

Global Equity Markets

June 2016



Table of Contents

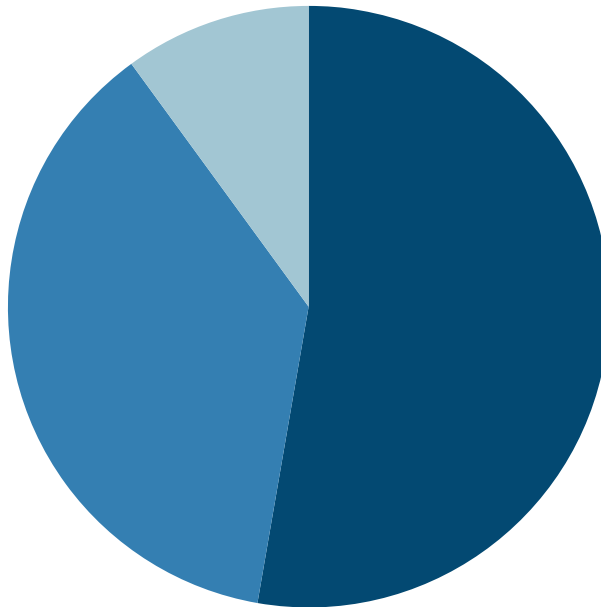
Global Markets Overview	Page 2
Global Markets Breakdown	Page 3
Global ex US Markets Overview	Page 4
Global ex US Markets Breakdown	Page 5
US Market Breakdown	Page 6
Non-US Developed Markets Breakdown	Page 7
Emerging Markets Breakdown	Page 8
UK Market Breakdown	Page 9
Canadian Market Breakdown	Page 10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

Global Markets Overview

June 2016



	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
■ US	21,518,054	52.73%	0.25%	117,211	2.31	3515
■ Developed	15,191,639	37.23%	-3.06%	45,741	1.56	4989
■ Emerging	4,096,178	10.04%	4.37%	37,982	1.39	3853
Global	40,805,871	100%	-0.57%	82,651	1.86	12357



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

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Global Markets Breakdown



June 2016

Market Cap	Total Value		Weighted Average		Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities	
Large Cap	28,325,719	69.42%	-0.30%	116,223	1.94	1175	
Mid Cap	7,625,625	18.69%	-0.94%	9,339	1.89	1720	
Small Cap	4,854,527	11.90%	-1.60%	1,919	1.46	9462	

Price-to-Book	Total Value		Weighted Average		Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities	
Growth	11,260,841	27.60%	0.10%	84,363	6.16	2668	
Neutral	16,399,290	40.19%	-0.32%	94,512	2.33	3987	
Value	13,145,740	32.22%	-1.46%	66,387	1.00	5702	

Sectors	Total Value		Weighted Average		Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities	
Financials	7,420,384	18.18%	-5.51%	65,061	1.04	1996	
Information Technology	5,872,879	14.39%	-1.69%	176,720	2.99	1698	
Consumer Discretionary	5,180,231	12.69%	-3.06%	60,946	2.44	2028	
Industrials	4,792,117	11.74%	-1.43%	40,659	2.23	2112	
Health Care	4,748,600	11.64%	0.71%	93,674	3.39	1127	
Consumer Staples	3,989,015	9.78%	3.68%	91,628	3.34	800	
Energy	2,618,628	6.42%	4.09%	108,767	1.24	504	
Materials	1,989,811	4.88%	1.37%	17,032	1.51	1123	
Telecommunication	1,429,090	3.50%	3.04%	112,060	1.85	166	
Utilities	1,384,261	3.39%	5.47%	23,088	1.28	333	
REIT	1,378,302	3.38%	4.97%	14,724	1.80	457	
Other	2,552	0.01%	2.86%	499	5.55	13	

Countries	Total Value		Weighted Average		Weighted Average Market Cap	Aggregate	
	(\$ mm)	Weight	Return	(\$ mm)	P/B	Securities	
US	21,518,054	52.73%	0.25%	117,211	2.31	3515	
Japan	3,417,511	8.38%	-2.05%	26,423	1.25	1847	
United Kingdom	2,674,488	6.55%	-5.06%	58,048	1.76	417	
Canada	1,308,760	3.21%	1.41%	28,644	1.74	428	
France	1,242,068	3.04%	-5.70%	47,694	1.50	208	
Germany	1,193,911	2.93%	-5.60%	48,924	1.65	207	
Switzerland	1,151,222	2.82%	-0.57%	129,740	2.46	147	
Australia	984,418	2.41%	0.34%	32,633	1.81	367	
China	882,890	2.16%	2.51%	90,587	1.23	543	
Korea	663,253	1.63%	3.33%	35,301	1.04	823	
Taiwan	550,567	1.35%	4.42%	33,348	1.47	692	
India	451,563	1.11%	2.40%	20,264	2.67	467	
Hong Kong	446,482	1.09%	0.43%	26,283	1.08	332	
Spain	419,745	1.03%	-9.28%	39,823	1.25	77	
Sweden	416,403	1.02%	-4.98%	18,998	2.28	158	
Netherlands	414,732	1.02%	-5.44%	45,685	1.75	57	
Italy	309,606	0.76%	-10.01%	24,148	0.95	115	
Denmark	274,969	0.67%	-4.51%	63,281	3.93	55	
South Africa	265,023	0.65%	7.99%	21,825	2.27	121	
Brazil	244,501	0.60%	19.71%	24,259	1.26	136	
Singapore	201,593	0.49%	3.63%	14,660	1.06	173	
Belgium	194,909	0.48%	-1.34%	110,206	2.51	60	
Mexico	180,150	0.44%	0.97%	16,416	2.45	78	
Finland	149,941	0.37%	-0.79%	16,335	1.86	65	
Malaysia	135,092	0.33%	3.62%	8,343	1.55	206	
Russia	122,435	0.30%	3.89%	31,753	0.69	26	
Indonesia	108,958	0.27%	9.63%	11,810	2.26	146	
Norway	106,797	0.26%	-1.98%	16,871	1.30	64	
Thailand	101,421	0.25%	2.87%	7,919	1.93	184	
Israel	85,833	0.21%	-2.92%	24,105	1.47	87	
Ireland	77,477	0.19%	-12.43%	15,219	2.39	14	
Philippines	69,307	0.17%	4.47%	7,307	2.30	76	
Turkey	58,616	0.14%	1.43%	5,647	1.26	103	
Poland	52,677	0.13%	-2.61%	4,748	1.09	70	
New Zealand	50,436	0.12%	3.35%	2,669	2.05	59	
Chile	46,533	0.11%	5.88%	6,209	1.50	45	
United Arab Emirates	42,846	0.10%	3.28%	14,682	1.46	34	
Austria	41,169	0.10%	-6.66%	5,047	0.99	37	
Qatar	37,849	0.09%	2.89%	11,448	1.56	31	
Portugal	29,168	0.07%	-6.82%	8,658	1.44	15	
Colombia	25,110	0.06%	8.21%	6,429	1.23	24	
Greece	21,833	0.05%	-22.36%	2,569	0.52	31	
Hungary	11,633	0.03%	-2.98%	5,497	1.43	4	
Peru	10,937	0.03%	10.27%	9,182	1.72	4	

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

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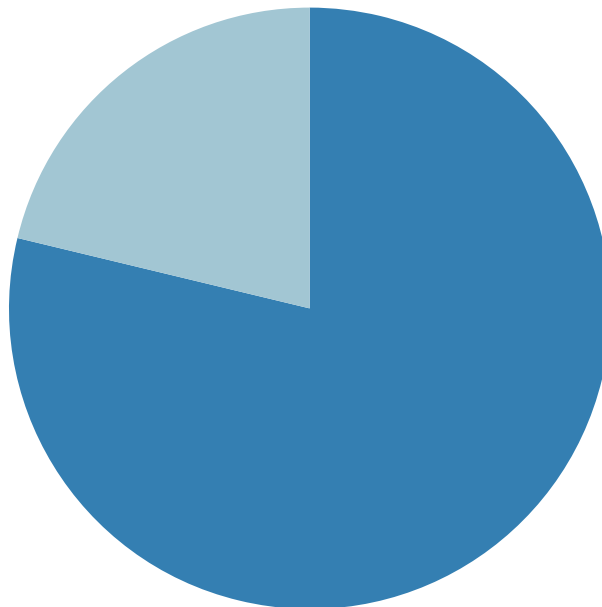
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Global ex US Markets Overview

June 2016



	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Developed	15,191,639	78.76%	-3.06%	45,741	1.56	4989
Emerging	4,096,178	21.24%	4.37%	37,982	1.39	3853
Global ex US	19,287,817	100%	-1.49%	44,094	1.52	8842



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Global ex US Markets Breakdown



June 2016

Market Cap		Total Value		Weighted Average		Weighted Average		Aggregate	
		(\$ mm)	Weight	Return	Market Cap (\$ mm)	P/B	Securities		
		13,331,457	69.12%	-0.99%	61,758	1.56	949		
		3,229,629	16.74%	-2.67%	6,905	1.57	1178		
		2,726,731	14.14%	-2.51%	1,778	1.31	6715		

Price-to-Book		Total Value		Weighted Average		Weighted Average		Aggregate	
		(\$ mm)	Weight	Return	Market Cap (\$ mm)	P/B	Securities		
		5,473,166	28.38%	0.44%	46,179	4.65	2173		
		7,814,666	40.52%	-1.40%	47,422	1.82	2893		
		5,999,985	31.11%	-3.35%	37,856	0.83	3776		

Sectors		Total Value		Weighted Average		Weighted Average		Aggregate	
		(\$ mm)	Weight	Return	Market Cap (\$ mm)	P/B	Securities		
	Financials	4,425,481	22.94%	-5.73%	39,852	0.99	1375		
	Industrials	2,492,224	12.92%	-3.17%	17,321	1.80	1659		
	Consumer Discretionary	2,426,470	12.58%	-5.25%	30,949	1.78	1525		
	Consumer Staples	2,011,444	10.43%	2.26%	73,836	3.29	668		
	Health Care	1,716,077	8.90%	1.00%	83,518	3.62	548		
	Information Technology	1,609,649	8.35%	0.25%	51,662	1.98	1148		
	Materials	1,439,597	7.46%	1.68%	17,591	1.31	976		
	Energy	1,182,581	6.13%	5.50%	69,094	1.04	319		
	Telecommunication	896,093	4.65%	-0.52%	64,465	1.94	128		
	Utilities	666,017	3.45%	2.67%	19,377	1.34	252		
	REIT	422,184	2.19%	1.03%	7,443	1.19	244		
	Other	-	0.00%	-	-	-	-		

Countries		Total Value		Weighted Average		Weighted Average		Aggregate	
		(\$ mm)	Weight	Return	Market Cap (\$ mm)	P/B	Securities		
	Japan	3,417,511	17.72%	-2.05%	26,423	1.25	1847		
	United Kingdom	2,674,488	13.87%	-5.06%	58,048	1.76	417		
	Canada	1,308,760	6.79%	1.41%	28,644	1.74	428		
	France	1,242,068	6.44%	-5.70%	47,694	1.50	208		
	Germany	1,193,911	6.19%	-5.60%	48,924	1.65	207		
	Switzerland	1,151,222	5.97%	-0.57%	129,740	2.46	147		
	Australia	984,418	5.10%	0.34%	32,633	1.81	367		
	China	882,890	4.58%	2.51%	90,587	1.23	543		
	Korea	663,253	3.44%	3.33%	35,301	1.04	823		
	Taiwan	550,567	2.85%	4.42%	33,348	1.47	692		
	India	451,563	2.34%	2.40%	20,264	2.67	467		
	Hong Kong	446,482	2.31%	0.43%	26,283	1.08	332		
	Spain	419,745	2.18%	-9.28%	39,823	1.25	77		
	Sweden	416,403	2.16%	-4.98%	18,998	2.28	158		
	Netherlands	414,732	2.15%	-5.44%	45,685	1.75	57		
	Italy	309,606	1.61%	-10.01%	24,148	0.95	115		
	Denmark	274,969	1.43%	-4.51%	63,281	3.93	55		
	South Africa	265,023	1.37%	7.99%	21,825	2.27	121		
	Brazil	244,501	1.27%	19.71%	24,259	1.26	136		
	Singapore	201,593	1.05%	3.63%	14,660	1.06	173		
	Belgium	194,909	1.01%	-1.34%	110,206	2.51	60		
	Mexico	180,150	0.93%	0.97%	16,416	2.45	78		
	Finland	149,941	0.78%	-0.79%	16,335	1.86	65		
	Malaysia	135,092	0.70%	3.62%	8,343	1.55	206		
	Russia	122,435	0.63%	3.89%	31,753	0.69	26		
	Indonesia	108,958	0.56%	9.63%	11,810	2.26	146		
	Norway	106,797	0.55%	-1.98%	16,871	1.30	64		
	Thailand	101,421	0.53%	2.87%	7,919	1.93	184		
	Israel	85,833	0.45%	-2.92%	24,105	1.47	87		
	Ireland	77,477	0.40%	-12.43%	15,219	2.39	14		
	Philippines	69,307	0.36%	4.47%	7,307	2.30	76		
	Turkey	58,616	0.30%	1.43%	5,647	1.26	103		
	Poland	52,677	0.27%	-2.61%	4,748	1.09	70		
	New Zealand	50,436	0.26%	3.35%	2,669	2.05	59		
	Chile	46,533	0.24%	5.88%	6,209	1.50	45		
	United Arab Emirates	42,846	0.22%	3.28%	14,682	1.46	34		
	Austria	41,169	0.21%	-6.66%	5,047	0.99	37		
	Qatar	37,849	0.20%	2.89%	11,448	1.56	31		
	Portugal	29,168	0.15%	-6.82%	8,658	1.44	15		
	Colombia	25,110	0.13%	8.21%	6,429	1.23	24		
	Greece	21,833	0.11%	-22.36%	2,569	0.52	31		
	Hungary	11,633	0.06%	-2.98%	5,497	1.43	4		
	Peru	10,937	0.06%	10.27%	9,182	1.72	4		

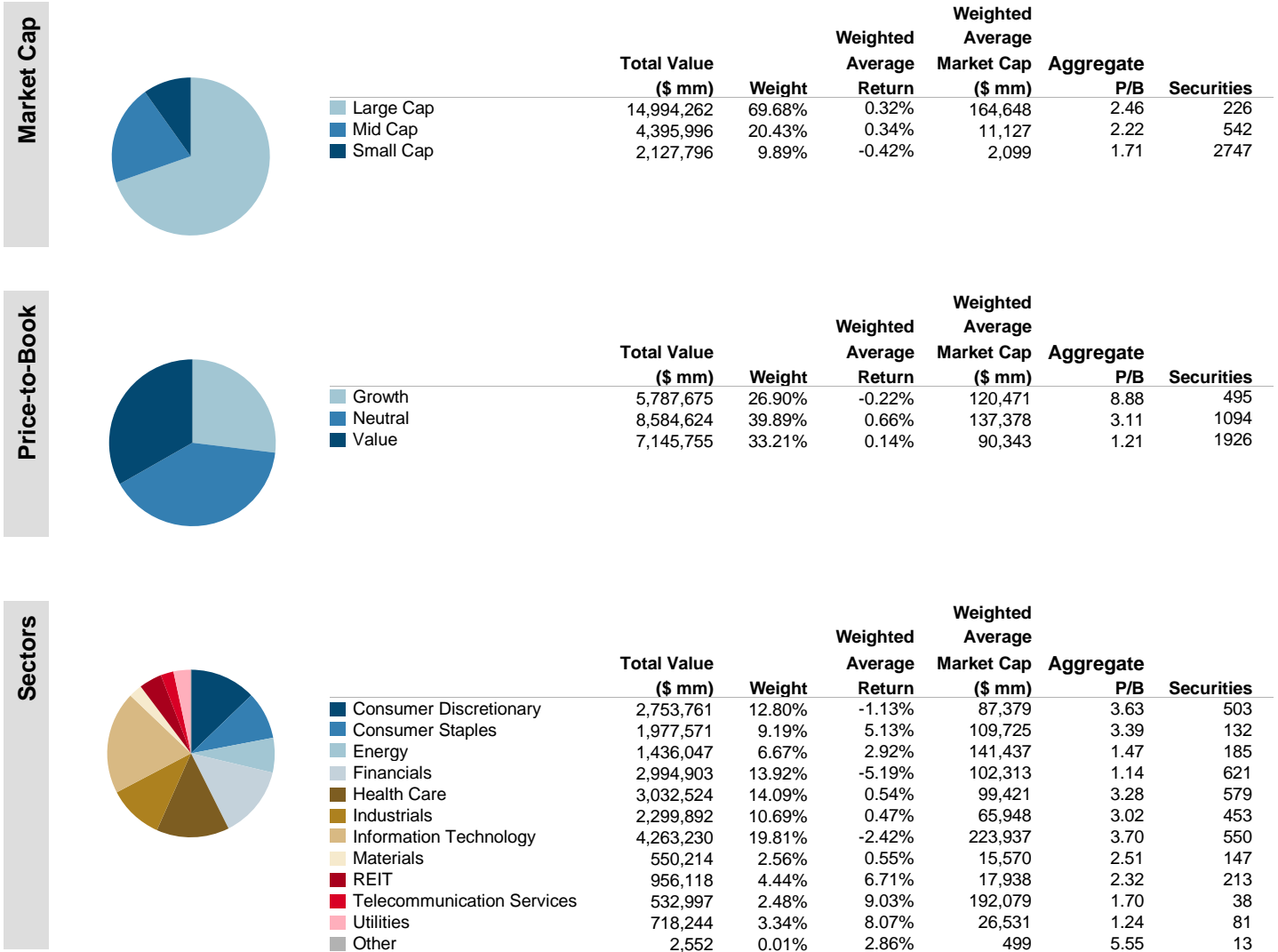
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US Market Breakdown

June 2016



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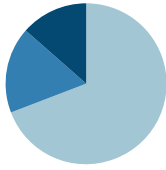
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Non-US Developed Markets Breakdown



June 2016

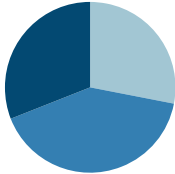
Market Cap



- Large Cap
- Mid Cap
- Small Cap

Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
10,513,954	69.21%	-2.46%	63,791	1.60	495
2,628,203	17.30%	-4.24%	7,647	1.58	681
2,049,481	13.49%	-4.64%	1,996	1.36	3813

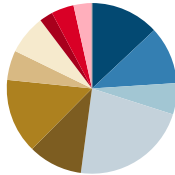
Price-to-Book



- Growth
- Neutral
- Value

Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
4,260,220	28.04%	-0.56%	46,345	4.66	1166
6,226,634	40.99%	-2.80%	49,514	1.90	1663
4,704,784	30.97%	-5.68%	40,202	0.85	2160

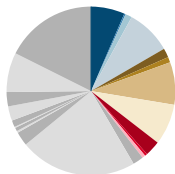
Sectors



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

Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
1,980,494	13.04%	-7.12%	34,290	1.77	919
1,664,119	10.95%	1.60%	85,774	3.32	351
905,951	5.96%	5.76%	77,829	1.15	216
3,363,800	22.14%	-8.88%	40,274	0.96	741
1,564,793	10.30%	0.80%	90,997	3.61	295
2,157,393	14.20%	-3.98%	18,907	1.89	1061
856,535	5.64%	-4.22%	22,746	2.08	535
1,133,044	7.46%	0.73%	20,315	1.37	502
387,960	2.55%	0.65%	7,844	1.20	197
651,128	4.29%	-2.26%	58,264	1.96	61
526,422	3.47%	1.74%	22,026	1.43	111
-	-	-	-	-	-

Countries



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

Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
984,418	6.48%	0.34%	32,633	1.81	367
41,169	0.27%	-6.66%	5,047	0.99	37
194,909	1.28%	-1.34%	110,206	2.51	60
1,308,760	8.62%	1.41%	28,644	1.74	428
274,969	1.81%	-4.51%	63,281	3.93	55
149,941	0.99%	-0.79%	16,335	1.86	65
1,242,068	8.18%	-5.70%	47,694	1.50	208
1,193,911	7.86%	-5.60%	48,924	1.65	207
446,482	2.94%	0.43%	26,283	1.08	332
77,477	0.51%	-12.43%	15,219	2.39	14
85,833	0.57%	-2.92%	24,105	1.47	87
309,606	2.04%	-10.01%	24,148	0.95	115
3,417,511	22.50%	-2.05%	26,423	1.25	1847
414,732	2.73%	-5.44%	45,685	1.75	57
50,436	0.33%	3.35%	2,669	2.05	59
106,797	0.70%	-1.98%	16,871	1.30	64
29,168	0.19%	-6.82%	8,658	1.44	15
201,593	1.33%	3.63%	14,660	1.06	173
419,745	2.76%	-9.28%	39,823	1.25	77
416,403	2.74%	-4.98%	18,998	2.28	158
1,151,222	7.58%	-0.57%	129,740	2.46	147
2,674,488	17.61%	-5.06%	58,048	1.76	417

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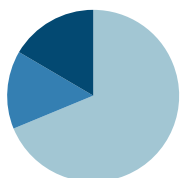
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Emerging Markets Breakdown

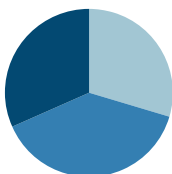
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Market Cap



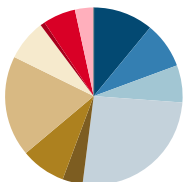
	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Large Cap	2,817,503	68.78%	4.51%	54,170	1.44	454
Mid Cap	601,425	14.68%	4.20%	3,662	1.52	497
Small Cap	677,250	16.53%	3.92%	1,118	1.16	2902

Price-to-Book



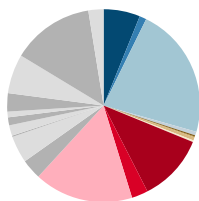
	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Growth	1,212,946	29.61%	3.97%	45,596	4.59	1007
Neutral	1,588,032	38.77%	4.10%	39,219	1.56	1230
Value	1,295,200	31.62%	5.08%	29,336	0.78	1616

Sectors



	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Consumer Discretionary	445,976	10.89%	3.10%	16,110	1.79	606
Consumer Staples	347,325	8.48%	5.44%	16,642	3.17	317
Energy	276,630	6.75%	4.67%	40,486	0.79	103
Financials	1,061,681	25.92%	4.25%	38,514	1.08	634
Health Care	151,284	3.69%	3.15%	6,161	3.67	253
Industrials	334,832	8.17%	2.02%	7,099	1.37	598
Information Technology	753,114	18.39%	5.33%	84,550	1.88	613
Materials	306,554	7.48%	5.21%	7,522	1.11	474
REIT	34,224	0.84%	5.35%	2,906	1.04	47
Telecommunication Services	244,965	5.98%	4.12%	80,946	1.90	67
Utilities	139,595	3.41%	6.18%	9,384	1.07	141
Other	-	-	-	-	-	-

Countries



	Total Value (\$ mm)	Weight	Weighted Average Return	Weighted Average Market Cap (\$ mm)	Aggregate P/B	Securities
Brazil	244,501	5.97%	19.71%	24,259	1.26	136
Chile	46,533	1.14%	5.88%	6,209	1.50	45
China	882,890	21.55%	2.51%	90,587	1.23	543
Colombia	25,110	0.61%	8.21%	6,429	1.23	24
Czech Republic	6,964	0.17%	-1.87%	7,380	1.25	7
Egypt	6,021	0.15%	-4.57%	4,964	3.55	2
Greece	21,833	0.53%	-22.36%	2,569	0.52	31
Hungary	11,633	0.28%	-2.98%	5,497	1.43	4
India	451,563	11.02%	2.40%	20,264	2.67	467
Indonesia	108,958	2.66%	9.63%	11,810	2.26	146
Korea	663,253	16.19%	3.33%	35,301	1.04	823
Malaysia	135,092	3.30%	3.62%	8,343	1.55	206
Mexico	180,150	4.40%	0.97%	16,416	2.45	78
Peru	10,937	0.27%	10.27%	9,182	1.72	4
Philippines	69,307	1.69%	4.47%	7,307	2.30	76
Poland	52,677	1.29%	-2.61%	4,748	1.09	70
Qatar	37,849	0.92%	2.89%	11,448	1.56	31
Russia	122,435	2.99%	3.89%	31,753	0.69	26
South Africa	265,023	6.47%	7.99%	21,825	2.27	121
Taiwan	550,567	13.44%	4.42%	33,348	1.47	692
Thailand	101,421	2.48%	2.87%	7,919	1.93	184

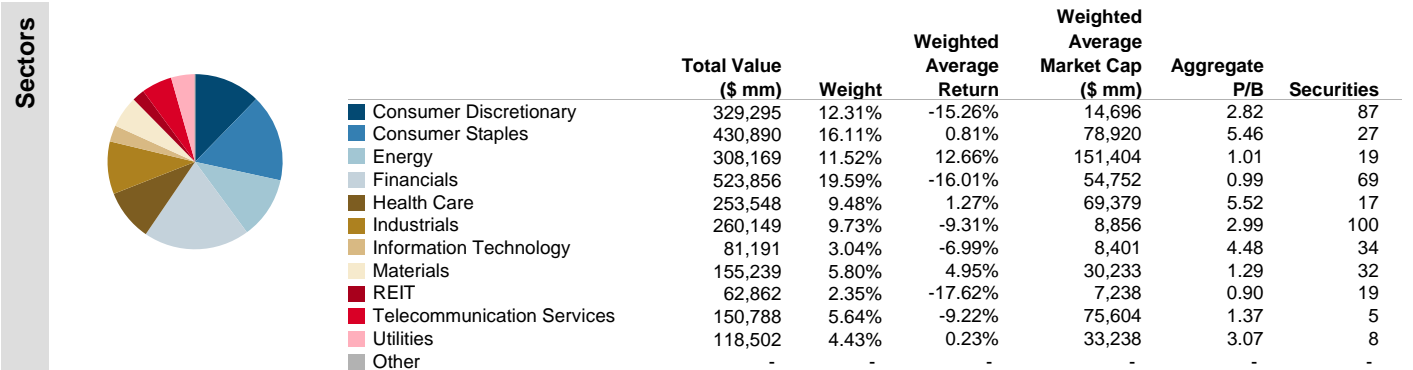
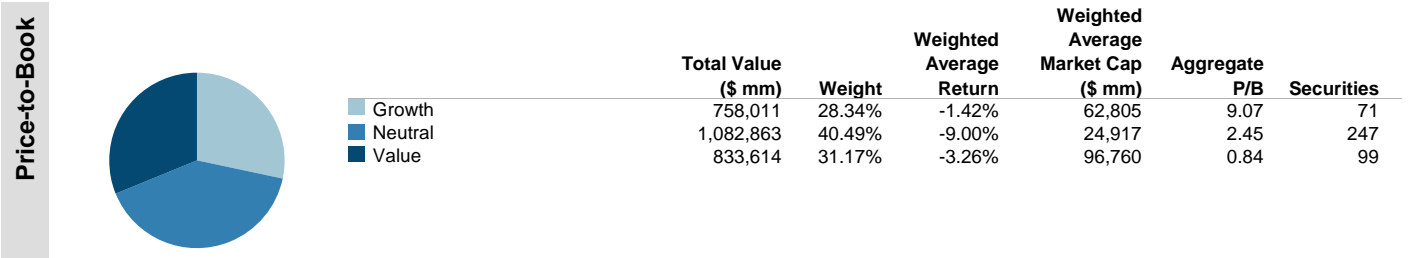
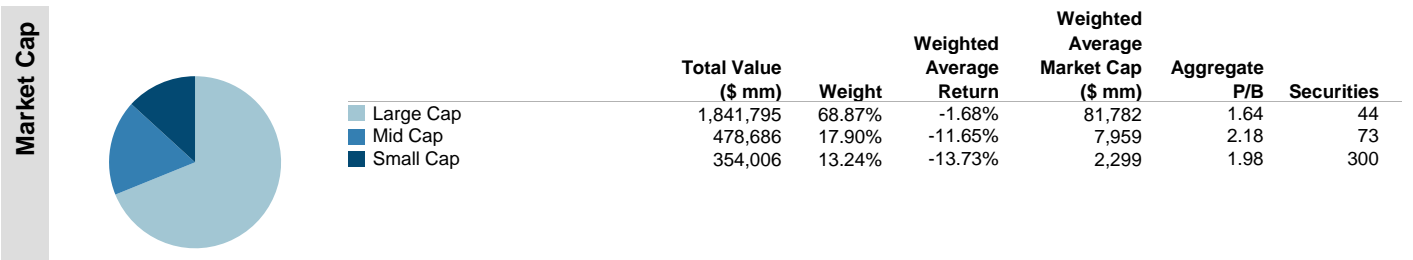
In US dollars. See page 12 for definitions of regional, asset class, and industry data series shown.

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UK Market Breakdown

June 2016



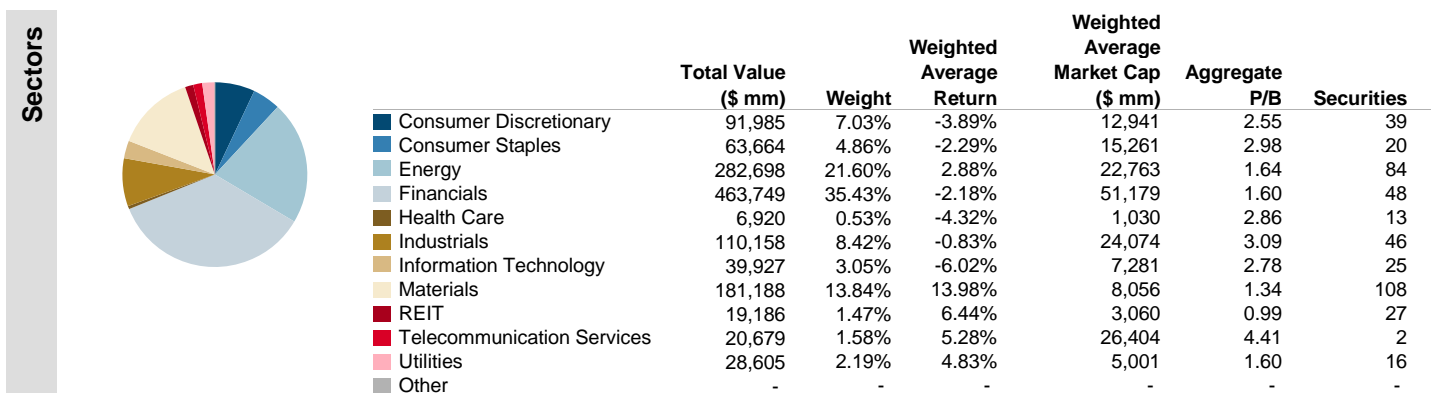
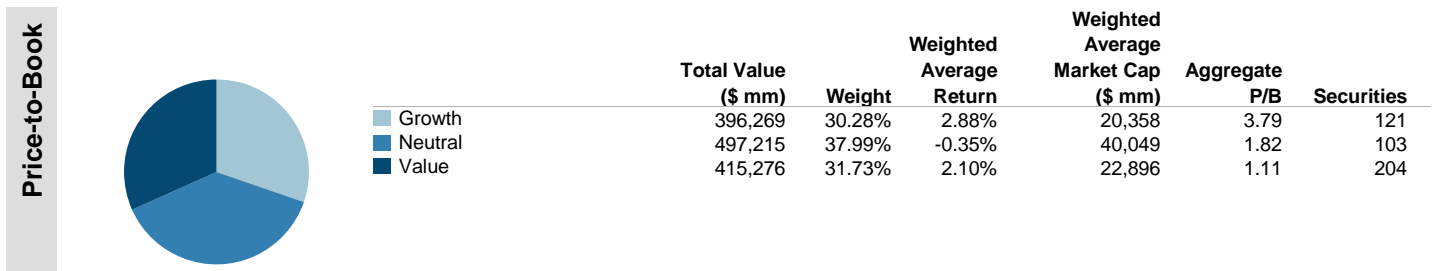
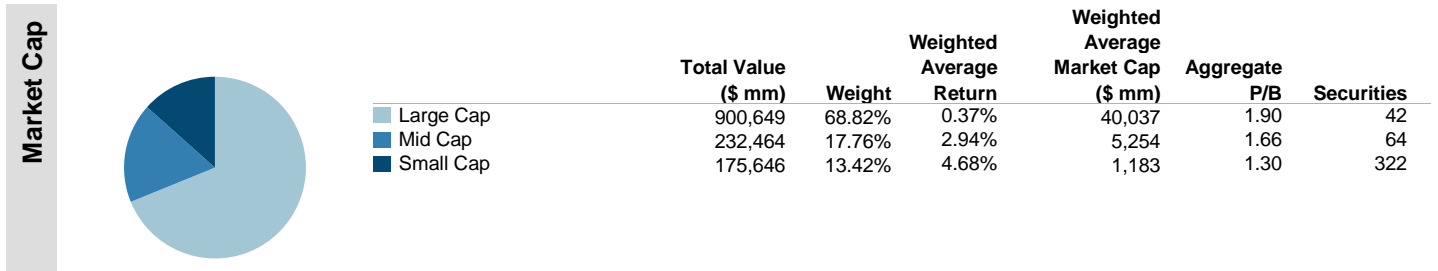
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Canadian Market Breakdown

June 2016



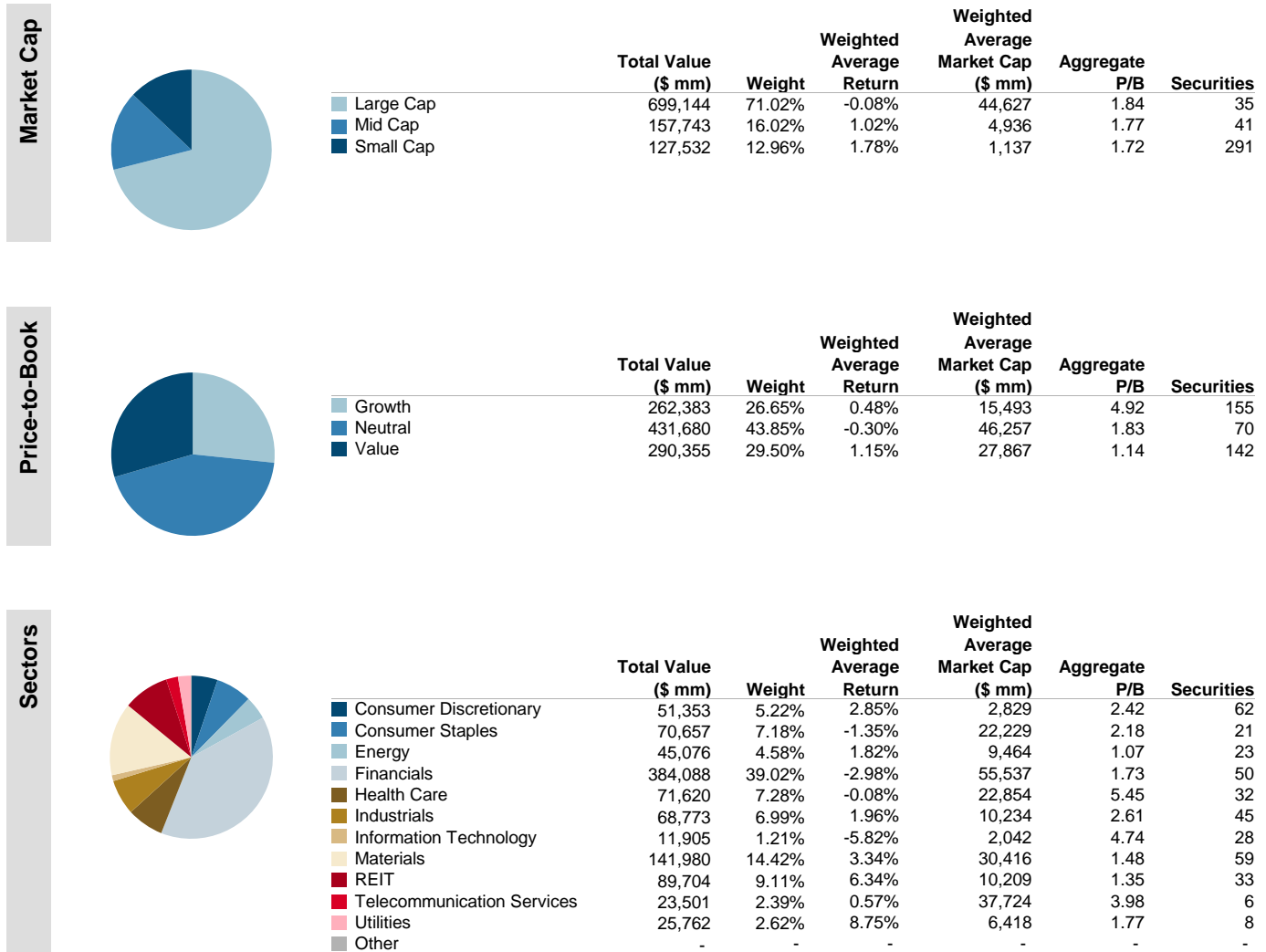
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Australian Market Breakdown

June 2016



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Global Market Breakdown



June 2016

Global equity markets declined in June with a -0.57% aggregate return. Emerging markets (+4.37%) outperformed US markets (+0.25%) and Developed (ex US) markets (-3.06%).

In the US, mid cap (+0.34%) outperformed large cap (+0.32%) and small cap (-0.42%). Among price-to-book asset classes, neutral (+0.66%) beat value (+0.14%) and growth (-0.22%). Telecommunication Services (+9.03%) posted the largest return. Consumer Staples (+5.13%) made the largest contribution. Financials (-5.19%) fell the most and was the largest detractor for the month.

In Developed (ex US) markets, large cap (-2.46%) outperformed mid cap (-4.24%) and small cap (-4.64%) while growth (-0.56%) beat neutral (-2.80%) and value (-5.68%). Energy (+5.76%) gained the most and was the top contributor. Financials (-8.88%) declined the most and was the largest detractor. Among the twenty-two Developed (ex US) countries, Singapore (+3.63%) experienced the largest gain while Canada (+1.41%) made the largest contribution. Ireland (-12.43%) had the lowest return, and United Kingdom (-5.06%) was the largest detractor.

In Emerging markets, large cap (+4.51%) outperformed mid cap (+4.20%) and small cap (+3.92%). Among price-to-book asset classes, value (+5.08%) beat neutral (+4.10%) and growth (+3.97%). Of the eleven industry sectors, Utilities (+6.18%) posted the largest gain and Financials (+4.25%) contributed the most. Industrials (+2.02%) had the lowest return and REITs (+5.35%) was the largest detractor. Across emerging market countries, Brazil (+19.71%) provided the largest return and contributed the most. Greece (-22.36%) declined the most and was the largest detractor.

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Data Series Definitions

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

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