

Global Equity Markets

August 2015



Table of Contents

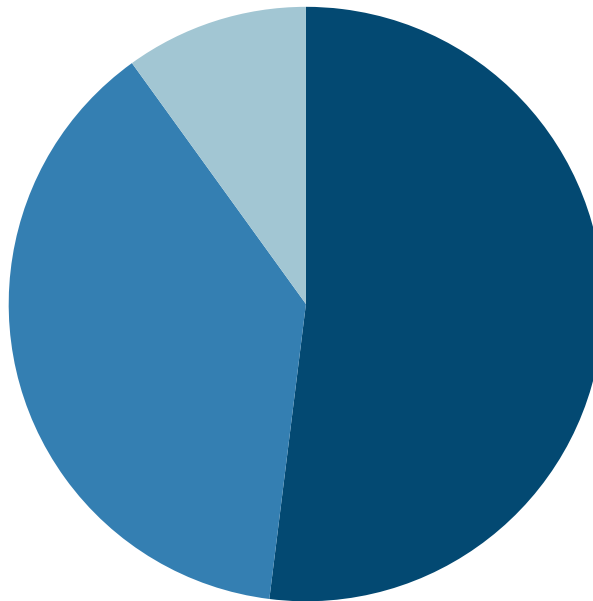
| | |
|------------------------------------|---------|
| Global Markets Overview | Page 2 |
| Global Markets Breakdown | Page 3 |
| Global ex US Markets Overview | Page 4 |
| Global ex US Markets Breakdown | Page 5 |
| US Market Breakdown | Page 6 |
| Non-US Developed Markets Breakdown | Page 7 |
| Emerging Markets Breakdown | Page 8 |
| UK Market Breakdown | Page 9 |
| Canadian Market Breakdown | Page 10 |
| Australian Market Breakdown | Page 11 |
| Commentary | Page 12 |

Global Markets Overview

August 2015



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|-----------------|------------------------|--------|-------------------------------|--|------------------|------------|
| ■ United States | 22,525,322 | 51.97% | -6.06% | 114,634 | 2.42 | 3696 |
| ■ Developed | 16,506,819 | 38.08% | -6.89% | 53,522 | 1.76 | 4986 |
| ■ Emerging | 4,314,820 | 9.95% | -9.05% | 41,656 | 1.53 | 3690 |
| Global | 43,346,961 | 100% | -6.68% | 84,098 | 2.01 | 12372 |



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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

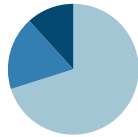
Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Global Markets Breakdown

August 2015

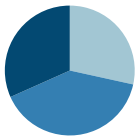


Market Cap



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|-----------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| Large Cap | 30,388,532 | 70.11% | -6.96% | 117,213 | 2.13 | 1157 |
| Mid Cap | 7,874,375 | 18.17% | -6.10% | 9,284 | 1.99 | 1697 |
| Small Cap | 5,084,054 | 11.73% | -5.85% | 2,034 | 1.56 | 9518 |

Price-to-Book



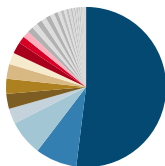
| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| Growth | 12,329,732 | 28.44% | -6.59% | 63,734 | 6.32 | 2733 |
| Neutral | 17,287,906 | 39.88% | -6.68% | 109,717 | 2.47 | 3769 |
| Value | 13,729,322 | 31.67% | -6.74% | 70,126 | 1.09 | 5871 |

Sectors



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|------------------------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| Financials | 8,445,776 | 19.48% | -8.20% | 75,827 | 1.24 | 1964 |
| Information Technology | 5,914,625 | 13.64% | -5.96% | 181,538 | 3.12 | 1691 |
| Consumer Discretionary | 5,684,939 | 13.11% | -6.88% | 56,640 | 2.75 | 2047 |
| Health Care | 5,375,878 | 12.40% | -7.37% | 101,701 | 3.97 | 1122 |
| Industrials | 4,975,698 | 11.48% | -5.88% | 39,250 | 2.36 | 2152 |
| Consumer Staples | 3,921,477 | 9.05% | -6.06% | 90,157 | 3.54 | 779 |
| Energy | 2,707,682 | 6.25% | -5.82% | 96,512 | 1.17 | 558 |
| Materials | 2,229,726 | 5.14% | -6.92% | 24,256 | 1.60 | 1111 |
| Telecommunication | 1,458,939 | 3.37% | -5.24% | 104,165 | 2.14 | 159 |
| Utilities | 1,371,624 | 3.16% | -5.19% | 21,316 | 1.26 | 338 |
| REIT | 1,257,155 | 2.90% | -5.71% | 13,558 | 1.79 | 432 |
| Other | 3,441 | 0.01% | -2.28% | 440 | 6.64 | 19 |

Countries



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|----------------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| United States | 22,525,322 | 51.97% | -6.06% | 114,634 | 2.42 | 3696 |
| Japan | 3,644,174 | 8.41% | -5.37% | 32,986 | 1.48 | 1841 |
| United Kingdom | 3,092,357 | 7.13% | -6.88% | 63,357 | 1.93 | 421 |
| France | 1,342,651 | 3.10% | -6.90% | 54,881 | 1.74 | 207 |
| Canada | 1,313,269 | 3.03% | -6.19% | 32,062 | 1.78 | 423 |
| Switzerland | 1,312,114 | 3.03% | -6.36% | 150,821 | 2.76 | 149 |
| Germany | 1,294,452 | 2.99% | -7.04% | 57,708 | 1.81 | 204 |
| Australia | 1,016,975 | 2.35% | -10.99% | 41,236 | 1.95 | 338 |
| China | 1,007,424 | 2.32% | -11.45% | 102,058 | 1.48 | 511 |
| Korea | 637,385 | 1.47% | -5.66% | 33,760 | 1.07 | 742 |
| Taiwan | 580,602 | 1.34% | -7.78% | 29,578 | 1.52 | 690 |
| Hong Kong | 519,960 | 1.20% | -12.57% | 30,421 | 1.29 | 355 |
| Spain | 502,793 | 1.16% | -7.32% | 54,076 | 1.46 | 74 |
| India | 483,217 | 1.11% | -9.11% | 21,001 | 2.94 | 458 |
| Sweden | 441,883 | 1.02% | -5.16% | 24,423 | 2.67 | 151 |
| Netherlands | 413,492 | 0.95% | -8.10% | 48,384 | 1.92 | 53 |
| Italy | 383,615 | 0.88% | -5.45% | 30,567 | 1.17 | 121 |
| South Africa | 322,403 | 0.74% | -7.20% | 20,408 | 2.60 | 121 |
| Brazil | 281,067 | 0.65% | -14.06% | 27,773 | 1.32 | 148 |
| Denmark | 267,243 | 0.62% | -4.60% | 70,722 | 3.72 | 55 |
| Singapore | 228,287 | 0.53% | -11.24% | 17,321 | 1.21 | 189 |
| Mexico | 199,215 | 0.46% | -6.82% | 22,743 | 2.65 | 70 |
| Belgium | 190,487 | 0.44% | -7.07% | 101,633 | 2.50 | 58 |
| Malaysia | 152,658 | 0.35% | -15.74% | 9,152 | 1.70 | 229 |
| Finland | 144,268 | 0.33% | -7.33% | 14,252 | 2.19 | 69 |
| Russia | 116,284 | 0.27% | -5.12% | 30,109 | 0.65 | 27 |
| Norway | 113,071 | 0.26% | -10.28% | 20,353 | 1.39 | 64 |
| Israel | 103,662 | 0.24% | -7.43% | 32,009 | 1.78 | 95 |
| Indonesia | 101,787 | 0.23% | -10.05% | 11,202 | 2.42 | 141 |
| Thailand | 101,528 | 0.23% | -5.15% | 9,031 | 2.05 | 186 |
| Philippines | 70,332 | 0.16% | -7.87% | 7,458 | 2.46 | 72 |
| Ireland | 68,503 | 0.16% | -0.85% | 14,789 | 2.56 | 13 |
| Poland | 64,679 | 0.15% | -3.56% | 5,955 | 1.27 | 75 |
| Turkey | 63,816 | 0.15% | -10.50% | 6,189 | 1.49 | 103 |
| Chile | 51,260 | 0.12% | -3.71% | 7,626 | 1.54 | 44 |
| Austria | 45,228 | 0.10% | -5.45% | 5,605 | 1.09 | 36 |
| New Zealand | 38,626 | 0.09% | -8.63% | 2,105 | 1.92 | 56 |
| Colombia | 29,772 | 0.07% | -12.36% | 7,463 | 1.38 | 25 |
| Portugal | 29,712 | 0.07% | -6.95% | 8,698 | 1.54 | 14 |
| Greece | 17,432 | 0.04% | -27.30% | 2,534 | 0.68 | 32 |
| Hungary | 9,665 | 0.02% | -6.06% | 4,743 | 1.19 | 4 |
| Peru | 9,147 | 0.02% | -18.31% | 8,698 | 1.60 | 4 |
| Czech Republic | 8,198 | 0.02% | -2.37% | 9,974 | 1.47 | 6 |
| Egypt | 6,947 | 0.02% | -12.10% | 5,992 | 4.06 | 2 |

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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

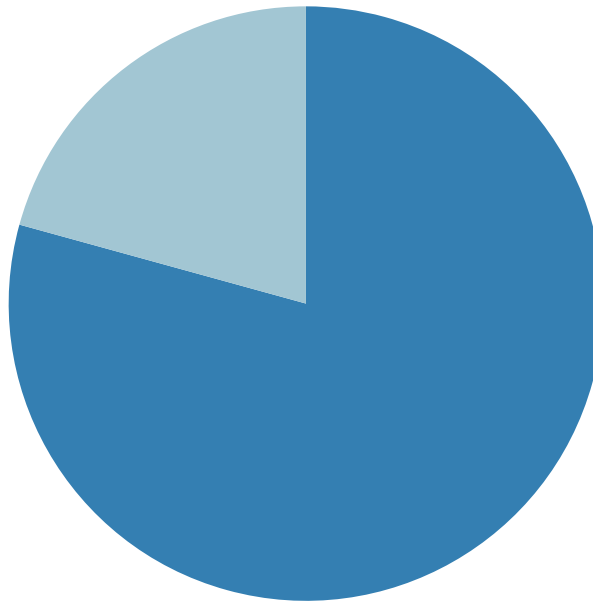
Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Global ex US Markets Overview

August 2015



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|--------------|------------------------|--------|-------------------------------|--|------------------|------------|
| Developed | 16,506,819 | 79.28% | -6.89% | 53,522 | 1.76 | 4986 |
| Emerging | 4,314,820 | 20.72% | -9.05% | 41,656 | 1.53 | 3690 |
| Global ex US | 20,821,639 | 100% | -7.34% | 51,063 | 1.70 | 8676 |



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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Global ex US Markets Breakdown



August 2015

| Market Cap | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|------------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| | | | | | | |
| | 14,423,612 | 69.27% | -7.79% | 71,326 | 1.77 | 890 |
| | 3,496,705 | 16.79% | -6.54% | 8,189 | 1.74 | 1117 |
| | 2,901,321 | 13.93% | -6.07% | 2,002 | 1.42 | 6669 |

| Price-to-Book | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| | | | | | | |
| | 5,974,913 | 28.70% | -7.03% | 51,136 | 4.94 | 1987 |
| | 8,370,763 | 40.20% | -6.93% | 55,057 | 1.99 | 2744 |
| | 6,475,963 | 31.10% | -8.15% | 45,833 | 0.95 | 3946 |

| Sectors | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities | | | | | |
|---------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|------------|------------------------|-------------|------------------|-------------|
| | | | | | | | Financials | Consumer Discretionary | Industrials | Consumer Staples | Health Care |
| | 5,189,971 | 24.93% | -9.01% | 51,022 | 1.22 | 1316 | | | | | |
| | 2,666,547 | 12.81% | -7.39% | 39,542 | 2.07 | 1524 | | | | | |
| | 2,576,372 | 12.37% | -6.45% | 18,330 | 1.96 | 1678 | | | | | |
| | 2,048,762 | 9.84% | -6.51% | 74,574 | 3.35 | 637 | | | | | |
| | 1,950,104 | 9.37% | -5.80% | 108,171 | 4.25 | 521 | | | | | |
| | 1,580,320 | 7.59% | -6.64% | 45,489 | 2.11 | 1103 | | | | | |
| | 1,515,677 | 7.28% | -7.49% | 24,464 | 1.35 | 959 | | | | | |
| | 1,227,062 | 5.89% | -8.25% | 71,033 | 1.04 | 346 | | | | | |
| | 968,908 | 4.65% | -6.36% | 71,122 | 2.19 | 117 | | | | | |
| | 710,322 | 3.41% | -6.77% | 19,766 | 1.42 | 252 | | | | | |
| | 387,541 | 1.86% | -5.63% | 7,585 | 1.27 | 222 | | | | | |
| | 51 | 0.00% | -4.05% | 108 | 7.56 | 1 | | | | | |

| Countries | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-----------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|-------|----------------|--------|--------|-------------|---------|-----------|-------|-------|--------|-----------|-------|-------|--------|-------------|-------|--------------|--------|---------|-----------|--------|---------|----------|---------|--------|--------|--------|-----------|----------|-------------|---------|--------|--------|-------|---------|-------------|
| | | | | | | | Japan | United Kingdom | France | Canada | Switzerland | Germany | Australia | China | Korea | Taiwan | Hong Kong | Spain | India | Sweden | Netherlands | Italy | South Africa | Brazil | Denmark | Singapore | Mexico | Belgium | Malaysia | Finland | Russia | Norway | Israel | Indonesia | Thailand | Philippines | Ireland | Poland | Turkey | Chile | Austria | New Zealand |
| | 3,644,174 | 17.50% | -5.37% | 32,986 | 1.48 | 1841 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 3,092,357 | 14.85% | -6.88% | 63,357 | 1.93 | 421 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 1,342,651 | 6.45% | -6.90% | 54,881 | 1.74 | 207 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 1,313,269 | 6.31% | -6.19% | 32,062 | 1.78 | 423 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 1,312,114 | 6.30% | -6.36% | 150,821 | 2.76 | 149 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 1,294,452 | 6.22% | -7.04% | 57,708 | 1.81 | 204 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 1,016,975 | 4.88% | -10.99% | 41,236 | 1.95 | 338 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 1,007,424 | 4.84% | -11.45% | 102,058 | 1.48 | 511 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 637,385 | 3.06% | -5.66% | 33,760 | 1.07 | 742 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 580,602 | 2.79% | -7.78% | 29,578 | 1.52 | 690 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 519,960 | 2.50% | -12.57% | 30,421 | 1.29 | 355 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 502,793 | 2.41% | -7.32% | 54,076 | 1.46 | 74 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 483,217 | 2.32% | -9.11% | 21,001 | 2.94 | 458 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 441,883 | 2.12% | -5.16% | 24,423 | 2.67 | 151 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 413,492 | 1.99% | -8.10% | 48,384 | 1.92 | 53 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 383,615 | 1.84% | -5.45% | 30,567 | 1.17 | 121 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 322,403 | 1.55% | -7.20% | 20,408 | 2.60 | 121 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 281,067 | 1.35% | -14.06% | 27,773 | 1.32 | 148 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 267,243 | 1.28% | -4.60% | 70,722 | 3.72 | 55 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 228,287 | 1.10% | -11.24% | 17,321 | 1.21 | 189 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 199,215 | 0.96% | -6.82% | 22,743 | 2.65 | 70 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 190,487 | 0.91% | -7.07% | 101,633 | 2.50 | 58 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 152,658 | 0.73% | -15.74% | 9,152 | 1.70 | 229 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 144,268 | 0.69% | -7.33% | 14,252 | 2.19 | 69 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 116,284 | 0.56% | -5.12% | 30,109 | 0.65 | 27 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 113,071 | 0.54% | -10.28% | 20,353 | 1.39 | 64 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 103,662 | 0.50% | -7.43% | 32,009 | 1.78 | 95 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 101,787 | 0.49% | -10.05% | 11,202 | 2.42 | 141 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 101,528 | 0.49% | -5.15% | 9,031 | 2.05 | 186 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 70,332 | 0.34% | -7.87% | 7,458 | 2.46 | 72 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 68,503 | 0.33% | -0.85% | 14,789 | 2.56 | 13 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 64,679 | 0.31% | -3.56% | 5,955 | 1.27 | 75 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 63,816 | 0.31% | -10.50% | 6,189 | 1.49 | 103 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 51,260 | 0.25% | -3.71% | 7,626 | 1.54 | 44 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 45,228 | 0.22% | -5.45% | 5,605 | 1.09 | 36 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 38,626 | 0.19% | -8.63% | 2,105 | 1.92 | 56 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 29,772 | 0.14% | -12.36% | 7,463 | 1.38 | 25 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 29,712 | 0.14% | -6.95% | 8,698 | 1.54 | 14 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 17,432 | 0.08% | -27.30% | 2,534 | 0.68 | 32 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 9,665 | 0.05% | -6.06% | 4,743 | 1.19 | 4 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 9,147 | 0.04% | -18.31% | 8,698 | 1.60 | 4 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 8,198 | 0.04% | -2.37% | 9,974 | 1.47 | 6 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| | 6,947 | 0.03% | -12.10% | 5,992 | 4.06 | 2 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |

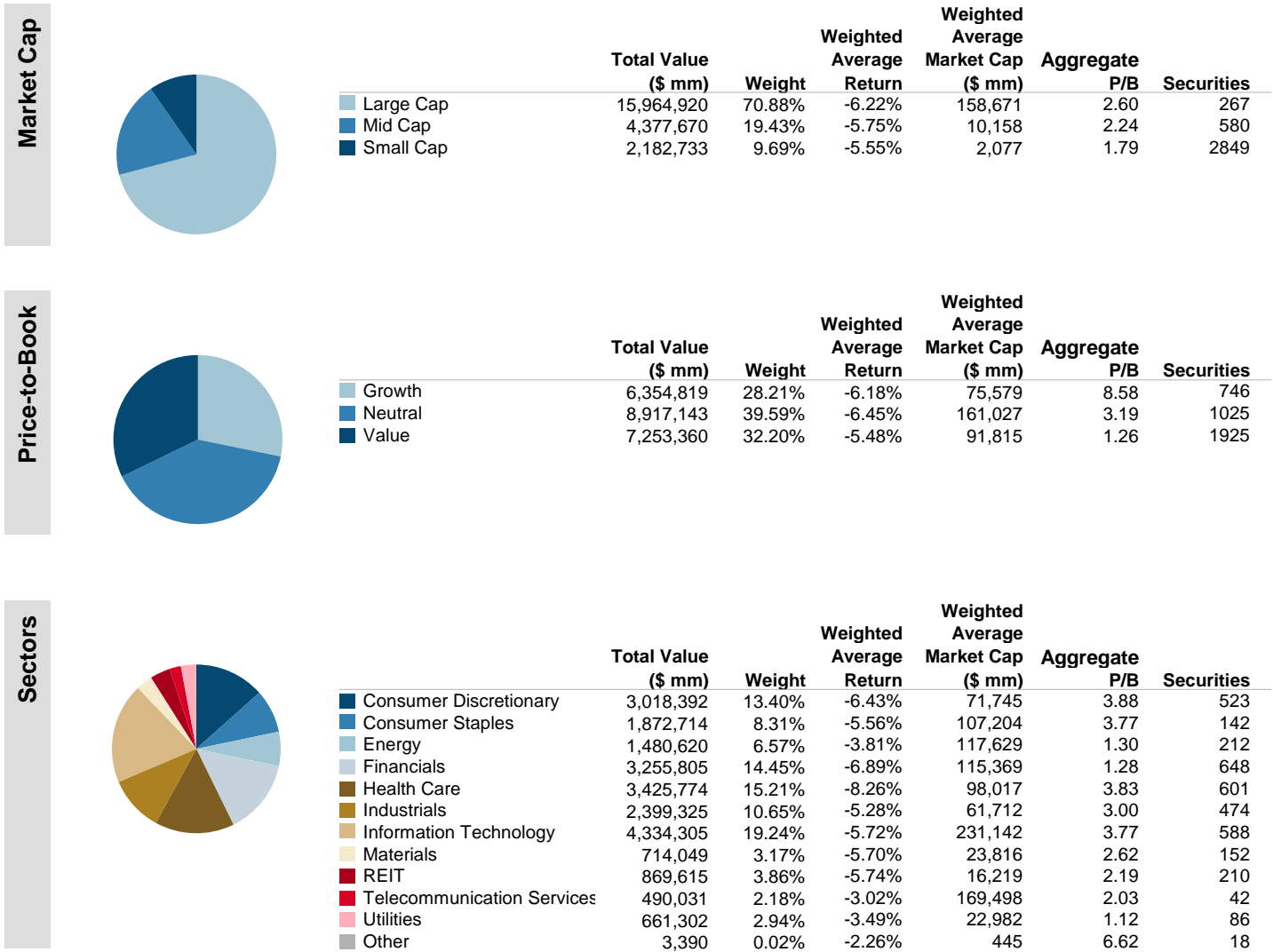
In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

US Market Breakdown

August 2015



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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

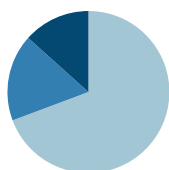
Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Non-US Developed Markets Breakdown

August 2015



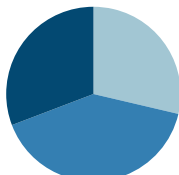
Market Cap



- Large Cap
- Mid Cap
- Small Cap

| Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| 11,439,958 | 69.30% | -7.51% | 74,533 | 1.82 | 455 |
| 2,861,688 | 17.34% | -6.15% | 9,056 | 1.77 | 644 |
| 2,205,173 | 13.36% | -4.64% | 2,226 | 1.48 | 3887 |

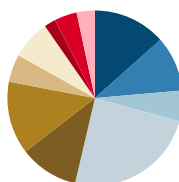
Price-to-Book



- Growth
- Neutral
- Value

| Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| 4,732,077 | 28.67% | -6.76% | 53,758 | 4.97 | 1142 |
| 6,692,009 | 40.54% | -6.40% | 57,006 | 2.06 | 1557 |
| 5,082,734 | 30.79% | -7.67% | 48,715 | 0.98 | 2287 |

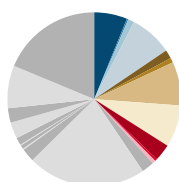
Sectors



- Consumer Discretionary
- Consumer Staples
- Energy
- Financials
- Health Care
- Industrials
- Information Technology
- Materials
- REIT
- Telecommunication
- Utilities
- Other

| Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| 2,216,342 | 13.43% | -7.37% | 44,588 | 2.11 | 938 |
| 1,682,326 | 10.19% | -6.35% | 86,953 | 3.36 | 337 |
| 931,431 | 5.64% | -7.83% | 75,779 | 1.13 | 236 |
| 4,026,738 | 24.39% | -8.33% | 50,521 | 1.20 | 718 |
| 1,797,799 | 10.89% | -5.89% | 116,726 | 4.26 | 294 |
| 2,219,394 | 13.45% | -6.01% | 20,033 | 2.04 | 1087 |
| 846,459 | 5.13% | -5.42% | 21,816 | 2.35 | 534 |
| 1,191,142 | 7.22% | -7.44% | 28,831 | 1.44 | 496 |
| 350,559 | 2.12% | -5.54% | 8,036 | 1.28 | 178 |
| 688,339 | 4.17% | -5.11% | 60,752 | 2.18 | 58 |
| 556,292 | 3.37% | -5.59% | 22,647 | 1.50 | 110 |
| - | - | - | - | - | - |

Countries



- Australia
- Austria
- Belgium
- Canada
- Denmark
- Finland
- France
- Germany
- Hong Kong
- Ireland
- Israel
- Italy
- Japan
- Netherlands
- New Zealand
- Norway
- Portugal
- Singapore
- Spain
- Sweden
- Switzerland
- United Kingdom

| Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| 1,016,975 | 6.16% | -10.99% | 41,236 | 1.95 | 338 |
| 45,228 | 0.27% | -5.45% | 5,605 | 1.09 | 36 |
| 190,487 | 1.15% | -7.07% | 101,633 | 2.50 | 58 |
| 1,313,269 | 7.96% | -6.19% | 32,062 | 1.78 | 423 |
| 267,243 | 1.62% | -4.60% | 70,722 | 3.72 | 55 |
| 144,268 | 0.87% | -7.33% | 14,252 | 2.19 | 69 |
| 1,342,651 | 8.13% | -6.90% | 54,881 | 1.74 | 207 |
| 1,294,452 | 7.84% | -7.04% | 57,708 | 1.81 | 204 |
| 519,960 | 3.15% | -12.57% | 30,421 | 1.29 | 355 |
| 68,503 | 0.41% | -0.85% | 14,789 | 2.56 | 13 |
| 103,662 | 0.63% | -7.43% | 32,009 | 1.78 | 95 |
| 383,615 | 2.32% | -5.45% | 30,567 | 1.17 | 121 |
| 3,644,174 | 22.08% | -5.37% | 32,986 | 1.48 | 1841 |
| 413,492 | 2.50% | -8.10% | 48,384 | 1.92 | 53 |
| 38,626 | 0.23% | -8.63% | 2,105 | 1.92 | 56 |
| 113,071 | 0.68% | -10.28% | 20,353 | 1.39 | 64 |
| 29,712 | 0.18% | -6.95% | 8,698 | 1.54 | 14 |
| 228,287 | 1.38% | -11.24% | 17,321 | 1.21 | 189 |
| 502,793 | 3.05% | -7.32% | 54,076 | 1.46 | 74 |
| 441,883 | 2.68% | -5.16% | 24,423 | 2.67 | 151 |
| 1,312,114 | 7.95% | -6.36% | 150,821 | 2.76 | 149 |
| 3,092,357 | 18.73% | -6.88% | 63,357 | 1.93 | 421 |

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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Emerging Markets Breakdown

August 2015



| Market Cap | | Total Value | | Weighted Average | | Weighted Average | | Aggregate | |
|------------|--|-------------|--------|------------------|--------------------|------------------|------------|-----------|--|
| | | (\$ mm) | Weight | Return | Market Cap (\$ mm) | P/B | Securities | | |
| | | 2,983,655 | 69.15% | -8.86% | 59,028 | 1.60 | 435 | | |
| | | 635,017 | 14.72% | -8.29% | 4,280 | 1.61 | 473 | | |
| | | 696,148 | 16.13% | -10.58% | 1,291 | 1.24 | 2782 | | |

| Price-to-Book | | Total Value | | Weighted Average | | Weighted Average | | Aggregate | |
|---------------|--|-------------|--------|------------------|--------------------|------------------|------------|-----------|--|
| | | (\$ mm) | Weight | Return | Market Cap (\$ mm) | P/B | Securities | | |
| | | 1,242,836 | 28.80% | -8.07% | 41,152 | 4.83 | 845 | | |
| | | 1,678,754 | 38.91% | -9.07% | 47,288 | 1.75 | 1187 | | |
| | | 1,393,229 | 32.29% | -9.91% | 35,319 | 0.87 | 1659 | | |

| Sectors | | Total Value | | Weighted Average | | Weighted Average | | Aggregate | |
|---------|--|-------------|--------|------------------|--------------------|------------------|------------|-----------|--|
| | | (\$ mm) | Weight | Return | Market Cap (\$ mm) | P/B | Securities | | |
| | | 450,205 | 10.43% | -7.50% | 14,701 | 1.91 | 586 | | |
| | | 366,436 | 8.49% | -7.25% | 17,743 | 3.29 | 300 | | |
| | | 295,632 | 6.85% | -9.57% | 56,078 | 0.84 | 110 | | |
| | | 1,163,233 | 26.96% | -11.38% | 52,754 | 1.30 | 598 | | |
| | | 152,306 | 3.53% | -4.71% | 7,180 | 4.06 | 227 | | |
| | | 356,979 | 8.27% | -9.18% | 7,747 | 1.60 | 591 | | |
| | | 733,861 | 17.01% | -8.04% | 72,794 | 1.90 | 569 | | |
| | | 324,536 | 7.52% | -7.66% | 8,433 | 1.11 | 463 | | |
| | | 36,982 | 0.86% | -6.51% | 3,303 | 1.18 | 44 | | |
| | | 280,569 | 6.50% | -9.42% | 96,563 | 2.24 | 59 | | |
| | | 154,030 | 3.57% | -11.04% | 9,359 | 1.19 | 142 | | |
| | | 51 | 0.00% | -4.05% | 108 | 7.56 | 1 | | |

| Countries | | Total Value | | Weighted Average | | Weighted Average | | Aggregate | |
|-----------|--|-------------|--------|------------------|--------------------|------------------|------------|-----------|--|
| | | (\$ mm) | Weight | Return | Market Cap (\$ mm) | P/B | Securities | | |
| | | 281,067 | 6.51% | -14.06% | 27,773 | 1.32 | 148 | | |
| | | 51,260 | 1.19% | -3.71% | 7,626 | 1.54 | 44 | | |
| | | 1,007,424 | 23.35% | -11.45% | 102,058 | 1.48 | 511 | | |
| | | 29,772 | 0.69% | -12.36% | 7,463 | 1.38 | 25 | | |
| | | 8,198 | 0.19% | -2.37% | 9,974 | 1.47 | 6 | | |
| | | 6,947 | 0.16% | -12.10% | 5,992 | 4.06 | 2 | | |
| | | 17,432 | 0.40% | -27.30% | 2,534 | 0.68 | 32 | | |
| | | 9,665 | 0.22% | -6.06% | 4,743 | 1.19 | 4 | | |
| | | 483,217 | 11.20% | -9.11% | 21,001 | 2.94 | 458 | | |
| | | 101,787 | 2.36% | -10.05% | 11,202 | 2.42 | 141 | | |
| | | 637,385 | 14.77% | -5.66% | 33,760 | 1.07 | 742 | | |
| | | 152,658 | 3.54% | -15.74% | 9,152 | 1.70 | 229 | | |
| | | 199,215 | 4.62% | -6.82% | 22,743 | 2.65 | 70 | | |
| | | 9,147 | 0.21% | -18.31% | 8,698 | 1.60 | 4 | | |
| | | 70,332 | 1.63% | -7.87% | 7,458 | 2.46 | 72 | | |
| | | 64,679 | 1.50% | -3.56% | 5,955 | 1.27 | 75 | | |
| | | 116,284 | 2.70% | -5.12% | 30,109 | 0.65 | 27 | | |
| | | 322,403 | 7.47% | -7.20% | 20,408 | 2.60 | 121 | | |
| | | 580,602 | 13.46% | -7.78% | 29,578 | 1.52 | 690 | | |
| | | 101,528 | 2.35% | -5.15% | 9,031 | 2.05 | 186 | | |
| | | 63,816 | 1.48% | -10.50% | 6,189 | 1.49 | 103 | | |

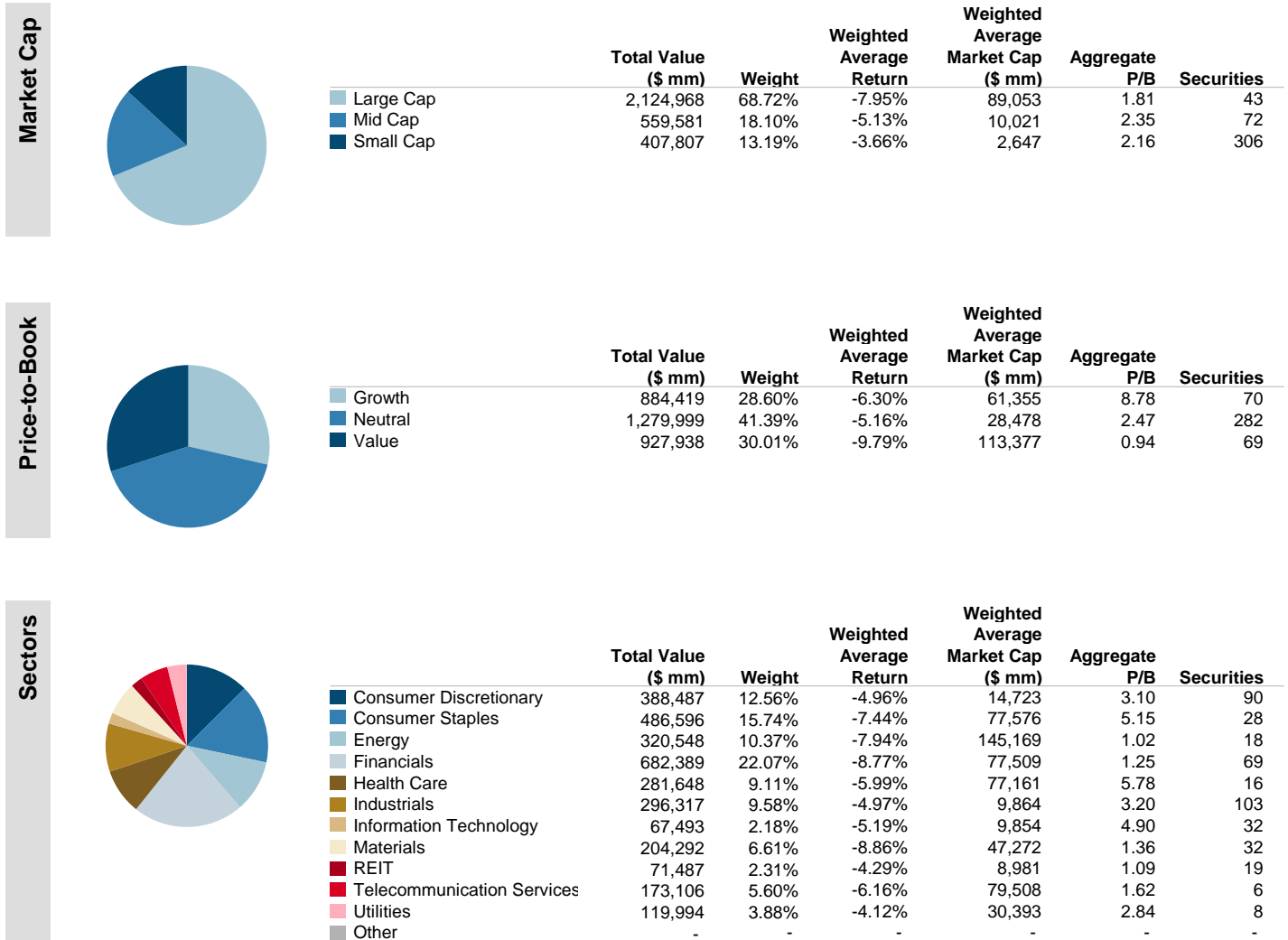
In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

UK Market Breakdown

August 2015



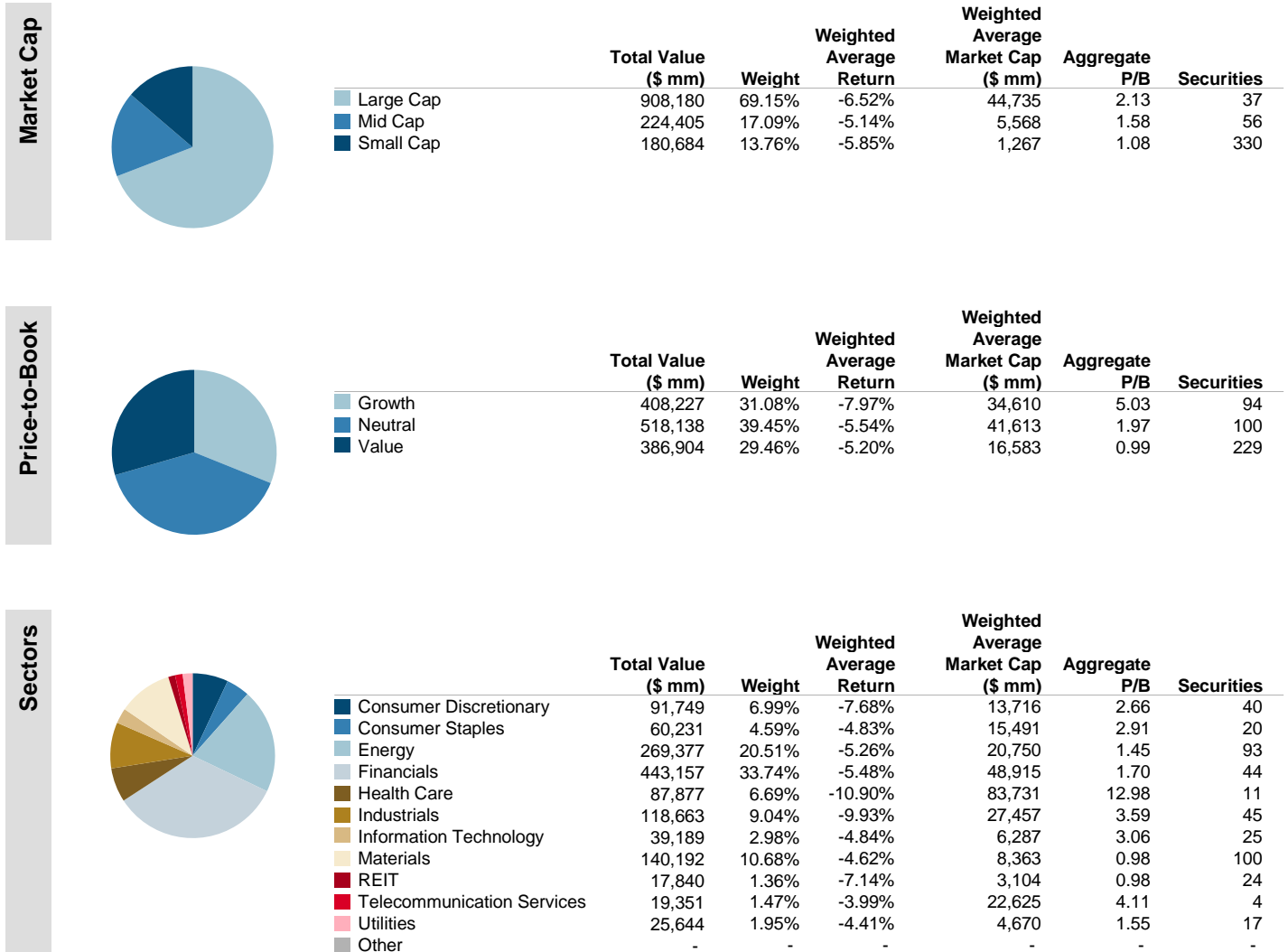
In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Canadian Market Breakdown

August 2015



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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

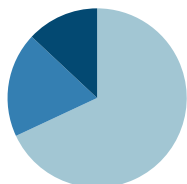
Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Australian Market Breakdown



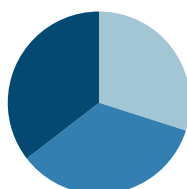
August 2015

Market Cap



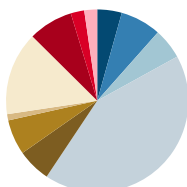
| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|-----------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| Large Cap | 691,939 | 68.04% | -11.85% | 58,644 | 2.15 | 24 |
| Mid Cap | 192,626 | 18.94% | -10.41% | 6,108 | 1.67 | 40 |
| Small Cap | 132,411 | 13.02% | -7.30% | 1,370 | 1.55 | 274 |

Price-to-Book



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|---------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| Growth | 304,452 | 29.94% | -11.31% | 47,891 | 4.19 | 102 |
| Neutral | 351,861 | 34.60% | -10.85% | 39,251 | 2.05 | 74 |
| Value | 360,662 | 35.46% | -10.86% | 37,555 | 1.30 | 162 |

Sectors



| | Total Value (\$ mm) | Weight | Weighted Average Return | Weighted Average Market Cap (\$ mm) | Aggregate P/B | Securities |
|----------------------------|---------------------|--------|-------------------------|-------------------------------------|---------------|------------|
| Consumer Discretionary | 44,133 | 4.34% | -7.16% | 2,629 | 2.17 | 55 |
| Consumer Staples | 73,334 | 7.21% | -7.34% | 26,570 | 2.25 | 17 |
| Energy | 55,245 | 5.43% | -16.59% | 11,712 | 1.28 | 25 |
| Financials | 430,921 | 42.37% | -13.67% | 63,979 | 2.07 | 44 |
| Health Care | 60,362 | 5.94% | -9.49% | 20,925 | 5.77 | 27 |
| Industrials | 63,415 | 6.24% | -9.01% | 8,152 | 2.12 | 43 |
| Information Technology | 11,207 | 1.10% | -14.43% | 2,450 | 4.62 | 28 |
| Materials | 150,525 | 14.80% | -8.25% | 51,562 | 1.44 | 58 |
| REIT | 80,187 | 7.88% | -7.40% | 9,369 | 1.50 | 26 |
| Telecommunication Services | 24,339 | 2.39% | -11.58% | 48,915 | 6.06 | 5 |
| Utilities | 23,306 | 2.29% | -3.78% | 6,167 | 1.76 | 10 |
| Other | - | - | - | - | - | - |

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

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

Global Market Breakdown



August 2015

Global equity markets declined in August with a -6.68% aggregate return. US markets (-6.06%) outperformed Developed (ex US) markets (-6.89%) and Emerging markets (-9.05%).

In the US, small cap (-5.55%) outperformed mid cap (-5.75%) and large cap (-6.22%). Among price-to-book asset classes, value (-5.48%) beat growth (-6.18%) and neutral (-6.45%). Though each sector had a negative return, Telecommunication Services (-3.02%) had the highest return, detracting the least. Health Care (-8.26%) fell the most and was the largest detractor for the month.

In developed (ex US) markets, small cap (-4.64%) outperformed mid cap (-6.15%) and large cap (-7.51%) while neutral (-6.40%) bested growth (-6.76%) as well as value (-7.67%). Each sector return was negative, with Telecommunication Services (-5.11%) having the highest return, and REITs (-5.54%) detracting the least. Financials (-8.33%) declined the most and was the largest detractor. Among the twenty-two developed (ex US) countries, all had negative returns, with Ireland (-0.85%) having the highest return and detracting the least. Hong Kong (-12.57%) had the lowest return, and United Kingdom (-6.88%) was the largest detractor.

In emerging markets, mid cap (-8.29%) outperformed large cap (-8.86%) and small cap (-10.58%). Among price-to-book asset classes, growth (-8.07%) beat neutral (-9.07%) and value (-9.91%). Of the eleven industry sectors, each had negative returns. Health Care (-4.71%) had the highest return and REITs (-6.51%) detracted the least. Financials (-11.38%) had the lowest return and was the largest detractor. Across emerging market countries, all countries had negative returns. Czech Republic (-2.37%) had the highest return and detracted the least. Greece (-27.30%) declined the most and China (-11.45%) was the largest detractor.

Dimensional Fund Advisors LP is an investment advisor registered with the Securities and Exchange Commission. The material in this publication is provided solely as background information for registered investment advisors and institutional investors only and is not intended for public use.

Past performance is not indicative of future results. Information is compiled from sources believed to be reliable and current, but accuracy cannot be guaranteed. This publication is distributed for educational purposes and should not be considered investment advice, a recommendation, endorsement or an offer of any security for sale. Unauthorized copying, reproducing, duplicating, or transmitting of this material is prohibited. ©2015 by Dimensional Fund Advisors LP

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.

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 next 15%, and small 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."