

PERFORMANCE OVERVIEW

Wyoming Catholic Ministries Foundation

Socially Responsible Portfolio 65

| Portfolio | Quarter to Date (07/01/2018 - 07/31/2018) | Year to Date (1/1/2018 - 7/31/2018) |
|-----------------------------|---|-------------------------------------|
| Opening Value | \$14,730,539.48 | \$15,175,209.00 |
| Additions | \$0.00 | \$430.77 |
| Withdrawals | (\$100,000.00) | (\$450,000.00) |
| Interest | \$2.22 | \$11.73 |
| Dividends | \$11,611.84 | \$119,766.26 |
| Gains, Losses, and Expenses | \$235,376.91 | \$49,609.24 |
| Fees for Period | (\$7,282.85) | (\$24,779.40) |
| Closing Value | \$14,870,247.60 | \$14,870,247.60 |
| Total Gain for Period | \$239,708.12 | \$144,607.83 |
| Dollar-Weighted Return | 1.64 % | 0.96 % |
| Time-Weighted Return | 1.64 % | 0.99 % |

Performance History

| PORTFOLIO/BENCHMARK* | QUARTER TO DATE | YEAR TO DATE | SINCE INCEPTION** |
|---|-----------------|--------------|-------------------|
| Wyoming Catholic Ministries Foundation | 1.64 % | 0.99 % | 2.42 % |
| Benchmark IFA Index Portfolio 65*** | 1.59 % | 1.31 % | 2.21 % |
| Wyoming Catholic Ministries Policy Portfolio 65** | 1.84 % | 1.73 % | 2.78 % |

Total Gain Since Inception**

\$354,704.61

*All returns are time weighted. For periods greater than one year, returns are annualized.

**Inception Date as of 12/04/2017

***Refer to current Investment Policy Statement (IPS) for Policy Benchmark. See Notes and Disclosures for more information

The IFA Performance Report provides information on all your investments held in the account(s) referenced above. IFA manages your assets based on your investment objectives and goals communicated to IFA by you. Therefore it is important for you to inform IFA promptly anytime there is a change to your overall objectives or financial situation. Past performance is not indicative of future results.

CURRENT POSITIONS

Wyoming Catholic Ministries Foundation

ACCOUNT: WYOMING CATHOLIC MINISTRIES FOUNDATION, CHARITABLE TRUST - 941537305

ASSET CLASS: REITS

| Weight of Total Portfolio | Description | Symbol | Units | Price | Market Value: 7/31/2018 |
|---------------------------|------------------------|--------|------------|---------|-------------------------|
| 6.75 % | DFA Global Real Estate | DFGEX | 90,286.577 | \$11.12 | \$1,003,986.74 |

ASSET CLASS: INTERNATIONAL

| Weight of Total Portfolio | Description | Symbol | Units | Price | Market Value: 7/31/2018 |
|---------------------------|--|--------|-------------|---------|-------------------------|
| 12.53 % | Dfa International Social Core Eq Instl | DSCLX | 136,040.242 | \$13.70 | \$1,863,751.32 |

ASSET CLASS: FIXED INCOME

| Weight of Total Portfolio | Description | Symbol | Units | Price | Market Value: 7/31/2018 |
|---------------------------|------------------------------------|--------|-------------|--------|-------------------------|
| 34.50 % | Dfa Social Fixed Income Port Instl | DSFIX | 538,307.490 | \$9.53 | \$5,130,070.38 |

ASSET CLASS: CASH

| Weight of Total Portfolio | Description | Symbol | Units | Price | Market Value: 7/31/2018 |
|---------------------------|--|--------|-------|-------|-------------------------|
| 0.07 % | Fdic Insured Deposit Account Ida12 Not Covered By Sipc | MMDA12 | | | \$11,133.06 |

ASSET CLASS: US CORE EQUITIES

| Weight of Total Portfolio | Description | Symbol | Units | Price | Market Value: 7/31/2018 |
|---------------------------|------------------------|--------|-------------|---------|-------------------------|
| 40.12 % | DFA Social U.S. Core 2 | DFUEX | 353,027.424 | \$16.90 | \$5,966,163.47 |

ASSET CLASS: EMERGING MARKETS CORE EQUITIES

| Weight of Total Portfolio | Description | Symbol | Units | Price | Market Value: 7/31/2018 |
|---------------------------|----------------------------------|--------|------------|---------|-------------------------|
| 6.02 % | DFA Social Core Emerging Markets | DFESX | 63,620.657 | \$14.07 | \$895,142.64 |

Account Total: \$14,870,247.60

Portfolio Total: \$14,870,247.60

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REBALANCE REPORT

Wyoming Catholic Ministries Foundation

Socially Responsible Portfolio 65

As of 7/31/2018

| Asset Class | Current Allocation | Target Allocation | Percent Variance | Current Value | Target Value | Difference |
|----------------------------------|--------------------|-------------------|------------------|------------------------|------------------------|---------------|
| Cash | 0.07 % | 0.00 % | 0.07 % | \$10,409.17 | \$0.00 | \$10,409.17 |
| Emerging Mkts Social Core Equity | 6.02 % | 6.50 % | -0.48 % | \$895,188.91 | \$966,566.09 | (\$71,377.19) |
| Fixed Income | 34.50 % | 35.00 % | -0.50 % | \$5,130,235.42 | \$5,204,586.66 | (\$74,351.24) |
| Int'l Social Core Equity | 12.53 % | 13.00 % | -0.47 % | \$1,863,242.02 | \$1,933,132.19 | (\$69,890.16) |
| REITs | 6.75 % | 6.50 % | 0.25 % | \$1,003,741.71 | \$966,566.09 | \$37,175.62 |
| US Social Core Equity | 40.12 % | 39.00 % | 1.12 % | \$5,965,943.34 | \$5,799,396.56 | \$166,546.77 |
| Total | 100.00 % | 100.00 % | | \$14,870,247.60 | \$14,870,247.60 | |

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NOTES AND DISCLOSURES

Time-Weighted return removes the impact of contributions and withdrawals to enable accurate comparisons to benchmarks.

Dollar-Weighted return incorporates both timing and amount of your contributions and withdrawals. Time-Weighted return measures IFA's performance as your investment advisor, while the Dollar-Weighted return measures IFA's performance that may be affected by factors outside our control, such as your contributions and withdrawals

When the returns of the performance period either begin or end in the middle of a month, the following methodology is used to estimate the returns of the IFA Index Portfolios. The return for a partial month is calculated as the return for the whole month multiplied by the number of days covered in the month divided by the total number of days in the month. If the ending month of the performance period is the month that we are currently in (i.e., returns do not yet exist for the whole month), then the returns shown are to the end of the prior month.

For the Policy Benchmark Allocation, please consult your Investment Policy Statement (IPS). Policy Benchmarks are typically constructed using relevant industry benchmarks and evaluated gross of fees.

Clients are urged to compare the ending balance on the performance report prepared by IFA with the applicable account statement sent by client's custodian. If client notices any discrepancies between the two statements, client should promptly contact IFA.

IFA manages your investments based on the answers you agreed to in IFA's risk capacity survey. The survey measures five dimensions of your risk capacity, including your investment time horizon, income, net worth, attitude toward risk and investment knowledge. Therefore, it is important for you to inform IFA promptly if there is a substantive change to your risk capacity, including your financial situation. In such a case, you should take the risk capacity survey again at www.ifarcs.com. IFA will assume your goals and objectives as an investor are to maximize your after tax return, given your risk capacity. If your goals or objectives are different or have changed, please let your advisor know immediately.

Unless otherwise noted, index returns reflect the reinvestment of income dividends and capital gains, if any, but do not reflect fees, brokerage commissions or other expenses of investing. Investors may not make direct investments into any index.

In September 2013, IFA introduced the New IFA Index Portfolios which use the same equity allocation as the Original IFA Index Portfolio 100. IFA Index Portfolio 100 was held the same as it has been since 2000 and became the only 100 percent equity portfolio in the New IFA Index Portfolios. The four fixed income indexes (25% each) remain the same as they have been since 2000 and will make up the fixed income allocation of all New IFA Index Portfolios in the allocation equal to 100-New Index Portfolio #. The number of each New IFA Index Portfolio now equals the percentage of equities in the New IFA Index Portfolio. For example, the New IFA Index Portfolio 60 is 60% equities and 40% fixed income. For the data series used as benchmarks in the performance reports for clients who are in the New IFA Index Portfolios, the monthly returns of the Original IFA Index Portfolios (with the same equity percentage allocations) are used through 8/31/2013, and the monthly returns for the New IFA Index Portfolios are used after 8/31/2013. For example, the data for the Benchmark IFA Index Portfolio 60 uses the Original Index Portfolio 50 data through 8/31/2013 and the New IFA Index Portfolio 60 data thereafter. Please note that full equity Original IFA Index Portfolios from 90-99 have all been replaced with the Original Index Portfolio 100, which remained the same in the New Index Portfolios. The data series used for Benchmark IFA Index Portfolio 100 are returns for the Original IFA Index Portfolio 90 through 8/31/2013 and the New IFA Index Portfolio 100 thereafter. For more information on the conversion from Original to New IFA Index Portfolios, please see: http://www.ifa.com/articles/improved_index_portfolios.aspx. As of 2016, New IFA Index Portfolios are referred to simply as IFA Index Portfolios.

*Since inception fees are available upon request, please contact your Wealth Advisor or Client Service Specialist

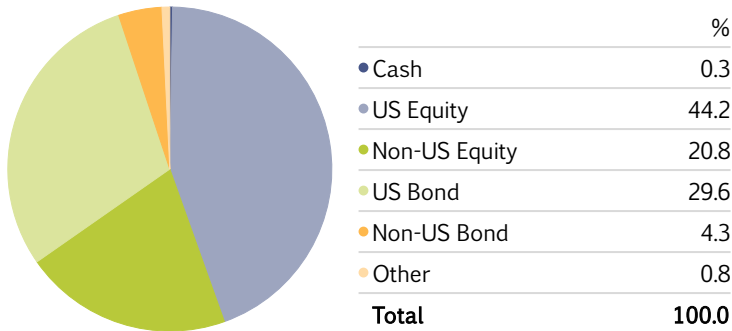
IFA Socially Responsible Index Portfolio 65

Portfolio Date: 7/31/2018

Holding Composition

IFA Socially Responsible Index Portfolio 65 - Asset Allocation (U

Portfolio Date: 7/31/2018



Equity Style

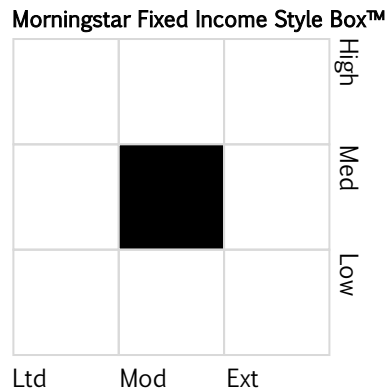
Portfolio Date: 7/31/2018



| Market Cap | % |
|------------------|------|
| Market Cap Giant | 25.6 |
| Market Cap Large | 24.6 |
| Market Cap Mid | 31.7 |
| Market Cap Small | 15.4 |
| Market Cap Micro | 2.6 |

Fixed-Income Style

Portfolio Date: 7/31/2018



| Fixed-Income Stats | Value |
|----------------------|-------|
| Average Eff Duration | 6.0 |
| Average Eff Maturity | 7.1 |
| Average Coupon | 3.4 |
| Average Price | - |

World Regions

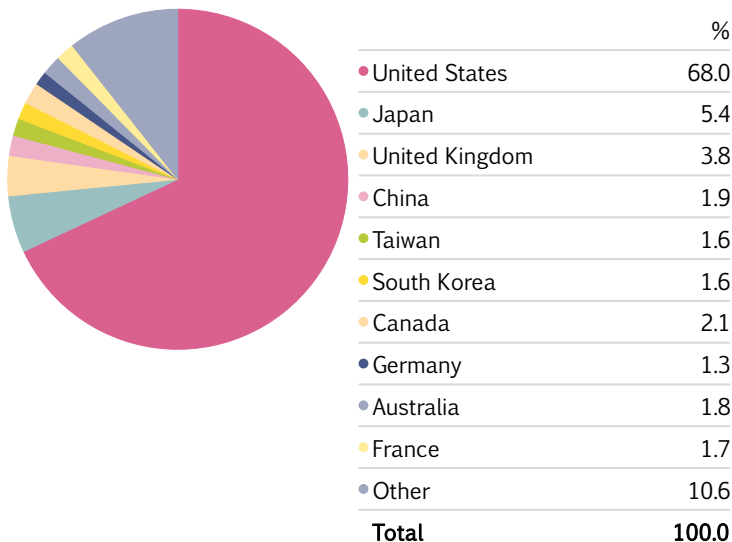
| | |
|------------------------------------|-------|
| Equity Region North America % | 70.13 |
| Equity Region Latin America % | 1.29 |
| Equity Region Europe dev % | 7.46 |
| Equity Region United Kingdom % | 3.81 |
| Equity Region Africa/Middle East % | 0.96 |
| Equity Region Europe emrg % | 0.50 |
| Equity Region Asia dev % | 4.51 |
| Equity Region Asia emrg % | 3.96 |
| Equity Region Japan % | 5.40 |
| Equity Region Australasia % | 1.98 |
| Equity Region Not Classified % | 0.00 |

Market Maturity

| | |
|--------------------------------|-------|
| Equity Region Developed % | 93.51 |
| Equity Region Emerging % | 6.49 |
| Equity Region Not Classified % | 0.00 |

Equity Country Exposure

Portfolio Date: 7/31/2018

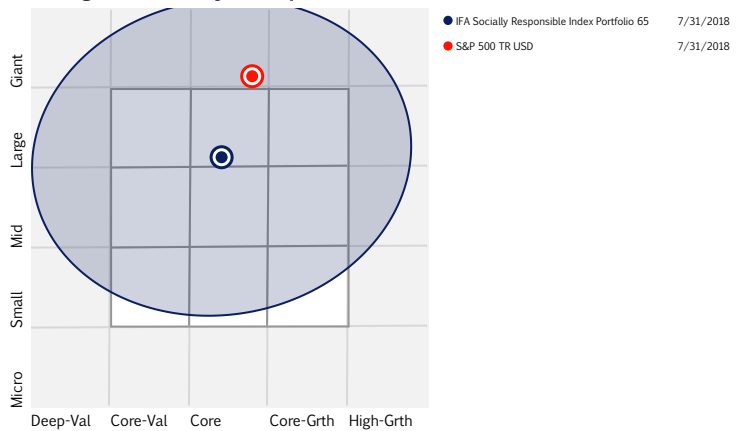


IFA Socially Responsible Index Portfolio 65 - Equity Sectors

Portfolio Date: 7/31/2018

| | |
|---|-------|
| Equity Econ Sector Basic Materials % | 6.89 |
| Equity Econ Sector Consumer Cyclical % | 13.69 |
| Equity Econ Sector Financial Services % | 18.11 |
| Equity Econ Sector Real Estate % | 10.39 |
| Equity Econ Sector Consumer Defensive % | 5.29 |
| Equity Econ Sector Healthcare % | 4.72 |
| Equity Econ Sector Utilities % | 2.09 |
| Equity Econ Sector Communication Services % | 4.07 |
| Equity Econ Sector Energy % | 6.86 |
| Equity Econ Sector Industrials % | 12.24 |
| Equity Econ Sector Technology % | 15.65 |

Holdings-Based Style Map



IFA Socially Responsible Index Portfolio 65 - Holding Intersection

Portfolio Date: 7/31/2018 Top 40 holdings: 17.22% Other: 82.78%

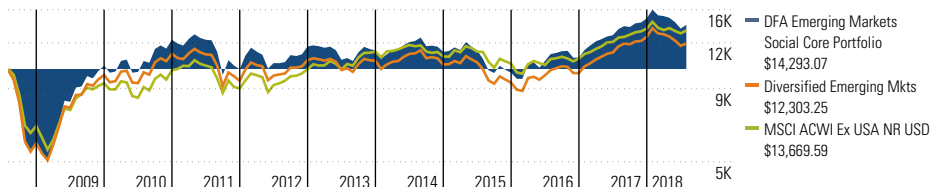
| | Portfolio Weighting % | Ticker | Position Market Value (mil) | Sector | Holding Portfolio Date |
|----------------------------|-----------------------|--------|-----------------------------|------------------------|------------------------|
| Apple Inc | 1.13 | AAPL | 0.00 | Technology | 7/31/2018 |
| Amazon.com Inc | 0.70 | AMZN | 0.00 | Consumer Cyclical | 7/31/2018 |
| Microsoft Corp | 0.70 | MSFT | 0.00 | Technology | 7/31/2018 |
| Federal National Mortgage | 0.62 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Bor | 0.55 | — | 0.00 | — | 7/31/2018 |
| JPMorgan Chase & Co | 0.55 | JPM | 0.00 | Financial Services | 7/31/2018 |
| Exxon Mobil Corp | 0.51 | XOM | 0.00 | Energy | 7/31/2018 |
| United States Treasury Not | 0.50 | — | 0.00 | — | 7/31/2018 |
| AT&T Inc | 0.48 | T | 0.00 | Communication Services | 7/31/2018 |
| United States Treasury Not | 0.47 | — | 0.00 | — | 7/31/2018 |
| Federal Home Loan Banks | 0.46 | — | 0.00 | — | 7/31/2018 |
| Federal National Mortgage | 0.46 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.45 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.45 | — | 0.00 | — | 7/31/2018 |
| Federal Home Loan Banks | 0.43 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.43 | — | 0.00 | — | 7/31/2018 |
| Intel Corp | 0.42 | INTC | 0.00 | Technology | 7/31/2018 |
| United States Treasury Not | 0.40 | — | 0.00 | — | 7/31/2018 |
| Federal National Mortgage | 0.40 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Bor | 0.40 | — | 0.00 | — | 7/31/2018 |
| Wells Fargo & Co | 0.38 | WFC | 0.00 | Financial Services | 7/31/2018 |
| United States Treasury Not | 0.38 | — | 0.00 | — | 7/31/2018 |
| Berkshire Hathaway Inc B | 0.38 | BRK.B | 0.00 | Financial Services | 7/31/2018 |
| United States Treasury Bor | 0.37 | — | 0.00 | — | 7/31/2018 |
| Verizon Communications Ir | 0.36 | VZ | 0.00 | Communication Services | 7/31/2018 |
| Comcast Corp Class A | 0.35 | CMCSA | 0.00 | Communication Services | 7/31/2018 |
| Tennessee Valley Authority | 0.34 | — | 0.00 | — | 7/31/2018 |
| Federal National Mortgage | 0.34 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.33 | — | 0.00 | — | 7/31/2018 |
| Federal National Mortgage | 0.33 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.33 | — | 0.00 | — | 7/31/2018 |
| Bank of America Corporati | 0.33 | BAC | 0.00 | Financial Services | 7/31/2018 |
| United States Treasury Not | 0.33 | — | 0.00 | — | 7/31/2018 |
| Oracle Corporation 2.95% | 0.32 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.31 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Bor | 0.31 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.31 | — | 0.00 | — | 7/31/2018 |
| United States Treasury Not | 0.30 | — | 0.00 | — | 7/31/2018 |
| Chevron Corp | 0.30 | CVX | 0.00 | Energy | 7/31/2018 |
| Oracle Corporation 3.25% | 0.29 | — | 0.00 | — | 7/31/2018 |

DFA Emerging Markets Social Core Portfolio DFESX

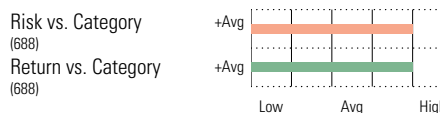
Morningstar Analyst Rating

| NAV \$ | NAV Day Change % | Yield TTM % | Total Assets \$ Bil | Status | Min. Inv. | Load | Expenses | Morningstar Rating™ | Category | Investment Style |
|--------|------------------|-------------|---------------------|--------|-----------|------|----------|---------------------|---------------------------|------------------|
| 14.07 | ↑0.01 0.07 | 1.98 | 1.5 | Open | — | None | 0.55% | ★★★★ | Diversified Emerging Mkts | Large Blend |

Growth of 10,000 07-31-2008 - 07-31-2018



3 Year Average Morningstar Risk Measures



Investment Strategy

The investment seeks long-term capital appreciation. The fund will invest at least 80% of its net assets in emerging markets equity securities that are defined in the prospectus as Approved Markets securities. It may gain exposure to companies in Approved Markets by purchasing equity securities in the form of depositary receipts, which may be listed or traded outside the issuer's domicile country.

Performance 07-31-2018

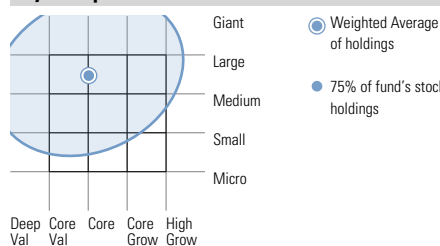
| | YTD | 1 Mo | 1 Yr | 3Yr Ann | 5Yr Ann | 10Yr Ann |
|-----------------------------|-------|--------|--------|---------|---------|----------|
| Growth of 10,000 | 9,478 | 10,300 | 10,341 | 13,155 | 13,079 | 14,508 |
| Fund | -5.22 | 3.00 | 3.41 | 9.57 | 5.51 | 3.79 |
| +/- MSCI ACWI Ex USA NR USD | -3.76 | 0.61 | -2.53 | 3.58 | -0.07 | 0.63 |
| +/- Category | 0.04 | 1.08 | 0.51 | 2.17 | 1.34 | 1.05 |
| % Rank in Cat | 48 | 25 | 51 | 19 | 24 | 22 |
| # of Funds in Cat | 863 | 896 | 834 | 693 | 497 | 204 |

* Currency is displayed in BASE

Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |
| Rating | — | — |

Style Map



Top Holdings 05-31-2018

| | Weight % | Last Price | Day Chg % | 52 Week Range |
|---|----------|-------------|-----------|-----------------------|
| ⊖ Samsung Electronics Co Ltd | 3.10 | — BASE | 0.65 ↑ | 44,220.00 - 57,520.00 |
| Tencent Holdings Ltd | 2.33 | 355.00 BASE | -0.06 ↓ | 308.00 - 476.60 |
| Taiwan Semiconductor Manufacturing Co Ltd ADR | 1.52 | 41.71 BASE | 1.21 ↑ | 35.34 - 46.57 |
| Samsung Electronics Co Ltd GDR | 1.35 | — BASE | 1.07 ↑ | 966.50 - 1,292.00 |
| Taiwan Semiconductor Manufacturing Co Ltd | 1.18 | 248.00 BASE | 0.81 ↑ | 210.00 - 266.00 |

% Assets in Top 5 Holdings 9.48

⊕ Increase ⊖ Decrease ✖ New to Portfolio

Asset Allocation

| | % Net | % Short | % Long | Bench mark | Cat Avg |
|----------------|-------|---------|--------|------------|---------|
| ● Cash | 1.43 | 0.00 | 1.43 | 0.00 | 2.40 |
| ● US Stock | 0.01 | 0.00 | 0.01 | 0.13 | 1.30 |
| ● Non US Stock | 96.55 | 0.00 | 96.55 | 99.81 | 95.93 |
| ● Bond | 0.00 | 0.00 | 0.00 | 0.00 | 0.02 |
| ● Other | 2.01 | 0.00 | 2.01 | 0.06 | 0.35 |

Management

| | Start Date |
|------------------|------------|
| Joseph H. Chi | — |
| Jed S. Fogdall | — |
| Allen Pu | — |
| Bhanu P. Singh | — |
| Mary T. Phillips | — |

Top Sectors 05-31-2018

| | Fund | 3 Yr High | 3 Yr Low | Cat Avg |
|----------------------|-------|-----------|----------|---------|
| 📱 Technology | 25.70 | 25.70 | 22.11 | 24.75 |
| 🏦 Financial Services | 18.17 | 20.27 | 18.17 | 24.69 |
| 🚗 Consumer Cyclical | 11.72 | 11.73 | 11.58 | 12.95 |
| 🏭 Basic Materials | 11.55 | 11.76 | 11.27 | 6.32 |
| ⚙️ Industrials | 8.07 | 8.12 | 7.78 | 5.59 |

Dividend and Capital Gains Distributions

| Distribution Date | Distribution NAV | Long-Term Capital Gain | Short-Term Capital Gain | Return of Capital | Dividend Income | Distribution Total |
|-------------------|------------------|------------------------|-------------------------|-------------------|-----------------|--------------------|
| 06-28-2018 | 13.45 | 0.0000 | 0.0000 | 0.0000 | 0.0589 | 0.0589 |
| 12-15-2017 | 14.39 | 0.0000 | 0.0000 | 0.0000 | 0.0921 | 0.0921 |
| 09-28-2017 | 13.83 | 0.0000 | 0.0000 | 0.0000 | 0.1274 | 0.1274 |
| 06-29-2017 | 13.15 | 0.0000 | 0.0000 | 0.0000 | 0.0792 | 0.0792 |
| 03-30-2017 | 12.71 | 0.0000 | 0.0000 | 0.0000 | 0.0049 | 0.0049 |

DFA Emerging Markets Social Core Portfolio DFESX

Analysis

Morningstar's Take

Morningstar Analyst Rating —

Morningstar Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |

Morningstar Analyst Rating

Morningstar evaluates mutual funds based on five key pillars, which its analysts believe lead to funds that are more likely to outperform over the long term on a risk-adjusted basis.

Analyst Rating Spectrum

 Gold
  Silver
  Bronze
  Neutral
  Negative

Fund Performance

| | Total Return % | +/- Category |
|------|----------------|--------------|
| YTD | -5.22 | 0.04 |
| 2017 | 37.30 | 3.13 |
| 2016 | 13.18 | 4.71 |
| 2015 | -15.50 | -1.70 |
| 2014 | -1.25 | 1.76 |

We do not currently publish an Analyst Report for this fund.

DFA Emerging Markets Social Core Portfolio DFESX

Portfolio

Morningstar Category™
Diversified Emerging Mkts

Total Assets \$ Bil
1.5

Benchmark
MSCI EM NR USD

Annual Turnover
14%

Category Avg Turnover
62%

Yield TTM
1.98%

Assets In Top 10 Holdings
13.67%

Stock Holdings (Long)
4,093

Stock Holdings (Short)
0

Bond Holdings (Long)
0

Bond Holdings (Short)
0

Other Holdings (Long)
177

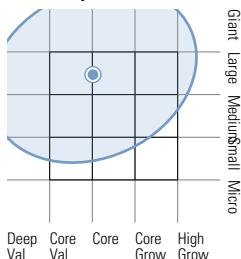
Other Holdings (Short)
1

Holding Style

| | | | |
|-------|------|--------|-------|
| 20 | 25 | 15 | Large |
| 12 | 7 | 5 | |
| 9 | 4 | 2 | |
| Value | Core | Growth | |



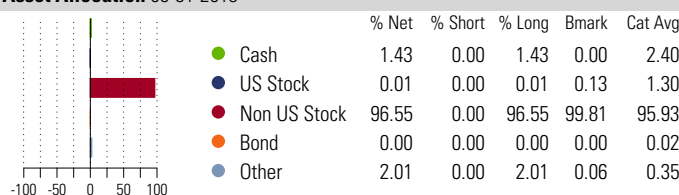
Ownership Zone



● Weighted Average of holdings

● 75% of fund's stock holdings

Asset Allocation 05-31-2018



Style Details

Avg Market Cap BASE
8,930 mil

Benchmark Market Cap BASE
31,206 mil

Category Avg Market Cap BASE
31,339 mil

Market Capitalization (Size)

| | % of Portfolio | % Bmark | % Cat Avg |
|--------|----------------|---------|-----------|
| Giant | 33.87 | 56.91 | 61.78 |
| Large | 27.46 | 31.76 | 18.23 |
| Medium | 23.32 | 10.30 | 16.29 |
| Small | 10.52 | 1.00 | 3.51 |
| Micro | 4.83 | 0.03 | 0.19 |

Value Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------------|-----------------|-------|---------|
| Price/Prospective Earnings* | 11.19 | 12.62 | 13.61 |
| Price/Book* | 1.49 | 1.57 | 1.94 |
| Price/Sales* | 0.93 | 1.30 | 1.54 |
| Price/Cash Flow* | 4.78 | 5.23 | 7.85 |
| Dividend Yield %* | 2.97 | 2.81 | 2.88 |

Growth Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------|-----------------|--------|---------|
| Long-Term Earnings % | 19.13 | 15.76 | 23.72 |
| Historical Earnings % | 10.35 | -9.48 | 4.62 |
| Sales Growth % | -4.13 | -6.73 | 7.28 |
| Cash-Flow Growth % | -19.34 | -17.12 | 17.89 |
| Book-Value Growth % | 5.58 | 1.81 | 14.83 |

* Forward-looking based on historical data Style and Market Cap Breakdown and Value and Growth Measures are calculated only using the long position holdings of the portfolio.

Investment Style History 05-31-2018

| Year | Style | % Equity |
|------|-------|----------|
| 2018 | ■ | 96.56 |
| 2017 | ■ | 97.57 |
| 2016 | ■ | 96.96 |
| 2015 | ■ | 96.88 |
| 2014 | ■ | 91.08 |

Style Box Detail calculations do not include the fund's short positions (if any).

Equity Portfolio Financial Metrics

| | % of Portfolio | % Bmark | % Cat Avg |
|-----------------------------------|----------------|---------|-----------|
| ROIC | 12.92 | 13.76 | 14.89 |
| Wide Moat Coverage | 17.11 | 27.39 | 33.09 |
| Narrow Moat Coverage | 37.83 | 43.88 | 41.24 |
| No Moat Coverage | 45.06 | 28.73 | 25.67 |
| Financial Health | — | — | — |
| Profitability | — | — | — |
| Growth | — | — | — |
| Cash Return % | -30.20 | -141.86 | -77.16 |
| Free Cashflow Yield Ex-financials | 0.03 | 0.04 | 0.04 |
| D/C Ratio | 27.69 | 26.46 | 26.46 |

Sector Weightings 05-31-2018

■ Fund Weight □ Bmark Weight ▼ Cat Avg Weight

Cyclical

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Basic Materials | 11.55 | 7.72 | 6.27 |
| Consumer Cyclical | 11.72 | 11.17 | 13.03 |
| Financial Services | 18.17 | 22.79 | 24.43 |
| Real Estate | 3.91 | 3.06 | 2.51 |

Sensitive

| | % Stocks | Bmark | Cat Avg |
|------------------------|----------|-------|---------|
| Communication Services | 3.90 | 4.35 | 3.70 |
| Energy | 4.55 | 6.96 | 5.49 |
| Industrials | 8.07 | 4.83 | 5.65 |
| Technology | 25.70 | 26.89 | 24.88 |

Defensive

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Consumer Defensive | 6.81 | 6.77 | 8.99 |
| Healthcare | 2.28 | 3.06 | 3.21 |
| Utilities | 3.32 | 2.42 | 1.86 |

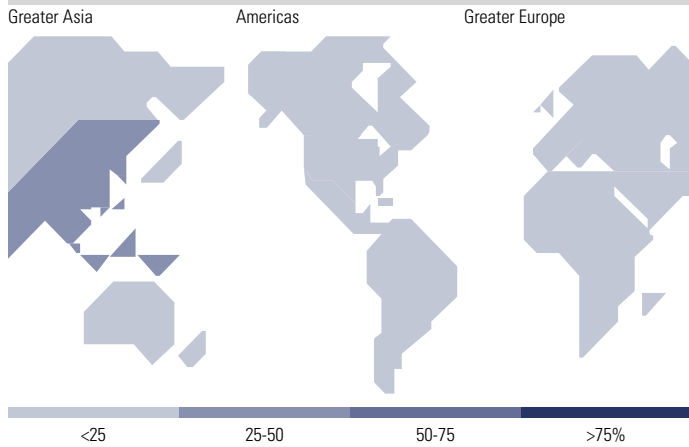
Country data is calculated only using the long position holdings of the portfolio.

DFA Emerging Markets Social Core Portfolio DFESX

Portfolio

Morningstar Category™ Diversified Emerging Mkts
Total Assets \$ Bil 1.5
Benchmark MSCI EM NR USD

World Regions 05-31-2018



| | % Stocks | Bmark | Cat Avg |
|-----------------------|--------------|--------------|--------------|
| Americas | 12.48 | 10.82 | 14.55 |
| North America | 0.02 | 0.13 | 1.40 |
| Latin America | 12.46 | 10.69 | 13.15 |
| Greater Europe | 11.98 | 14.13 | 15.91 |
| United Kingdom | 0.00 | 0.00 | 0.86 |
| Europe-Developed | 0.30 | 0.33 | 1.14 |
| Europe-Emerging | 4.42 | 5.83 | 7.13 |
| Africa/Middle East | 7.27 | 7.97 | 6.78 |
| Greater Asia | 75.54 | 75.06 | 69.54 |
| Japan | 0.00 | 0.00 | 0.08 |
| Australasia | 0.00 | 0.00 | 0.01 |
| Asia-Developed | 36.35 | 26.83 | 24.46 |
| Asia-Emerging | 39.20 | 48.23 | 45.00 |

Market Classification

| | % Stocks | Bmark | Cat Avg |
|---------------------|----------|-------|---------|
| % Developed Markets | 36.70 | 28.74 | 28.89 |
| % Emerging Markets | 63.31 | 71.26 | 71.11 |

Region breakdown data is calculated only using the long position holdings of the portfolio.

Equity View 05-31-2018

| Top 25 Holdings | % Portfolio Weight | Shares Owned | Shares Change | Sector | Style | Ticker | Market Value | Country | YTD Return % | P/E |
|--|--------------------|--------------|---------------|--------|-------|----------|--------------|--------------|--------------|-------|
| ⊖ Samsung Electronics Co Ltd | 3.10 | 980,000 | -48,020,000 | 📱 | 📊 | 005930 | 46,018,422 | South Korea | -7.27 | 7.71 |
| Tencent Holdings Ltd | 2.33 | 675,400 | 0 | 📱 | 📊 | 00700 | 34,480,600 | China | -12.35 | 36.64 |
| Taiwan Semiconductor Manufacturing Co Ltd ADR | 1.52 | 580,837 | 0 | 📱 | 📊 | TSM | 22,478,392 | Taiwan | 8.59 | 18.84 |
| Samsung Electronics Co Ltd GDR | 1.35 | 16,921 | 0 | 📱 | 📊 | SMSN | 20,020,584 | South Korea | -13.51 | 7.67 |
| Taiwan Semiconductor Manufacturing Co Ltd | 1.18 | 2,346,214 | 0 | 📱 | 📊 | 2330 | 17,518,000 | Taiwan | 11.55 | 18.39 |
| Alibaba Group Holding Ltd ADR | 1.13 | 84,398 | 0 | 🛒 | 📊 | BABA | 16,711,648 | China | 7.45 | 52.07 |
| SK Hynix Inc | 0.89 | 152,088 | 0 | 📱 | 📊 | 000660 | 13,150,847 | South Korea | 11.90 | 5.14 |
| Ping An Insurance (Group) Co. of China Ltd H | 0.75 | 1,144,000 | 0 | 🏠 | 📊 | 02318 | 11,144,613 | China | -9.25 | 12.29 |
| Vale SA | 0.72 | 788,075 | 0 | 🏭 | 📊 | VALE3 | 10,691,724 | Brazil | 37.43 | 15.64 |
| Itau Unibanco Holding SA Participating Preferred | 0.71 | 911,067 | 0 | 🏠 | 📊 | ITUB4 | 10,497,518 | Brazil | 11.20 | 12.16 |
| Hon Hai Precision Industry Co Ltd | 0.64 | 3,319,499 | 0 | 📱 | 📊 | 2317 | 9,470,685 | Taiwan | -9.56 | 10.93 |
| Infosys Ltd | 0.60 | 488,499 | 0 | 📱 | 📊 | INFY | 8,901,435 | India | 32.87 | 18.08 |
| Naspers Ltd Class N | 0.58 | 36,170 | 0 | 📱 | 📊 | NPN | 8,601,814 | South Africa | -6.06 | 31.02 |
| ⊖ China Construction Bank Corp H | 0.58 | 8,503,990 | -770,000 | 🏠 | 📊 | 00939 | 8,559,437 | China | 2.99 | 6.30 |
| Standard Bank Group Ltd | 0.51 | 467,367 | 0 | 🏠 | 📊 | SBK | 7,603,582 | South Africa | 6.79 | 12.60 |
| ✳ S+p500 Emini Fut Jun18 Xcme 20180615 | 0.50 | 2,750 | 2,750 | — | — | — | 7,440,125 | — | — | — |
| China Mobile Ltd ADR | 0.47 | 155,765 | 0 | 📱 | 📊 | CHL | 6,996,964 | China | -10.21 | 11.10 |
| Industrial And Commercial Bank Of China Ltd H | 0.45 | 8,057,017 | 0 | 🏠 | 📊 | 01398 | 6,654,917 | China | -3.34 | 6.30 |
| Firstrand Ltd | 0.44 | 1,370,412 | 0 | 🏠 | 📊 | FSR | 6,447,852 | South Africa | 5.33 | 15.28 |
| Tata Consultancy Services Ltd | 0.41 | 236,562 | 0 | 📱 | 📊 | 532540 | 6,115,258 | India | 47.91 | 27.32 |
| HDFC Bank Ltd | 0.41 | 193,056 | 0 | 🏠 | 📊 | HDFCBANK | 6,091,723 | India | 15.99 | 31.92 |
| Ptt PCL Shs Foreign Registered | 0.40 | 3,669,000 | 0 | 🏠 | 📊 | PTT-F | 5,992,662 | Thailand | 19.18 | 11.48 |
| Housing Development Finance Corp Ltd | 0.37 | 202,308 | 0 | 🏠 | 📊 | HDFC | 5,481,865 | India | 16.36 | 20.17 |
| Sasol Ltd ADR | 0.35 | 141,754 | 0 | 🔥 | 📊 | SSL | 5,157,011 | South Africa | 15.56 | 17.25 |

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DFA Emerging Markets Social Core Portfolio DFESX

Portfolio

Morningstar Category™
Diversified Emerging Mkts

Total Assets \$ Bil
1.5

Benchmark
MSCI EM NR USD

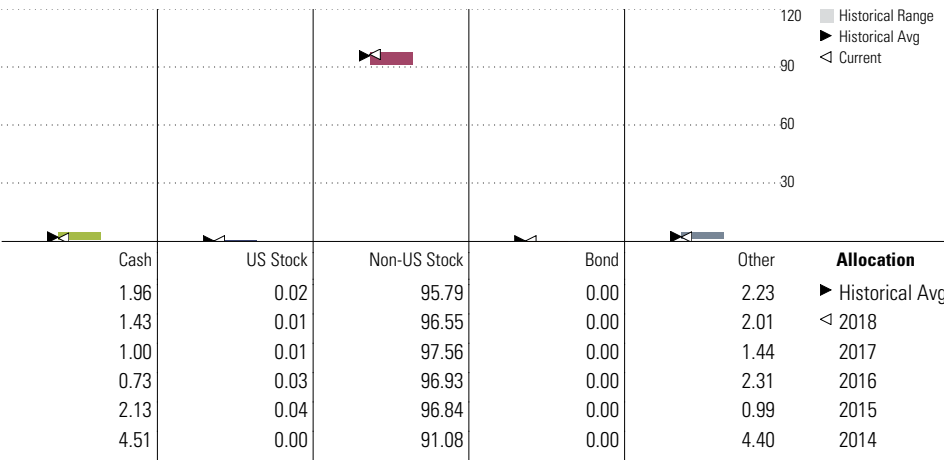
Equity View 05-31-2018

| Top 25 Holdings | % Portfolio Weight | Shares Owned | Shares Change | Sector | Style | Ticker | Market Value | Country | YTD Return % | P/E |
|-----------------------------|--------------------|--------------|---------------|---|---|--------|--------------|---------|--------------|------|
| Sberbank of Russia PJSC ADR | 0.32 | 329,456 | 0 |  |  | SBER | 4,725,635 | Russia | -12.25 | 5.98 |

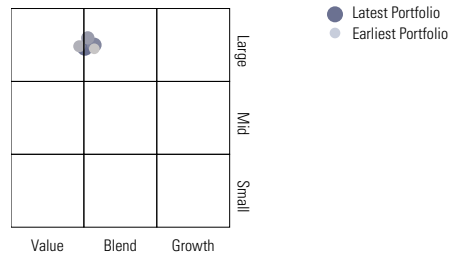
DFA Emerging Markets Social Core Portfolio DFESX

Portfolio

Asset Allocation History

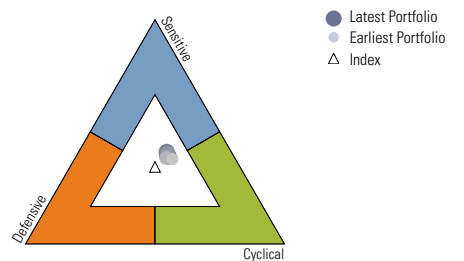
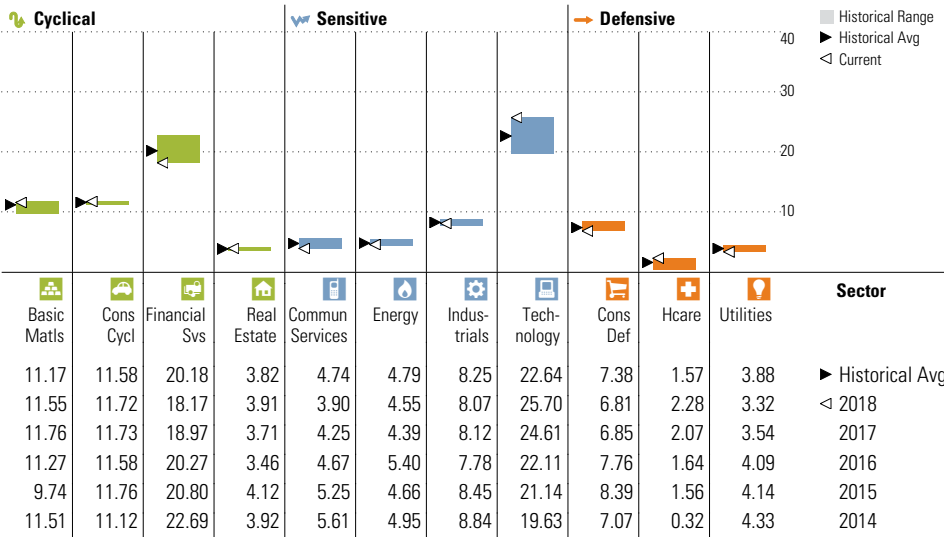


Equity Style History



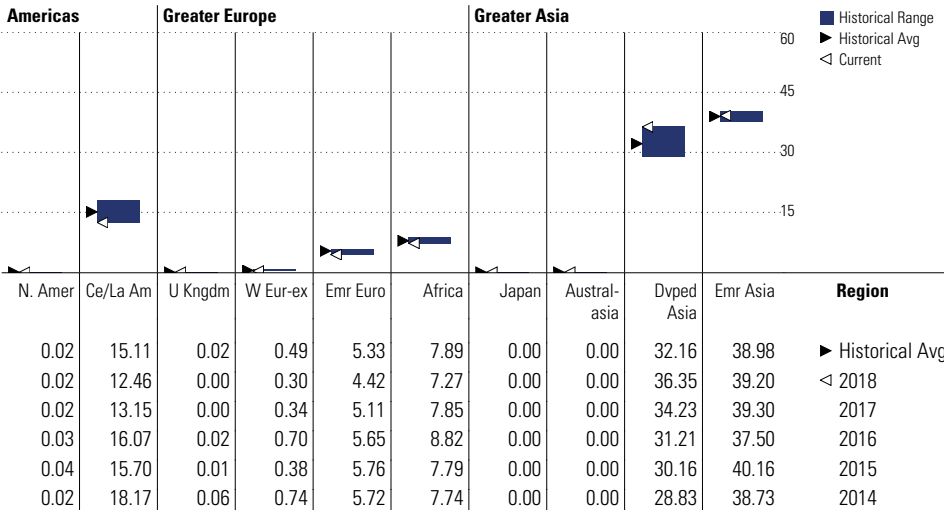
| Market Cap (size) | BASE |
|--------------------|----------|
| Historical Average | 7,539.81 |
| 2018 | 8,929.95 |
| 2017 | 8,791.97 |
| 2016 | 6,838.51 |
| 2015 | 5,843.16 |
| 2014 | 7,295.45 |

Stock Sector History



| Super Sector | Cyclical | Sensitive | Defensive |
|----------------|----------|-----------|-----------|
| Historical Avg | 46.75 | 40.41 | 12.83 |
| 2018 | 45.36 | 42.23 | 12.41 |
| 2017 | 46.17 | 41.37 | 12.46 |
| 2016 | 46.57 | 39.95 | 13.48 |
| 2015 | 46.42 | 39.49 | 14.09 |
| 2014 | 49.25 | 39.03 | 11.72 |

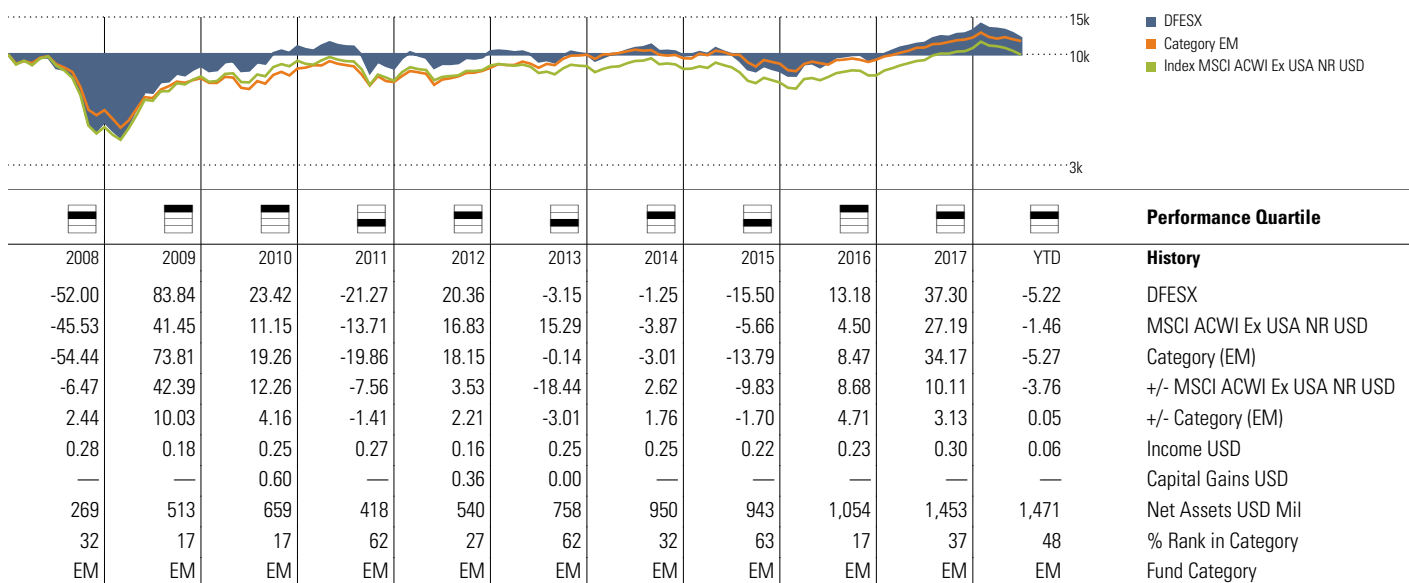
World Regions History



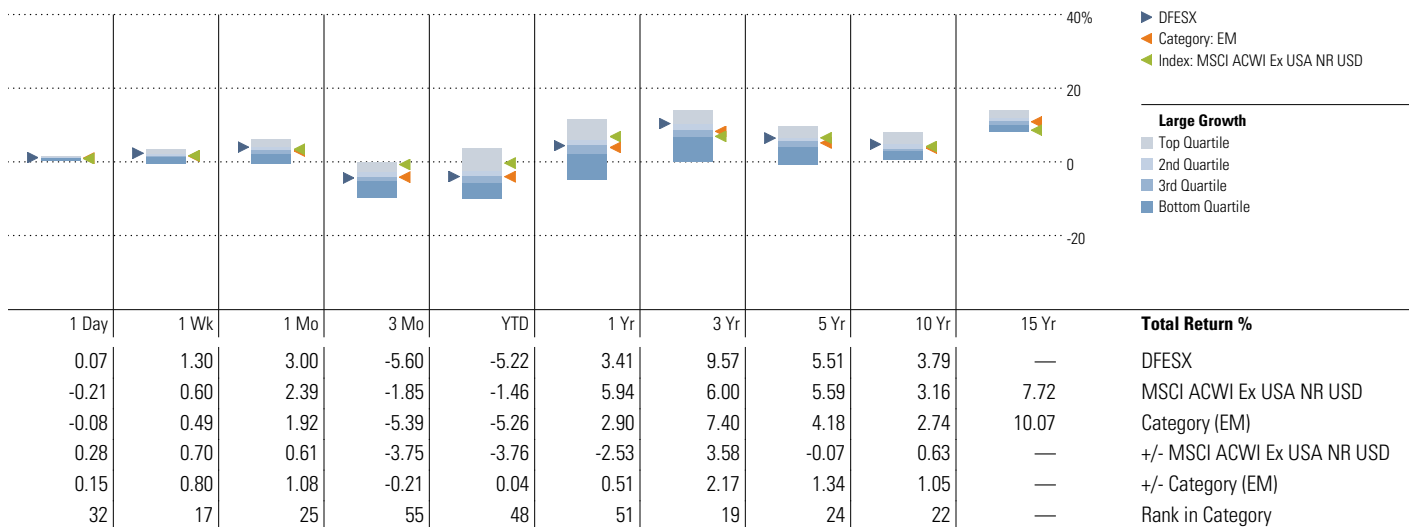
DFA Emerging Markets Social Core Portfolio DFESX

Performance

Growth of 10,000 07-31-2018



Trailing Total Returns 07-31-2018



Tax Analysis 07-31-2018

| | 1 Mo | 3 Mo | 6 Mo | YTD | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr | Since Incpt. |
|--------------------------------|-------|-------|--------|-------|------|------|------|-------|-------|--------------|
| Pretax Return | 3.00 | -5.60 | -11.62 | -5.22 | 3.41 | 9.57 | 5.52 | 3.79 | — | 6.09 |
| Tax-adjusted Return | 3.00 | -5.77 | -11.78 | -5.39 | 2.53 | 8.69 | 4.67 | 2.92 | — | 5.14 |
| % Rank in Category | 19 | 50 | 42 | 44 | 45 | 24 | 28 | 27 | — | — |
| Tax Cost Ratio | — | — | — | — | 0.85 | 0.80 | 0.80 | 0.84 | — | — |
| Potential Cap Gains Exposure % | 15.53 | | | | | | | | | |

DFA Emerging Markets Social Core Portfolio DFESX

Performance

| Quarterly Returns | | | | | Trailing Investor Returns 07-31-2018 | | | | | |
|-------------------|----|--------|----------------------------|----------|--------------------------------------|------|------|------|-------|-------|
| | | DFESX | MSCI ACWI Ex USA NR USD | Cat (EM) | | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
| 2018 | Q2 | -9.62 | -2.61 | -8.90 | Investor Return % | 2.81 | 9.62 | 5.61 | 4.21 | — |
| | Q1 | 1.81 | -1.18 | 2.01 | Total Return % | 3.41 | 9.57 | 5.51 | 3.79 | — |
| 2017 | Q4 | 7.33 | 5.00 | 6.27 | % Rank in Category (Inv Rtn) | 41 | 22 | 24 | 15 | 0 |
| | Q3 | 6.88 | 6.16 | 7.32 | | | | | | |
| | Q2 | 5.06 | 5.78 | 5.87 | | | | | | |
| | Q1 | 13.92 | 7.86 | 11.59 | | | | | | |
| 2016 | Q4 | -4.93 | -1.25 | -5.30 | | | | | | |
| | Q3 | 8.31 | 6.91 | 7.60 | | | | | | |
| | Q2 | 2.15 | -0.64 | 2.28 | | | | | | |
| | Q1 | 7.60 | -0.38 | 3.87 | | | | | | |
| 2015 | Q4 | 0.23 | 3.24 | 0.69 | | | | | | |
| | Q3 | -16.81 | -12.17 | -15.87 | | | | | | |
| | Q2 | -0.14 | 0.53 | 0.65 | | | | | | |
| | Q1 | 1.49 | 3.49 | 1.13 | | | | | | |
| 2014 | Q4 | -4.50 | -3.87 | -4.99 | | | | | | |
| | Q3 | -3.28 | -5.27 | -3.47 | | | | | | |
| | Q2 | 6.66 | 5.03 | 6.61 | | | | | | |
| | Q1 | 0.24 | 0.51 | -0.76 | | | | | | |

DFA Emerging Markets Social Core Portfolio DFESX

Risk

Morningstar Risk & Rating Statistics 06-30-2018

| DFESX | 3 Yr | 5 Yr | 10 Yr | Overall |
|------------------------|---------------|---------------|---------------|---------|
| Morningstar Return | Above Average | Above Average | Above Average | |
| Morningstar Risk | Average | Average | Above Average | |
| Morningstar Rating | ★★★★ | ★★★★ | ★★★★ | — |
| # of Funds in Category | 688 | 493 | 203 | |

Rating, risk, and return values are relative to each fund's Morningstar Category.

3 Year Volatility Measures 07-31-2018

| | Standard Deviation | Mean | Sharpe Ratio | Sortino Ratio | Bear Market Percentile Rank |
|----------|--------------------|------|--------------|---------------|-----------------------------|
| Fund | 15.14 | 9.57 | 0.63 | 1.07 | — |
| Index | 12.22 | 6.00 | 0.47 | 0.73 | — |
| Category | 14.54 | 7.38 | — | — | — |

3 Year MPT Statistics 07-31-2018

| DFESX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
|-------|-------|-----------|------|-------|---------------|----------|
|-------|-------|-----------|------|-------|---------------|----------|

vs. Best-Fit Index

| | | | | | | |
|--|---|---|---|---|---|-----|
| DFA Emerging Markets Social Core Portfolio | — | — | — | — | — | USD |
|--|---|---|---|---|---|-----|

vs. Standard Index

| | | | | | | |
|--|-------------------------|-------|------|------|------|------|
| DFA Emerging Markets Social Core Portfolio | MSCI ACWI Ex USA NR USD | 75.19 | 1.08 | 3.27 | 8.15 | BASE |
| Category:Diversified Emerging Mkts | MSCI ACWI Ex USA NR USD | — | — | — | — | BASE |

Upside & Downside Capture Ratio 07-31-2018

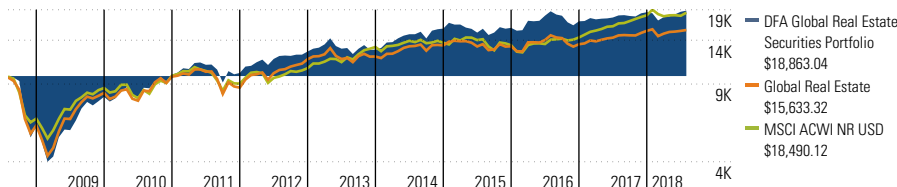
| | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
|----------|----------|----------|----------|----------|-------|
| Fund | 104.01 ↑ | 112.76 ↑ | 108.85 ↑ | 111.40 ↑ | — ↑ |
| | 127.88 ↓ | 94.50 ↓ | 112.65 ↓ | 109.76 ↓ | — ↓ |
| Category | 90.74 ↑ | 101.83 ↑ | 98.97 ↑ | 100.17 ↑ | — ↑ |
| | 113.76 ↓ | 94.34 ↓ | 108.91 ↓ | 105.61 ↓ | — ↓ |

DFA Global Real Estate Securities Portfolio DFGEX

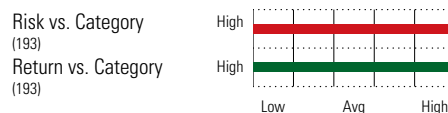
Morningstar Analyst Rating

| NAV \$ | NAV Day Change % | Yield TTM % | Total Assets \$ Bil | Status | Min. Inv. | Load | Expenses | Morningstar Rating™ | Category | Investment Style |
|--------|------------------|-------------|---------------------|--------|-----------|------|----------|---------------------|--------------------|------------------|
| 11.12 | ↑0.15 1.37 | 3.01 | 7.6 | Open | — | None | 0.24% | ★★★★ | Global Real Estate | Mid Blend |

Growth of 10,000 07-31-2008 - 07-31-2018



3 Year Average Morningstar Risk Measures



Investment Strategy

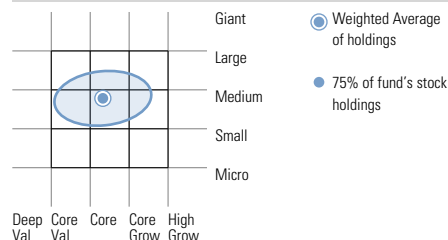
The investment seeks long-term capital appreciation. The Portfolio seeks to achieve exposure to a broad portfolio of securities of U.S. and non-U.S. companies in the real estate industry, with a focus on real estate investment trusts ("REITs") or companies that the Advisor considers to be REIT-like entities. It may pursue its investment objective by investing its assets in the DFA Real Estate Securities Portfolio, DFA International Real Estate Securities Portfolio (the "underlying funds"), and/or directly in securities of companies in the real estate industry.

Performance 07-31-2018

| | YTD | 1 Mo | 1 Yr | 3Yr Ann | 5Yr Ann | 10Yr Ann |
|----------------------|--------|--------|--------|---------|---------|----------|
| Growth of 10,000 | 10,155 | 10,109 | 10,475 | 11,922 | 14,370 | 19,114 |
| Fund | 1.55 | 1.09 | 4.75 | 6.04 | 7.52 | 6.69 |
| +/- MSCI ACWI NR USD | -1.02 | -1.92 | -6.21 | -2.91 | -1.52 | 0.30 |
| +/- Category | 0.88 | 0.20 | -0.46 | 1.10 | 1.67 | 2.00 |
| % Rank in Cat | 24 | 34 | 57 | 20 | 13 | 7 |
| # of Funds in Cat | 230 | 245 | 226 | 196 | 164 | 100 |

* Currency is displayed in BASE

Style Map



Top Holdings 05-31-2018

| | Weight % | Last Price | Day Chg % | 52 Week Range |
|---------------------------------------|----------|-------------|-----------|-----------------|
| ⊕ DFA International Real Estate Sec I | 34.26 | 5.21 BASE | 0.39 ↑ | 5.00 - 5.41 |
| ⊖ DFA Real Estate Securities I | 20.69 | 35.41 BASE | 1.84 ↑ | 31.06 - 36.34 |
| American Tower Corp | 2.90 | 150.17 BASE | 1.30 ↑ | 130.37 - 155.28 |
| Simon Property Group Inc | 2.32 | 177.75 BASE | 0.87 ↑ | 145.78 - 178.09 |
| Crown Castle International Corp | 1.99 | 111.54 BASE | 0.64 ↑ | 98.85 - 114.97 |
| % Assets in Top 5 Holdings | | 62.16 | | |

⊕ Increase ⊖ Decrease ✱ New to Portfolio

Top Sectors 05-31-2018

| | Fund | 3 Yr High | 3 Yr Low | Cat Avg |
|--------------------------|-------|-----------|----------|---------|
| 🏠 Real Estate | 93.92 | 99.15 | 93.92 | 96.85 |
| 📡 Communication Services | 5.38 | 5.38 | 0.00 | 0.64 |
| ⚙️ Industrials | 0.65 | 0.71 | 0.65 | 0.30 |
| 🏦 Financial Services | 0.06 | 0.13 | 0.06 | 0.17 |
| 🏭 Basic Materials | 0.00 | 0.00 | 0.00 | 0.40 |

Dividend and Capital Gains Distributions

| Distribution Date | Distribution NAV | Long-Term Capital Gain | Short-Term Capital Gain | Return of Capital | Dividend Income | Distribution Total |
|-------------------|------------------|------------------------|-------------------------|-------------------|-----------------|--------------------|
| 12-15-2017 | 10.94 | 0.0690 | 0.0013 | 0.0000 | 0.3365 | 0.4068 |
| 12-15-2016 | 10.05 | 0.0395 | 0.0045 | 0.0000 | 0.4819 | 0.5259 |
| 12-16-2015 | 10.24 | 0.0000 | 0.0000 | 0.0000 | 0.2512 | 0.2512 |
| 12-31-2014 | 10.45 | 0.0000 | 0.0000 | 0.0000 | 0.0334 | 0.0334 |
| 12-16-2014 | 10.24 | 0.0000 | 0.0000 | 0.0000 | 0.3584 | 0.3584 |

Asset Allocation

| | % Net | % Short | % Long | Bench mark | Cat Avg |
|----------------|-------|---------|--------|------------|---------|
| ● Cash | 0.71 | 0.01 | 0.72 | 0.00 | 0.47 |
| ● US Stock | 65.53 | 0.00 | 65.53 | 63.81 | 40.26 |
| ● Non US Stock | 33.18 | 0.00 | 33.18 | 35.25 | 56.46 |
| ● Bond | 0.00 | 0.00 | 0.00 | 0.00 | 0.76 |
| ● Other | 0.58 | 0.00 | 0.58 | 0.94 | 2.05 |

Management

| | Start Date |
|------------------|------------|
| Joseph H. Chi | — |
| Jed S. Fogdall | — |
| Allen Pu | — |
| Bhanu P. Singh | — |
| Mary T. Phillips | — |

DFA Global Real Estate Securities Portfolio DFGEX

Analysis

Morningstar's Take

Morningstar Analyst Rating —

Morningstar Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |

Morningstar Analyst Rating

Morningstar evaluates mutual funds based on five key pillars, which its analysts believe lead to funds that are more likely to outperform over the long term on a risk-adjusted basis.

Analyst Rating Spectrum



Fund Performance

| | Total Return % | +/- Category |
|------|----------------|--------------|
| YTD | 1.55 | 0.88 |
| 2017 | 9.20 | -5.91 |
| 2016 | 6.56 | 4.60 |
| 2015 | 0.69 | 1.61 |
| 2014 | 22.74 | 11.07 |

We do not currently publish an Analyst Report for this fund.

DFA Global Real Estate Securities Portfolio DFGEX

Portfolio

Morningstar Category™
Global Real Estate

Total Assets \$ Bil
7.6

Benchmark
S&P Global REIT TR USD

Annual Turnover
2%

Category Avg Turnover
74%

Yield TTM
3.01%

Assets In Top 10 Holdings
68.98%

Stock Holdings (Long)
156

Stock Holdings (Short)
—

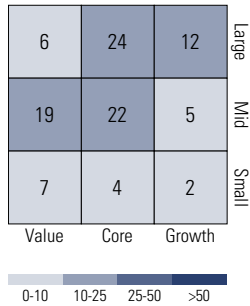
Bond Holdings (Long)
0

Bond Holdings (Short)
—

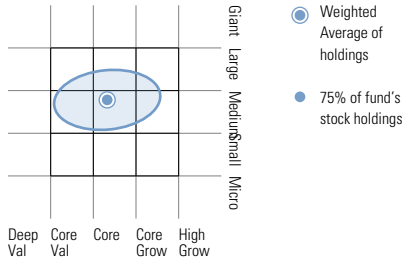
Other Holdings (Long)
11

Other Holdings (Short)
—

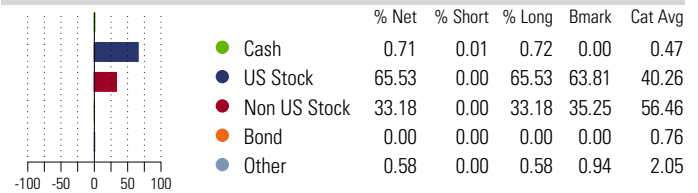
Holding Style



Ownership Zone



Asset Allocation 05-31-2018



Equity Portfolio Financial Metrics

| | % of Portfolio | % Bmark | % Cat Avg |
|-----------------------------------|----------------|---------|-----------|
| ROIC | — | — | — |
| Wide Moat Coverage | 0.00 | 0.00 | 0.12 |
| Narrow Moat Coverage | 34.55 | 24.33 | 31.52 |
| No Moat Coverage | 65.46 | 75.67 | 68.36 |
| Financial Health | — | — | — |
| Profitability | — | — | — |
| Growth | — | — | — |
| Cash Return % | 31.59 | 26.35 | 36.13 |
| Free Cashflow Yield Ex-financials | — | — | — |
| D/C Ratio | 46.08 | 44.40 | 40.27 |

Style Details

Avg Market Cap BASE: 8,886 mil
 Benchmark Market Cap BASE: 7,321 mil
 Category Avg Market Cap BASE: 10,073 mil

Market Capitalization (Size)

| | % of Portfolio | % Bmark | % Cat Avg |
|--------|----------------|---------|-----------|
| Giant | 1.43 | 1.54 | 7.49 |
| Large | 38.82 | 31.02 | 36.05 |
| Medium | 46.21 | 51.17 | 44.86 |
| Small | 12.71 | 14.93 | 11.30 |
| Micro | 0.83 | 1.35 | 0.30 |

Value Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------------|-----------------|-------|---------|
| Price/Prospective Earnings* | 27.28 | 24.33 | 19.43 |
| Price/Book* | 1.57 | 1.51 | 1.31 |
| Price/Sales* | 7.20 | 6.96 | 5.56 |
| Price/Cash Flow* | 14.20 | 14.57 | 11.02 |
| Dividend Yield %* | 4.48 | 4.66 | 3.88 |

Growth Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------|-----------------|-------|---------|
| Long-Term Earnings % | 5.66 | 5.53 | 7.17 |
| Historical Earnings % | 2.93 | 9.09 | 9.04 |
| Sales Growth % | 1.61 | 1.28 | 2.11 |
| Cash-Flow Growth % | 8.44 | -5.25 | 10.15 |
| Book-Value Growth % | 5.29 | 4.75 | -3.43 |

* Forward-looking based on historical data Style and Market Cap Breakdown and Value and Growth Measures are calculated only using the long position holdings of the portfolio.

Investment Style History 05-31-2018

| | Style | % Equity |
|------|-------|----------|
| 2018 | ■ | 98.71 |
| 2017 | ■ | 98.27 |
| 2016 | ■ | 97.68 |
| 2015 | ■ | 97.23 |
| 2014 | ■ | 97.78 |

Style Box Detail calculations do not include the fund's short positions (if any).

Sector Weightings 05-31-2018

■ Fund Weight □ Bmark Weight ▼ Cat Avg Weight

Cyclical

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Basic Materials | 0.00 | 0.00 | 0.40 |
| Consumer Cyclical | 0.00 | 0.00 | 1.19 |
| Financial Services | 0.06 | 0.00 | 0.17 |
| Real Estate | 93.92 | 99.23 | 96.88 |

Sensitive

| | % Stocks | Bmark | Cat Avg |
|------------------------|----------|-------|---------|
| Communication Services | 5.38 | 0.00 | 0.63 |
| Energy | 0.00 | 0.00 | 0.04 |
| Industrials | 0.65 | 0.77 | 0.25 |
| Technology | 0.00 | 0.00 | 0.17 |

Defensive

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Consumer Defensive | 0.00 | 0.00 | 0.00 |
| Healthcare | 0.00 | 0.00 | 0.17 |
| Utilities | 0.00 | 0.00 | 0.10 |

Country data is calculated only using the long position holdings of the portfolio.

DFA Global Real Estate Securities Portfolio DFGEX

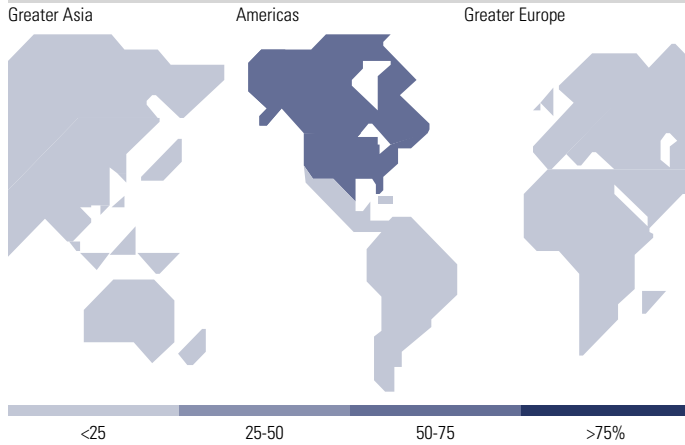
Portfolio

Morningstar Category™
Global Real Estate

Total Assets \$ Bil
7.6

Benchmark
S&P Global REIT TR USD

World Regions 05-31-2018



| | % Stocks | Bmark | Cat Avg |
|-----------------------|--------------|--------------|--------------|
| Americas | 68.66 | 66.71 | 44.56 |
| North America | 68.10 | 65.98 | 44.10 |
| Latin America | 0.56 | 0.73 | 0.46 |
| Greater Europe | 12.10 | 13.02 | 21.61 |
| United Kingdom | 4.78 | 4.64 | 6.75 |
| Europe-Developed | 5.94 | 6.93 | 14.09 |
| Europe-Emerging | 0.15 | 0.09 | 0.07 |
| Africa/Middle East | 1.23 | 1.37 | 0.70 |
| Greater Asia | 19.24 | 20.27 | 33.83 |
| Japan | 7.32 | 8.57 | 13.22 |
| Australasia | 6.88 | 6.44 | 6.67 |
| Asia-Developed | 4.86 | 4.98 | 12.18 |
| Asia-Emerging | 0.18 | 0.29 | 1.76 |

Market Classification

| | | | |
|---------------------|-------|-------|-------|
| % Developed Markets | 97.88 | 97.57 | 97.17 |
| % Emerging Markets | 2.12 | 2.43 | 2.83 |

Region breakdown data is calculated only using the long position holdings of the portfolio.

Equity View 05-31-2018

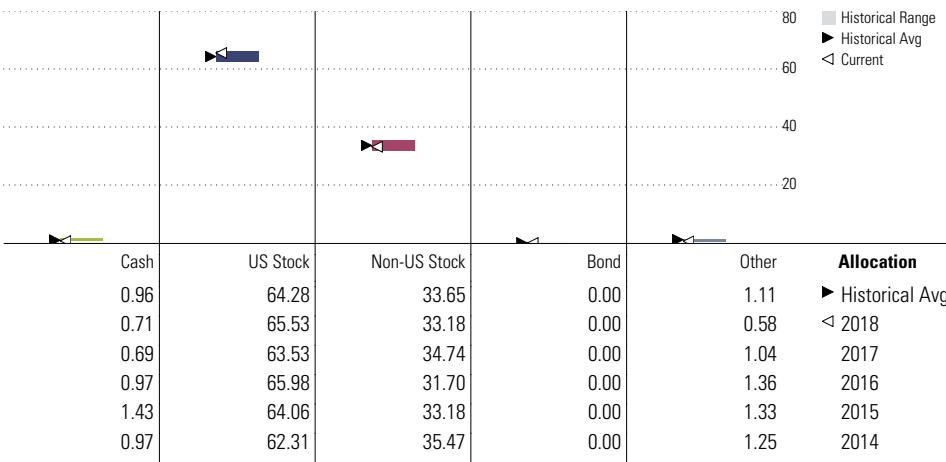
| Top 25 Holdings | % Portfolio Weight | Shared Owned | Shares Change | Sector | Style | Ticker | Market Value | Country | YTD Return % | P/E |
|---------------------------------------|--------------------|--------------|---------------|--------|-------|--------|---------------|---------------|--------------|--------|
| ⊕ DFA International Real Estate Sec I | 34.26 | 481,647,480 | 5,113,150 | — | — | DFITX | 2,494,933,949 | United States | 0.19 | — |
| ⊖ DFA Real Estate Securities I | 20.69 | 44,318,311 | -933,891 | — | — | DFREX | 1,506,822,590 | United States | 1.94 | — |
| American Tower Corp | 2.90 | 1,524,978 | 0 | 🏠 | 🏠 | AMT | 211,011,206 | United States | 6.32 | 56.37 |
| Simon Property Group Inc | 2.32 | 1,054,164 | 0 | 🏠 | 🏠 | SPG | 168,898,156 | United States | 5.77 | 26.26 |
| Crown Castle International Corp | 1.99 | 1,391,266 | 0 | 🏠 | 🏠 | CCI | 144,900,354 | United States | 2.37 | 124.53 |
| Prologis Inc | 1.59 | 1,801,015 | 0 | 🏠 | 🏠 | PLD | 115,895,315 | United States | 3.97 | 18.86 |
| Public Storage | 1.56 | 536,910 | 0 | 🏠 | 🏠 | PSA | 113,739,014 | United States | 5.97 | 32.22 |
| Equinix Inc | 1.48 | 271,508 | 0 | 🏠 | 🏠 | EQIX | 107,747,950 | United States | -0.78 | 136.42 |
| Equity Residential | 1.11 | 1,261,671 | 0 | 🏠 | 🏠 | EQR | 80,734,327 | United States | 5.05 | 36.15 |
| AvalonBay Communities Inc | 1.08 | 473,237 | 0 | 🏠 | 🏠 | AVB | 78,339,653 | United States | 1.54 | 31.25 |
| Digital Realty Trust Inc | 1.04 | 705,690 | 0 | 🏠 | 🏠 | DLR | 75,847,540 | United States | 8.47 | 122.65 |
| Welltower Inc | 1.01 | 1,274,686 | 0 | 🏠 | 🏠 | WELL | 73,485,648 | United States | 1.46 | 107.93 |
| Ventas Inc | 0.92 | 1,220,604 | 0 | 🏠 | 🏠 | VTR | 66,718,215 | United States | -2.70 | 36.85 |
| Boston Properties Inc | 0.88 | 528,226 | 0 | 🏠 | 🏠 | BXP | 64,322,080 | United States | 1.08 | 45.44 |
| SBA Communications Corp | 0.87 | 399,258 | 0 | 🏠 | 🏠 | SBAC | 63,110,712 | United States | -1.10 | 192.99 |
| Host Hotels & Resorts Inc | 0.75 | 2,515,703 | 0 | 🏠 | 🏠 | HST | 54,414,656 | United States | 10.38 | 23.53 |
| Essex Property Trust Inc | 0.74 | 226,314 | 0 | 🏠 | 🏠 | ESS | 54,095,835 | United States | 1.34 | 45.98 |
| Realty Income Corp | 0.71 | 974,074 | 0 | 🏠 | 🏠 | O | 51,918,144 | United States | 0.87 | 49.80 |
| Alexandria Real Estate Equities Inc | 0.61 | 352,445 | 0 | 🏠 | 🏠 | ARE | 44,027,429 | United States | -0.45 | 48.83 |
| Extra Space Storage Inc | 0.58 | 439,044 | 0 | 🏠 | 🏠 | EXR | 42,257,985 | United States | 7.80 | 24.60 |
| Vornado Realty Trust | 0.57 | 595,616 | 0 | 🏠 | 🏠 | VNO | 41,520,391 | United States | -6.00 | 102.74 |
| GGP Inc | 0.56 | 2,007,174 | 0 | 🏠 | 🏠 | GGP | 40,705,489 | United States | -7.61 | 33.84 |
| HCP Inc | 0.54 | 1,635,956 | 0 | 🏠 | 🏠 | HCP | 39,213,865 | United States | 2.53 | — |
| Mid-America Apartment Communities Inc | 0.51 | 396,028 | 0 | 🏠 | 🏠 | MAA | 37,052,335 | United States | 3.31 | 34.51 |
| Duke Realty Corp | 0.48 | 1,243,551 | 0 | 🏠 | 🏠 | DRE | 34,968,654 | United States | 9.19 | 28.55 |

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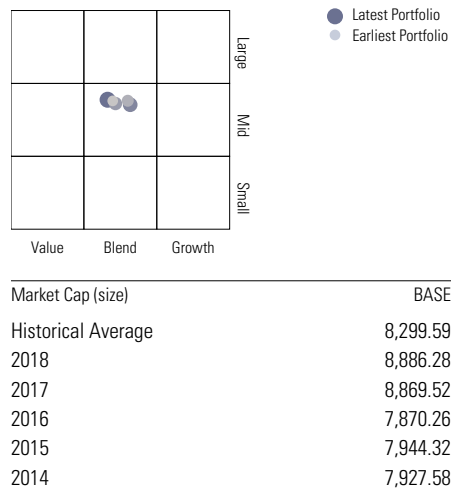
DFA Global Real Estate Securities Portfolio DFGEX

Portfolio

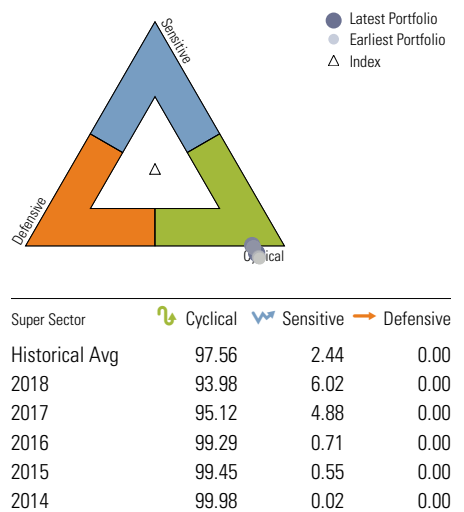
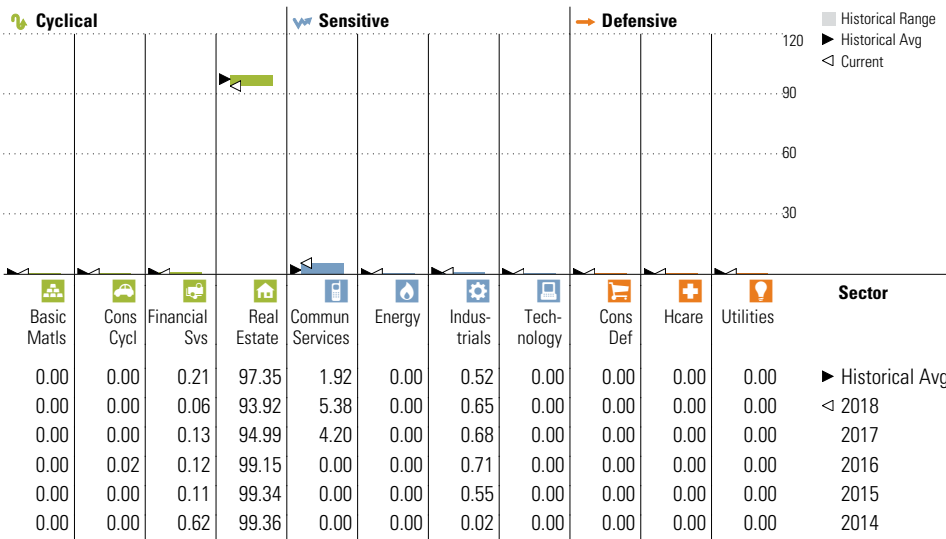
Asset Allocation History



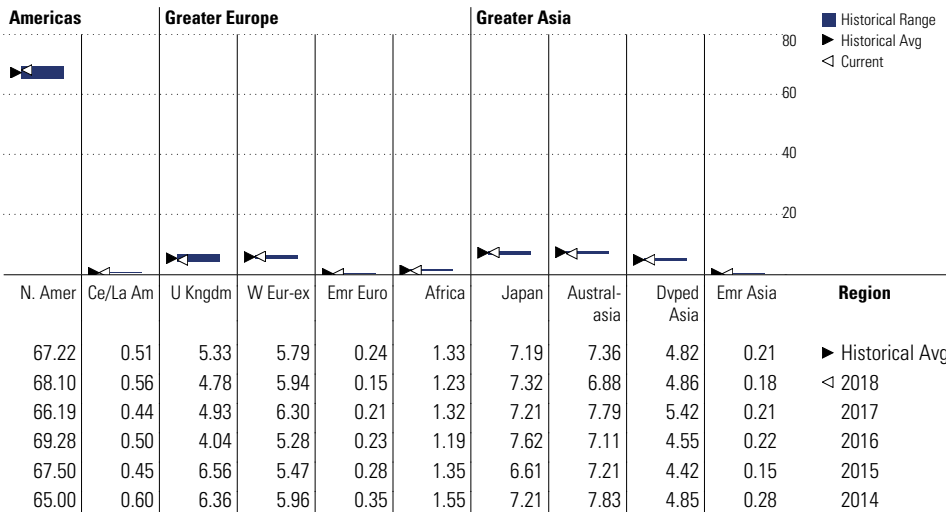
Equity Style History



Stock Sector History



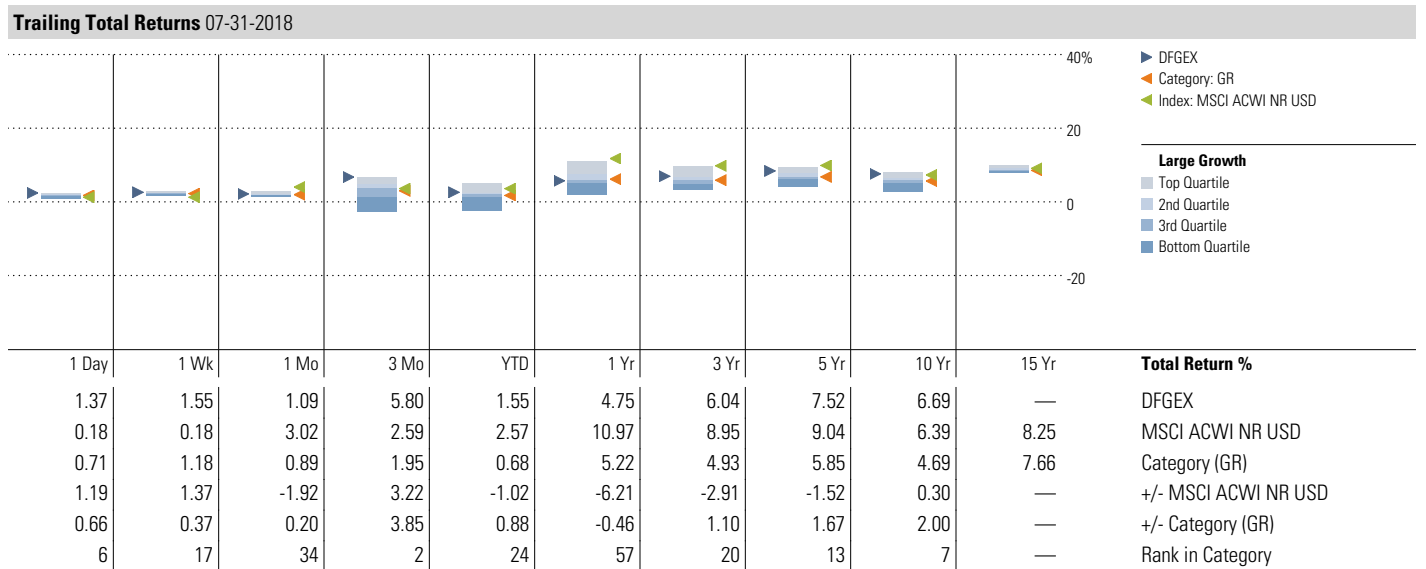
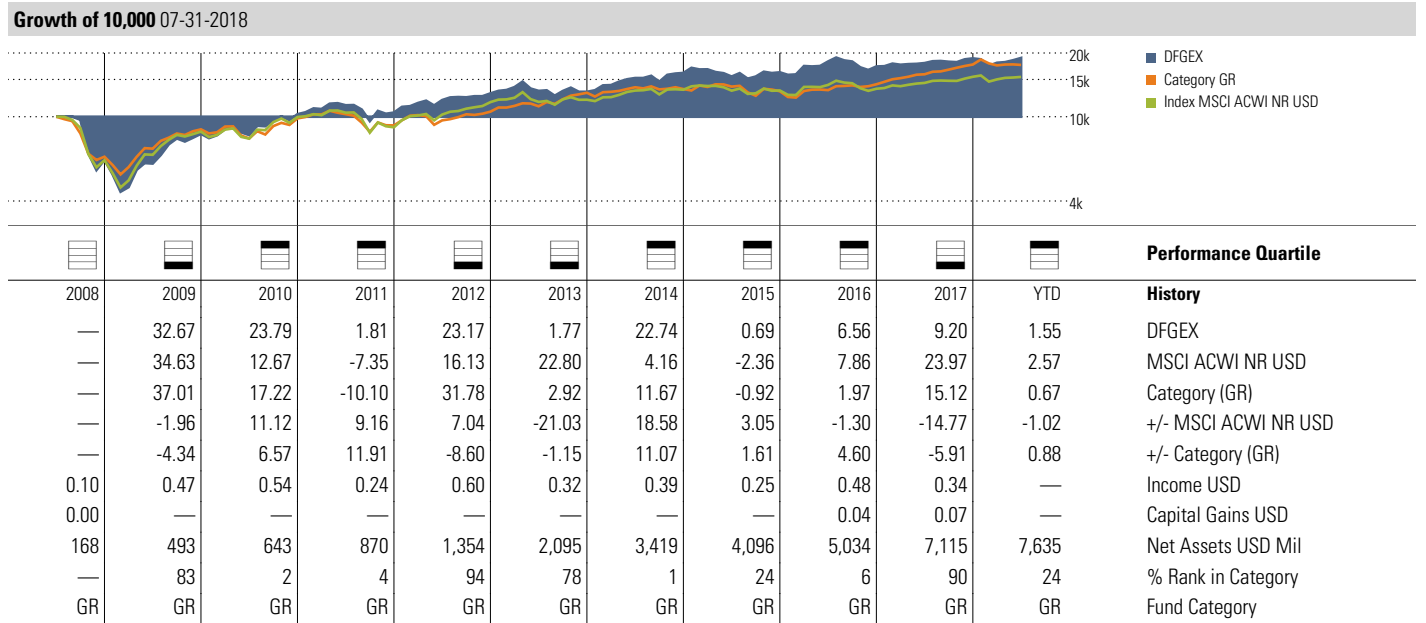
World Regions History



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DFA Global Real Estate Securities Portfolio DFGEX

Performance



Tax Analysis 07-31-2018

| | 1 Mo | 3 Mo | 6 Mo | YTD | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr | Since Incpt. |
|--------------------------------|-------|------|------|------|------|------|------|-------|-------|--------------|
| Pretax Return | 1.09 | 5.80 | 2.58 | 1.55 | 4.76 | 6.04 | 7.52 | 6.69 | — | 5.51 |
| Tax-adjusted Return | 1.09 | 5.80 | 2.58 | 1.55 | 3.25 | 4.45 | 5.87 | 4.96 | — | 3.82 |
| % Rank in Category | 23 | 2 | 4 | 15 | 40 | 17 | 10 | 6 | — | — |
| Tax Cost Ratio | — | — | — | — | 1.44 | 1.50 | 1.53 | 1.63 | — | — |
| Potential Cap Gains Exposure % | 11.47 | | | | | | | | | |

DFA Global Real Estate Securities Portfolio DFGEX

Performance

| Quarterly Returns | | | | | Trailing Investor Returns 07-31-2018 | | | | | |
|-------------------|----|-------|------------------|----------|--------------------------------------|------|------|------|-------|-------|
| | | DFGEX | MSCI ACWI NR USD | Cat (GR) | | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
| 2018 | Q2 | 5.36 | 0.53 | 2.74 | Investor Return % | 4.62 | 5.60 | 6.55 | 7.79 | — |
| | Q1 | -4.66 | -0.96 | -2.81 | Total Return % | 4.75 | 6.04 | 7.52 | 6.69 | — |
| 2017 | Q4 | 3.72 | 5.73 | 4.45 | % Rank in Category (Inv Rtn) | 50 | 15 | 14 | 11 | 0 |
| | Q3 | 1.48 | 5.18 | 2.49 | | | | | | |
| | Q2 | 1.79 | 4.27 | 3.62 | | | | | | |
| | Q1 | 1.92 | 6.91 | 2.86 | | | | | | |
| 2016 | Q4 | -5.25 | 1.19 | -5.84 | | | | | | |
| | Q3 | -0.09 | 5.30 | 1.84 | | | | | | |
| | Q2 | 5.09 | 0.99 | 2.23 | | | | | | |
| | Q1 | 7.11 | 0.24 | 3.86 | | | | | | |
| 2015 | Q4 | 4.70 | 5.03 | 3.11 | | | | | | |
| | Q3 | 0.00 | -9.45 | -2.87 | | | | | | |
| | Q2 | -7.54 | 0.35 | -4.93 | | | | | | |
| | Q1 | 4.02 | 2.31 | 4.09 | | | | | | |
| 2014 | Q4 | 10.04 | 0.41 | 5.21 | | | | | | |
| | Q3 | -3.99 | -2.31 | -4.14 | | | | | | |
| | Q2 | 7.99 | 5.04 | 7.45 | | | | | | |
| | Q1 | 7.58 | 1.08 | 2.83 | | | | | | |

DFA Global Real Estate Securities Portfolio DFGEX

Risk

| Morningstar Risk & Rating Statistics 06-30-2018 | | | | |
|---|---------------|---------------|-------|---------|
| DFGEX | 3 Yr | 5 Yr | 10 Yr | Overall |
| Morningstar Return | Above Average | Above Average | High | |
| Morningstar Risk | Above Average | High | High | |
| Morningstar Rating | ★★★★ | ★★★★ | ★★★★ | — |
| # of Funds in Category | 193 | 161 | 100 | |

Rating, risk, and return values are relative to each fund's Morningstar Category.

| 3 Year Volatility Measures 07-31-2018 | | | | | |
|---------------------------------------|--------------------|------|--------------|---------------|-----------------------------|
| | Standard Deviation | Mean | Sharpe Ratio | Sortino Ratio | Bear Market Percentile Rank |
| Fund | 11.32 | 6.04 | 0.50 | 0.80 | — |
| Index | 10.75 | 8.95 | 0.78 | 1.27 | — |
| Category | 11.22 | 4.93 | — | — | — |

| 3 Year MPT Statistics 07-31-2018 | | | | | | |
|----------------------------------|-------|-----------|------|-------|---------------|----------|
| DFGEX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
| | | | | | | USD |

| vs. Best-Fit Index | | | | | | |
|---|-------|-----------|------|-------|---------------|----------|
| DFGEX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
| DFA Global Real Estate Securities Portfolio | — | — | — | — | — | USD |

| vs. Standard Index | | | | | | |
|---|------------------|-----------|------|-------|---------------|----------|
| DFGEX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
| DFA Global Real Estate Securities Portfolio | MSCI ACWI NR USD | 36.45 | 0.64 | 0.38 | 8.23 | BASE |
| Category:Global Real Estate | MSCI ACWI NR USD | — | — | — | — | BASE |

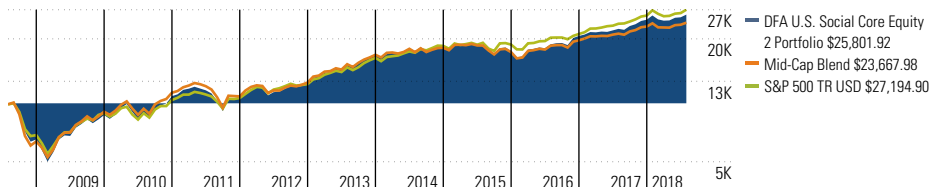
| Upside & Downside Capture Ratio 07-31-2018 | | | | | |
|--|---------|---------|---------|----------|-------|
| | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
| Fund | 33.80 ↑ | 48.22 ↑ | 59.69 ↑ | 96.64 ↑ | — ↑ |
| | 18.39 ↓ | 31.55 ↓ | 38.76 ↓ | 94.06 ↓ | — ↓ |
| Category | 50.14 ↑ | 58.17 ↑ | 65.11 ↑ | 96.00 ↑ | — ↑ |
| | 51.64 ↓ | 63.81 ↓ | 68.31 ↓ | 104.55 ↓ | — ↓ |

DFA U.S. Social Core Equity 2 Portfolio DFUEX

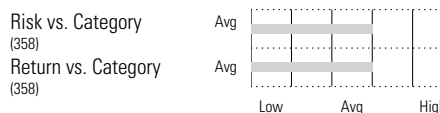
Morningstar Analyst Rating

| NAV \$ | NAV Day Change % | Yield TTM % | Total Assets \$ Bil | Status | Min. Inv. | Load | Expenses | Morningstar Rating™ | Category | Investment Style |
|--------|------------------|-------------|---------------------|--------|-----------|------|----------|---------------------|---------------|------------------|
| 16.90 | ↑0.08 0.48 | 1.28 | 1.2 | Open | — | None | 0.28% | ★★★ | Mid-Cap Blend | Large Blend |

Growth of 10,000 07-31-2008 - 07-31-2018



3 Year Average Morningstar Risk Measures



Investment Strategy

The investment seeks long-term capital appreciation. The Portfolio purchases a broad and diverse group of securities of U.S. companies with greater emphasis on small capitalization, value, and high profitability companies as compared to their representation in the U.S. Universe, while excluding companies based on the Portfolio's social issue screens. It will invest at least 80% of its net assets in equity securities of U.S. companies. The Portfolio may purchase or sell futures contracts and options on futures contracts for U.S. equity securities and indices, to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio.

Performance 07-31-2018

| | YTD | 1 Mo | 1 Yr | 3Yr Ann | 5Yr Ann | 10Yr Ann |
|--------------------|--------|--------|--------|---------|---------|----------|
| Growth of 10,000 | 10,560 | 10,292 | 11,648 | 13,998 | 17,033 | 26,084 |
| Fund | 5.60 | 2.92 | 16.48 | 11.86 | 11.24 | 10.06 |
| +/- S&P 500 TR USD | -0.87 | -0.80 | 0.24 | -0.66 | -1.89 | -0.60 |
| +/- Category | 1.33 | 0.65 | 3.95 | 3.11 | 1.37 | 0.64 |
| % Rank in Cat | 27 | 25 | 16 | 8 | 30 | 45 |
| # of Funds in Cat | 471 | 476 | 457 | 368 | 330 | 230 |

* Currency is displayed in BASE

Top Holdings 05-31-2018

| | Weight % | Last Price | Day Chg % | 52 Week Range |
|----------------------------|----------|-------------|-----------|-------------------|
| ⊕ Apple Inc | 2.71 | 201.50 BASE | 5.89 ↑ | 149.16 - 201.76 |
| Microsoft Corp | 1.73 | 106.28 BASE | 0.19 ↑ | 71.28 - 111.15 |
| ⊕ Amazon.com Inc | 1.66 | — BASE | 1.11 ↑ | 931.75 - 1,880.05 |
| JPMorgan Chase & Co | 1.39 | 115.66 BASE | 0.62 ↑ | 88.08 - 119.33 |
| ⊕ Exxon Mobil Corp | 1.21 | 80.39 BASE | -1.37 ↓ | 72.15 - 89.30 |
| % Assets in Top 5 Holdings | 8.69 | | | |

⊕ Increase ⊖ Decrease ✨ New to Portfolio

Top Sectors 05-31-2018

| | Fund | 3 Yr High | 3 Yr Low | Cat Avg |
|----------------------|-------|-----------|----------|---------|
| 🏦 Financial Services | 20.79 | 21.96 | 20.79 | 17.09 |
| 💻 Technology | 19.14 | 19.14 | 17.33 | 16.10 |
| 🛒 Consumer Cyclical | 15.78 | 15.78 | 14.69 | 14.74 |
| ⚙️ Industrials | 13.54 | 14.01 | 13.54 | 15.73 |
| ⚡ Energy | 7.61 | 7.61 | 6.80 | 5.40 |

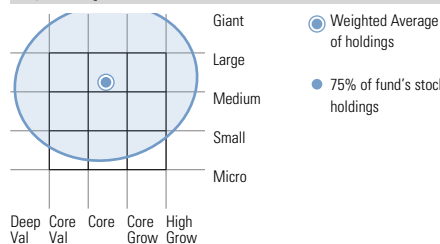
Dividend and Capital Gains Distributions

| Distribution Date | Distribution NAV | Long-Term Capital Gain | Short-Term Capital Gain | Return of Capital | Dividend Income | Distribution Total |
|-------------------|------------------|------------------------|-------------------------|-------------------|-----------------|--------------------|
| 06-28-2018 | 16.42 | 0.0000 | 0.0000 | 0.0000 | 0.0548 | 0.0548 |
| 03-28-2018 | 15.66 | 0.0000 | 0.0000 | 0.0000 | 0.0215 | 0.0215 |
| 12-15-2017 | 15.93 | 0.1850 | 0.0000 | 0.0000 | 0.0864 | 0.2714 |
| 09-28-2017 | 15.23 | 0.0000 | 0.0000 | 0.0000 | 0.0559 | 0.0559 |
| 06-29-2017 | 14.61 | 0.0000 | 0.0000 | 0.0000 | 0.0521 | 0.0521 |

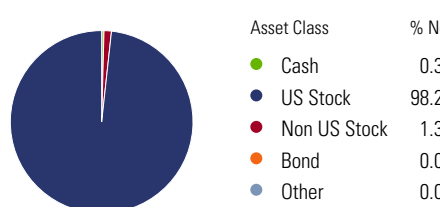
Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |
| Rating | — | — |

Style Map



Asset Allocation



Management

| Manager | Start Date |
|----------------|------------|
| Joseph H. Chi | — |
| Jed S. Fogdall | — |
| Lukas J. Smart | — |

DFA U.S. Social Core Equity 2 Portfolio DFUEX

Analysis

Morningstar's Take

Morningstar Analyst Rating —

Morningstar Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |

Morningstar Analyst Rating

Morningstar evaluates mutual funds based on five key pillars, which its analysts believe lead to funds that are more likely to outperform over the long term on a risk-adjusted basis.

Analyst Rating Spectrum

 Gold
  Silver
  Bronze
  Neutral
  Negative

Fund Performance

| | Total Return % | +/- Category |
|------|----------------|--------------|
| YTD | 5.60 | 1.33 |
| 2017 | 18.98 | 3.05 |
| 2016 | 17.78 | 3.64 |
| 2015 | -4.64 | 0.11 |
| 2014 | 8.00 | 0.20 |

We do not currently publish an Analyst Report for this fund.

DFA U.S. Social Core Equity 2 Portfolio DFUEX

Portfolio

Morningstar Category™
Mid-Cap Blend

Total Assets \$ Bil
1.2

Benchmark
Russell Mid Cap TR USD

Annual Turnover
10%

Category Avg Turnover
61%

Yield TTM
1.28%

Assets In Top 10 Holdings
13.63%

Stock Holdings (Long)
2,307

Stock Holdings (Short)
0

Bond Holdings (Long)
0

Bond Holdings (Short)
0

Other Holdings (Long)
7

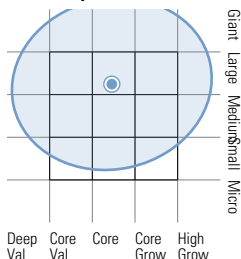
Other Holdings (Short)
1

Holding Style

| | | | |
|-------|------|--------|-----------------------|
| 19 | 20 | 15 | Large Mid Small |
| 10 | 10 | 9 | |
| 6 | 7 | 5 | |
| Value | Core | Growth | |



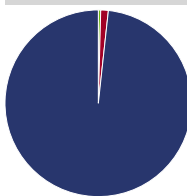
Ownership Zone



● Weighted Average of holdings

● 75% of fund's stock holdings

Asset Allocation 05-31-2018



| | % Net | % Short | % Long | Bmark | Cat Avg |
|--------------|-------|---------|--------|-------|---------|
| Cash | 0.37 | 0.00 | 0.37 | 0.00 | 2.40 |
| US Stock | 98.28 | 0.00 | 98.28 | 99.32 | 94.89 |
| Non US Stock | 1.31 | 0.00 | 1.31 | 0.68 | 2.21 |
| Bond | 0.00 | 0.00 | 0.00 | 0.00 | 0.08 |
| Other | 0.04 | 0.00 | 0.04 | 0.00 | 0.41 |

Style Details

Avg Market Cap BASE
22,922 mil

Benchmark Market Cap BASE
12,594 mil

Category Avg Market Cap BASE
8,508 mil

Market Capitalization (Size)

| | % of Portfolio | % Bmark | % Cat Avg |
|--------|----------------|---------|-----------|
| Giant | 30.01 | 0.00 | 1.65 |
| Large | 22.91 | 39.88 | 18.16 |
| Medium | 29.07 | 58.83 | 64.40 |
| Small | 16.05 | 1.30 | 15.76 |
| Micro | 1.97 | 0.00 | 0.04 |

Value Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------------|-----------------|-------|---------|
| Price/Prospective Earnings* | 15.53 | 17.42 | 16.01 |
| Price/Book* | 2.36 | 2.49 | 2.37 |
| Price/Sales* | 1.39 | 1.73 | 1.32 |
| Price/Cash Flow* | 10.01 | 9.64 | 9.30 |
| Dividend Yield %* | 1.69 | 1.72 | 1.40 |

Growth Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------|-----------------|-------|---------|
| Long-Term Earnings % | 12.72 | 12.51 | 9.20 |
| Historical Earnings % | 9.93 | 9.95 | 74.50 |
| Sales Growth % | -0.33 | 3.34 | 8.18 |
| Cash-Flow Growth % | -0.58 | 1.91 | 0.90 |
| Book-Value Growth % | 2.16 | 3.65 | 8.06 |

* Forward-looking based on historical data Style and Market Cap Breakdown and Value and Growth Measures are calculated only using the long position holdings of the portfolio.

Investment Style History 05-31-2018

| | Style | % Equity |
|------|-------|----------|
| 2018 | ■ | 99.59 |
| 2017 | ■ | 99.92 |
| 2016 | ■ | 100.00 |
| 2015 | ■ | 99.69 |
| 2014 | ■ | 98.99 |

Style Box Detail calculations do not include the fund's short positions (if any).

Equity Portfolio Financial Metrics

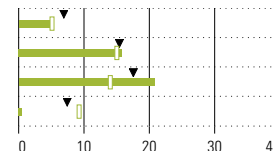
| | % of Portfolio | % Bmark | % Cat Avg |
|-----------------------------------|----------------|---------|-----------|
| ROIC | 12.27 | 9.31 | 9.94 |
| Wide Moat Coverage | 37.32 | 16.95 | 13.04 |
| Narrow Moat Coverage | 43.91 | 47.98 | 49.38 |
| No Moat Coverage | 18.78 | 35.07 | 37.58 |
| Financial Health | — | — | — |
| Profitability | — | — | — |
| Growth | — | — | — |
| Cash Return % | 23.00 | 18.57 | 2.03 |
| Free Cashflow Yield Ex-financials | 0.04 | 0.03 | 0.02 |
| D/C Ratio | 40.87 | 43.06 | 40.05 |

Sector Weightings 05-31-2018

■ Fund Weight □ Bmark Weight ▼ Cat Avg Weight

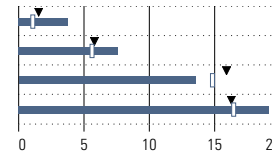
Cyclical

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Basic Materials | 5.03 | 4.80 | 6.31 |
| Consumer Cyclical | 15.78 | 14.72 | 14.81 |
| Financial Services | 20.79 | 13.72 | 16.93 |
| Real Estate | 0.56 | 8.95 | 6.81 |



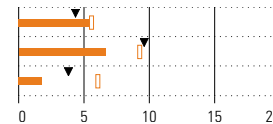
Sensitive

| | % Stocks | Bmark | Cat Avg |
|------------------------|----------|-------|---------|
| Communication Services | 3.77 | 0.93 | 1.23 |
| Energy | 7.61 | 5.46 | 5.49 |
| Industrials | 13.54 | 14.68 | 15.60 |
| Technology | 19.14 | 16.30 | 15.97 |



Defensive

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Consumer Defensive | 5.37 | 5.42 | 4.04 |
| Healthcare | 6.64 | 9.11 | 9.30 |
| Utilities | 1.78 | 5.91 | 3.51 |



Country data is calculated only using the long position holdings of the portfolio.

DFA U.S. Social Core Equity 2 Portfolio DFUEX

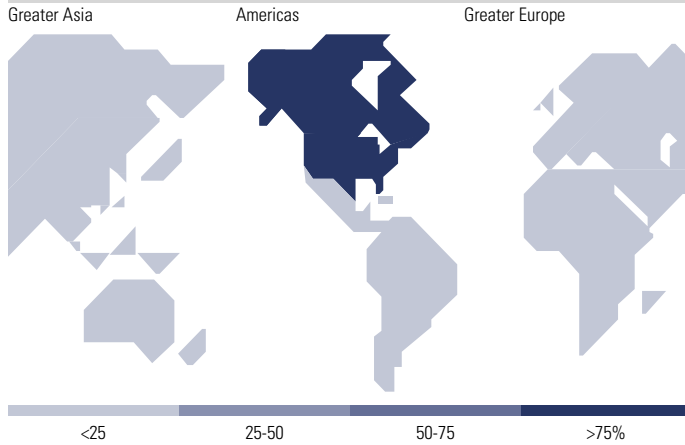
Portfolio

Morningstar Category™
Mid-Cap Blend

Total Assets \$ Bil
1.2

Benchmark
Russell Mid Cap TR USD

World Regions 05-31-2018



| | % Stocks | Bmark | Cat Avg |
|-----------------------|--------------|--------------|--------------|
| Americas | 98.80 | 99.38 | 98.27 |
| North America | 98.70 | 99.32 | 98.16 |
| Latin America | 0.10 | 0.06 | 0.12 |
| Greater Europe | 0.68 | 0.25 | 1.06 |
| United Kingdom | 0.31 | 0.16 | 0.59 |
| Europe-Developed | 0.32 | 0.07 | 0.38 |
| Europe-Emerging | 0.00 | 0.00 | 0.00 |
| Africa/Middle East | 0.05 | 0.03 | 0.10 |
| Greater Asia | 0.52 | 0.37 | 0.67 |
| Japan | 0.00 | 0.00 | 0.07 |
| Australasia | 0.00 | 0.00 | 0.01 |
| Asia-Developed | 0.09 | 0.00 | 0.15 |
| Asia-Emerging | 0.43 | 0.37 | 0.44 |

Market Classification

| | % Stocks | Bmark | Cat Avg |
|---------------------|----------|-------|---------|
| % Developed Markets | 99.53 | 99.61 | 99.44 |
| % Emerging Markets | 0.47 | 0.39 | 0.56 |

Region breakdown data is calculated only using the long position holdings of the portfolio.

Equity View 05-31-2018

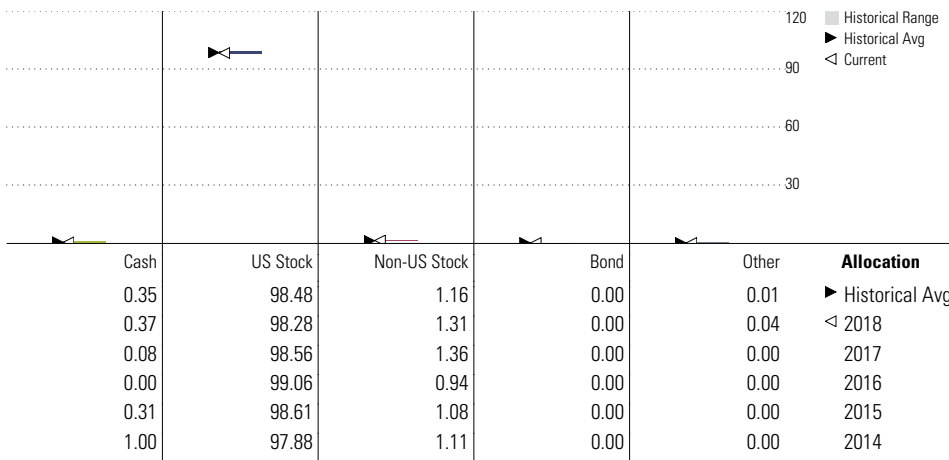
| Top 25 Holdings | % Portfolio Weight | Shares Owned | Shares Change | Sector | Style | Ticker | Market Value | Country | YTD Return % | P/E |
|-------------------------------|--------------------|--------------|---------------|--------|-------|--------|--------------|---------------|--------------|--------|
| ⊕ Apple Inc | 2.71 | 166,272 | 6,460 | 📱 | 📊 | AAPL | 31,071,249 | United States | 13.25 | 18.33 |
| Microsoft Corp | 1.73 | 200,479 | 0 | 💻 | 📊 | MSFT | 19,815,344 | United States | 24.99 | 71.68 |
| ⊕ Amazon.com Inc | 1.66 | 11,723 | 963 | 📦 | 📊 | AMZN | 19,104,035 | United States | 51.99 | 140.84 |
| JPMorgan Chase & Co | 1.39 | 148,732 | 0 | 🏦 | 📊 | JPM | 15,915,811 | United States | 9.06 | 16.35 |
| ⊕ Exxon Mobil Corp | 1.21 | 170,987 | 11,260 | 🔥 | 📊 | XOM | 13,890,984 | United States | -0.65 | 17.09 |
| Intel Corp | 1.16 | 240,760 | 0 | 💻 | 📊 | INTC | 13,289,952 | United States | 5.50 | 17.30 |
| AT&T Inc | 1.06 | 375,645 | 0 | 📞 | 📊 | T | 12,140,846 | United States | -13.92 | 6.46 |
| ⊕ Berkshire Hathaway Inc B | 0.95 | 57,101 | 5,245 | 🏢 | 📊 | BRK.B | 10,936,555 | United States | -0.18 | 12.28 |
| ⊕ Wells Fargo & Co | 0.93 | 197,017 | 1,773 | 🏦 | 📊 | WFC | 10,636,948 | United States | -4.29 | 14.22 |
| ⊖ Bank of America Corporation | 0.85 | 335,998 | -12,000 | 🏦 | 📊 | BAC | 9,757,382 | United States | 5.42 | 16.08 |
| ⊕ Verizon Communications Inc | 0.85 | 204,174 | 22,253 | 📞 | 📊 | VZ | 9,732,975 | United States | 0.91 | 6.77 |
| Comcast Corp Class A | 0.82 | 301,091 | 0 | 📺 | 📊 | CMCSA | 9,388,017 | United States | -9.32 | 7.09 |
| ⊖ Chevron Corp | 0.72 | 66,887 | -3,521 | 🔥 | 📊 | CVX | 8,314,054 | United States | 2.65 | 23.65 |
| ⊕ Facebook Inc A | 0.69 | 41,207 | 2,410 | 📱 | 📊 | FB | 7,902,678 | United States | -2.20 | 26.72 |
| Cisco Systems Inc | 0.68 | 183,121 | 0 | 💻 | 📊 | CSCO | 7,821,098 | United States | 12.90 | — |
| Walmart Inc | 0.67 | 93,595 | 0 | 🛒 | 📊 | WMT | 7,725,331 | United States | -8.59 | 29.74 |
| ⊕ Visa Inc Class A | 0.59 | 52,172 | 2,774 | 💳 | 📊 | V | 6,819,924 | United States | 20.30 | 33.43 |
| ⊕ Alphabet Inc C | 0.53 | 5,628 | 568 | 📱 | 📊 | GOOG | 6,106,324 | United States | 16.33 | 52.58 |
| ⊕ The Home Depot Inc | 0.52 | 31,736 | 1,594 | 🏠 | 📊 | HD | 5,920,351 | United States | 5.30 | 25.65 |
| ⊕ Alphabet Inc A | 0.51 | 5,286 | 488 | 📱 | 📊 | GOOGL | 5,814,600 | United States | 16.50 | 53.01 |
| Walt Disney Co | 0.46 | 52,578 | 0 | 🎬 | 📊 | DIS | 5,229,934 | United States | 6.41 | 15.14 |
| Citigroup Inc | 0.45 | 77,655 | 0 | 🏦 | 📊 | C | 5,178,812 | United States | -2.53 | — |
| ⊕ Mastercard Inc A | 0.42 | 25,402 | 4,256 | 💳 | 📊 | MA | 4,829,428 | United States | 31.31 | 44.30 |
| United Technologies Corp | 0.42 | 38,470 | 0 | ⚙️ | 📊 | UTX | 4,801,825 | United States | 7.50 | 21.38 |
| Coca-Cola Co | 0.40 | 106,580 | 0 | 🍷 | 📊 | KO | 4,582,940 | United States | 3.34 | 89.67 |

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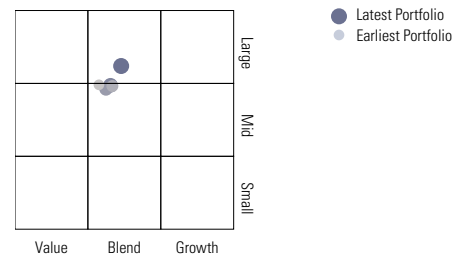
DFA U.S. Social Core Equity 2 Portfolio DFUEX

Portfolio

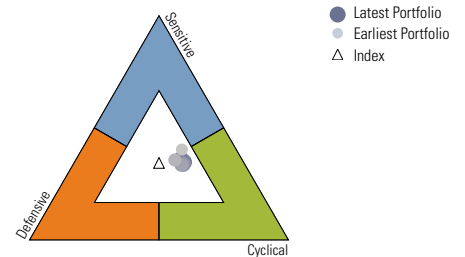
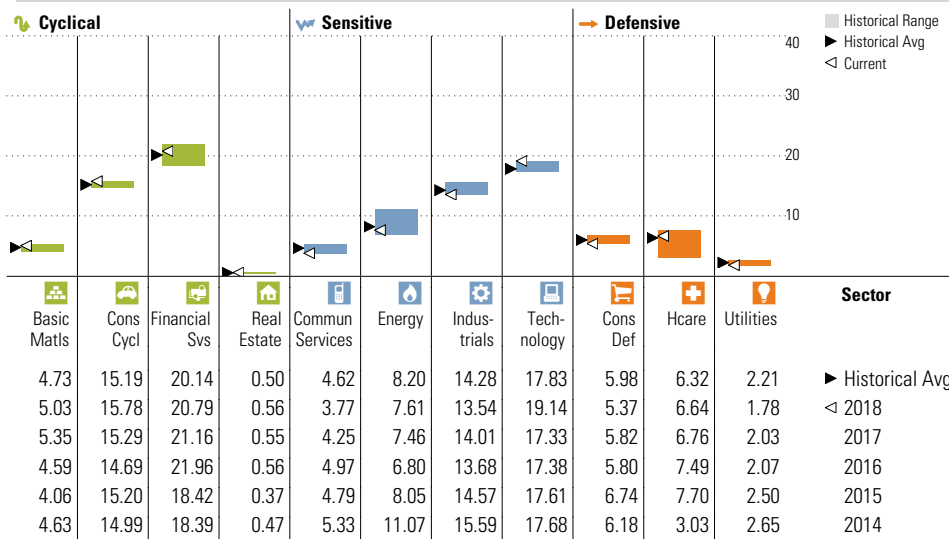
Asset Allocation History



Equity Style History



Stock Sector History

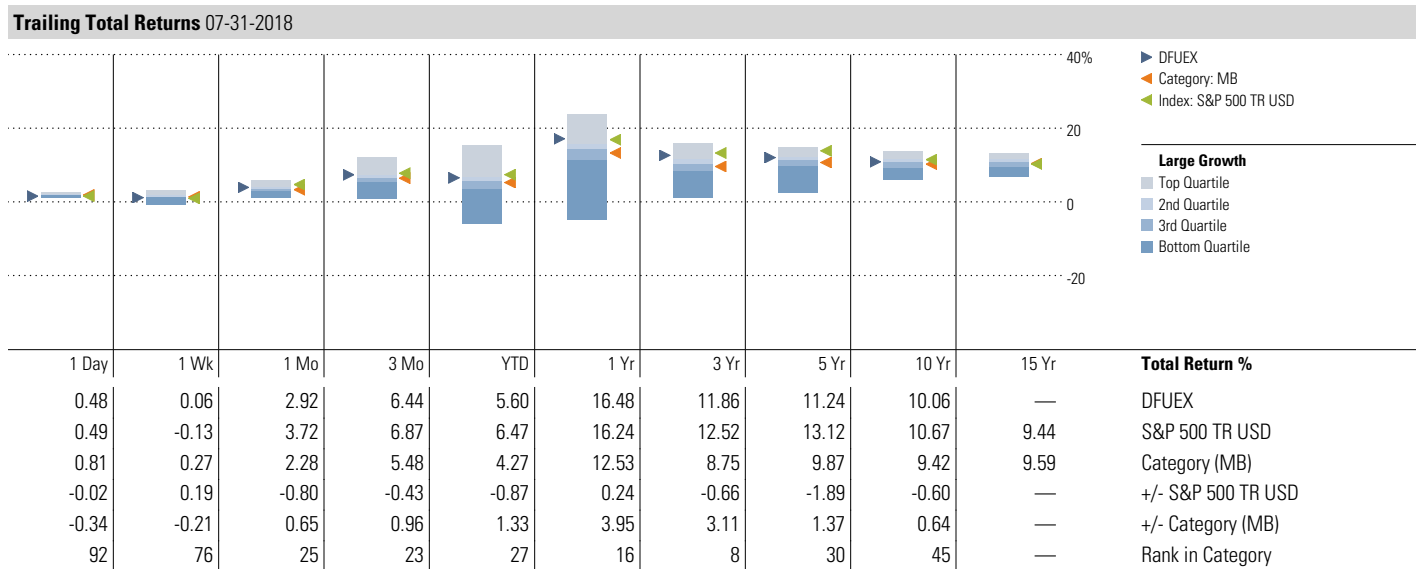
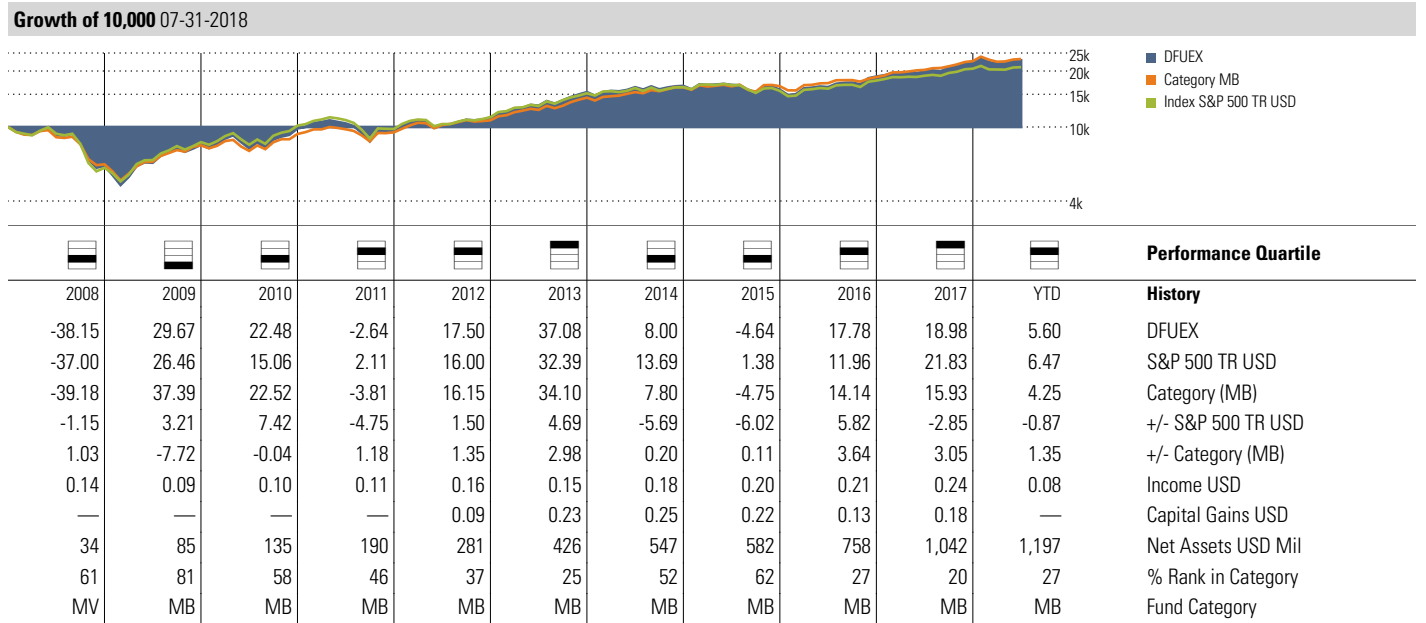


World Regions History



DFA U.S. Social Core Equity 2 Portfolio DFUEX

Performance



Tax Analysis 07-31-2018

| | 1 Mo | 3 Mo | 6 Mo | YTD | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr | Since Incpt. |
|--------------------------------|-------|------|------|------|-------|-------|-------|-------|-------|--------------|
| Pretax Return | 2.92 | 6.44 | 0.95 | 5.60 | 16.48 | 11.86 | 11.24 | 10.06 | — | 7.41 |
| Tax-adjusted Return | 2.92 | 6.30 | 0.76 | 5.39 | 15.49 | 10.90 | 10.18 | 9.22 | — | 6.62 |
| % Rank in Category | 21 | 26 | 45 | 25 | 13 | 7 | 20 | 34 | — | — |
| Tax Cost Ratio | — | — | — | — | 0.85 | 0.86 | 0.95 | 0.76 | — | — |
| Potential Cap Gains Exposure % | 32.45 | | | | | | | | | |

DFA U.S. Social Core Equity 2 Portfolio DFUEX

Performance

| Quarterly Returns | | | | | Trailing Investor Returns 07-31-2018 | | | | | |
|-------------------|----|-------|----------------|----------|--------------------------------------|-------|-------|-------|-------|-------|
| | | DFUEX | S&P 500 TR USD | Cat (MB) | | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
| 2018 | Q2 | 3.68 | 3.43 | 2.96 | Investor Return % | 16.09 | 12.10 | 11.27 | 12.51 | — |
| | Q1 | -1.05 | -0.76 | -1.03 | Total Return % | 16.48 | 11.86 | 11.24 | 10.06 | — |
| 2017 | Q4 | 7.03 | 6.64 | 5.44 | % Rank in Category (Inv Rtn) | 18 | 8 | 12 | 7 | 0 |
| | Q3 | 4.75 | 4.48 | 3.57 | | | | | | |
| | Q2 | 2.10 | 3.09 | 1.93 | | | | | | |
| | Q1 | 3.94 | 6.07 | 4.18 | | | | | | |
| 2016 | Q4 | 7.81 | 3.82 | 5.31 | | | | | | |
| | Q3 | 5.77 | 3.85 | 4.93 | | | | | | |
| | Q2 | 1.48 | 2.46 | 1.49 | | | | | | |
| | Q1 | 1.78 | 1.35 | 1.28 | | | | | | |
| 2015 | Q4 | 3.78 | 7.04 | 2.37 | | | | | | |
| | Q3 | -9.20 | -6.44 | -9.14 | | | | | | |
| | Q2 | -0.05 | 0.28 | -0.68 | | | | | | |
| | Q1 | 1.25 | 0.95 | 3.29 | | | | | | |
| 2014 | Q4 | 4.33 | 4.93 | 4.76 | | | | | | |
| | Q3 | -2.59 | 1.13 | -3.30 | | | | | | |
| | Q2 | 4.70 | 5.23 | 3.90 | | | | | | |
| | Q1 | 1.50 | 1.81 | 2.54 | | | | | | |

DFA U.S. Social Core Equity 2 Portfolio DFUEX

Risk

Morningstar Risk & Rating Statistics 06-30-2018

| DFUEX | 3 Yr | 5 Yr | 10 Yr | Overall |
|----------------------------------|---------|---------|---------|---------|
| Morningstar Return Above Average | Average | Average | Average | |
| Morningstar Risk | Average | Average | Average | |
| Morningstar Rating | ★★★★ | ★★★ | ★★★ | — |
| # of Funds in Category | 358 | 320 | 226 | |

Rating, risk, and return values are relative to each fund's Morningstar Category.

3 Year Volatility Measures 07-31-2018

| Fund | Standard Deviation | Mean | Sharpe Ratio | Sortino Ratio | Bear Market Percentile Rank |
|----------|--------------------|-------|--------------|---------------|-----------------------------|
| Fund | 11.38 | 11.86 | 0.98 | 1.71 | — |
| Index | 10.26 | 12.52 | 1.13 | 2.05 | — |
| Category | 11.40 | 8.70 | — | — | — |

3 Year MPT Statistics 07-31-2018

| DFUEX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
|---|----------------|-----------|------|-------|---------------|----------|
| vs. Best-Fit Index | | | | | | |
| DFA U.S. Social Core Equity 2 Portfolio | — | — | — | — | — | USD |
| vs. Standard Index | | | | | | |
| DFA U.S. Social Core Equity 2 Portfolio | S&P 500 TR USD | 86.97 | 1.03 | -0.87 | 10.70 | BASE |
| Category:Mid-Cap Blend | S&P 500 TR USD | — | — | — | — | BASE |

Upside & Downside Capture Ratio 07-31-2018

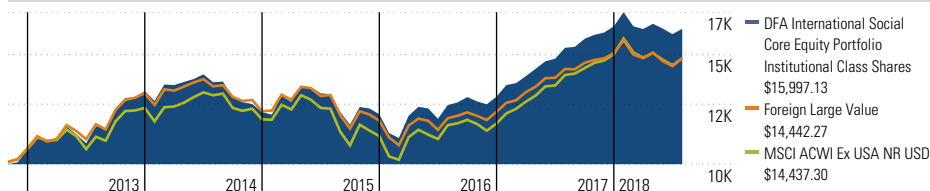
| Fund | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
|----------|---------|----------|----------|----------|-------|
| Fund | 97.30 ↑ | 101.96 ↑ | 98.35 ↑ | 111.32 ↑ | — ↑ |
| | 87.86 ↓ | 112.04 ↓ | 116.71 ↓ | 121.98 ↓ | — ↓ |
| Category | 75.71 ↑ | 85.28 ↑ | 86.19 ↑ | 103.74 ↑ | — ↑ |
| | 70.14 ↓ | 109.01 ↓ | 107.81 ↓ | 115.91 ↓ | — ↓ |

DFA International Social Core Equity Portfolio Institutional Class Shares DSC LX

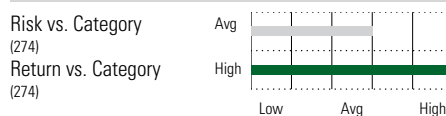
Morningstar Analyst Rating

| NAV \$ | NAV Day Change % | Yield TTM % | Total Assets \$ Bil | Status | Min. Inv. | Load | Expenses | Morningstar Rating™ | Category | Investment Style |
|--------|------------------|-------------|---------------------|--------|-----------|------|----------|---------------------|---------------------|------------------|
| 13.70 | ↓-0.01 -0.07 | 2.45 | 1.1 | Open | — | None | 0.36% | ★★★★★ | Foreign Large Value | Mid Blend |

Growth of 10,000 11-01-2012 - 07-31-2018



3 Year Average Morningstar Risk Measures



Investment Strategy

The investment seeks to achieve long-term capital appreciation. The Advisor intends to purchase securities of companies associated with developed market countries that the Advisor has designated as approved markets. As a non-fundamental policy, under normal circumstances, the fund will invest at least 80% of its net assets in equity securities. It may gain exposure to companies associated with approved markets by purchasing equity securities in the form of depository receipts, which may be listed or traded outside the issuer's domicile country.

Performance 07-31-2018

| | YTD | 1 Mo | 1 Yr | 3Yr Ann | 5Yr Ann | 10Yr Ann |
|-----------------------------|-------|--------|--------|---------|---------|----------|
| Growth of 10,000 | 9,912 | 10,186 | 10,680 | 12,544 | 14,023 | — |
| Fund | -0.88 | 1.86 | 6.80 | 7.85 | 7.00 | — |
| +/- MSCI ACWI Ex USA NR USD | 0.58 | -0.53 | 0.86 | 1.85 | 1.41 | — |
| +/- Category | 0.95 | -0.88 | 3.00 | 3.38 | 2.49 | — |
| % Rank in Cat | 23 | 96 | 13 | 4 | 6 | — |
| # of Funds in Cat | 322 | 330 | 320 | 275 | 227 | 145 |

* Currency is displayed in BASE

Top Holdings 05-31-2018

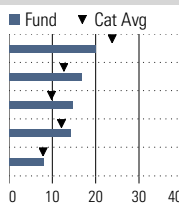
| | Weight % | Last Price | Day Chg % | 52 Week Range |
|-------------------------|----------|------------|-----------|---------------|
| ⊕ HSBC Holdings PLC ADR | 0.69 | 47.41 BASE | -2.09 ↓ | 46.23 - 55.89 |
| BP PLC ADR | 0.65 | 44.53 BASE | -1.24 ↓ | 33.90 - 47.83 |
| ⊕ Basf SE | 0.55 | 82.54 BASE | 0.46 ↑ | 79.24 - 98.80 |
| Total SA | 0.55 | 55.48 BASE | -0.68 ↓ | 42.28 - 56.08 |
| BHP Billiton Ltd | 0.50 | 35.08 BASE | 0.63 ↑ | 25.30 - 35.29 |

% Assets in Top 5 Holdings 2.93

⊕ Increase ⊖ Decrease ✨ New to Portfolio

Top Sectors 05-31-2018

| | Fund | 3 Yr High | 3 Yr Low | Cat Avg |
|--------------------|-------|-----------|----------|---------|
| Financial Services | 19.93 | 20.71 | 19.93 | 22.88 |
| Industrials | 16.71 | 17.57 | 16.71 | 11.76 |
| Basic Materials | 14.59 | 14.59 | 14.26 | 8.88 |
| Consumer Cyclical | 14.18 | 14.21 | 13.91 | 11.18 |
| Technology | 7.99 | 7.99 | 6.87 | 6.94 |



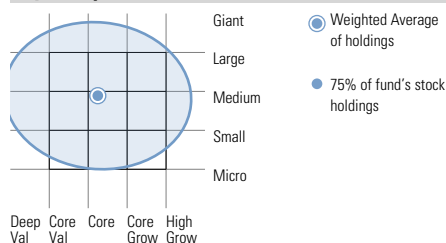
Dividend and Capital Gains Distributions

| Distribution Date | Distribution NAV | Long-Term Capital Gain | Short-Term Capital Gain | Return of Capital | Dividend Income | Distribution Total |
|-------------------|------------------|------------------------|-------------------------|-------------------|-----------------|--------------------|
| 06-28-2018 | 13.36 | 0.0000 | 0.0000 | 0.0000 | 0.1628 | 0.1628 |
| 12-15-2017 | 13.63 | 0.0000 | 0.0000 | 0.0000 | 0.1115 | 0.1115 |
| 09-28-2017 | 13.43 | 0.0000 | 0.0000 | 0.0000 | 0.0612 | 0.0612 |
| 06-29-2017 | 12.65 | 0.0000 | 0.0000 | 0.0000 | 0.1498 | 0.1498 |
| 03-30-2017 | 12.09 | 0.0000 | 0.0000 | 0.0000 | 0.0207 | 0.0207 |

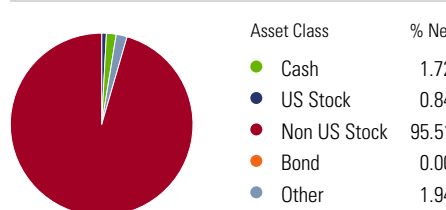
Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |
| Rating | — | — |

Style Map



Asset Allocation



Management

| Manager | Start Date |
|------------------|------------|
| Joseph H. Chi | — |
| Jed S. Fogdall | — |
| Allen Pu | — |
| Bhanu P. Singh | — |
| Mary T. Phillips | — |

DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Analysis

Morningstar's Take

Morningstar Analyst Rating —

Morningstar Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |

Morningstar Analyst Rating

Morningstar evaluates mutual funds based on five key pillars, which its analysts believe lead to funds that are more likely to outperform over the long term on a risk-adjusted basis.

Analyst Rating Spectrum

 Gold
  Silver
  Bronze
  Neutral
  Negative

Fund Performance

| | Total Return % | +/- Category |
|------|----------------|--------------|
| YTD | -0.88 | 0.95 |
| 2017 | 27.65 | 5.58 |
| 2016 | 6.31 | 2.97 |
| 2015 | -0.75 | 2.35 |
| 2014 | -7.03 | -0.71 |

We do not currently publish an Analyst Report for this fund.

DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Portfolio

Morningstar Category™
Foreign Large Value

Total Assets \$ Bil
1.1

Benchmark
MSCI ACWI Ex USA Value NR USD

Annual Turnover
11%

Category Avg Turnover
45%

Yield TTM
2.45%

Assets In Top 10 Holdings
4.78%

Stock Holdings (Long)
4,532

Stock Holdings (Short)
—

Bond Holdings (Long)
0

Bond Holdings (Short)
—

Other Holdings (Long)
140

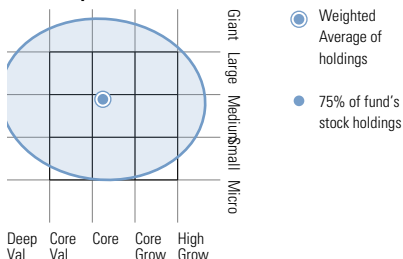
Other Holdings (Short)
—

Holding Style

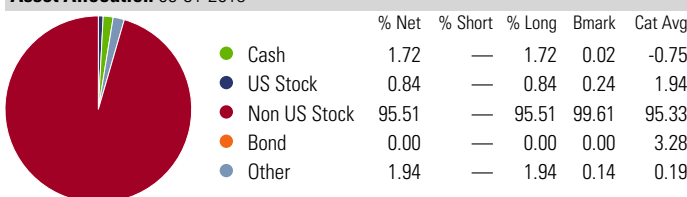
| | | | |
|-------|------|--------|-----------------------|
| 18 | 16 | 10 | Large Mid Small |
| 13 | 13 | 10 | |
| 8 | 7 | 5 | |
| Value | Core | Growth | |



Ownership Zone



Asset Allocation 05-31-2018



Style Details

Avg Market Cap BASE: 7,805 mil
Benchmark Market Cap BASE: 35,250 mil
Category Avg Market Cap BASE: 31,795 mil

| Market Capitalization (Size) | % of Portfolio | % Bmark | % Cat Avg |
|------------------------------|----------------|---------|-----------|
| Giant | 19.06 | 55.81 | 49.32 |
| Large | 24.86 | 32.78 | 31.42 |
| Medium | 36.17 | 11.07 | 16.62 |
| Small | 15.34 | 0.33 | 2.54 |
| Micro | 4.57 | 0.01 | 0.10 |

Value Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------------|-----------------|-------|---------|
| Price/Prospective Earnings* | 13.77 | — | — |
| Price/Book* | 1.38 | — | — |
| Price/Sales* | 0.88 | — | — |
| Price/Cash Flow* | 4.36 | — | — |
| Dividend Yield %* | 2.95 | — | — |

Growth Measures

| | Stock Portfolio | Bmark | Cat Avg |
|-----------------------|-----------------|-------|---------|
| Long-Term Earnings % | 11.97 | — | — |
| Historical Earnings % | 0.92 | — | — |
| Sales Growth % | -30.37 | — | — |
| Cash-Flow Growth % | -32.81 | — | — |
| Book-Value Growth % | 2.08 | — | — |

* Forward-looking based on historical data Style and Market Cap Breakdown and Value and Growth Measures are calculated only using the long position holdings of the portfolio.

Investment Style History 05-31-2018

| | Style | % Equity |
|------|--------------|----------|
| 2018 | Value Growth | 96.34 |
| 2017 | Value Growth | 95.78 |
| 2016 | Value Growth | 96.35 |
| 2015 | Value Growth | 98.26 |
| 2014 | Value Growth | 98.19 |

Style Box Detail calculations do not include the fund's short positions (if any).

Equity Portfolio Financial Metrics

| | % of Portfolio | % Bmark | % Cat Avg |
|-----------------------------------|----------------|---------|-----------|
| ROIC | 11.48 | 9.19 | 11.01 |
| Wide Moat Coverage | 9.13 | 15.38 | 18.89 |
| Narrow Moat Coverage | 33.73 | 33.75 | 33.27 |
| No Moat Coverage | 57.14 | 50.87 | 47.83 |
| Financial Health | — | — | — |
| Profitability | — | — | — |
| Growth | — | — | — |
| Cash Return % | 26.04 | 26.25 | 22.67 |
| Free Cashflow Yield Ex-financials | 0.04 | 0.05 | 0.05 |
| D/C Ratio | 32.03 | 35.15 | 35.69 |

Sector Weightings 05-31-2018

Legend: Fund Weight (grey bar), Bmark Weight (white bar), Cat Avg Weight (black triangle)

Cyclical

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Basic Materials | 14.59 | 8.42 | 8.89 |
| Consumer Cyclical | 14.18 | 7.92 | 11.23 |
| Financial Services | 19.93 | 34.07 | 22.28 |
| Real Estate | 3.19 | 4.74 | 1.78 |

Sensitive

| | % Stocks | Bmark | Cat Avg |
|------------------------|----------|-------|---------|
| Communication Services | 3.21 | 5.60 | 6.54 |
| Energy | 7.85 | 12.17 | 9.57 |
| Industrials | 16.71 | 6.83 | 11.78 |
| Technology | 7.99 | 4.47 | 6.97 |

Defensive

| | % Stocks | Bmark | Cat Avg |
|--------------------|----------|-------|---------|
| Consumer Defensive | 6.42 | 4.18 | 6.92 |
| Healthcare | 2.67 | 6.57 | 10.37 |
| Utilities | 3.27 | 5.03 | 3.67 |

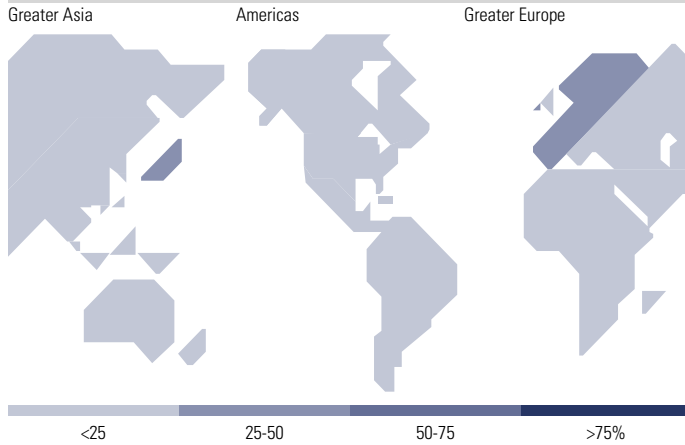
Country data is calculated only using the long position holdings of the portfolio.

DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Portfolio

Morningstar Category™ Foreign Large Value
Total Assets \$ Bil 1.1
Benchmark MSCI ACWI Ex USA Value NR USD

World Regions 05-31-2018



| | % Stocks | Bmark | Cat Avg |
|-----------------------|--------------|--------------|--------------|
| Americas | 10.43 | 9.64 | 6.61 |
| North America | 10.37 | 6.97 | 5.92 |
| Latin America | 0.06 | 2.67 | 0.69 |
| Greater Europe | 52.81 | 46.83 | 61.84 |
| United Kingdom | 17.22 | 16.34 | 22.25 |
| Europe-Developed | 34.81 | 26.70 | 38.38 |
| Europe-Emerging | 0.01 | 1.44 | 0.51 |
| Africa/Middle East | 0.77 | 2.36 | 0.70 |
| Greater Asia | 36.76 | 43.53 | 31.55 |
| Japan | 25.51 | 16.51 | 16.50 |
| Australasia | 7.02 | 4.91 | 3.33 |
| Asia-Developed | 3.78 | 10.20 | 7.35 |
| Asia-Emerging | 0.44 | 11.92 | 4.37 |

Market Classification

| | % Stocks | Bmark | Cat Avg |
|---------------------|----------|-------|---------|
| % Developed Markets | 99.45 | 82.40 | 94.28 |
| % Emerging Markets | 0.55 | 17.60 | 5.72 |

Region breakdown data is calculated only using the long position holdings of the portfolio.

Equity View 05-31-2018

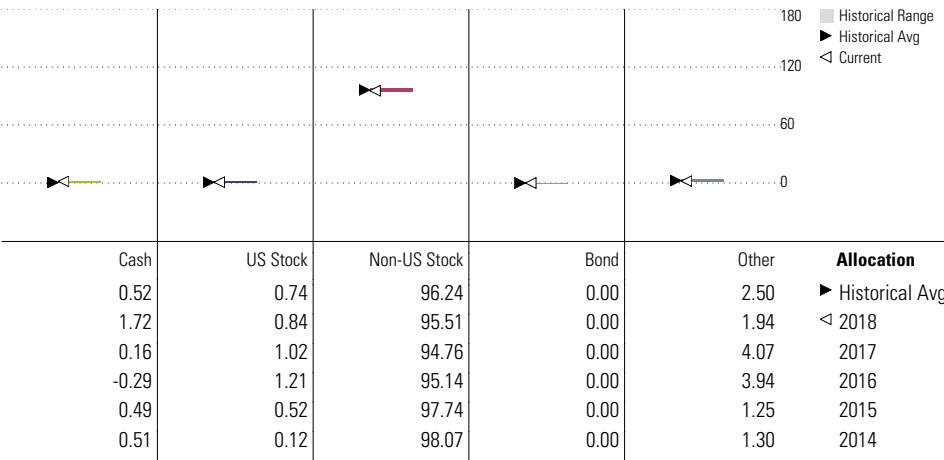
| Top 25 Holdings | % Portfolio Weight | Shared Owned | Shares Change | Sector | Style | Ticker | Market Value | Country | YTD Return % | P/E |
|---|--------------------|--------------|---------------|--------|-------|--------|--------------|----------------|--------------|-------|
| ⊕ HSBC Holdings PLC ADR | 0.69 | 146,756 | 11,456 | 🏦 | 🏠 | HSBC | 7,100,055 | United Kingdom | -3.23 | 20.60 |
| BP PLC ADR | 0.65 | 146,199 | 0 | 🔥 | 🏠 | BP | 6,698,833 | United Kingdom | 10.14 | 34.08 |
| ⊕ Basf SE | 0.55 | 57,893 | 9,570 | 🏭 | 🏠 | BAS | 5,716,071 | Germany | -7.06 | 12.43 |
| Total SA | 0.55 | 93,481 | 0 | 🔥 | 🏠 | FP | 5,683,074 | France | 24.01 | 17.21 |
| BHP Billiton Ltd | 0.50 | 207,542 | 0 | 🏭 | 🏠 | BHP | 5,159,937 | Australia | 21.02 | 29.28 |
| Suncor Energy Inc | 0.39 | 101,512 | 0 | 🔥 | 🏠 | SU | 4,038,410 | Canada | 20.26 | 20.44 |
| Royal Dutch Shell PLC ADR Class B | 0.39 | 55,431 | 0 | 🔥 | 🏠 | RDS.B | 4,009,324 | United Kingdom | 6.78 | 15.05 |
| Banco Santander SA | 0.36 | 692,429 | 0 | 🏦 | 🏠 | SAN | 3,765,713 | Spain | -9.87 | 12.26 |
| ⊕ Deutsche Telekom AG | 0.36 | 242,679 | 6,275 | 📶 | 🏠 | DTE | 3,759,396 | Germany | 0.03 | 17.91 |
| Anglo American PLC | 0.35 | 152,936 | 0 | 🏭 | 🏠 | AAL | 3,652,098 | United Kingdom | 14.33 | 9.64 |
| Royal Dutch Shell PLC ADR Class A | 0.35 | 52,099 | 0 | 🔥 | 🏠 | RDS.A | 3,625,048 | United Kingdom | 5.31 | 14.49 |
| ⊕ Bank of Montreal | 0.35 | 46,114 | 2,338 | 🏦 | 🏠 | BMO | 3,570,873 | Canada | 5.31 | 14.42 |
| Rio Tinto PLC ADR | 0.34 | 62,049 | 0 | 🏭 | 🏠 | RIO | 3,518,178 | United Kingdom | 4.86 | 11.40 |
| ⊕ Allianz SE | 0.33 | 16,444 | 2,075 | 🏦 | 🏠 | ALV | 3,387,993 | Germany | 2.95 | 12.42 |
| Vodafone Group PLC | 0.32 | 1,288,510 | 0 | 📶 | 🏠 | VOD | 3,292,716 | United Kingdom | -17.02 | 13.19 |
| ⊕ Glencore PLC | 0.31 | 655,723 | 301,063 | 🏭 | 🏠 | GLEN | 3,238,355 | United Kingdom | -12.35 | 10.98 |
| Honda Motor Co Ltd | 0.31 | 100,600 | 0 | 🚗 | 🏠 | 7267 | 3,192,553 | Japan | -9.17 | 5.68 |
| AIA Group Ltd | 0.30 | 343,400 | 0 | 🏦 | 🏠 | 01299 | 3,134,384 | Hong Kong | 2.09 | 17.11 |
| Westpac Banking Corp | 0.30 | 144,902 | 0 | 🏦 | 🏠 | WBC | 3,062,675 | Australia | -3.83 | 12.46 |
| BP PLC | 0.30 | 399,407 | 0 | 🔥 | 🏠 | BP. | 3,054,748 | United Kingdom | 12.48 | 34.15 |
| Commonwealth Bank of Australia | 0.29 | 57,064 | 0 | 🏦 | 🏠 | CBA | 2,984,002 | Australia | -5.76 | 13.48 |
| Fiat Chrysler Automobiles NV | 0.28 | 126,404 | 0 | 🚗 | 🏠 | FCA | 2,882,538 | United Kingdom | -2.09 | 6.58 |
| ⊕ BNP Paribas | 0.28 | 45,813 | 4,830 | 🏦 | 🏠 | BNP | 2,846,632 | France | -5.72 | 9.62 |
| ✳ S+p500 Emini Fut Jun18 Xcme 20180615 | 0.26 | 1,000 | 1,000 | — | — | — | 2,705,500 | — | — | — |
| Cie Generale des Etablissements Michelin SA | 0.25 | 20,347 | 0 | 🚗 | 🏠 | ML | 2,630,528 | France | -4.94 | 11.79 |

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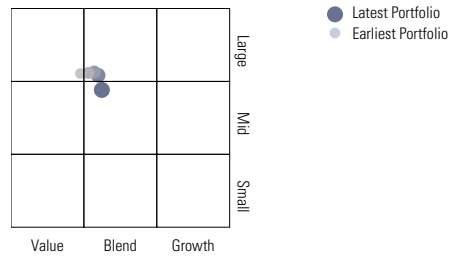
DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Portfolio

Asset Allocation History

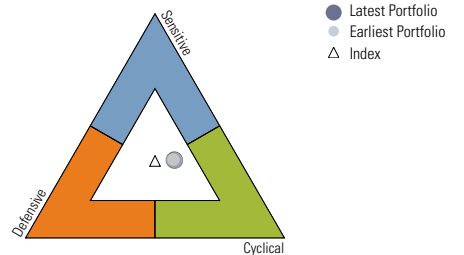
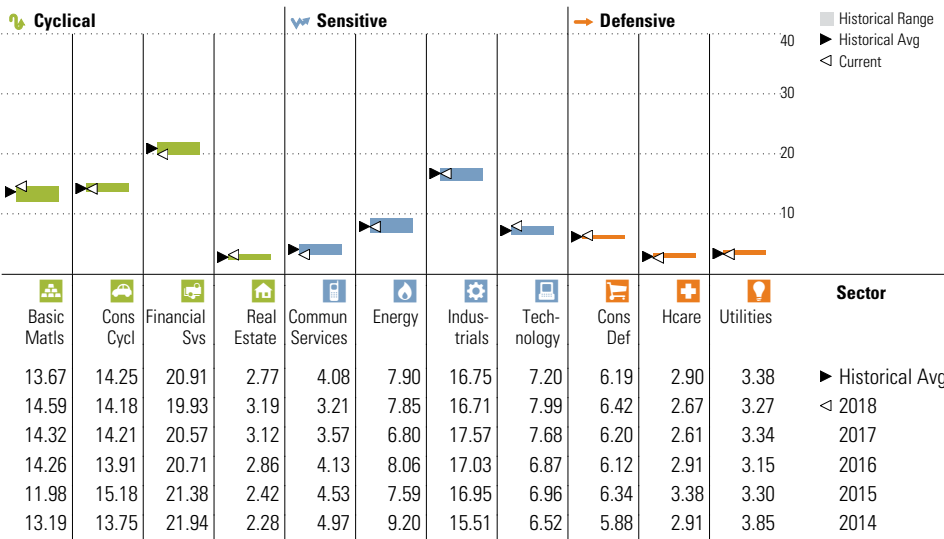


Equity Style History



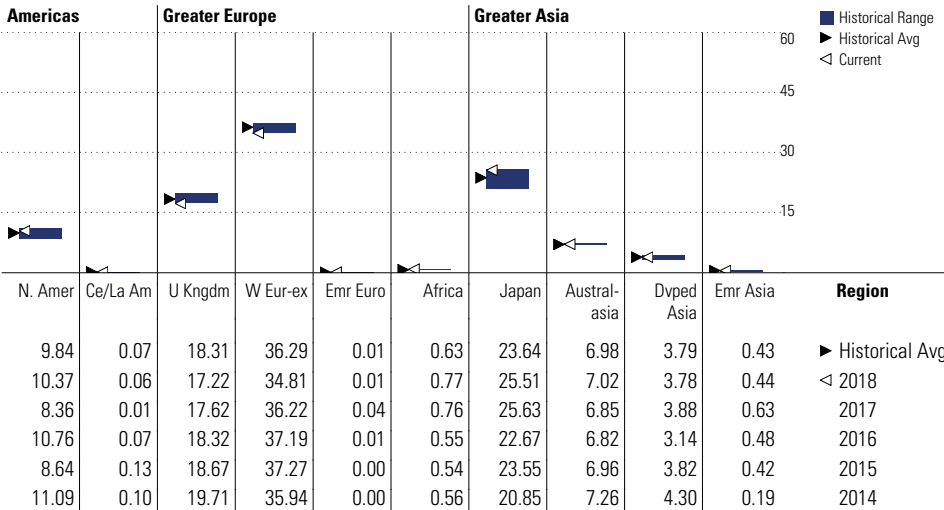
| Market Cap (size) | BASE |
|--------------------|----------|
| Historical Average | 7,923.31 |
| 2018 | 7,805.43 |
| 2017 | 8,217.46 |
| 2016 | 7,731.31 |
| 2015 | 7,383.68 |
| 2014 | 8,478.64 |

Stock Sector History



| Super Sector | Cyclical | Sensitive | Defensive |
|----------------|----------|-----------|-----------|
| Historical Avg | 51.59 | 35.94 | 12.47 |
| 2018 | 51.88 | 35.76 | 12.36 |
| 2017 | 52.22 | 35.62 | 12.16 |
| 2016 | 51.74 | 36.08 | 12.18 |
| 2015 | 50.96 | 36.03 | 13.02 |
| 2014 | 51.16 | 36.20 | 12.64 |

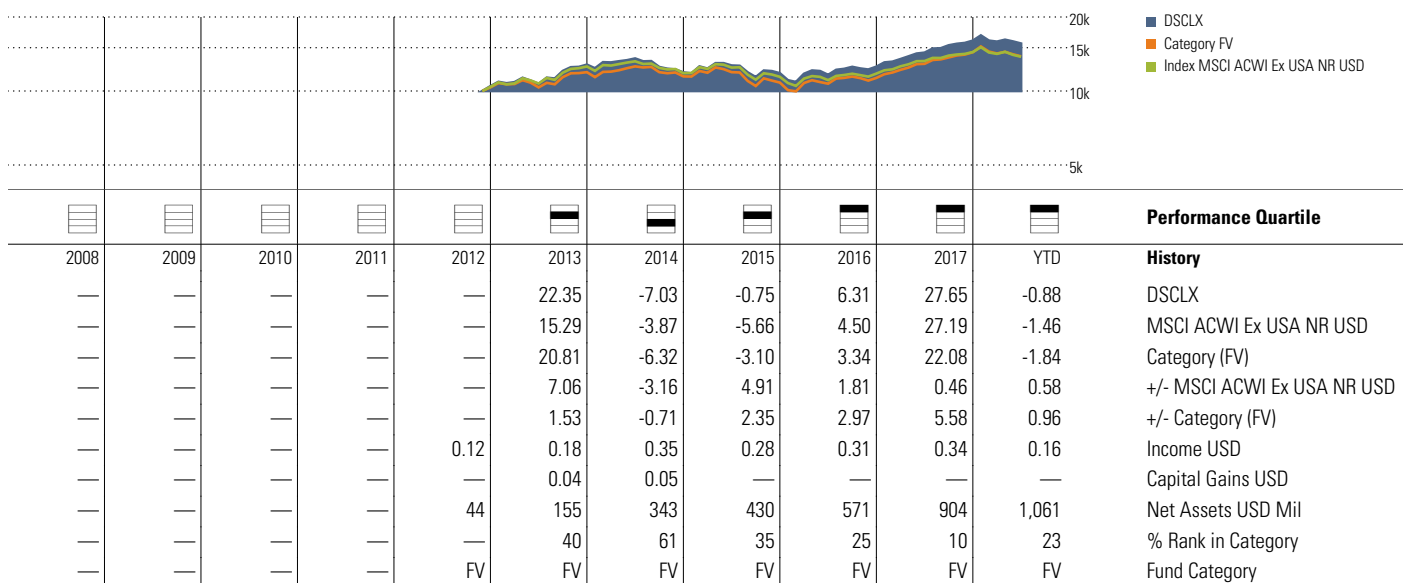
World Regions History



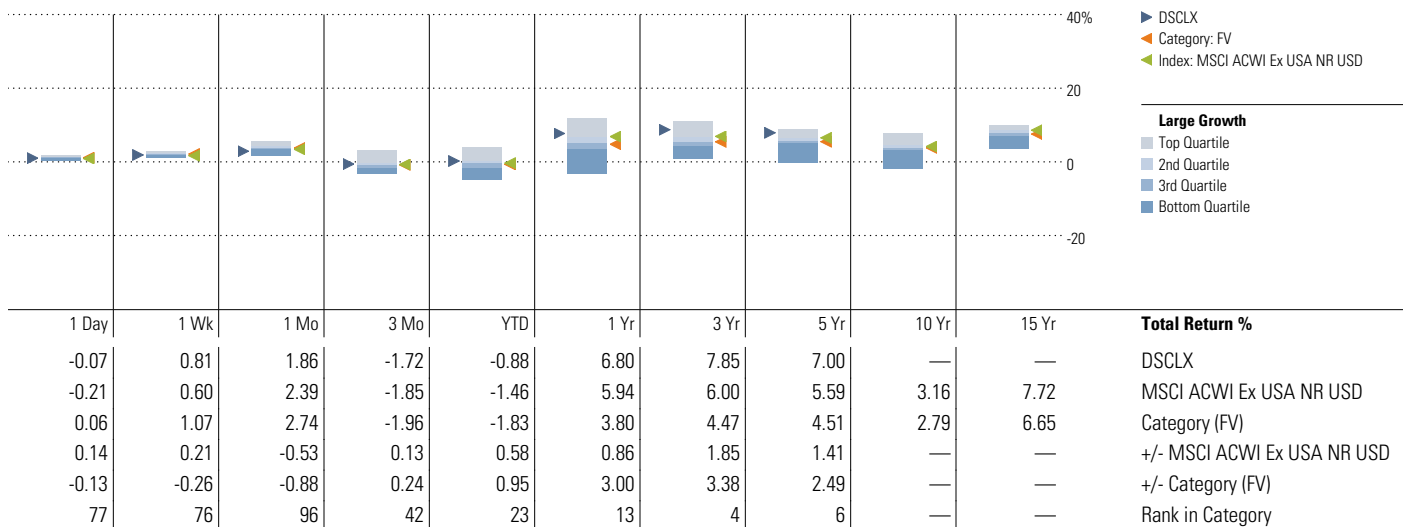
DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Performance

Growth of 10,000 07-31-2018



Trailing Total Returns 07-31-2018



Tax Analysis 07-31-2018

| | 1 Mo | 3 Mo | 6 Mo | YTD | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr | Since Incpt. |
|--------------------------------|-------|-------|-------|-------|------|------|------|-------|-------|--------------|
| Pretax Return | 1.86 | -1.72 | -5.60 | -0.88 | 6.80 | 7.85 | 7.00 | — | — | 8.52 |
| Tax-adjusted Return | 1.86 | -2.21 | -6.07 | -1.37 | 5.69 | 6.83 | 5.86 | — | — | 7.38 |
| % Rank in Category | 82 | 42 | 35 | 25 | 12 | 5 | 5 | — | — | — |
| Tax Cost Ratio | — | — | — | — | 1.04 | 0.95 | 1.06 | — | — | — |
| Potential Cap Gains Exposure % | 11.56 | | | | | | | | | |

DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Performance

| Quarterly Returns | | | | | Trailing Investor Returns 07-31-2018 | | | | | |
|-------------------|----|--------|----------------------------|----------|--------------------------------------|------|------|------|-------|-------|
| | | DSCLX | MSCI ACWI Ex USA NR USD | Cat (FV) | | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
| 2018 | Q2 | -1.78 | -2.61 | -2.69 | Investor Return % | 5.82 | 8.48 | 7.04 | — | — |
| | Q1 | -0.93 | -1.18 | -1.72 | Total Return % | 6.80 | 7.85 | 7.00 | — | — |
| 2017 | Q4 | 4.48 | 5.00 | 3.42 | % Rank in Category (Inv Rtn) | 19 | 5 | 5 | 0 | 0 |
| | Q3 | 7.12 | 6.16 | 5.28 | | | | | | |
| | Q2 | 6.22 | 5.78 | 5.10 | | | | | | |
| | Q1 | 7.38 | 7.86 | 7.00 | | | | | | |
| 2016 | Q4 | 0.15 | -1.25 | 0.37 | | | | | | |
| | Q3 | 7.80 | 6.91 | 6.24 | | | | | | |
| | Q2 | -1.01 | -0.64 | -1.47 | | | | | | |
| | Q1 | -0.53 | -0.38 | -1.64 | | | | | | |
| 2015 | Q4 | 3.69 | 3.24 | 2.72 | | | | | | |
| | Q3 | -10.29 | -12.17 | -10.68 | | | | | | |
| | Q2 | 2.97 | 0.53 | 1.33 | | | | | | |
| | Q1 | 3.62 | 3.49 | 4.11 | | | | | | |
| 2014 | Q4 | -4.94 | -3.87 | -5.00 | | | | | | |
| | Q3 | -7.71 | -5.27 | -5.96 | | | | | | |
| | Q2 | 3.80 | 5.03 | 4.07 | | | | | | |
| | Q1 | 2.09 | 0.51 | 0.87 | | | | | | |

DFA International Social Core Equity Portfolio Institutional Class Shares DSCLX

Risk

Morningstar Risk & Rating Statistics 06-30-2018

| DSCLX | 3 Yr | 5 Yr | 10 Yr | Overall |
|------------------------|---------------|---------|-------|---------|
| Morningstar Return | High | High | | |
| Morningstar Risk | Below Average | Average | | |
| Morningstar Rating | ★★★★★ | ★★★★★ | — | — |
| # of Funds in Category | 274 | 227 | 145 | |

Rating, risk, and return values are relative to each fund's Morningstar Category.

3 Year Volatility Measures 07-31-2018

| | Standard Deviation | Mean | Sharpe Ratio | Sortino Ratio | Bear Market Percentile Rank |
|----------|--------------------|------|--------------|---------------|-----------------------------|
| Fund | 11.42 | 7.85 | — | — | — |
| Index | 12.22 | 6.00 | 0.47 | 0.73 | — |
| Category | 12.02 | 4.45 | — | — | — |

3 Year MPT Statistics 07-31-2018

| DSCLX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
|-------|-------|-----------|------|-------|---------------|----------|
|-------|-------|-----------|------|-------|---------------|----------|

vs. Best-Fit Index

| | | | | | | |
|---|---|---|---|---|---|-----|
| DFA International Social Core Equity Portfolio Institutional Class Shares | — | — | — | — | — | USD |
|---|---|---|---|---|---|-----|

vs. Standard Index

| | | | | | | |
|---|-------------------------|---|---|---|---|------|
| DFA International Social Core Equity Portfolio Institutional Class Shares | MSCI ACWI Ex USA NR USD | — | — | — | — | BASE |
| Category:Foreign Large Value | MSCI ACWI Ex USA NR USD | — | — | — | — | BASE |

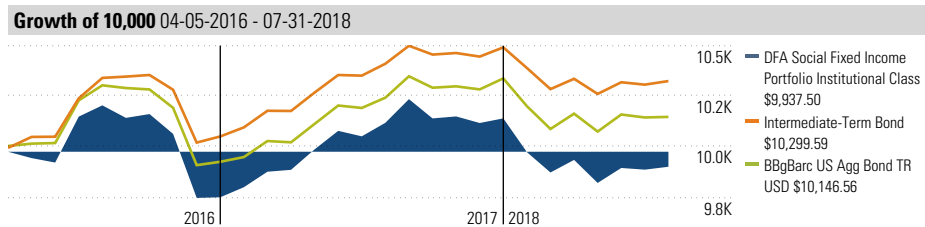
Upside & Downside Capture Ratio 07-31-2018

| | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
|----------|----------|---------|----------|-------|-------|
| Fund | 96.12 ↑ | 99.70 ↑ | 100.42 ↑ | — ↑ | — ↑ |
| | 86.81 ↓ | 87.59 ↓ | 90.65 ↓ | — ↓ | — ↓ |
| Category | 88.13 ↑ | 88.61 ↑ | 91.93 ↑ | — ↑ | — ↑ |
| | 100.55 ↓ | 95.85 ↓ | 95.86 ↓ | — ↓ | — ↓ |

DFA Social Fixed Income Portfolio Institutional Class DSFIX

Morningstar Analyst Rating

| NAV \$ | NAV Day Change % | Yield TTM % | Total Assets \$ Mil | Status | Min. Inv. | Load | Expenses | Morningstar Rating™ | Category | Investment Style |
|--------|------------------|-------------|---------------------|--------|-----------|------|----------|---------------------|------------------------|--|
| 9.53 | ↑0.01 0.11 | 2.11 | 203.4 | Open | — | None | 0.27% | | Intermediate-Term Bond | <input checked="" type="checkbox"/> Med/Mod Bond |



3 Year Average Morningstar Risk Measures



Investment Strategy

The investment seeks to maximize total returns. The fund seeks to achieve its investment objective through exposure to a broad portfolio of investment grade debt securities of U.S. and non-U.S. corporate and government issuers. It will invest at least 80% of the fund's net assets in fixed income securities considered to be investment grade quality. The fund's investments may include foreign securities denominated in foreign currencies.

Pillars

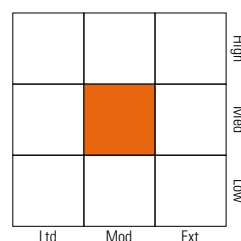
| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |
| Rating | — | — |

Performance 07-31-2018

| | YTD | 1 Mo | 1 Yr | 3Yr Ann | 5Yr Ann | 10Yr Ann |
|--------------------------------|-------|--------|-------|---------|---------|----------|
| Growth of 10,000 | 9,800 | 10,012 | 9,818 | — | — | — |
| Fund | -2.00 | 0.12 | -1.82 | — | — | — |
| +/- BBgBarc US Agg Bond TR USD | -0.41 | 0.10 | -1.02 | — | — | — |
| +/- Category | -0.59 | -0.03 | -1.10 | — | — | — |
| % Rank in Cat | 88 | 46 | 94 | — | — | — |
| # of Funds in Cat | 1,061 | 1,103 | 1,028 | 894 | 786 | 564 |

* Currency is displayed in BASE

Style Map 05-31-2018



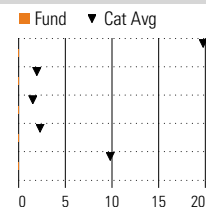
Top Holdings 06-30-2018

| | Weight % | Maturity Date | Amount Mil | Value Mil |
|---|----------|---------------|------------|-----------|
| Federal National Mortgage Association 2.62% | 1.81 | 09-06-2024 | 3.60 | 3.54 |
| United States Treasury Bonds 5.38% | 1.62 | 02-15-2031 | 2.51 | 3.17 |
| United States Treasury Notes 2% | 1.48 | 08-15-2025 | 3.05 | 2.89 |
| United States Treasury Notes 2.12% | 1.40 | 05-15-2025 | 2.85 | 2.73 |
| Federal Home Loan Banks 2.75% | 1.37 | 12-13-2024 | 2.70 | 2.67 |
| % Assets in Top 5 Holdings | | 7.68 | | |

⊕ Increase ⊖ Decrease ✱ New to Portfolio

Top Sectors 05-31-2018

| | Fund | BMark | Cat Avg |
|-----------------------------------|------|-------|---------|
| U.S. Treasury | — | — | 19.34 |
| U.S. Treasury Inflation-Protected | — | — | 1.52 |
| U.S. Agency | — | — | 1.09 |
| Non-U.S. Government | — | — | 1.86 |
| Other Government Related | — | — | 9.38 |



Dividend and Capital Gains Distributions

| Distribution Date | Distribution NAV | Long-Term Capital Gain | Short-Term Capital Gain | Return of Capital | Dividend Income | Distribution Total |
|-------------------|------------------|------------------------|-------------------------|-------------------|-----------------|--------------------|
| 07-30-2018 | 9.52 | 0.0000 | 0.0000 | 0.0000 | 0.0216 | 0.0216 |
| 06-28-2018 | 9.54 | 0.0000 | 0.0000 | 0.0000 | 0.0232 | 0.0232 |
| 05-30-2018 | 9.58 | 0.0000 | 0.0000 | 0.0000 | 0.0198 | 0.0198 |
| 04-27-2018 | 9.52 | 0.0000 | 0.0000 | 0.0000 | 0.0177 | 0.0177 |
| 03-28-2018 | 9.62 | 0.0000 | 0.0000 | 0.0000 | 0.0206 | 0.0206 |

Bond Statistics

| | Value |
|------------------------------------|--------|
| Average Effective Duration | 6.04 |
| Average Effective Maturity (Years) | 7.04 |
| Average Credit Quality | A |
| Average Weighted Coupon | 3.38 |
| Average Weighted Price | 101.19 |

Asset Allocation

| | % Net | % Short | % Long | Bench mark | Cat Avg |
|--------------|-------|---------|--------|------------|---------|
| Cash | 0.32 | 1.90 | 2.22 | — | -5.35 |
| US Stock | 0.00 | 0.00 | 0.00 | — | 0.03 |
| Non US Stock | 0.00 | 0.00 | 0.00 | — | 0.00 |
| Bond | 98.72 | 0.00 | 98.72 | — | 103.52 |
| Other | 0.97 | 0.00 | 0.97 | — | 1.80 |

Management

| | Start Date |
|--------------------|------------|
| Joseph F. Kolerich | — |
| David A. Plecha | — |

DFA Social Fixed Income Portfolio Institutional Class DSFIX

Analysis

Morningstar's Take

Morningstar Analyst Rating —

Morningstar Pillars

| | | |
|-------------|---|---|
| Process | — | — |
| Performance | — | — |
| People | — | — |
| Parent | — | — |
| Price | — | — |

Morningstar Analyst Rating

Morningstar evaluates mutual funds based on five key pillars, which its analysts believe lead to funds that are more likely to outperform over the long term on a risk-adjusted basis.

Analyst Rating Spectrum



Fund Performance

| | Total Return % | +/- Category |
|------|----------------|--------------|
| YTD | -2.00 | -0.59 |
| 2017 | 3.35 | -0.36 |

We do not currently publish an Analyst Report for this fund.

DFA Social Fixed Income Portfolio Institutional Class DSFIX

Portfolio

Morningstar Category™
Intermediate-Term Bond

Total Assets \$ Mil
203.4

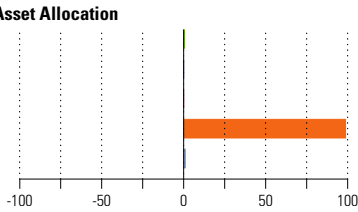
Benchmark
BBgBarc US Agg Bond TR USD

Annual Turnover 24% **Category Avg Turnover** 207% **Yield TTM** 2.11% **Assets In Top 10 Holdings** 14.24%

Stock Holdings (Long) 0 **Stock Holdings (Short)** 0 **Bond Holdings (Long)** 448 **Bond Holdings (Short)** 0 **Other Holdings (Long)** 10 **Other Holdings (Short)** 3

Asset Allocation 05-31-2018

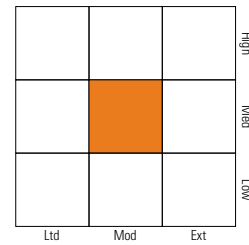
Asset Allocation



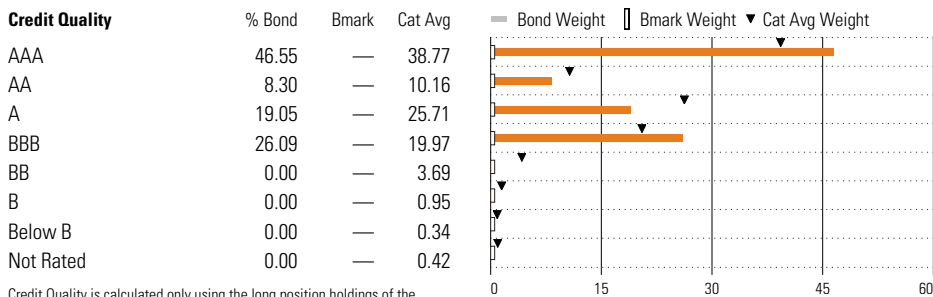
| | % Net | % Short | % Long | Bmark | Cat Avg |
|--------------|-------|---------|--------|-------|---------|
| Cash | 0.32 | 1.90 | 2.22 | — | -5.35 |
| US Stock | 0.00 | 0.00 | 0.00 | — | 0.03 |
| Non US Stock | 0.00 | 0.00 | 0.00 | — | 0.00 |
| Bond | 98.72 | 0.00 | 98.72 | — | 103.52 |
| Other | 0.97 | 0.00 | 0.97 | — | 1.80 |

Style Details 05-31-2018

Fixed-Income Style



Credit Quality



Credit Quality is calculated only using the long position holdings of the portfolio.

Fixed-Income Style History

| | Style | % Bonds |
|------|-------|---------|
| 2018 | | 98.72 |
| 2017 | | 97.65 |
| 2016 | | 98.17 |

Bond Statistics

| | Value |
|------------------------------------|--------|
| Average Effective Duration | 6.04 |
| Average Effective Maturity (Years) | 7.04 |
| Average Credit Quality | A |
| Average Weighted Coupon | 3.38 |
| Average Weighted Price | 101.19 |

Fixed-Income Sector Weightings 05-31-2018

| | % Bond | Bmark | Cat Avg | — Bond Weight | ▮ Bmark Weight | ▼ Cat Avg Weight |
|-----------------------------------|--------|-------|--------------|---------------|----------------|------------------|
| Government | — | — | 33.19 | | | |
| U.S. Treasury | — | — | 19.34 | | | |
| U.S. Treasury Inflation-Protected | — | — | 1.52 | | | |
| U.S. Agency | — | — | 1.09 | | | |
| Non-U.S. Government | — | — | 1.86 | | | |
| Other Government Related | — | — | 9.38 | | | |
| <hr/> | | | | | | |
| Corporate | — | — | 29.95 | | | |
| Corporate Bond | — | — | 29.56 | | | |
| Bank Loan | — | — | 0.05 | | | |
| Convertible | — | — | 0.34 | | | |
| Preferred | — | — | 0.00 | | | |
| <hr/> | | | | | | |
| Securitized | — | — | 40.14 | | | |
| Agency MBS Pass-Through | — | — | 22.67 | | | |
| Agency MBS ARM | — | — | 0.29 | | | |
| Agency MBS CMO | — | — | 4.02 | | | |
| Non-Agency Residential MBS | — | — | 1.09 | | | |
| Commercial MBS | — | — | 3.29 | | | |
| Asset-Backed | — | — | 8.65 | | | |
| Covered Bond | — | — | 0.12 | | | |
| <hr/> | | | | | | |
| Municipal | — | — | 0.62 | | | |
| <hr/> | | | | | | |
| Cash & Equivalents | — | — | -3.72 | | | |
| <hr/> | | | | | | |
| Other | — | — | -1.66 | | | |

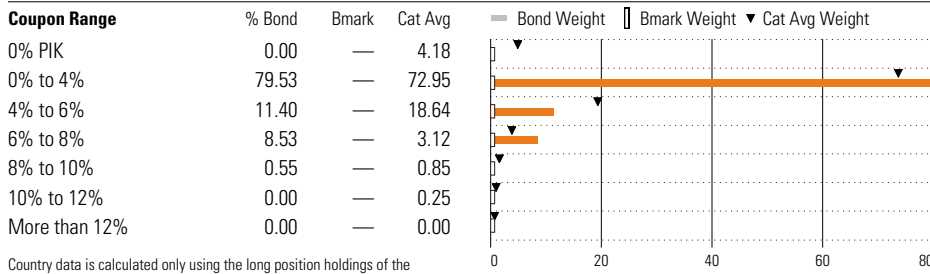
DFA Social Fixed Income Portfolio Institutional Class DSFIX

Portfolio

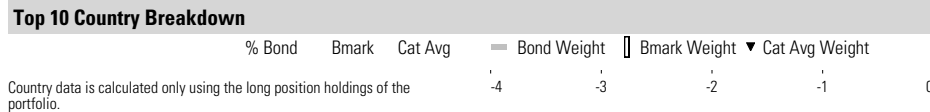
Morningstar Category™
Intermediate-Term Bond

Total Assets \$ Mil
203.4

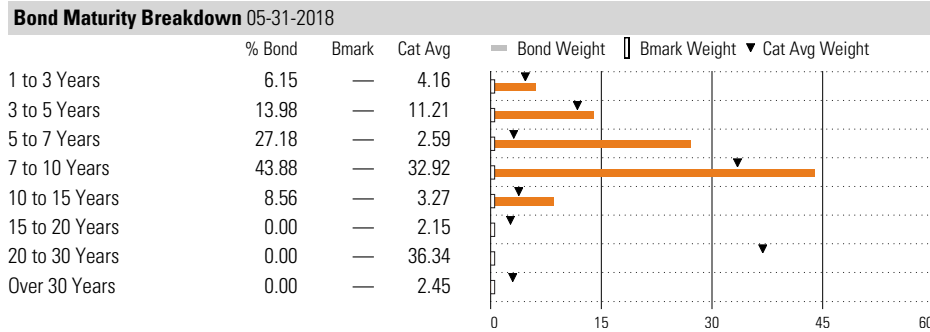
Benchmark
BBgBarc US Agg Bond TR USD



Country data is calculated only using the long position holdings of the portfolio.



Country data is calculated only using the long position holdings of the portfolio.



DFA Social Fixed Income Portfolio Institutional Class DSFIX

Portfolio

Morningstar Category™

Intermediate-Term Bond

Total Assets \$ Mil

203.4

Benchmark

BBgBarc US Agg Bond TR USD

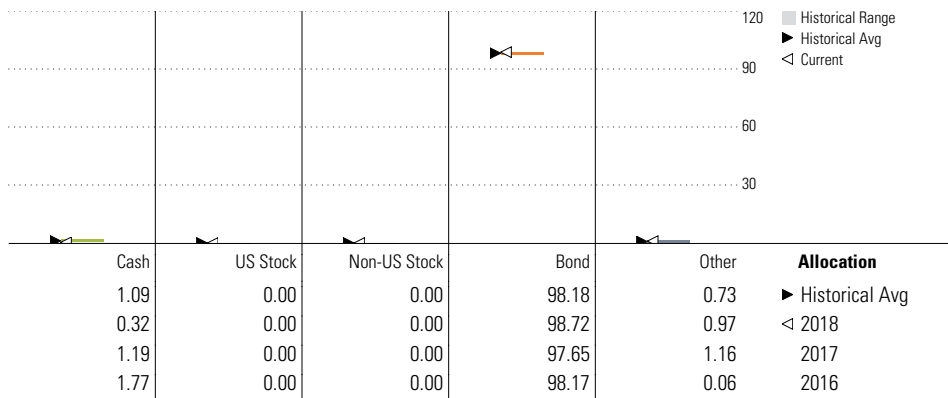
Bond View 06-30-2018

| Holdings | % Portfolio Weight | Shared Owned | Shares Change | Maturity Date | % Coupon | Yield to Maturity |
|---|--------------------|--------------|---------------|---------------|----------|-------------------|
| Federal National Mortgage Association 2.62% | 1.81 | 3,600,000 | 0 | 09-06-2024 | 2.62 | — |
| United States Treasury Bonds 5.38% | 1.62 | 2,510,000 | 0 | 02-15-2031 | 5.38 | — |
| United States Treasury Notes 2% | 1.48 | 3,050,000 | 0 | 08-15-2025 | 2.00 | — |
| United States Treasury Notes 2.12% | 1.40 | 2,850,000 | 0 | 05-15-2025 | 2.12 | — |
| Federal Home Loan Banks 2.75% | 1.37 | 2,700,000 | 0 | 12-13-2024 | 2.75 | — |
| Federal National Mortgage Association 2.12% | 1.34 | 2,800,000 | 0 | 04-24-2026 | 2.12 | — |
| United States Treasury Notes 2.25% | 1.34 | 2,750,000 | 0 | 11-15-2027 | 2.25 | — |
| United States Treasury Notes 1.25% | 1.33 | 2,800,000 | 0 | 07-31-2023 | 1.25 | — |
| Federal Home Loan Banks 2.88% | 1.28 | 2,500,000 | 0 | 09-13-2024 | 2.88 | — |
| United States Treasury Notes 1.62% | 1.27 | 2,700,000 | 0 | 05-15-2026 | 1.62 | — |
| United States Treasury Notes 1.5% | 1.18 | 2,430,000 | 0 | 03-31-2023 | 1.50 | — |
| Federal National Mortgage Association 6.62% | 1.17 | 1,700,000 | 0 | 11-15-2030 | 6.62 | — |
| United States Treasury Bonds 5.25% | 1.17 | 1,870,000 | 0 | 02-15-2029 | 5.25 | — |
| United States Treasury Notes 1.25% | 1.12 | 2,260,000 | 0 | 03-31-2021 | 1.25 | — |
| United States Treasury Bonds 6.25% | 1.08 | 1,810,000 | 0 | 08-15-2023 | 6.25 | — |
| Tennessee Valley Authority 2.88% | 1.00 | 2,000,000 | 0 | 02-01-2027 | 2.88 | — |
| Federal National Mortgage Association 2% | 1.00 | 2,000,000 | 0 | 01-05-2022 | 2.00 | — |
| United States Treasury Notes 2.25% | 0.99 | 2,000,000 | 0 | 11-15-2025 | 2.25 | — |
| Federal National Mortgage Association 1.88% | 0.98 | 2,100,000 | 0 | 09-24-2026 | 1.88 | — |
| United States Treasury Notes 2.5% | 0.98 | 1,950,000 | 0 | 05-15-2024 | 2.50 | — |
| United States Treasury Notes 1.62% | 0.98 | 2,000,000 | 0 | 08-15-2022 | 1.62 | — |
| Oracle Corporation 2.95% | 0.93 | 1,900,000 | 0 | 05-15-2025 | 2.95 | — |
| United States Treasury Notes 1.5% | 0.93 | 2,000,000 | 0 | 08-15-2026 | 1.50 | — |
| United States Treasury Bonds 6.62% | 0.93 | 1,400,000 | 0 | 02-15-2027 | 6.62 | — |
| United States Treasury Notes 2.75% | 0.92 | 1,800,000 | 0 | 02-15-2024 | 2.75 | — |

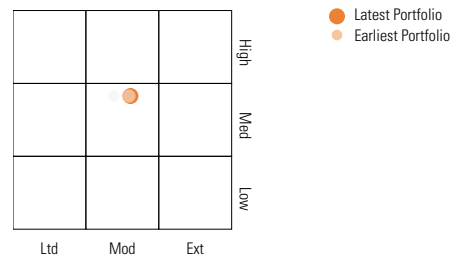
DFA Social Fixed Income Portfolio Institutional Class DSFIX

Portfolio

Asset Allocation History



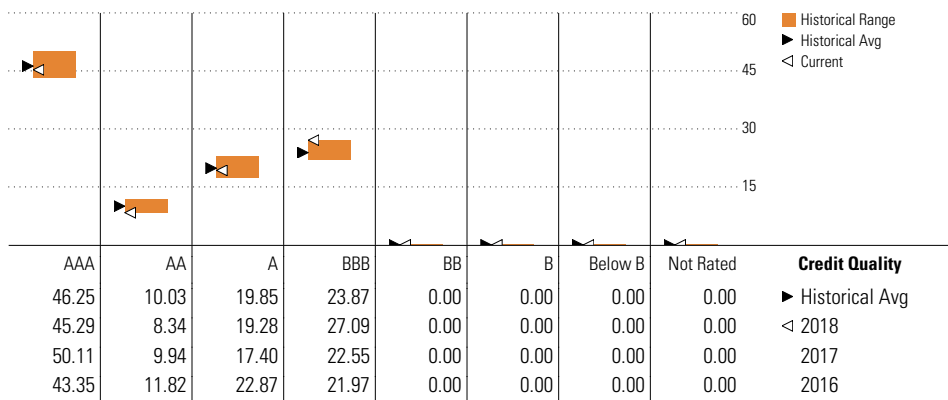
Fixed-Income Style History



Style History Average

| | Credit Qlty | Eff Duration |
|--------------------|-------------|--------------|
| Historical Average | A | 5.82 |
| 2018 | A | 6.03 |
| 2017 | A | 5.97 |
| 2016 | A | 5.46 |

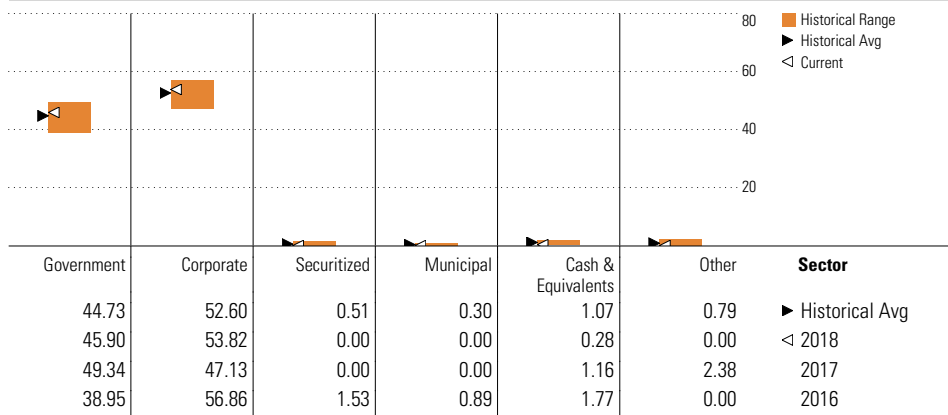
Credit Quality History



Portfolio History Avg

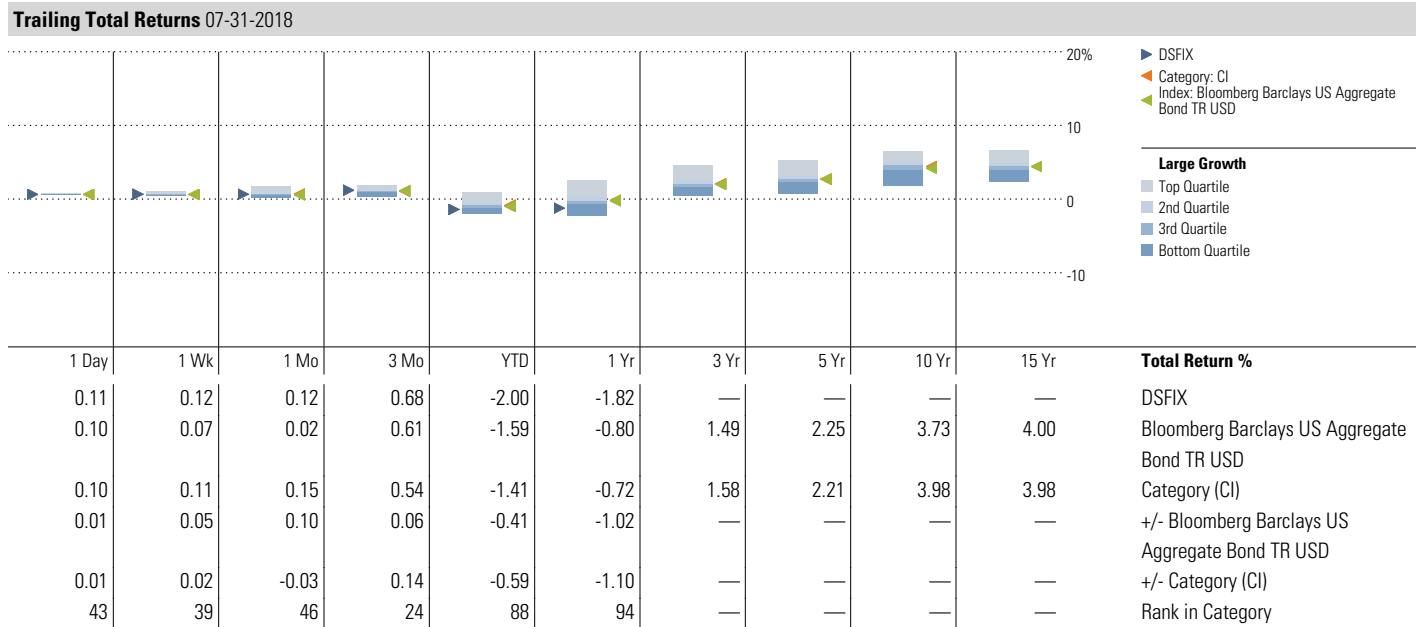
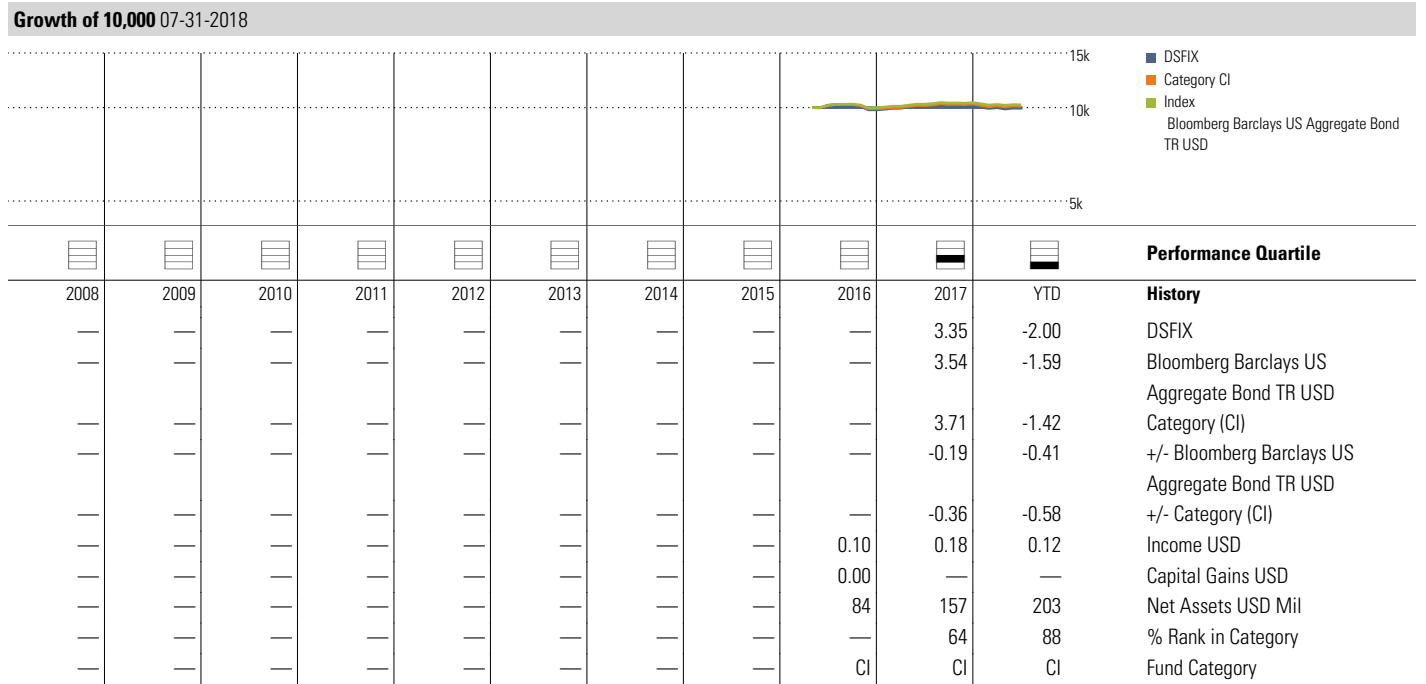
| | Eff Maturity | Wtd Coupon | Wtd Price |
|--------------------|--------------|------------|-----------|
| Historical Average | 6.76 | 3.26 | 103.31 |
| 2018 | 7.05 | 3.41 | 100.91 |
| 2017 | 6.92 | 3.32 | 105.29 |
| 2016 | 6.29 | 3.04 | 103.72 |

Bond Sector History



DFA Social Fixed Income Portfolio Institutional Class DSFIX

Performance



Tax Analysis 07-31-2018

| | 1 Mo | 3 Mo | 6 Mo | YTD | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr | Since Incpt. |
|--------------------------------|---------|------|-------|-------|-------|------|------|-------|-------|--------------|
| Pretax Return | 0.12 | 0.68 | -0.61 | -2.00 | -1.82 | — | — | — | — | -0.27 |
| Tax-adjusted Return | 0.03 | 0.40 | -1.08 | -2.51 | -2.67 | — | — | — | — | -1.03 |
| % Rank in Category | 35 | 19 | 41 | 70 | 79 | — | — | — | — | — |
| Tax Cost Ratio | — | — | — | — | 0.86 | — | — | — | — | — |
| Potential Cap Gains Exposure % | -119.58 | | | | | | | | | |

DFA Social Fixed Income Portfolio Institutional Class DSFIX

Performance

Quarterly Returns

| | | DSFIX | Bloomberg Barclays US Aggregate Bond TR USD | Cat (CI) |
|-------------|----|-------|---|----------|
| 2018 | Q2 | -0.41 | -0.16 | -0.24 |
| | Q1 | -1.72 | -1.46 | -1.31 |
| 2017 | Q4 | 0.00 | 0.39 | 0.29 |
| | Q3 | 0.75 | 0.85 | 0.88 |
| | Q2 | 1.41 | 1.45 | 1.49 |
| | Q1 | 1.15 | 0.82 | 1.07 |
| 2016 | Q4 | -3.42 | -2.98 | -2.54 |
| | Q3 | 0.11 | 0.46 | 0.98 |
| | Q2 | — | 2.21 | 2.35 |
| | Q1 | — | 3.03 | 2.50 |

Trailing Investor Returns 07-31-2018

| | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
|------------------------------|-------|------|------|-------|-------|
| Investor Return % | -2.47 | — | — | — | — |
| Total Return % | -1.82 | — | — | — | — |
| % Rank in Category (Inv Rtn) | 96 | 0 | 0 | 0 | 0 |

DFA Social Fixed Income Portfolio Institutional Class DSFIX

Risk

Morningstar Risk & Rating Statistics 07-31-2018

| DSFIX | 3 Yr | 5 Yr | 10 Yr | Overall |
|------------------------|------|------|-------|---------|
| Morningstar Return | | | | |
| Morningstar Risk | | | | |
| Morningstar Rating | — | — | — | — |
| # of Funds in Category | 874 | 769 | 552 | |

Rating, risk, and return values are relative to each fund's Morningstar Category.

3 Year Volatility Measures 07-31-2018

| | Standard Deviation | Mean | Sharpe Ratio | Sortino Ratio | Bear Market Percentile Rank |
|----------|--------------------|------|--------------|---------------|-----------------------------|
| Fund | — | — | — | — | — |
| Index | 2.63 | 1.49 | 0.27 | 0.38 | — |
| Category | 2.57 | 1.59 | — | — | — |

3 Year MPT Statistics 07-31-2018

| DSFIX | Index | R-Squared | Beta | Alpha | Treynor Ratio | Currency |
|-------|-------|-----------|------|-------|---------------|----------|
|-------|-------|-----------|------|-------|---------------|----------|

vs. Best-Fit Index

| | | | | | | |
|---|---|---|---|---|---|-----|
| DFA Social Fixed Income Portfolio Institutional Class | — | — | — | — | — | USD |
|---|---|---|---|---|---|-----|

vs. Standard Index

| | | | | | | |
|---|----------------------------|---|---|---|---|------|
| DFA Social Fixed Income Portfolio Institutional Class | BBgBarc US Agg Bond TR USD | — | — | — | — | BASE |
| Category:Intermediate-Term Bond | BBgBarc US Agg Bond TR USD | — | — | — | — | BASE |

Upside & Downside Capture Ratio 07-31-2018

| | 1 Yr | 3 Yr | 5 Yr | 10 Yr | 15 Yr |
|----------|--|--|--|--|--|
| Fund | 91.04 ↑ | — ↑ | — ↑ | — ↑ | — ↑ |
| | 121.79 ↓ | — ↓ | — ↓ | — ↓ | — ↓ |
| Category | 81.01 ↑ | — ↑ | — ↑ | — ↑ | — ↑ |
| | 84.09 ↓ | — ↓ | — ↓ | — ↓ | — ↓ |