology	1,028,075	6.08%	7.43%	27,521	2.43	632
Materials	1,372,777	8.12%	0.66%	27,140	1.60	568
REIT	398,370	2.36%	1.99%	7,173	1.14	217
Telecommunication Services	612,889	3.62%	7.95%	53,670	1.90	68
Utilities	520,221	3.08%	8.97%	21,623	1.46	114
Other	-	-	-	-	-	-

Weight

27.76%

41.69%

30.55%

Return

5.45%

3.08%

2.12%

(\$ mm)

46,674

52,624

46,809

Weighted Countries Weighted Average **Total Value** Average Market Cap Aggregate (\$ mm) Weight Return (\$ mm) P/B Securities Australia 1 138 952 6.73% -3.55% 40.703 1.98 426 Austria 0.32% 8.37% 7,631 1.30 35 54.292 Belgium 5.32% 2.30 209,219 1.24% 116,610 63 Canada 1,498,870 8.86% -0.16% 33,101 1.86 482 Denmark 5.90% 38,317 3.53 261,144 1.54% 59 Finland 1.03% 6.59% 16,034 2.11 66 173.701 France 5.82% 1.70 8 55% 55,141 214 1.446.100 Germany 5.04% 1.83 1,368,298 8.09% 60,533 212 Hong Kong 520,089 3.07% 3.21% 30,416 1.24 397 Ireland 80,170 0.47% 1.89% 16,843 1.95 17 Israel 1.24 88,119 0.52% 1.12% 13,546 98 Italy 339,960 2.01% 5.63% 25.754 1.23 127 22.58% 3.15% 1.35 Japan 3,819,395 27,228 2086 Netherlands 5.16% 486,769 2.88% 54,754 1.89 59 New Zealand 52,432 0.31% 4.43% 2,707 1.99 67 Norway 3.52% 17,237 1.55 75 120,931 0.71% Portugal 28,922 0.17% 10.96% 9,562 1.56 14 Singapore 228,501 1.35% 2.70% 16,570 1.16 178 4.81% Spain 1 47 516,706 3.05% 48,732 83 Sweden 484,063 2.86% 3.33% 20,966 2 48 176 Switzerland 1,217,599 7.20% 5.73% 125,060 2.58 149 United Kingdom 2,779,387 16.43% 4.30% 66,302 1.83 427

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Emerging Markets Breakdown

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Market Cap

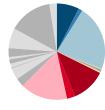
Price-to-Book

Sectors



	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Large Cap	3,486,154	68.79%	2.92%	74,500	1.62	477
Mid Cap	756,255	14.92%	2.63%	4,633	1.71	568
Small Cap	825,542	16.29%	0.52%	1,387	1.34	3380
	Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
Growth	1,368,001	26.99%	4.39%	73,941	4.94	1056
Neutral	2,010,347	39.67%	2.05%	50,713	1.95	1560
Value	1,689,603	33.34%	1.45%	36,260	0.89	1810
	Total Value		Weighted Average	Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Average Return	Average Market Cap (\$ mm)	P/B	
Consumer Discretionary	(\$ mm) 531,402	10.49%	Average Return 4.60%	Average Market Cap (\$ mm) 20,613	P/B 1.90	694
Consumer Staples	(\$ mm) 531,402 374,861	10.49% 7.40%	Average Return 4.60% 3.97%	Average Market Cap (\$ mm) 20,613 17,342	P/B 1.90 3.12	694 346
Consumer Staples Energy	(\$ mm) 531,402 374,861 335,510	10.49% 7.40% 6.62%	Average Return 4.60% 3.97% -2.48%	Average Market Cap (\$ mm) 20,613 17,342 46,616	P/B 1.90 3.12 0.98	Securities 694 346 116 691
Consumer Staples Energy Financials	(\$ mm) 531,402 374,861 335,510 1,310,727	10.49% 7.40% 6.62% 25.86%	Average Return 4.60% 3.97% -2.48% 2.46%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278	P/B 1.90 3.12 0.98 1.23	694 346 116 691
Consumer Staples Energy Financials Health Care	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286	10.49% 7.40% 6.62% 25.86% 3.34%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711	P/B 1.90 3.12 0.98 1.23 3.40	694 346 116 691 281
Consumer Staples Energy Financials Health Care Industrials	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383	10.49% 7.40% 6.62% 25.86% 3.34% 8.14%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630	P/B 1.90 3.12 0.98 1.23 3.40 1.51	694 346 116 691 281 716
Consumer Staples Energy Financials Health Care	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875	10.49% 7.40% 6.62% 25.86% 3.34%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403	P/B 1.90 3.12 0.98 1.23 3.40	694 346 116 691 281
Consumer Staples Energy Financials Health Care Industrials Information Technology	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383	10.49% 7.40% 6.62% 25.86% 3.34% 8.14% 20.60%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31	694 346 116 691 281 716 754
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488	10.49% 7.40% 6.62% 25.86% 3.34% 8.14% 20.60% 8.49%	Average Return 4.60% 3.97% -2.48% 0.50% 2.93% 4.05% 0.42%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34	694 346 116 691 281 716 754 561
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094	10.49% 7.40% 6.62% 25.86% 3.34% 8.14% 20.60% 8.49% 0.69%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 115,78 2,876	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00	694 346 116 691 281 716 754 561 48
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094 261,166	10.49% 7.40% 6.62% 25.86% 3.34% 8.14% 20.60% 8.49% 0.69% 5.15%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49% 2.25%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578 2,876 71,595	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00 1.99	694 346 116 691 281 716 754 561 48 67
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094 261,166	10.49% 7.40% 6.62% 25.86% 3.34% 8.14% 20.60% 8.49% 0.69% 5.15%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49% 2.25% -0.52%	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578 2,876 71,595 8,424 Weighted	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00 1.99	694 346 116 691 281 716 754 561 48 67 151
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094 261,166 163,160	10.49% 7.40% 6.62% 25.86% 3.34% 8.14% 20.60% 8.49% 0.69% 5.15%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49% 2.25% -0.52% - Weighted	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578 2,876 71,595 8,424 Weighted Average	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00 1.99 1.14	694 346 116 691 281 716 754 561 48 67 151
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094 261,166 163,160	10.49% 7.40% 6.62% 25.86% 8.14% 20.60% 8.49% 0.69% 5.15% 3.22%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49% 2.25% -0.52% - Weighted Average	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578 2,876 71,595 8,424 Weighted Average Market Cap	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00 1.99 1.14	694 346 116 691 281 716 754 561 48 67 151
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities Other	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094 261,166 163,160	10.49% 7.40% 6.62% 25.86% 8.14% 20.60% 8.49% 0.69% 5.15% 3.22%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49% 2.25% -0.52% - Weighted Average Return	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578 2,876 71,595 8,424 Weighted Average Market Cap (\$ mm)	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00 1.99 1.14 - Aggregate P/B	694 346 116 691 716 754 561 48 67 151 -
Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities	(\$ mm) 531,402 374,861 335,510 1,310,727 169,286 412,383 1,043,875 430,488 35,094 261,166 163,160	10.49% 7.40% 6.62% 25.86% 8.14% 20.60% 8.49% 0.69% 5.15% 3.22%	Average Return 4.60% 3.97% -2.48% 2.46% 0.50% 2.93% 4.05% 0.42% 1.49% 2.25% -0.52% - Weighted Average	Average Market Cap (\$ mm) 20,613 17,342 46,616 46,278 5,711 7,630 135,403 11,578 2,876 71,595 8,424 Weighted Average Market Cap	P/B 1.90 3.12 0.98 1.23 3.40 1.51 2.31 1.34 1.00 1.99 1.14	694 346 116 691 281 716 754 561 48 67 151

Countries



			weighted	Average		
	Total Value		Average	Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities
Brazil	371,796	7.34%	-4.75%	34,931	1.64	152
Chile	66,240	1.31%	0.37%	7,894	1.69	45
China	1,085,588	21.42%	3.88%	111,141	1.46	596
Colombia	28,787	0.57%	6.06%	7,128	1.23	25
Czech Republic	7,754	0.15%	6.75%	6,735	1.36	7
Egypt	4,916	0.10%	12.25%	4,256	3.03	2
Greece	20,272	0.40%	14.43%	2,359	0.53	31
Hungary	14,647	0.29%	10.51%	6,649	1.57	4
India	573,405	11.31%	0.96%	19,980	2.89	584
Indonesia	138,004	2.72%	1.67%	15,303	2.40	163
Korea	787,076	15.53%	7.95%	75,000	1.13	948
Malaysia	143,529	2.83%	1.52%	8,245	1.65	232
Mexico	195,122	3.85%	0.75%	18,397	2.34	89
Peru	11,302	0.22%	8.67%	9,919	1.87	3
Philippines	68,825	1.36%	2.36%	7,452	2.30	82
Poland	72,220	1.43%	0.99%	6,525	1.43	73
Qatar	40,494	0.80%	-2.49%	13,389	1.55	31
Russia	147,178	2.90%	-4.75%	39,315	0.84	29
South Africa	335,914	6.63%	1.67%	27,968	2.30	130
Taiwan	723,674	14.28%	2.09%	46,078	1.70	843
Thailand	123,054	2.43%	1.63%	9,155	2.03	225
Turkey	59,956	1.18%	3.50%	5,977	1.35	95
United Arab Emirates	48,198	0.95%	-0.76%	15,743	1.51	36

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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UK Market Breakdown

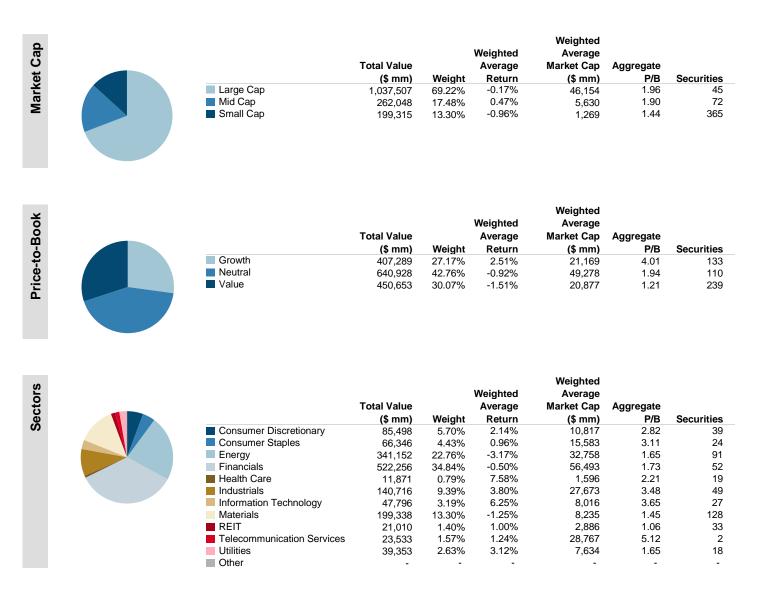
May 2017

Market Cap	 Large Cap Mid Cap Small Cap 	Total Value (\$ mm) 1,910,512 502,187 366,687	Weight 68.74% 18.07% 13.19%	Weighted Average Return 5.29% 2.86% 1.12%	Weighted Average Market Cap (\$ mm) 93,898 8,041 2,307	Aggregate P/B 1.73 2.22 1.93	Securities 40 76 311
Price-to-Book	Growth Neutral Value	Total Value (\$ mm) 795,274 1,141,333 842,780	Weight 28.61% 41.06% 30.32%	Weighted Average Return 5.60% 2.81% 5.08%	Weighted Average Market Cap (\$ mm) 65,430 28,310 118,574	Aggregate P/B 8.88 2.20 0.92	Securities 89 255 83
Sectors	Consumer Discretionary Consumer Staples Energy Financials Health Care Industrials Information Technology Materials REIT Telecommunication Services Utilities Other	Total Value (\$ mm) 284,874 440,328 347,988 572,925 267,647 297,143 74,115 218,978 62,057 109,213 104,119	Weight 10.25% 15.84% 12.52% 20.61% 9.63% 10.69% 2.67% 7.88% 2.23% 3.93% 3.75%	Weighted Average Return 3.38% 5.28% 5.58% 3.05% 7.57% 3.07% 4.53% -0.83% -0.83% 10.38% 7.65%	Weighted Average Market Cap (\$ mm) 13,004 87,604 171,068 70,113 70,012 12,275 5,013 45,948 5,710 55,638 29,296	Aggregate P/B 2.45 5.60 1.11 1.11 4.23 3.51 4.33 1.62 0.90 1.19 2.99	Securities 91 26 19 70 20 97 35 32 24 5 8

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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Canadian Market Breakdown May 2017



In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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Australian Market Breakdown May 2017



Market Cap		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
ž	Large Cap	776,258	68.16%	-5.04%	57,762	2.05	29
la	Mid Cap	211,820	18.60%	0.37%	6,271	1.87	45
2	Small Cap	150,874	13.25%	-1.38%	1,274	1.82	352

o-Book		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
우	Growth	291,504	25.59%	-0.12%	15,963	4.83	174
ë	Neutral	470,469	41.31%	-5.71%	62,230	2.09	81
Price	Value	376,978	33.10%	-3.50%	32,968	1.30	171

Sectors		Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
S	Consumer Discretionary	49.642	4.36%	-0.82%	3,476	2.56	63
	Consumer Staples	82.086	7.21%	-0.95%	25,325	2.45	22
	Energy	51,959	4.56%	1.06%	11,295	1.25	26
	Financials	466,126	40.93%	-8.01%	67,893	1.98	61
	Health Care	80,925	7.11%	-3.22%	27,356	5.24	41
	Industrials	71,208	6.25%	2.96%	10,008	2.91	44
	Information Technology	15,730	1.38%	-0.40%	2,778	4.54	34
	Materials	185,317	16.27%	-0.57%	39,107	1.71	88
	REIT	91,986	8.08%	-1.45%	9,792	1.23	33
	Telecommunication Services	16,752	1.47%	1.68%	29,922	2.39	6
	Utilities	27,223	2.39%	0.79%	9,364	2.16	8
	Other	-	-	-	-	-	-

In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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Global Market Breakdown May 2017



Global equity markets advanced in May with a 2.07% aggregate return. Developed (ex US) markets (+3.45%) outperformed Emerging markets (+2.48%) and US markets (+1.03%).

In the US, large cap (+1.68%) outperformed mid cap (+0.44%) and small cap (-2.44%). Among price-to-book asset classes, growth (+3.03%) beat neutral (+1.49%) and value (-1.20%). Information Technology (+4.49%) posted the largest return and made the largest contribution. Energy (-3.88%) fell the most and was the largest detractor for the month.

In Developed markets, mid cap (+4.01%) outperformed large cap (+3.34%) and small cap (+3.27%) while growth (+5.45%) beat neutral (+3.08%) and value (+2.12%). Utilities (+8.97%) gained the most, and Consumer Staples (+7.00%) was the top contributor. Materials (+0.66%) declined the most. REITs (+1.99%) was the largest detractor. Among the twenty-two Developed countries, Portugal (+10.96%) experienced the largest gain while Japan (+3.15%) made the largest contribution. Australia (-3.55%) had the lowest return and was the largest detractor.

In Emerging markets, large cap (+2.92%) outperformed mid cap (+2.63%) and small cap (+0.52%). Among price-to-book asset classes, growth (+4.39%) beat neutral (+2.05%) and value (+1.45%). Of the eleven industry sectors, Consumer Discretionary (+4.60%) posted the largest gain and Information Technology (+4.05%) contributed the most. Energy (-2.48%) had the lowest return and was the largest detractor. Across emerging market countries, Greece (+14.43%) provided the largest return while Korea (+7.95%) contributed the most. Brazil (-4.75%) declined the most and was the largest detractor.

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Data Series Definitions

The US, non-US developed, and emerging markets proxies are generated by Dimensional Fund Advisors LP. The proxies for the UK, Canada, and Australia are the relevant subsets of the developed markets proxy.

Market component weights and characteristics are as of the first of the month. Companies are classified as small, mid, and large by computing breakpoints based on total market capitalization in each country or region. Within the US, large is defined as the largest 70% of market cap, mid is the next 20%, and small is the smallest 10%. Within the non-US developed markets, large is the largest 70% of market cap, mid is the next 17.5%, and small is the smallest 12.5%. Within emerging markets, large is the largest 70% of market cap, mid is the smallest 15%. Designations between value, neutral, and growth are constructed in each country or region based on price to book ratios. Value is defined as the 30% of market cap with the lowest price to book ratios, neutral is the next 40%, and growth is the highest 30%. Firms are assigned to industries based on their GIC code. Firms with missing GIC codes are assigned to "Other."