

SEMI-ANNUAL REPORT

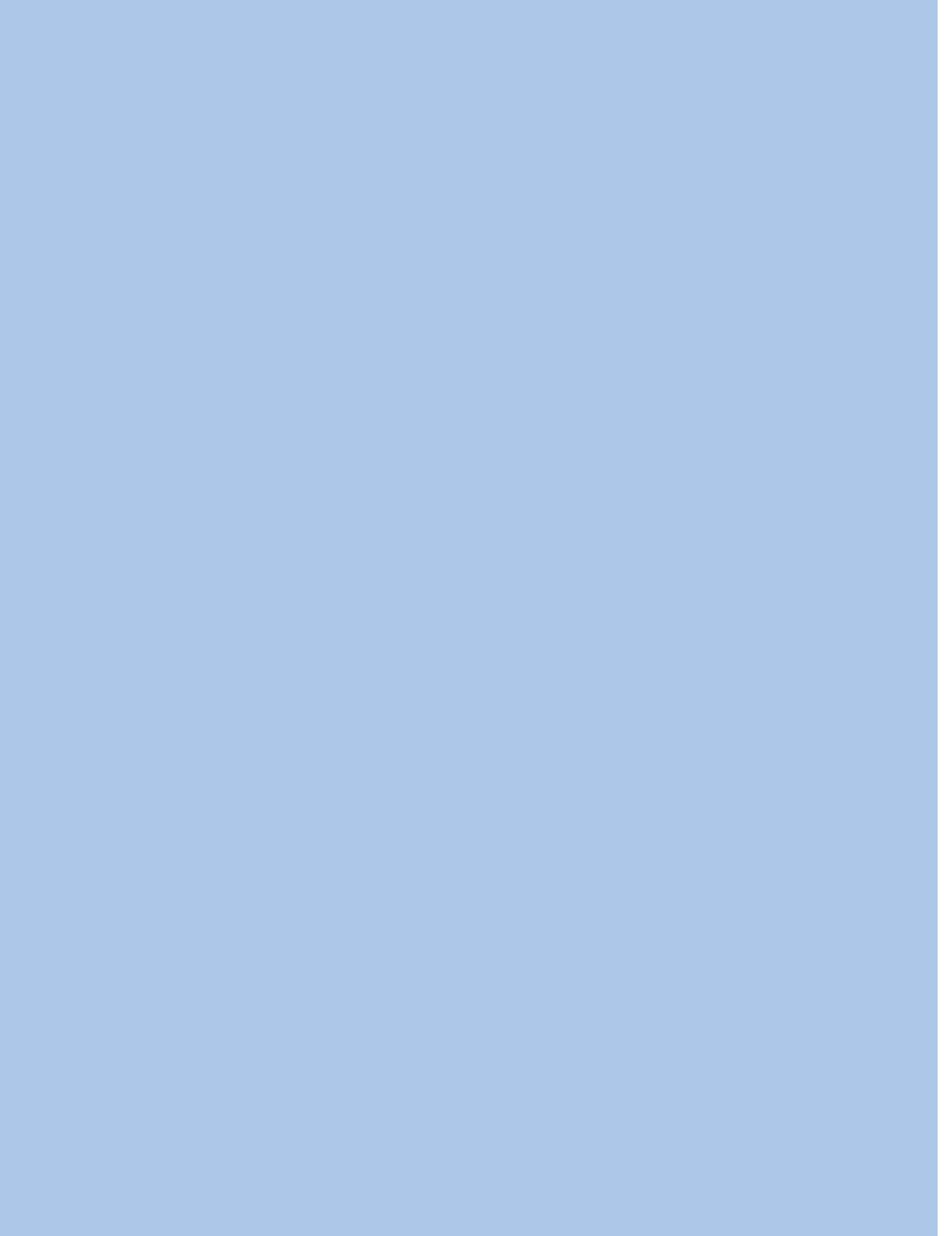
six months ended: April 30, 2017 (Unaudited)

DFA INVESTMENT DIMENSIONS GROUP INC.

DIMENSIONAL INVESTMENT GROUP INC.

THE DFA INVESTMENT TRUST COMPANY

DIMENSIONAL EMERGING MARKETS VALUE FUND





Dimensional Fund Advisors
6300 Bee Cave Road, Building One
Austin, TX 78746

May 2017

Dear Fellow Shareholder,

Thank you for trusting us with your savings. All of us at Dimensional are dedicated to helping you achieve your investment goals, a responsibility we do not take lightly.

We believe the scientific underpinning of our investment approach and our efficient implementation enables us to deliver portfolios with better outcomes. By offering consistent and well-diversified investment solutions across regions and asset classes, investors and the professionals advising them can more confidently create asset allocations that satisfy their desired profiles and long-term goals.

We live in an evolving world with new data, new trading technologies, and new client needs emerging all the time. Since our founding in 1981, Dimensional has been fully committed to being on the cutting edge of incorporating knowledge and technology for even better solutions — always centered on investors' needs.

Sincerely,

A handwritten signature in cursive script that reads 'David P. Butler'.

David Butler
*Co-Chief Executive Officer and
Head of Global Financial Advisor Services*

A handwritten signature in cursive script that reads 'Eduardo Repetto'.

Eduardo Repetto
*Co-Chief Executive Officer and
Co-Chief Investment Officer*

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**SEMI-ANNUAL REPORT
(Unaudited)**

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This report is submitted for the information of the Funds' shareholders. It is not authorized for distribution to prospective investors unless preceded or accompanied by an effective prospectus.

**DFA INVESTMENT DIMENSIONS GROUP INC.
DIMENSIONAL INVESTMENT GROUP INC.
THE DFA INVESTMENT TRUST COMPANY
DIMENSIONAL EMERGING MARKETS VALUE FUND
DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

Schedules of Investments/Summary Schedules of Portfolio Holdings

Investment Abbreviations

ADR	American Depositary Receipt
P.L.C.	Public Limited Company
USD	United States Dollars
GBP	British Pounds
NZD	New Zealand Dollars

Investment Footnotes

†	See Note B to Financial Statements.
††	Securities that have generally been fair value factored. See Note B to Financial Statements.
**	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. "Other Securities" are those securities that are not among the top 50 holdings in unaffiliated issuers of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
^	Denominated in USD, unless otherwise noted.
@	Security purchased with cash proceeds from Securities on Loan.
‡	Security pledged as collateral for the Open Futures Contracts.
§	Affiliated Fund.

Financial Highlights

(A)	Computed using average shares outstanding.
(B)	Represents the combined ratios for the respective portfolio and its respective pro-rata share of its Master Fund(s).
(C)	Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future ratios.
(D)	Non-Annualized
(E)	Annualized

All Statements, Schedules and Notes to Financial Statements

—	Amounts designated as — are either zero or rounded to zero.
REIT	Real Estate Investment Trust
SEC	Securities and Exchange Commission
(a)	Commencement of Operations.

DFA INVESTMENT DIMENSIONS GROUP INC.

DISCLOSURE OF FUND EXPENSES

(Unaudited)

The following Expense Tables are shown so that you can understand the impact of fees on your investment. All mutual funds have operating expenses. As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports, among others. Operating expenses, legal and audit services, which are deducted from a fund's gross income, directly reduce the investment return of the fund. A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs, in dollars, of investing in the fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The Expense Tables below illustrate your fund's costs in two ways.

Actual Fund Return

This section helps you to estimate the actual expenses after fee waivers that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return and "Expenses Paid During Period" reflect the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, a \$7,500 account value divided by \$1,000 = 7.5), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

Hypothetical Example for Comparison Purposes

This section is intended to help you compare your fund's costs with those of other mutual funds. The hypothetical "Ending Account Value" and "Expenses Paid During Period" are derived from the fund's actual expense ratio and an assumed 5% annual return before expenses. In this case, because the return used is not the fund's actual return, the results do not apply to your investment. The example is useful in making comparisons because the SEC requires all mutual funds to calculate expenses based on a 5% annual return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Please note that the expenses shown in the tables are meant to highlight and help you compare ongoing costs only and do not reflect any transactional costs, if applicable. The "Annualized Expense Ratio" represents the actual expenses for the six-month period indicated.

Six Months Ended April 30, 2017

EXPENSE TABLES

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>Enhanced U.S. Large Company Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,133.30	0.22%	\$1.16
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.70	0.22%	\$1.10

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>U.S. Large Cap Equity Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,140.80	0.17%	\$0.90
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.95	0.17%	\$0.85
<u>U.S. Large Cap Value Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,151.90	0.27%	\$1.44
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.46	0.27%	\$1.35
<u>U.S. Targeted Value Portfolio</u>				
Actual Fund Return				
Class R1 Shares	\$1,000.00	\$1,164.70	0.47%	\$2.52
Class R2 Shares	\$1,000.00	\$1,164.40	0.62%	\$3.33
Institutional Class Shares	\$1,000.00	\$1,165.50	0.37%	\$1.99
Hypothetical 5% Annual Return				
Class R1 Shares	\$1,000.00	\$1,022.46	0.47%	\$2.36
Class R2 Shares	\$1,000.00	\$1,021.72	0.62%	\$3.11
Institutional Class Shares	\$1,000.00	\$1,022.96	0.37%	\$1.86
<u>U.S. Small Cap Value Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,177.30	0.52%	\$2.81
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.22	0.52%	\$2.61
<u>U.S. Core Equity 1 Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,147.00	0.18%	\$0.96
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.90	0.18%	\$0.90
<u>U.S. Core Equity 2 Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,149.00	0.21%	\$1.12
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.75	0.21%	\$1.05
<u>U.S. Vector Equity Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,164.10	0.32%	\$1.72
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.21	0.32%	\$1.61

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>U.S. Small Cap Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,175.50	0.37%	\$2.00
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.96	0.37%	\$1.86
<u>U.S. Micro Cap Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,189.40	0.52%	\$2.82
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.22	0.52%	\$2.61
<u>DFA Real Estate Securities Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,036.60	0.18%	\$0.91
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.90	0.18%	\$0.90
<u>Large Cap International Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,111.90	0.24%	\$1.26
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.60	0.24%	\$1.20
<u>International Core Equity Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,119.40	0.32%	\$1.68
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.21	0.32%	\$1.61
<u>International Small Company Portfolio***</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,126.00	0.53%	\$2.79
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.17	0.53%	\$2.66
<u>Global Small Company Portfolio****</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,057.00	0.49%	\$2.50
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.36	0.49%	\$2.46
<u>Japanese Small Company Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,068.80	0.53%	\$2.72
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.17	0.53%	\$2.66

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>Asia Pacific Small Company Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,048.20	0.54%	\$2.74
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.12	0.54%	\$2.71
<u>United Kingdom Small Company Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,204.40	0.59%	\$3.22
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,021.87	0.59%	\$2.96
<u>Continental Small Company Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,180.90	0.54%	\$2.92
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.12	0.54%	\$2.71
<u>DFA International Real Estate Securities Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,037.90	0.28%	\$1.41
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.41	0.28%	\$1.40
<u>DFA Global Real Estate Securities Portfolio****</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,035.80	0.24%	\$1.21
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.60	0.24%	\$1.20
<u>DFA International Small Cap Value Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,132.90	0.68%	\$3.60
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,021.42	0.68%	\$3.41
<u>International Vector Equity Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,123.60	0.48%	\$2.53
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.41	0.48%	\$2.41
<u>World ex U.S. Value Portfolio***</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,117.00	0.52%	\$2.73
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.22	0.52%	\$2.61

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>World ex U.S. Targeted Value Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,139.00	0.70%	\$3.71
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,021.32	0.70%	\$3.51
<u>World ex U.S. Core Equity Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,113.30	0.41%	\$2.15
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.76	0.41%	\$2.06
<u>World Core Equity Portfolio***</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,130.80	0.35%	\$1.85
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.06	0.35%	\$1.76
<u>Selectively Hedged Global Equity Portfolio***</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,133.00	0.34%	\$1.80
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,023.11	0.34%	\$1.71
<u>Emerging Markets Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,091.70	0.53%	\$2.75
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.17	0.53%	\$2.66
<u>Emerging Markets Small Cap Portfolio**</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,098.30	0.72%	\$3.75
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,021.22	0.72%	\$3.61
<u>Emerging Markets Value Portfolio**</u>				
Actual Fund Return				
Class R2 Shares	\$1,000.00	\$1,114.00	0.81%	\$4.25
Institutional Class Shares	\$1,000.00	\$1,114.90	0.56%	\$2.94
Hypothetical 5% Annual Return				
Class R2 Shares	\$1,000.00	\$1,020.78	0.81%	\$4.06
Institutional Class Shares	\$1,000.00	\$1,022.02	0.56%	\$2.81

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>Emerging Markets Core Equity Portfolio</u>				
Actual Fund Return				
Institutional Class Shares	\$1,000.00	\$1,096.80	0.56%	\$2.91
Hypothetical 5% Annual Return				
Institutional Class Shares	\$1,000.00	\$1,022.02	0.56%	\$2.81

- * Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (181), then divided by the number of days in the year (365) to reflect the six-month period.
- ** The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the Feeder Fund's portion of the expenses of its Master Funds (Affiliated Investment Companies).
- *** The Portfolio is a Fund of Funds. The expenses shown reflect the direct expenses of the Fund of Funds and the Fund of Funds' portion of the expenses of its Master Funds (Affiliated Investment Companies).
- **** Global Small Company Portfolio commenced operations on January 18, 2017. Expenses are equal to the fund's annualized expense ratio for the period, multiplied by the average account value over the period, multiplied by the number of days since inception (102), then divided by the number of days in the year (365) to reflect the period. The "Ending Account Value" is derived from the fund's share class actual return since inception. The "Hypothetical 5% Annual Return" information reflects the 181 day period for the six months ended April 30, 2017 to allow for comparability. The Portfolio is a Fund of Funds. The expenses shown reflect the direct expenses of the Fund of Funds and the Fund of Funds' portion of the expenses of its Master Funds (Affiliated Investment Companies).
- ***** The Portfolio invests directly and indirectly through other funds. The expenses shown reflect the direct expenses of the fund and the fund's portion of the expenses of its Master Funds (Affiliated Investment Companies).

DFA INVESTMENT DIMENSIONS GROUP INC.
DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-Q with the SEC on March 30, 2017. They are available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC’s website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC’s Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

SEC regulations permit a fund to include in its reports to shareholders a “Summary Schedule of Portfolio Holdings” in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund’s 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund’s net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC’s website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC’s Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

PORTFOLIO HOLDINGS

The SEC requires that all funds present their categories of portfolio holdings in a table, chart or graph format in their annual and semi-annual shareholder reports, whether or not a Schedule of Investments is utilized. The following table, which presents portfolio holdings as a percent of total investments before short-term investments and collateral for loaned securities, is provided in compliance with such requirement. The categories shown below represent broad industry sectors. Each industry sector consists of one or more specific industry classifications.

The categories of industry classification for the Affiliated Investment Companies are represented in their Disclosures of Portfolio Holdings, which are included elsewhere within the report. Refer to the Schedule of Investments/Summary Schedule of Portfolio Holdings for each of the underlying Affiliated Investment Company’s holdings, which reflect the investments by category or country.

FEEDER FUNDS

	<u>Affiliated Investment Companies</u>
U.S. Large Cap Value Portfolio	100.0%
Japanese Small Company Portfolio	100.0%
Asia Pacific Small Company Portfolio	100.0%
United Kingdom Small Company Portfolio	100.0%
Continental Small Company Portfolio	100.0%
Emerging Markets Portfolio	100.0%
Emerging Markets Small Cap Portfolio	100.0%
Emerging Markets Value Portfolio	100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

FUND OF FUNDS

International Small Company Portfolio	100.0%
Global Small Company Portfolio	100.0%
World ex U.S. Value Portfolio	100.0%
World Core Equity Portfolio	100.0%
Selectively Hedged Global Equity Portfolio	100.0%

ENHANCED DOMESTIC EQUITY PORTFOLIO

Enhanced U.S. Large Company Portfolio

Corporate	39.2%
Government	13.8%
Foreign Corporate	22.9%
Foreign Government	21.1%
Supranational	3.0%
	<u>100.0%</u>

DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS

U.S. Large Cap Equity Portfolio

Consumer Discretionary	15.3%
Consumer Staples	8.7%
Energy	5.4%
Financials	14.8%
Health Care	13.0%
Industrials	12.2%
Information Technology	21.1%
Materials	3.8%
Real Estate	0.3%
Telecommunication Services	2.7%
Utilities	2.7%
	<u>100.0%</u>

U.S. Targeted Value Portfolio

Consumer Discretionary	14.9%
Consumer Staples	2.6%
Energy	8.5%
Financials	26.5%
Health Care	5.1%
Industrials	22.0%
Information Technology	13.0%
Materials	5.5%
Real Estate	0.5%
Telecommunication Services	0.9%
Utilities	0.5%
	<u>100.0%</u>

U.S. Small Cap Value Portfolio

Consumer Discretionary	15.3%
Consumer Staples	4.7%
Energy	9.4%
Financials	27.1%
Health Care	4.5%
Industrials	17.9%
Information Technology	14.1%
Materials	5.9%
Real Estate	0.2%
Telecommunication Services	0.9%
	<u>100.0%</u>

U.S. Core Equity 1 Portfolio

Consumer Discretionary	15.9%
Consumer Staples	8.0%
Energy	4.9%
Financials	15.5%
Health Care	11.5%
Industrials	13.6%
Information Technology	20.5%
Materials	4.5%
Real Estate	0.3%
Telecommunication Services	2.4%
Utilities	2.9%
	<u>100.0%</u>

U.S. Core Equity 2 Portfolio

Consumer Discretionary	15.0%
Consumer Staples	6.9%
Energy	5.8%
Financials	18.7%
Health Care	10.9%
Industrials	14.3%
Information Technology	18.7%
Materials	4.8%
Real Estate	0.4%
Telecommunication Services	2.6%
Utilities	1.9%
	<u>100.0%</u>

U.S. Vector Equity Portfolio

Consumer Discretionary	14.6%
Consumer Staples	4.6%
Energy	7.1%
Financials	23.7%
Health Care	8.3%
Industrials	16.7%
Information Technology	15.4%
Materials	5.4%
Real Estate	0.4%
Telecommunication Services	2.7%
Utilities	1.1%
	<u>100.0%</u>

U.S. Small Cap Portfolio

Consumer Discretionary	15.9%
Consumer Staples	4.3%
Energy	4.4%
Financials	21.6%
Health Care	8.2%
Industrials	19.3%
Information Technology	15.1%
Materials	5.4%
Real Estate	0.6%
Telecommunication Services	1.1%
Utilities	4.1%
	<u>100.0%</u>

U.S. Micro Cap Portfolio

Consumer Discretionary	15.4%
Consumer Staples	3.4%
Energy	2.6%
Financials	23.2%
Health Care	9.1%
Industrials	21.5%
Information Technology	14.0%
Materials	5.7%
Real Estate	0.9%
Telecommunication Services	1.9%
Utilities	2.3%
	<u>100.0%</u>

DFA Real Estate Securities Portfolio

Real Estate	<u>100.0%</u>
	<u>100.0%</u>

DISCLOSURE OF PORTFOLIO HOLDINGS
CONTINUED

Large Cap International Portfolio		International Core Equity Portfolio		DFA International Real Estate Securities Portfolio	
Consumer Discretionary	13.4%	Consumer Discretionary	16.1%	Health Care	0.1%
Consumer Staples	10.7%	Consumer Staples	7.4%	Real Estate	99.9%
Energy	5.8%	Energy	6.1%		100.0%
Financials	21.6%	Financials	18.5%		
Health Care	9.4%	Health Care	5.9%		
Industrials	14.7%	Industrials	18.5%		
Information Technology	5.1%	Information Technology	6.8%		
Materials	10.0%	Materials	12.7%		
Real Estate	1.9%	Real Estate	2.5%		
Telecommunication Services	4.2%	Telecommunication Services	2.7%		
Utilities	3.2%	Utilities	2.8%		
	100.0%		100.0%		
DFA Global Real Estate Securities Portfolio		DFA International Small Cap Value Portfolio		International Vector Equity Portfolio	
Affiliated Investment Companies	64.0%	Consumer Discretionary	15.5%	Consumer Discretionary	15.7%
Real Estate	36.0%	Consumer Staples	4.6%	Consumer Staples	6.6%
	100.0%	Energy	6.5%	Energy	7.0%
		Financials	19.3%	Financials	18.4%
		Health Care	1.7%	Health Care	4.7%
		Industrials	24.0%	Industrials	19.4%
		Information Technology	5.4%	Information Technology	7.2%
		Materials	17.8%	Materials	14.3%
		Real Estate	3.0%	Real Estate	2.6%
		Telecommunication Services	0.7%	Telecommunication Services	2.1%
		Utilities	1.5%	Utilities	2.0%
			100.0%		100.0%
World ex U.S. Targeted Value Portfolio		World ex U.S. Core Equity Portfolio		Emerging Markets Core Equity Portfolio	
Consumer Discretionary	16.1%	Consumer Discretionary	15.0%	Consumer Discretionary	11.7%
Consumer Staples	5.4%	Consumer Staples	7.1%	Consumer Staples	7.8%
Energy	5.5%	Energy	6.1%	Energy	5.5%
Financials	17.6%	Financials	19.4%	Financials	19.4%
Health Care	2.7%	Health Care	5.0%	Health Care	3.4%
Industrials	20.5%	Industrials	16.5%	Industrials	9.7%
Information Technology	8.1%	Information Technology	9.5%	Information Technology	20.8%
Materials	16.5%	Materials	12.3%	Materials	10.3%
Real Estate	4.7%	Real Estate	3.1%	Real Estate	3.6%
Telecommunication Services	1.1%	Telecommunication Services	3.1%	Telecommunication Services	4.3%
Utilities	1.8%	Utilities	2.9%	Utilities	3.5%
	100.0%		100.0%		100.0%

**ENHANCED U.S. LARGE COMPANY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**April 30, 2017
(Unaudited)**

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (86.2%)			IRELAND — (1.8%)		
AUSTRALIA — (6.9%)			Medtronic, Inc.		
Commonwealth Bank of Australia			2.500%, 03/15/20	2,500	\$ 2,546,725
## 1.375%, 09/06/18	3,995	\$ 3,973,072	Other Securities		<u>1,923,516</u>
5.000%, 10/15/19	3,000	3,203,271	TOTAL IRELAND		<u>4,470,241</u>
National Australia Bank, Ltd.			JAPAN — (2.9%)		
1.875%, 07/23/18	2,500	2,506,120	Toyota Motor Credit Corp.		
Westpac Banking Corp.			1.550%, 10/18/19	2,500	2,484,402
2.250%, 07/30/18	3,000	3,021,033	Other Securities		<u>4,980,619</u>
2.250%, 01/17/19	3,200	3,219,942	TOTAL JAPAN		<u>7,465,021</u>
Other Securities		<u>1,514,047</u>	NETHERLANDS — (9.4%)		
TOTAL AUSTRALIA		<u>17,437,485</u>	Bank Nederlandse Gemeenten NV		
AUSTRIA — (2.0%)			## 1.000%, 09/20/18	5,000	4,968,095
Oesterreichische Kontrollbank AG			1.875%, 06/11/19	2,000	2,008,326
1.750%, 01/24/20	5,000	<u>5,007,270</u>	Cooperatieve Rabobank UA		
BELGIUM — (0.5%)			1.700%, 03/19/18	3,435	3,439,891
Other Securities		<u>1,220,223</u>	2.250%, 01/14/19	3,700	3,726,030
CANADA — (9.7%)			Nederlandse Waterschapsbank NV		
Ontario, Province of Canada			0.875%, 07/13/18	3,500	3,477,656
2.000%, 09/27/18	7,200	7,248,866	## 1.500%, 01/23/19	2,000	1,996,594
Quebec, Province of Canada			Shell International Finance BV		
4.625%, 05/14/18	5,000	5,163,860	1.625%, 11/10/18	2,870	2,878,320
Royal Bank of Canada			Other Securities		<u>1,302,569</u>
2.000%, 12/10/18	3,000	3,011,583	TOTAL NETHERLANDS		<u>23,797,481</u>
Toronto-Dominion Bank (The)			NORWAY — (2.9%)		
1.400%, 04/30/18	3,000	2,997,657	Statoil ASA		
1.750%, 07/23/18	2,000	2,003,782	2.250%, 11/08/19	4,461	4,489,457
Other Securities		<u>4,273,320</u>	Other Securities		<u>2,998,951</u>
TOTAL CANADA		<u>24,699,068</u>	TOTAL NORWAY		<u>7,488,408</u>
DENMARK — (2.1%)			SUPRANATIONAL ORGANIZATION		
Kommunekredit			OBLIGATIONS — (3.0%)		
1.250%, 08/27/18	5,300	<u>5,285,865</u>	African Development Bank		
FINLAND — (1.2%)			1.625%, 10/02/18	4,750	4,765,476
Other Securities		<u>2,992,161</u>	Council Of Europe Development		
FRANCE — (1.4%)			Bank		
Other Securities		<u>3,587,356</u>	1.625%, 03/10/20	3,000	<u>2,993,565</u>
GERMANY — (4.5%)			TOTAL SUPRANATIONAL		
State of North Rhine-Westphalia			ORGANIZATION		
1.375%, 07/16/18	2,500	2,498,415	OBLIGATIONS		<u>7,759,041</u>
Volkswagen Group of America			SWEDEN — (1.1%)		
Finance LLC			Kommuninvest I Sverige AB		
2.450%, 11/20/19	2,000	2,006,182	2.000%, 11/12/19	2,000	2,016,882
Other Securities		<u>6,895,953</u>	Other Securities		<u>697,003</u>
TOTAL GERMANY		<u>11,400,550</u>	TOTAL SWEDEN		<u>2,713,885</u>
			SWITZERLAND — (0.5%)		
			Other Securities		<u>1,400,283</u>

**ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED**

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia	—	\$ 17,437,485	—	\$ 17,437,485
Austria	—	5,007,270	—	5,007,270
Belgium	—	1,220,223	—	1,220,223
Canada	—	24,699,068	—	24,699,068
Denmark	—	5,285,865	—	5,285,865
Finland	—	2,992,161	—	2,992,161
France	—	3,587,356	—	3,587,356
Germany	—	11,400,550	—	11,400,550
Ireland	—	4,470,241	—	4,470,241
Japan	—	7,465,021	—	7,465,021
Netherlands	—	23,797,481	—	23,797,481
Norway	—	7,488,408	—	7,488,408
Supranational Organization Obligations	—	7,759,041	—	7,759,041
Sweden	—	2,713,885	—	2,713,885
Switzerland	—	1,400,283	—	1,400,283
United Kingdom	—	6,268,456	—	6,268,456
United States	—	85,831,333	—	85,831,333
U.S. Treasury Obligations	—	35,147,617	—	35,147,617
Securities Lending Collateral	—	1,323	—	1,323
Futures Contracts**	\$2,995,577	—	—	2,995,577
TOTAL	\$2,995,577	\$253,973,067	—	\$256,968,644

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
(Note H)

See accompanying Notes to Financial Statements.

U.S. LARGE CAP EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (96.6%)			
Consumer Discretionary — (14.8%)			
* Amazon.com, Inc.	18,767	\$ 17,359,287	1.7%
Comcast Corp. Class A	287,333	11,260,580	1.1%
Home Depot, Inc. (The)	55,364	8,642,320	0.8%
Lowe's Cos., Inc.	44,366	3,765,786	0.4%
McDonald's Corp.	26,974	3,774,472	0.4%
Starbucks Corp.	62,954	3,781,017	0.4%
Walt Disney Co. (The)	75,950	8,779,820	0.8%
Other Securities		<u>100,513,720</u>	<u>9.6%</u>
Total Consumer Discretionary		<u>157,877,002</u>	<u>15.2%</u>
Consumer Staples — (8.4%)			
Altria Group, Inc.	87,167	6,256,847	0.6%
Coca-Cola Co. (The)	177,393	7,654,508	0.7%
CVS Health Corp.	48,410	3,990,920	0.4%
PepsiCo, Inc.	64,099	7,261,135	0.7%
Philip Morris International, Inc.	51,373	5,694,183	0.6%
Procter & Gamble Co. (The)	111,304	9,720,178	0.9%
Wal-Mart Stores, Inc.	87,376	6,568,928	0.6%
Walgreens Boots Alliance, Inc.	46,029	3,983,350	0.4%
Other Securities		<u>38,823,691</u>	<u>3.7%</u>
Total Consumer Staples		<u>89,953,740</u>	<u>8.6%</u>
Energy — (5.2%)			
Chevron Corp.	60,073	6,409,789	0.6%
Exxon Mobil Corp.	127,724	10,428,665	1.0%
Other Securities		<u>38,416,873</u>	<u>3.7%</u>
Total Energy		<u>55,255,327</u>	<u>5.3%</u>
Financials — (14.3%)			
Bank of America Corp.	373,238	8,711,375	0.8%
* Berkshire Hathaway, Inc. Class B	59,826	9,883,853	1.0%
Citigroup, Inc.	89,769	5,307,143	0.5%
JPMorgan Chase & Co.	155,585	13,535,895	1.3%
Wells Fargo & Co.	207,376	11,165,124	1.1%
Other Securities		<u>104,413,737</u>	<u>10.0%</u>
Total Financials		<u>153,017,127</u>	<u>14.7%</u>
Health Care — (12.6%)			
AbbVie, Inc.	68,920	4,544,585	0.4%
Amgen, Inc.	31,515	5,147,030	0.5%
* Celgene Corp.	32,831	4,072,686	0.4%
Johnson & Johnson	117,807	14,545,630	1.4%
Merck & Co., Inc.	119,459	7,445,879	0.7%
Pfizer, Inc.	321,597	10,908,570	1.1%
UnitedHealth Group, Inc.	41,232	7,210,652	0.7%
Other Securities		<u>80,722,884</u>	<u>7.7%</u>
Total Health Care		<u>134,597,916</u>	<u>12.9%</u>
Industrials — (11.8%)			
3M Co.	26,886	5,265,085	0.5%
Boeing Co. (The)	25,987	4,803,177	0.5%
General Electric Co.	342,505	9,929,220	1.0%
Honeywell International, Inc.	33,512	4,394,764	0.4%

U.S. LARGE CAP EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
Union Pacific Corp.	45,307	\$ 5,072,572	0.5%
United Technologies Corp.	43,205	5,140,963	0.5%
Other Securities		<u>90,889,275</u>	<u>8.7%</u>
Total Industrials		<u>125,495,056</u>	<u>12.1%</u>
Information Technology — (20.4%)			
Accenture P.L.C. Class A	31,458	3,815,855	0.4%
* Alphabet, Inc. Class A	10,745	9,933,967	1.0%
* Alphabet, Inc. Class C	11,285	10,223,759	1.0%
Apple, Inc.	215,464	30,951,404	3.0%
Cisco Systems, Inc.	208,936	7,118,450	0.7%
* Facebook, Inc. Class A	68,220	10,250,055	1.0%
Intel Corp.	241,422	8,727,405	0.8%
International Business Machines Corp.	43,508	6,973,897	0.7%
Mastercard, Inc. Class A	48,631	5,656,758	0.5%
Microsoft Corp.	299,894	20,530,743	2.0%
Oracle Corp.	129,267	5,811,844	0.6%
Texas Instruments, Inc.	50,780	4,020,760	0.4%
# Visa, Inc. Class A	74,058	6,755,571	0.7%
Other Securities		<u>87,368,113</u>	<u>8.1%</u>
Total Information Technology		<u>218,138,581</u>	<u>20.9%</u>
Materials — (3.6%)			
Other Securities		<u>38,801,265</u>	<u>3.7%</u>
Real Estate — (0.3%)			
Other Securities		<u>2,582,318</u>	<u>0.2%</u>
Telecommunication Services — (2.6%)			
AT&T, Inc.	377,616	14,964,922	1.4%
Verizon Communications, Inc.	187,985	8,630,392	0.8%
Other Securities		<u>4,438,365</u>	<u>0.5%</u>
Total Telecommunication Services		<u>28,033,679</u>	<u>2.7%</u>
Utilities — (2.6%)			
Other Securities		<u>27,774,396</u>	<u>2.7%</u>
TOTAL COMMON STOCKS		<u>1,031,526,407</u>	<u>99.0%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Securities		<u>7,305</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>1,031,533,712</u>	
TEMPORARY CASH INVESTMENTS — (0.5%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	5,107,938	<u>5,107,938</u>	<u>0.5%</u>
SECURITIES LENDING COLLATERAL — (2.9%)			
§@ DFA Short Term Investment Fund	2,686,276	<u>31,088,275</u>	<u>3.0%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$902,766,517)		<u>\$1,067,729,925</u>	<u>102.5%</u>

U.S. LARGE CAP EQUITY PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 157,877,002	—	—	\$ 157,877,002
Consumer Staples	89,953,740	—	—	89,953,740
Energy	55,255,327	—	—	55,255,327
Financials	153,017,127	—	—	153,017,127
Health Care	134,597,916	—	—	134,597,916
Industrials	125,495,056	—	—	125,495,056
Information Technology	218,138,581	—	—	218,138,581
Materials	38,801,265	—	—	38,801,265
Real Estate	2,582,318	—	—	2,582,318
Telecommunication Services	28,033,679	—	—	28,033,679
Utilities	27,774,396	—	—	27,774,396
Rights/Warrants	—	\$ 7,305	—	7,305
Temporary Cash Investments	5,107,938	—	—	5,107,938
Securities Lending Collateral	—	31,088,275	—	31,088,275
Futures Contracts**	1,023	—	—	1,023
TOTAL	<u>\$1,036,635,368</u>	<u>\$31,095,580</u>	<u>—</u>	<u>\$1,067,730,948</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

U.S. LARGE CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company	<u>\$21,064,988,669</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY	
(Cost \$14,743,776,593)	<u>\$21,064,988,669</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

U.S. TARGETED VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (83.8%)			
Consumer Discretionary — (12.5%)			
# CalAtlantic Group, Inc.	1,112,227	\$ 40,284,862	0.4%
# Kohl's Corp.	1,003,092	39,150,681	0.4%
* Madison Square Garden Co. (The) Class A	187,861	37,904,714	0.4%
# Penske Automotive Group, Inc.	730,052	34,830,781	0.4%
# PulteGroup, Inc.	3,308,268	74,998,436	0.8%
Staples, Inc.	5,235,500	51,150,835	0.5%
# Toll Brothers, Inc.	1,935,113	69,644,717	0.7%
Other Securities		<u>1,076,549,460</u>	<u>11.2%</u>
Total Consumer Discretionary		<u>1,424,514,486</u>	<u>14.8%</u>
Consumer Staples — (2.2%)			
#* Post Holdings, Inc.	498,951	42,006,685	0.4%
Other Securities		<u>209,331,683</u>	<u>2.2%</u>
Total Consumer Staples		<u>251,338,368</u>	<u>2.6%</u>
Energy — (7.1%)			
#* CONSOL Energy, Inc.	2,980,049	45,237,144	0.5%
# HollyFrontier Corp.	1,989,315	55,979,324	0.6%
# Murphy Oil Corp.	1,768,756	46,306,032	0.5%
# Nabors Industries, Ltd.	3,371,391	34,860,183	0.4%
#* Transocean, Ltd.	4,853,043	53,529,064	0.6%
Other Securities		<u>577,360,487</u>	<u>5.8%</u>
Total Energy		<u>813,272,234</u>	<u>8.4%</u>
Financials — (22.2%)			
Allied World Assurance Co. Holdings AG	916,893	48,677,849	0.5%
American Financial Group, Inc.	387,636	37,720,859	0.4%
Assurant, Inc.	583,134	56,120,816	0.6%
Assured Guaranty, Ltd.	1,438,096	54,834,600	0.6%
Axis Capital Holdings, Ltd.	875,934	57,724,051	0.6%
# Investors Bancorp, Inc.	3,494,999	48,405,736	0.5%
# Legg Mason, Inc.	942,615	35,234,949	0.4%
# Navient Corp.	2,556,220	38,854,544	0.4%
Old Republic International Corp.	1,900,386	39,299,982	0.4%
# PacWest Bancorp	1,146,079	56,604,842	0.6%
# People's United Financial, Inc.	3,756,568	65,627,243	0.7%
# Prosperity Bancshares, Inc.	631,538	42,439,354	0.4%
Reinsurance Group of America, Inc.	324,024	40,515,961	0.4%
# RenaissanceRe Holdings, Ltd.	423,464	60,203,877	0.6%
Umpqua Holdings Corp.	2,390,030	42,231,830	0.4%
Validus Holdings, Ltd.	783,685	43,322,107	0.5%
# Zions Bancorporation	916,829	36,700,665	0.4%
Other Securities		<u>1,725,243,238</u>	<u>17.8%</u>
Total Financials		<u>2,529,762,503</u>	<u>26.2%</u>
Health Care — (4.3%)			
Other Securities		<u>486,437,667</u>	<u>5.0%</u>
Industrials — (18.4%)			
#* AECOM	1,361,250	46,568,362	0.5%
# AGCO Corp.	929,613	59,485,936	0.6%
# Air Lease Corp.	1,011,383	38,574,148	0.4%
* Colfax Corp.	919,847	37,226,208	0.4%

**U.S. TARGETED VALUE PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
#* Genesee & Wyoming, Inc. Class A	579,330	\$ 39,255,401	0.4%
Jacobs Engineering Group, Inc.	1,286,761	70,668,914	0.7%
* JetBlue Airways Corp.	2,670,322	58,293,129	0.6%
#* Kirby Corp.	545,422	38,506,793	0.4%
ManpowerGroup, Inc.	345,864	34,925,347	0.4%
Owens Corning	1,025,375	62,394,069	0.7%
* Quanta Services, Inc.	1,728,344	61,252,511	0.6%
Ryder System, Inc.	540,258	36,688,921	0.4%
# Trinity Industries, Inc.	1,557,299	41,891,343	0.4%
Other Securities		<u>1,473,225,450</u>	<u>15.3%</u>
Total Industrials		<u>2,098,956,532</u>	<u>21.8%</u>
Information Technology — (10.9%)			
* Arrow Electronics, Inc.	1,011,843	71,334,932	0.7%
Avnet, Inc.	1,615,113	62,488,722	0.7%
# Jabil Circuit, Inc.	1,475,340	42,814,367	0.5%
Marvell Technology Group, Ltd.	2,487,280	37,358,946	0.4%
#* Tech Data Corp.	386,025	36,923,291	0.4%
Other Securities		<u>988,439,992</u>	<u>10.1%</u>
Total Information Technology		<u>1,239,360,250</u>	<u>12.8%</u>
Materials — (4.6%)			
# Olin Corp.	1,184,056	38,043,719	0.4%
Reliance Steel & Aluminum Co.	819,428	64,587,315	0.7%
Other Securities		<u>418,794,429</u>	<u>4.3%</u>
Total Materials		<u>521,425,463</u>	<u>5.4%</u>
Real Estate — (0.4%)			
Other Securities		<u>47,519,465</u>	<u>0.5%</u>
Telecommunication Services — (0.8%)			
Other Securities		<u>85,250,957</u>	<u>0.9%</u>
Utilities — (0.4%)			
Other Securities		<u>43,544,804</u>	<u>0.5%</u>
TOTAL COMMON STOCKS		<u>9,541,382,729</u>	<u>98.9%</u>
TOTAL INVESTMENT SECURITIES		<u>9,541,382,729</u>	
TEMPORARY CASH INVESTMENTS — (1.2%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	134,136,158	<u>134,136,158</u>	<u>1.4%</u>
SECURITIES LENDING COLLATERAL — (15.0%)			
§@ DFA Short Term Investment Fund	147,224,651	<u>1,703,830,892</u>	<u>17.6%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$9,616,092,312)		<u>\$11,379,349,779</u>	<u>117.9%</u>

**U.S. TARGETED VALUE PORTFOLIO
CONTINUED**

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$1,423,271,725	\$ 1,242,761	—	\$ 1,424,514,486
Consumer Staples	251,338,368	—	—	251,338,368
Energy	813,272,234	—	—	813,272,234
Financials	2,529,762,503	—	—	2,529,762,503
Health Care	486,437,667	—	—	486,437,667
Industrials	2,098,956,532	—	—	2,098,956,532
Information Technology	1,239,360,250	—	—	1,239,360,250
Materials	521,425,463	—	—	521,425,463
Real Estate	47,519,465	—	—	47,519,465
Telecommunication Services	85,250,957	—	—	85,250,957
Utilities	43,544,804	—	—	43,544,804
Temporary Cash Investments	134,136,158	—	—	134,136,158
Securities Lending Collateral	—	1,703,830,892	—	1,703,830,892
Futures Contracts**	517,857	—	—	517,857
TOTAL	<u>\$9,674,793,983</u>	<u>\$1,705,073,653</u>	<u>—</u>	<u>\$11,379,867,636</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
(Note H)

See accompanying Notes to Financial Statements.

U.S. SMALL CAP VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (87.5%)			
Consumer Discretionary — (13.4%)			
# Aaron's, Inc.	2,630,659	\$ 94,545,884	0.7%
# DeVry Education Group, Inc.	2,279,058	86,262,345	0.6%
# Marriott Vacations Worldwide Corp.	735,327	81,018,329	0.6%
#* TRI Pointe Group, Inc.	5,761,788	71,734,261	0.5%
Other Securities		<u>1,828,925,138</u>	<u>12.7%</u>
Total Consumer Discretionary		<u>2,162,485,957</u>	<u>15.1%</u>
Consumer Staples — (4.1%)			
#* Darling Ingredients, Inc.	6,016,808	91,034,305	0.6%
# Fresh Del Monte Produce, Inc.	1,805,623	110,684,690	0.8%
# Seaboard Corp.	18,363	77,749,126	0.5%
# Universal Corp.	835,660	61,379,227	0.4%
Other Securities		<u>325,566,472</u>	<u>2.3%</u>
Total Consumer Staples		<u>666,413,820</u>	<u>4.6%</u>
Energy — (8.2%)			
# Nabors Industries, Ltd.	6,698,859	69,266,202	0.5%
#* Oasis Petroleum, Inc.	7,863,821	93,894,023	0.7%
# Patterson-UTI Energy, Inc.	3,900,459	84,425,435	0.6%
# PBF Energy, Inc. Class A	3,373,654	75,299,957	0.5%
#* Rowan Cos. P.L.C. Class A	4,891,454	68,822,758	0.5%
* Whiting Petroleum Corp.	11,805,777	97,987,949	0.7%
Other Securities		<u>838,435,433</u>	<u>5.8%</u>
Total Energy		<u>1,328,131,757</u>	<u>9.3%</u>
Financials — (23.7%)			
# American Equity Investment Life Holding Co.	3,211,831	76,184,631	0.5%
Argo Group International Holdings, Ltd.	1,082,821	71,412,045	0.5%
Aspen Insurance Holdings, Ltd.	1,997,554	104,571,952	0.7%
# Associated Banc-Corp	4,440,682	110,572,982	0.8%
CNO Financial Group, Inc.	4,510,009	95,025,890	0.7%
# Fulton Financial Corp.	5,522,644	101,892,782	0.7%
# Hancock Holding Co.	2,234,490	104,350,683	0.7%
Hanover Insurance Group, Inc. (The)	1,198,891	105,826,109	0.8%
Iberiabank Corp.	1,066,802	84,650,739	0.6%
Kemper Corp.	1,702,554	66,995,500	0.5%
# MB Financial, Inc.	1,998,996	84,977,320	0.6%
# Old National Bancorp.	3,969,135	66,681,468	0.5%
# Selective Insurance Group, Inc.	1,755,082	92,668,330	0.7%
# Washington Federal, Inc.	2,995,613	100,952,158	0.7%
Wintrust Financial Corp.	1,581,628	112,074,160	0.8%
Other Securities		<u>2,450,653,747</u>	<u>17.0%</u>
Total Financials		<u>3,829,490,496</u>	<u>26.8%</u>
Health Care — (3.9%)			
#* LifePoint Health, Inc.	1,220,067	75,827,164	0.5%
Other Securities		<u>563,126,487</u>	<u>4.0%</u>
Total Health Care		<u>638,953,651</u>	<u>4.5%</u>
Industrials — (15.7%)			
# Aircastle, Ltd.	2,623,128	61,958,283	0.4%
#* DigitalGlobe, Inc.	2,340,325	75,358,465	0.5%
#* Esterline Technologies Corp.	1,083,684	99,102,902	0.7%

U.S. SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
# GATX Corp.	1,651,625	\$ 98,932,337	0.7%
SkyWest, Inc.	1,687,220	62,764,584	0.4%
# Terex Corp.	2,506,053	87,661,734	0.6%
* WESCO International, Inc.	1,329,218	81,015,837	0.6%
Other Securities		<u>1,972,083,511</u>	<u>13.9%</u>
Total Industrials		<u>2,538,877,653</u>	<u>17.8%</u>
Information Technology — (12.4%)			
* CACI International, Inc. Class A	849,691	100,263,538	0.7%
# Convergys Corp.	3,776,945	85,019,032	0.6%
#* Cree, Inc.	3,027,240	66,236,011	0.5%
# MKS Instruments, Inc.	1,201,698	94,032,868	0.7%
#* Sanmina Corp.	2,606,192	97,080,652	0.7%
# SYNEX Corp.	847,108	91,851,920	0.7%
#* Tech Data Corp.	1,054,751	100,886,933	0.7%
# Vishay Intertechnology, Inc.	4,923,147	80,493,453	0.6%
Other Securities		<u>1,282,645,960</u>	<u>8.8%</u>
Total Information Technology		<u>1,998,510,367</u>	<u>14.0%</u>
Materials — (5.1%)			
# Carpenter Technology Corp.	1,553,161	63,058,337	0.4%
# Commercial Metals Co.	4,169,164	77,713,217	0.5%
Domtar Corp.	2,221,439	88,080,056	0.6%
# Hecla Mining Co.	12,535,408	68,317,974	0.5%
Other Securities		<u>532,835,962</u>	<u>3.8%</u>
Total Materials		<u>830,005,546</u>	<u>5.8%</u>
Real Estate — (0.2%)			
Other Securities		<u>27,093,537</u>	<u>0.2%</u>
Telecommunication Services — (0.8%)			
Telephone & Data Systems, Inc.	2,493,615	68,474,668	0.5%
Other Securities		<u>57,602,565</u>	<u>0.4%</u>
Total Telecommunication Services		<u>126,077,233</u>	<u>0.9%</u>
Utilities — (0.0%)			
Other Securities		<u>6,919,066</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>14,152,959,083</u>	<u>99.0%</u>
TOTAL INVESTMENT SECURITIES		<u>14,152,959,083</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	126,007,973	<u>126,007,973</u>	<u>0.9%</u>
SECURITIES LENDING COLLATERAL — (11.7%)			
§@ DFA Short Term Investment Fund	164,232,188	<u>1,900,659,111</u>	<u>13.3%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$12,611,886,187)		<u>\$16,179,626,167</u>	<u>113.2%</u>

U.S. SMALL CAP VALUE PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Consumer Discretionary	\$ 2,161,413,947	\$ 1,072,010	—	\$ 2,162,485,957
Consumer Staples	666,413,820	—	—	666,413,820
Energy	1,328,131,757	—	—	1,328,131,757
Financials	3,829,490,496	—	—	3,829,490,496
Health Care	638,953,651	—	—	638,953,651
Industrials	2,538,877,653	—	—	2,538,877,653
Information Technology	1,998,510,367	—	—	1,998,510,367
Materials	830,005,546	—	—	830,005,546
Real Estate	27,093,537	—	—	27,093,537
Telecommunication Services	126,077,233	—	—	126,077,233
Utilities	6,919,066	—	—	6,919,066
Temporary Cash Investments	126,007,973	—	—	126,007,973
Securities Lending Collateral	—	1,900,659,111	—	1,900,659,111
Futures Contracts**	1,189,504	—	—	1,189,504
TOTAL	<u>\$14,279,084,550</u>	<u>\$1,901,731,121</u>	<u>—</u>	<u>\$16,180,815,671</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 1 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (90.3%)			
Consumer Discretionary — (14.3%)			
* Amazon.com, Inc.	284,735	\$ 263,377,028	1.4%
Comcast Corp. Class A	4,057,379	159,008,683	0.9%
Home Depot, Inc. (The)	852,036	133,002,820	0.7%
McDonald's Corp.	527,922	73,872,125	0.4%
Starbucks Corp.	1,007,502	60,510,570	0.3%
Walt Disney Co. (The)	910,925	105,302,930	0.6%
Other Securities		<u>2,087,736,478</u>	<u>11.4%</u>
Total Consumer Discretionary		<u>2,882,810,634</u>	<u>15.7%</u>
Consumer Staples — (7.2%)			
Altria Group, Inc.	1,353,494	97,153,799	0.5%
Coca-Cola Co. (The)	2,498,932	107,828,916	0.6%
CVS Health Corp.	645,839	53,242,967	0.3%
PepsiCo, Inc.	1,007,642	114,145,686	0.6%
Philip Morris International, Inc.	687,129	76,161,378	0.4%
Procter & Gamble Co. (The)	1,243,715	108,613,631	0.6%
Wal-Mart Stores, Inc.	1,321,553	99,354,355	0.5%
Other Securities		<u>789,902,551</u>	<u>4.4%</u>
Total Consumer Staples		<u>1,446,403,283</u>	<u>7.9%</u>
Energy — (4.4%)			
Chevron Corp.	925,612	98,762,800	0.6%
Exxon Mobil Corp.	1,701,638	138,938,743	0.8%
Other Securities		<u>646,170,976</u>	<u>3.4%</u>
Total Energy		<u>883,872,519</u>	<u>4.8%</u>
Financials — (14.0%)			
Bank of America Corp.	5,599,136	130,683,834	0.7%
* Berkshire Hathaway, Inc. Class B	930,687	153,758,799	0.9%
Citigroup, Inc.	1,581,065	93,472,563	0.5%
JPMorgan Chase & Co.	2,148,927	186,956,649	1.0%
Wells Fargo & Co.	2,909,420	156,643,173	0.9%
Other Securities		<u>2,105,877,671</u>	<u>11.4%</u>
Total Financials		<u>2,827,392,689</u>	<u>15.4%</u>
Health Care — (10.4%)			
AbbVie, Inc.	1,092,274	72,024,548	0.4%
Amgen, Inc.	349,369	57,058,945	0.3%
* Celgene Corp.	544,650	67,563,832	0.4%
Gilead Sciences, Inc.	809,650	55,501,507	0.3%
Johnson & Johnson	1,287,481	158,965,279	0.9%
Merck & Co., Inc.	1,335,662	83,251,812	0.5%
Pfizer, Inc.	3,582,107	121,505,069	0.7%
UnitedHealth Group, Inc.	598,591	104,681,594	0.6%
Other Securities		<u>1,366,312,205</u>	<u>7.3%</u>
Total Health Care		<u>2,086,864,791</u>	<u>11.4%</u>
Industrials — (12.3%)			
3M Co.	417,065	81,673,839	0.5%
Boeing Co. (The)	406,553	75,143,191	0.4%
General Electric Co.	2,874,270	83,325,087	0.5%
Honeywell International, Inc.	427,001	55,996,911	0.3%
Union Pacific Corp.	498,031	55,759,551	0.3%

U.S. CORE EQUITY 1 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
United Parcel Service, Inc. Class B	476,456	\$ 51,199,962	0.3%
United Technologies Corp.	532,026	63,305,774	0.4%
Other Securities		<u>2,010,062,083</u>	<u>10.8%</u>
Total Industrials		<u>2,476,466,398</u>	<u>13.5%</u>
Information Technology — (18.5%)			
Accenture P.L.C. Class A	431,332	52,320,572	0.3%
* Alphabet, Inc. Class A	108,011	99,858,330	0.6%
* Alphabet, Inc. Class C	113,508	102,833,708	0.6%
Apple, Inc.	3,766,502	541,058,012	3.0%
Cisco Systems, Inc.	2,849,851	97,094,424	0.5%
* Facebook, Inc. Class A	1,117,863	167,958,916	0.9%
Intel Corp.	3,555,626	128,535,880	0.7%
International Business Machines Corp.	633,170	101,490,819	0.6%
Mastercard, Inc. Class A	674,690	78,479,941	0.4%
Microsoft Corp.	4,408,179	301,783,934	1.7%
Oracle Corp.	1,459,376	65,613,545	0.4%
Texas Instruments, Inc.	682,286	54,023,405	0.3%
# Visa, Inc. Class A	1,083,518	98,838,512	0.5%
Other Securities		<u>1,832,740,366</u>	<u>9.8%</u>
Total Information Technology		<u>3,722,630,364</u>	<u>20.3%</u>
Materials — (4.1%)			
Other Securities		<u>826,133,600</u>	<u>4.5%</u>
Real Estate — (0.3%)			
Other Securities		<u>60,949,410</u>	<u>0.3%</u>
Telecommunication Services — (2.2%)			
AT&T, Inc.	5,343,722	211,771,703	1.2%
Verizon Communications, Inc.	2,848,582	130,778,400	0.7%
Other Securities		<u>94,451,861</u>	<u>0.5%</u>
Total Telecommunication Services		<u>437,001,964</u>	<u>2.4%</u>
Utilities — (2.6%)			
Other Securities		<u>526,870,407</u>	<u>2.9%</u>
TOTAL COMMON STOCKS		<u>18,177,396,059</u>	<u>99.1%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Securities		<u>286,870</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>18,177,682,929</u>	
TEMPORARY CASH INVESTMENTS — (0.7%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	140,211,829	<u>140,211,829</u>	<u>0.8%</u>
SECURITIES LENDING COLLATERAL — (9.0%)			
§@ DFA Short Term Investment Fund	156,034,311	<u>1,805,785,077</u>	<u>9.8%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$14,584,804,362)		<u>\$20,123,679,835</u>	<u>109.7%</u>

U.S. CORE EQUITY 1 PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 2,882,744,962	\$ 65,672	—	\$ 2,882,810,634
Consumer Staples	1,446,403,283	—	—	1,446,403,283
Energy	883,872,519	—	—	883,872,519
Financials	2,827,392,689	—	—	2,827,392,689
Health Care	2,086,864,791	—	—	2,086,864,791
Industrials	2,476,466,398	—	—	2,476,466,398
Information Technology	3,722,630,364	—	—	3,722,630,364
Materials	826,133,600	—	—	826,133,600
Real Estate	60,949,410	—	—	60,949,410
Telecommunication Services	437,001,964	—	—	437,001,964
Utilities	526,870,407	—	—	526,870,407
Rights/Warrants	—	286,870	—	286,870
Temporary Cash Investments	140,211,829	—	—	140,211,829
Securities Lending Collateral	—	1,805,785,077	—	1,805,785,077
Futures Contracts**	328,629	—	—	328,629
TOTAL	<u>\$18,317,870,845</u>	<u>\$1,806,137,619</u>	<u>—</u>	<u>\$20,124,008,464</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 2 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (89.8%)			
Consumer Discretionary — (13.5%)			
* Amazon.com, Inc.	119,448	\$ 110,488,206	0.6%
* Charter Communications, Inc. Class A	203,447	70,221,767	0.4%
Comcast Corp. Class A	5,459,654	213,963,840	1.1%
Ford Motor Co.	4,256,529	48,822,388	0.3%
General Motors Co.	1,628,062	56,396,068	0.3%
Home Depot, Inc. (The)	339,073	52,929,295	0.3%
Time Warner, Inc.	819,384	81,340,250	0.4%
Walt Disney Co. (The)	949,440	109,755,264	0.6%
Other Securities		<u>2,263,239,381</u>	<u>10.8%</u>
Total Consumer Discretionary		<u>3,007,156,459</u>	<u>14.8%</u>
Consumer Staples — (6.2%)			
Coca-Cola Co. (The)	1,420,248	61,283,701	0.3%
CVS Health Corp.	951,257	78,421,627	0.4%
PepsiCo, Inc.	441,915	50,060,131	0.3%
Procter & Gamble Co. (The)	1,360,960	118,852,637	0.6%
Wal-Mart Stores, Inc.	1,850,588	139,127,206	0.7%
Walgreens Boots Alliance, Inc.	825,718	71,457,636	0.4%
Other Securities		<u>854,738,027</u>	<u>4.1%</u>
Total Consumer Staples		<u>1,373,940,965</u>	<u>6.8%</u>
Energy — (5.2%)			
Chevron Corp.	1,234,214	131,690,634	0.7%
Exxon Mobil Corp.	1,978,605	161,553,098	0.8%
Other Securities		<u>860,795,876</u>	<u>4.2%</u>
Total Energy		<u>1,154,039,608</u>	<u>5.7%</u>
Financials — (16.7%)			
American Express Co.	831,568	65,901,764	0.3%
Bank of America Corp.	6,518,226	152,135,395	0.8%
* Berkshire Hathaway, Inc. Class B	456,755	75,460,494	0.4%
Citigroup, Inc.	1,745,438	103,190,295	0.5%
Goldman Sachs Group, Inc. (The)	282,295	63,177,621	0.3%
JPMorgan Chase & Co.	2,916,097	253,700,439	1.3%
U.S. Bancorp.	1,202,817	61,680,456	0.3%
Wells Fargo & Co.	4,176,562	224,866,098	1.1%
Other Securities		<u>2,738,205,713</u>	<u>13.4%</u>
Total Financials		<u>3,738,318,275</u>	<u>18.4%</u>
Health Care — (9.8%)			
Abbott Laboratories	1,267,250	55,302,790	0.3%
Allergan P.L.C.	211,621	51,605,897	0.3%
Amgen, Inc.	327,896	53,551,975	0.3%
Johnson & Johnson	1,239,975	153,099,713	0.8%
Medtronic P.L.C.	642,842	53,413,742	0.3%
Merck & Co., Inc.	1,222,425	76,193,750	0.4%
Pfizer, Inc.	4,993,637	169,384,167	0.8%
UnitedHealth Group, Inc.	617,082	107,915,300	0.5%
Other Securities		<u>1,464,069,534</u>	<u>7.1%</u>
Total Health Care		<u>2,184,536,868</u>	<u>10.8%</u>

U.S. CORE EQUITY 2 PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (12.9%)			
CSX Corp.	987,114	\$ 50,184,876	0.3%
Delta Air Lines, Inc.	1,137,994	51,710,447	0.3%
General Electric Co.	3,181,174	92,222,234	0.5%
Union Pacific Corp.	671,012	75,126,504	0.4%
United Technologies Corp.	592,959	70,556,191	0.4%
Other Securities		<u>2,533,390,439</u>	<u>12.3%</u>
Total Industrials		<u>2,873,190,691</u>	<u>14.2%</u>
Information Technology — (16.8%)			
* Alphabet, Inc. Class A	95,859	88,623,563	0.4%
* Alphabet, Inc. Class C	100,541	91,086,124	0.5%
Apple, Inc.	3,188,839	458,076,722	2.3%
Cisco Systems, Inc.	4,695,731	159,983,555	0.8%
* Facebook, Inc. Class A	583,793	87,714,898	0.4%
Intel Corp.	5,141,165	185,853,115	0.9%
Microsoft Corp.	3,539,615	242,322,043	1.2%
Oracle Corp.	1,400,777	62,978,934	0.3%
QUALCOMM, Inc.	1,310,728	70,438,523	0.4%
# Visa, Inc. Class A	643,473	58,697,607	0.3%
Other Securities		<u>2,248,556,129</u>	<u>11.0%</u>
Total Information Technology		<u>3,754,331,213</u>	<u>18.5%</u>
Materials — (4.3%)			
Dow Chemical Co. (The)	878,752	55,185,626	0.3%
Other Securities		<u>913,043,000</u>	<u>4.5%</u>
Total Materials		<u>968,228,626</u>	<u>4.8%</u>
Real Estate — (0.4%)			
Other Securities		<u>79,231,879</u>	<u>0.4%</u>
Telecommunication Services — (2.3%)			
AT&T, Inc.	7,593,543	300,932,109	1.5%
Verizon Communications, Inc.	1,954,061	89,710,941	0.5%
Other Securities		<u>131,346,600</u>	<u>0.6%</u>
Total Telecommunication Services		<u>521,989,650</u>	<u>2.6%</u>
Utilities — (1.7%)			
Other Securities		<u>381,026,785</u>	<u>1.9%</u>
TOTAL COMMON STOCKS		<u>20,035,991,019</u>	<u>98.9%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Securities		<u>312,987</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>20,036,304,006</u>	
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	229,150,804	<u>229,150,804</u>	<u>1.1%</u>
SECURITIES LENDING COLLATERAL — (9.2%)			
§@ DFA Short Term Investment Fund	177,643,414	<u>2,055,867,234</u>	<u>10.2%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$15,787,650,725)		<u>\$22,321,322,044</u>	<u>110.2%</u>

U.S. CORE EQUITY 2 PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 3,006,972,559	\$ 183,900	—	\$ 3,007,156,459
Consumer Staples	1,373,940,965	—	—	1,373,940,965
Energy	1,154,039,608	—	—	1,154,039,608
Financials	3,738,318,275	—	—	3,738,318,275
Health Care	2,184,536,868	—	—	2,184,536,868
Industrials	2,873,190,691	—	—	2,873,190,691
Information Technology	3,754,331,213	—	—	3,754,331,213
Materials	968,228,626	—	—	968,228,626
Real Estate	79,231,879	—	—	79,231,879
Telecommunication Services	521,989,650	—	—	521,989,650
Utilities	381,026,785	—	—	381,026,785
Rights/Warrants	—	312,987	—	312,987
Temporary Cash Investments	229,150,804	—	—	229,150,804
Securities Lending Collateral	—	2,055,867,234	—	2,055,867,234
Futures Contracts**	1,280,785	—	—	1,280,785
TOTAL	<u>\$20,266,238,708</u>	<u>\$2,056,364,121</u>	<u>—</u>	<u>\$22,322,602,829</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

U.S. VECTOR EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (86.1%)			
Consumer Discretionary — (12.6%)			
* Charter Communications, Inc. Class A	37,711	\$ 13,016,329	0.3%
Comcast Corp. Class A	530,175	20,777,558	0.5%
Ford Motor Co.	1,060,195	12,160,437	0.3%
General Motors Co.	390,610	13,530,730	0.3%
Goodyear Tire & Rubber Co. (The)	241,087	8,734,582	0.2%
Time Warner, Inc.	94,912	9,421,914	0.2%
Walt Disney Co. (The)	118,253	13,670,047	0.3%
Other Securities		<u>550,500,954</u>	<u>12.3%</u>
Total Consumer Discretionary		<u>641,812,551</u>	<u>14.4%</u>
Consumer Staples — (4.0%)			
CVS Health Corp.	102,304	8,433,942	0.2%
Procter & Gamble Co. (The)	103,497	9,038,393	0.2%
Wal-Mart Stores, Inc.	198,213	14,901,653	0.3%
Walgreens Boots Alliance, Inc.	96,800	8,377,072	0.2%
Other Securities		<u>161,592,087</u>	<u>3.7%</u>
Total Consumer Staples		<u>202,343,147</u>	<u>4.6%</u>
Energy — (6.1%)			
Chevron Corp.	222,498	23,740,537	0.5%
Exxon Mobil Corp.	296,620	24,219,023	0.6%
# Tesoro Corp.	121,066	9,650,171	0.2%
Valero Energy Corp.	125,201	8,089,237	0.2%
Other Securities		<u>244,718,752</u>	<u>5.5%</u>
Total Energy		<u>310,417,720</u>	<u>7.0%</u>
Financials — (20.4%)			
Bank of America Corp.	1,204,998	28,124,653	0.6%
Citigroup, Inc.	312,527	18,476,596	0.4%
Fifth Third Bancorp	403,189	9,849,907	0.2%
Goldman Sachs Group, Inc. (The)	44,550	9,970,290	0.2%
# Huntington Bancshares, Inc.	748,332	9,623,550	0.2%
JPMorgan Chase & Co.	550,713	47,912,031	1.1%
KeyCorp	482,222	8,795,729	0.2%
Principal Financial Group, Inc.	157,281	10,243,712	0.2%
Regions Financial Corp.	613,306	8,432,957	0.2%
Wells Fargo & Co.	846,080	45,552,947	1.0%
Other Securities		<u>843,924,088</u>	<u>19.1%</u>
Total Financials		<u>1,040,906,460</u>	<u>23.4%</u>
Health Care — (7.1%)			
Allergan P.L.C.	38,459	9,378,612	0.2%
Anthem, Inc.	52,191	9,284,257	0.2%
Johnson & Johnson	108,631	13,412,670	0.3%
Merck & Co., Inc.	149,737	9,333,107	0.2%
Pfizer, Inc.	602,303	20,430,118	0.5%
UnitedHealth Group, Inc.	78,101	13,658,303	0.3%
Other Securities		<u>288,749,532</u>	<u>6.5%</u>
Total Health Care		<u>364,246,599</u>	<u>8.2%</u>
Industrials — (14.4%)			
General Electric Co.	299,460	8,681,345	0.2%
Owens Corning	129,690	7,891,636	0.2%

U.S. VECTOR EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
Union Pacific Corp.	79,133	\$ 8,859,731	0.2%
* United Rentals, Inc.	117,421	12,876,387	0.3%
United Technologies Corp.	89,909	10,698,272	0.3%
#* XPO Logistics, Inc.	197,780	9,768,354	0.2%
Other Securities		<u>674,687,627</u>	<u>15.1%</u>
Total Industrials		<u>733,463,352</u>	<u>16.5%</u>
Information Technology — (13.3%)			
* Alphabet, Inc. Class A	10,302	9,524,405	0.2%
* Alphabet, Inc. Class C	10,827	9,808,829	0.2%
Apple, Inc.	329,973	47,400,621	1.1%
Cisco Systems, Inc.	479,871	16,349,205	0.4%
Intel Corp.	578,019	20,895,387	0.5%
Jabil Circuit, Inc.	302,067	8,765,984	0.2%
* Micron Technology, Inc.	650,355	17,995,323	0.4%
Microsoft Corp.	278,222	19,047,078	0.4%
# Visa, Inc. Class A	116,012	10,582,615	0.2%
Western Digital Corp.	113,626	10,120,668	0.2%
Other Securities		<u>507,044,176</u>	<u>11.4%</u>
Total Information Technology		<u>677,534,291</u>	<u>15.2%</u>
Materials — (4.7%)			
Other Securities		<u>239,103,797</u>	<u>5.4%</u>
Real Estate — (0.3%)			
Other Securities		<u>17,279,091</u>	<u>0.4%</u>
Telecommunication Services — (2.3%)			
AT&T, Inc.	1,501,915	59,520,891	1.4%
# CenturyLink, Inc.	526,869	13,524,727	0.3%
Verizon Communications, Inc.	259,639	11,920,026	0.3%
Other Securities		<u>34,415,828</u>	<u>0.7%</u>
Total Telecommunication Services		<u>119,381,472</u>	<u>2.7%</u>
Utilities — (0.9%)			
Other Securities		<u>47,896,602</u>	<u>1.1%</u>
TOTAL COMMON STOCKS		<u>4,394,385,082</u>	<u>98.9%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Securities		<u>61,222</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>4,394,446,304</u>	
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	45,293,421	<u>45,293,421</u>	<u>1.0%</u>
SECURITIES LENDING COLLATERAL — (13.0%)			
§@ DFA Short Term Investment Fund	57,408,502	<u>664,388,590</u>	<u>15.0%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$3,682,199,124)		<u>\$5,104,128,315</u>	<u>114.9%</u>

U.S. VECTOR EQUITY PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 641,738,783	\$ 73,768	—	\$ 641,812,551
Consumer Staples	202,343,147	—	—	202,343,147
Energy	310,417,720	—	—	310,417,720
Financials	1,040,906,460	—	—	1,040,906,460
Health Care	364,246,599	—	—	364,246,599
Industrials	733,463,352	—	—	733,463,352
Information Technology	677,534,291	—	—	677,534,291
Materials	239,103,797	—	—	239,103,797
Real Estate	17,279,091	—	—	17,279,091
Telecommunication Services	119,381,472	—	—	119,381,472
Utilities	47,896,602	—	—	47,896,602
Rights/Warrants	—	61,222	—	61,222
Temporary Cash Investments	45,293,421	—	—	45,293,421
Securities Lending Collateral	—	664,388,590	—	664,388,590
Futures Contracts**	290,316	—	—	290,316
TOTAL	<u>\$4,439,895,051</u>	<u>\$664,523,580</u>	<u>—</u>	<u>\$5,104,418,631</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

U.S. SMALL CAP PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (80.6%)			
Consumer Discretionary — (12.8%)			
#* Deckers Outdoor Corp.	656,986	\$ 39,149,796	0.3%
#* Grand Canyon Education, Inc.	499,376	37,533,100	0.2%
Jack in the Box, Inc.	398,413	40,626,174	0.3%
# Papa John's International, Inc.	463,838	36,671,032	0.2%
# Tenneco, Inc.	542,557	34,197,368	0.2%
* Visteon Corp.	340,599	35,064,667	0.2%
# Wendy's Co. (The)	2,743,838	40,444,172	0.3%
Other Securities		<u>2,207,934,857</u>	<u>14.0%</u>
Total Consumer Discretionary		<u>2,471,621,166</u>	<u>15.7%</u>
Consumer Staples — (3.4%)			
# Sanderson Farms, Inc.	381,768	44,201,099	0.3%
Other Securities		<u>617,491,672</u>	<u>3.9%</u>
Total Consumer Staples		<u>661,692,771</u>	<u>4.2%</u>
Energy — (3.6%)			
Other Securities		<u>687,429,522</u>	<u>4.4%</u>
Financials — (17.4%)			
Associated Banc-Corp	1,434,291	35,713,846	0.2%
# BancorpSouth, Inc.	1,310,621	39,908,409	0.3%
BGC Partners, Inc. Class A	3,104,312	35,327,071	0.2%
Cathay General Bancorp	1,123,773	42,759,563	0.3%
Evercore Partners, Inc. Class A	512,710	37,812,362	0.2%
FNB Corp.	3,227,757	45,963,260	0.3%
# Fulton Financial Corp.	2,124,462	39,196,324	0.3%
Hancock Holding Co.	781,269	36,485,262	0.2%
# Mercury General Corp.	593,604	36,500,710	0.2%
# Pinnacle Financial Partners, Inc.	528,359	33,814,976	0.2%
# Primerica, Inc.	596,328	49,972,286	0.3%
PrivateBancorp, Inc.	706,570	40,818,549	0.3%
ProAssurance Corp.	648,045	40,113,985	0.3%
# Selective Insurance Group, Inc.	718,693	37,946,990	0.2%
# Sterling Bancorp	1,887,128	43,875,726	0.3%
TCF Financial Corp.	2,136,334	35,270,874	0.2%
#* Texas Capital Bancshares, Inc.	524,404	39,907,144	0.3%
# UMB Financial Corp.	496,964	36,024,920	0.2%
# United Bankshares, Inc.	913,459	36,447,012	0.2%
# Valley National Bancorp	3,472,172	40,832,743	0.3%
# Wintrust Financial Corp.	515,201	36,507,143	0.2%
Other Securities		<u>2,540,370,172</u>	<u>16.2%</u>
Total Financials		<u>3,361,569,327</u>	<u>21.4%</u>
Health Care — (6.6%)			
# Chemed Corp.	168,025	33,836,874	0.2%
#* Integra LifeSciences Holdings Corp.	771,372	35,459,971	0.2%
* Masimo Corp.	391,510	40,223,737	0.3%
#* NuVasive, Inc.	476,938	34,582,774	0.2%
Other Securities		<u>1,135,892,970</u>	<u>7.2%</u>
Total Health Care		<u>1,279,996,326</u>	<u>8.1%</u>

U.S. SMALL CAP PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (15.6%)			
* Beacon Roofing Supply, Inc.	682,180	\$ 33,815,663	0.2%
#* Dycom Industries, Inc.	329,337	34,797,747	0.2%
EMCOR Group, Inc.	527,088	34,650,765	0.2%
EnerSys	433,616	36,037,826	0.2%
Kennametal, Inc.	850,849	35,378,301	0.2%
* MasTec, Inc.	933,917	41,232,436	0.3%
# Timken Co. (The)	810,462	39,104,791	0.3%
Valmont Industries, Inc.	238,545	36,342,331	0.2%
Other Securities		<u>2,710,307,991</u>	<u>17.3%</u>
Total Industrials		<u>3,001,667,851</u>	<u>19.1%</u>
Information Technology — (12.2%)			
# Belden, Inc.	500,667	34,896,490	0.2%
#* Cirrus Logic, Inc.	662,556	42,635,479	0.3%
#* Coherent, Inc.	276,406	59,593,134	0.4%
* Entegris, Inc.	1,400,987	34,744,478	0.2%
MKS Instruments, Inc.	528,185	41,330,476	0.3%
Other Securities		<u>2,133,473,902</u>	<u>13.5%</u>
Total Information Technology		<u>2,346,673,959</u>	<u>14.9%</u>
Materials — (4.4%)			
* Louisiana-Pacific Corp.	1,719,416	44,257,768	0.3%
Other Securities		<u>799,578,267</u>	<u>5.1%</u>
Total Materials		<u>843,836,035</u>	<u>5.4%</u>
Real Estate — (0.5%)			
Other Securities		<u>96,252,837</u>	<u>0.6%</u>
Telecommunication Services — (0.9%)			
Other Securities		<u>165,874,639</u>	<u>1.1%</u>
Utilities — (3.2%)			
# Black Hills Corp.	500,581	34,049,520	0.2%
Southwest Gas Holdings, Inc.	430,070	36,022,663	0.2%
# WGL Holdings, Inc.	421,322	34,742,212	0.2%
Other Securities		<u>523,186,006</u>	<u>3.4%</u>
Total Utilities		<u>628,000,401</u>	<u>4.0%</u>
TOTAL COMMON STOCKS		<u>15,544,614,834</u>	<u>98.9%</u>
TOTAL INVESTMENT SECURITIES		<u>15,544,614,834</u>	
TEMPORARY CASH INVESTMENTS — (1.1%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	211,738,229	<u>211,738,229</u>	<u>1.3%</u>
SECURITIES LENDING COLLATERAL — (18.3%)			
§@ DFA Short Term Investment Fund	304,056,330	<u>3,518,843,904</u>	<u>22.4%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$15,605,036,262)		<u><u>\$19,275,196,967</u></u>	<u><u>122.6%</u></u>

U.S. SMALL CAP PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 2,471,052,761	\$ 568,405	—	\$ 2,471,621,166
Consumer Staples	661,692,771	—	—	661,692,771
Energy	687,425,053	4,469	—	687,429,522
Financials	3,361,569,327	—	—	3,361,569,327
Health Care	1,279,996,326	—	—	1,279,996,326
Industrials	3,001,667,851	—	—	3,001,667,851
Information Technology	2,346,673,959	—	—	2,346,673,959
Materials	843,836,035	—	—	843,836,035
Real Estate	96,252,837	—	—	96,252,837
Telecommunication Services	165,874,639	—	—	165,874,639
Utilities	628,000,401	—	—	628,000,401
Temporary Cash Investments	211,738,229	—	—	211,738,229
Securities Lending Collateral	—	3,518,843,904	—	3,518,843,904
Futures Contracts**	2,410,255	—	—	2,410,255
TOTAL	<u>\$15,758,190,444</u>	<u>\$3,519,416,778</u>	<u>—</u>	<u>\$19,277,607,222</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

U.S. MICRO CAP PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (85.2%)			
Consumer Discretionary — (13.2%)			
* American Axle & Manufacturing Holdings, Inc.	826,992	\$ 14,546,789	0.3%
# Bob Evans Farms, Inc.	234,571	15,655,269	0.3%
Caleres, Inc.	489,203	14,098,830	0.3%
# Children's Place, Inc. (The)	120,831	13,871,399	0.2%
#* iRobot Corp.	241,122	19,227,068	0.3%
La-Z-Boy, Inc.	546,869	15,257,645	0.3%
Nutrisystem, Inc.	347,024	18,548,433	0.3%
#* Select Comfort Corp.	443,759	13,712,153	0.2%
# Sonic Corp.	598,492	16,087,465	0.3%
Other Securities		<u>753,625,451</u>	<u>12.8%</u>
Total Consumer Discretionary		<u>894,630,502</u>	<u>15.3%</u>
Consumer Staples — (2.9%)			
# Coca-Cola Bottling Co. Consolidated	73,233	15,515,143	0.3%
# WD-40 Co.	145,060	15,209,541	0.3%
Other Securities		<u>163,677,122</u>	<u>2.7%</u>
Total Consumer Staples		<u>194,401,806</u>	<u>3.3%</u>
Energy — (2.2%)			
Other Securities		<u>152,157,494</u>	<u>2.6%</u>
Financials — (19.8%)			
# Ameris Bancorp	359,211	16,918,838	0.3%
Astoria Financial Corp.	689,448	14,057,845	0.2%
# Boston Private Financial Holdings, Inc.	934,943	14,585,111	0.3%
FBL Financial Group, Inc. Class A	252,835	16,813,527	0.3%
# First Financial Bancorp	530,631	14,671,947	0.3%
#* Green Dot Corp. Class A	513,948	17,623,277	0.3%
Horace Mann Educators Corp.	408,077	15,772,176	0.3%
# Stewart Information Services Corp.	308,986	14,658,296	0.3%
#* Walker & Dunlop, Inc.	342,436	15,358,255	0.3%
Other Securities		<u>1,205,089,598</u>	<u>20.4%</u>
Total Financials		<u>1,345,548,870</u>	<u>23.0%</u>
Health Care — (7.7%)			
#* Cambrex Corp.	265,240	15,741,994	0.3%
* Merit Medical Systems, Inc.	505,117	17,022,443	0.3%
#* Omnicell, Inc.	390,314	16,159,000	0.3%
Other Securities		<u>477,334,259</u>	<u>8.1%</u>
Total Health Care		<u>526,257,696</u>	<u>9.0%</u>
Industrials — (18.3%)			
# AAON, Inc.	449,295	16,466,662	0.3%
# Apogee Enterprises, Inc.	293,243	15,981,743	0.3%
Brink's Co. (The)	233,711	14,349,855	0.3%
Comfort Systems USA, Inc.	380,897	13,978,920	0.2%
Exponent, Inc.	266,014	16,266,756	0.3%
Forward Air Corp.	308,222	16,388,164	0.3%
Insperty, Inc.	229,047	20,923,443	0.4%
# Korn/Ferry International	428,819	13,893,736	0.2%
#* Meritor, Inc.	962,823	17,147,878	0.3%
#* Trex Co., Inc.	189,783	13,890,218	0.2%
# Wabash National Corp.	661,379	15,066,214	0.3%
Other Securities		<u>1,073,642,176</u>	<u>18.2%</u>
Total Industrials		<u>1,247,995,765</u>	<u>21.3%</u>

U.S. MICRO CAP PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Information Technology — (11.9%)			
#* Advanced Energy Industries, Inc.	204,036	\$ 15,057,857	0.3%
# Cabot Microelectronics Corp.	275,151	21,558,081	0.4%
#* ExlService Holdings, Inc.	333,971	15,933,756	0.3%
# Methode Electronics, Inc.	410,752	18,299,002	0.3%
#* OSI Systems, Inc.	218,318	16,897,813	0.3%
* Rogers Corp.	149,440	15,383,354	0.3%
Other Securities		<u>709,261,605</u>	<u>12.0%</u>
Total Information Technology		<u>812,391,468</u>	<u>13.9%</u>
Materials — (4.9%)			
* Ferro Corp.	915,672	16,408,842	0.3%
* Headwaters, Inc.	771,171	18,323,023	0.3%
Innospec, Inc.	257,508	16,995,528	0.3%
# Kaiser Aluminum Corp.	167,047	14,100,437	0.2%
# Quaker Chemical Corp.	132,575	19,170,345	0.3%
Stepan Co.	185,079	15,694,699	0.3%
Other Securities		<u>231,306,551</u>	<u>4.0%</u>
Total Materials		<u>331,999,425</u>	<u>5.7%</u>
Real Estate — (0.8%)			
Other Securities		<u>54,429,862</u>	<u>0.9%</u>
Telecommunication Services — (1.6%)			
#* General Communication, Inc. Class A	439,260	16,445,894	0.3%
# Shenandoah Telecommunications Co.	502,216	16,070,912	0.2%
Other Securities		<u>75,543,592</u>	<u>1.3%</u>
Total Telecommunication Services		<u>108,060,398</u>	<u>1.8%</u>
Utilities — (1.9%)			
# American States Water Co.	394,734	17,573,558	0.3%
# California Water Service Group	488,796	17,450,017	0.3%
Other Securities		<u>95,107,399</u>	<u>1.6%</u>
Total Utilities		<u>130,130,974</u>	<u>2.2%</u>
TOTAL COMMON STOCKS		<u>5,798,004,260</u>	<u>99.0%</u>
TOTAL INVESTMENT SECURITIES		<u>5,798,004,260</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	54,273,730	54,273,730	0.9%
SECURITIES LENDING COLLATERAL — (14.0%)			
§@ DFA Short Term Investment Fund	82,329,938	952,804,374	16.3%
TOTAL INVESTMENTS — (100.0%) (Cost \$4,866,553,909)		<u>\$6,805,082,364</u>	<u>116.2%</u>

**U.S. MICRO CAP PORTFOLIO
CONTINUED**

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Consumer Discretionary	\$ 894,619,023	\$ 11,479	—	\$ 894,630,502
Consumer Staples	194,401,806	—	—	194,401,806
Energy	152,141,002	16,492	—	152,157,494
Financials	1,345,548,870	—	—	1,345,548,870
Health Care	526,257,696	—	—	526,257,696
Industrials	1,247,995,765	—	—	1,247,995,765
Information Technology	812,391,468	—	—	812,391,468
Materials	331,999,425	—	—	331,999,425
Real Estate	54,429,862	—	—	54,429,862
Telecommunication Services	108,060,398	—	—	108,060,398
Utilities	130,130,974	—	—	130,130,974
Temporary Cash Investments	54,273,730	—	—	54,273,730
Securities Lending Collateral	—	952,804,374	—	952,804,374
Futures Contracts**	721,978	—	—	721,978
TOTAL	\$5,852,971,997	\$952,832,345	—	\$6,805,804,342

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
(Note H)

See accompanying Notes to Financial Statements.

DFA REAL ESTATE SECURITIES PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (93.1%)			
Real Estate — (93.1%)			
Alexandria Real Estate Equities, Inc.	842,788	\$ 94,822,078	1.2%
American Campus Communities, Inc.	1,255,493	59,497,813	0.8%
# American Homes 4 Rent Class A	2,072,453	47,770,042	0.6%
Apartment Investment & Management Co. Class A	1,491,202	65,225,176	0.8%
# AvalonBay Communities, Inc.	1,306,173	247,963,882	3.1%
Boston Properties, Inc.	1,485,349	188,045,183	2.4%
Brixmor Property Group, Inc.	2,888,376	57,045,426	0.7%
Camden Property Trust	831,494	68,456,901	0.9%
CubeSmart	1,710,433	43,342,372	0.5%
DCT Industrial Trust, Inc.	894,750	45,238,560	0.6%
# Digital Realty Trust, Inc.	1,511,514	173,582,268	2.2%
Douglas Emmett, Inc.	1,378,225	51,917,736	0.7%
Duke Realty Corp.	3,372,012	93,505,893	1.2%
# EPR Properties	603,716	43,896,190	0.6%
Equinix, Inc.	729,425	304,680,823	3.9%
Equity LifeStyle Properties, Inc.	780,714	63,167,570	0.8%
Equity Residential	3,481,321	224,823,710	2.8%
Essex Property Trust, Inc.	629,004	153,772,608	1.9%
# Extra Space Storage, Inc.	1,196,092	90,340,829	1.1%
Federal Realty Investment Trust	683,759	89,497,216	1.1%
Forest City Realty Trust, Inc. Class A	2,292,067	51,800,714	0.7%
Gaming and Leisure Properties, Inc.	1,870,000	65,076,000	0.8%
GGP, Inc.	5,475,114	118,317,214	1.5%
HCP, Inc.	4,450,308	139,517,156	1.8%
Highwoods Properties, Inc.	963,479	49,021,812	0.6%
Hospitality Properties Trust	1,558,020	49,591,777	0.6%
# Host Hotels & Resorts, Inc.	7,137,258	128,113,781	1.6%
Hudson Pacific Properties, Inc.	1,467,570	50,425,705	0.6%
# Iron Mountain, Inc.	2,379,313	82,704,920	1.0%
Kilroy Realty Corp.	928,148	65,462,279	0.8%
Kimco Realty Corp.	4,041,002	81,991,931	1.0%
Liberty Property Trust	1,442,711	58,530,785	0.7%
# Macerich Co. (The)	1,438,568	89,809,800	1.1%
Mid-America Apartment Communities, Inc.	1,102,863	109,415,038	1.4%
National Retail Properties, Inc.	1,396,299	58,951,744	0.7%
# Omega Healthcare Investors, Inc.	1,865,077	61,547,541	0.8%
Prologis, Inc.	5,028,044	273,575,874	3.5%
Public Storage	1,402,330	293,619,855	3.7%
Realty Income Corp.	2,484,586	144,975,593	1.8%
Regency Centers Corp.	1,599,666	101,066,898	1.3%
# Senior Housing Properties Trust	2,256,754	48,565,346	0.6%
Simon Property Group, Inc.	3,041,839	502,694,313	6.4%
# SL Green Realty Corp.	968,768	101,652,826	1.3%
Sun Communities, Inc.	661,430	55,302,162	0.7%
UDR, Inc.	2,540,787	94,872,987	1.2%
Ventas, Inc.	3,368,039	215,588,176	2.7%
VEREIT, Inc.	9,261,049	77,514,980	1.0%
Vornado Realty Trust	1,639,064	157,743,519	2.0%
Welltower, Inc.	3,448,237	246,342,051	3.1%
# WP Carey, Inc.	959,557	60,068,268	0.8%
Other Securities		<u>1,944,499,335</u>	<u>25.0%</u>
TOTAL COMMON STOCKS		<u>7,784,952,656</u>	<u>98.7%</u>
TOTAL INVESTMENT SECURITIES		<u>7,784,952,656</u>	

DFA REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
TEMPORARY CASH INVESTMENTS — (1.2%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	102,157,416	\$ 102,157,416	1.3%
SECURITIES LENDING COLLATERAL — (5.7%)			
§@ DFA Short Term Investment Fund	41,124,224	475,930,650	6.0%
TOTAL INVESTMENTS — (100.0%)			
(Cost \$6,140,307,059)		<u>\$8,363,040,722</u>	<u>106.0%</u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Real Estate	\$7,784,952,656	—	—	\$7,784,952,656
Temporary Cash Investments	102,157,416	—	—	102,157,416
Securities Lending Collateral	—	\$475,930,650	—	475,930,650
Futures Contracts**	708,491	—	—	708,491
TOTAL	<u>\$7,887,818,563</u>	<u>\$475,930,650</u>	<u>—</u>	<u>\$8,363,749,213</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

LARGE CAP INTERNATIONAL PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (91.7%)			
AUSTRALIA — (5.9%)			
# Australia & New Zealand Banking Group, Ltd.	717,809	\$ 17,571,231	0.4%
BHP Billiton, Ltd.	982,411	17,490,780	0.4%
# Commonwealth Bank of Australia	455,055	29,721,420	0.7%
CSL, Ltd.	127,603	12,653,120	0.3%
# National Australia Bank, Ltd.	626,468	15,901,096	0.4%
# Westpac Banking Corp.	765,898	20,077,830	0.5%
Other Securities		<u>146,445,025</u>	<u>3.6%</u>
TOTAL AUSTRALIA		<u>259,860,502</u>	<u>6.3%</u>
AUSTRIA — (0.2%)			
Other Securities		<u>10,834,391</u>	<u>0.3%</u>
BELGIUM — (1.3%)			
# Anheuser-Busch InBev SA/NV	243,093	27,413,677	0.7%
Other Securities		<u>28,911,717</u>	<u>0.7%</u>
TOTAL BELGIUM		<u>56,325,394</u>	<u>1.4%</u>
CANADA — (7.9%)			
Royal Bank of Canada	246,120	16,852,743	0.4%
Toronto-Dominion Bank (The)	270,619	12,733,496	0.3%
Other Securities		<u>318,158,411</u>	<u>7.7%</u>
TOTAL CANADA		<u>347,744,650</u>	<u>8.4%</u>
DENMARK — (1.4%)			
Novo Nordisk A.S. Class B	411,533	16,023,801	0.3%
Other Securities		<u>45,984,787</u>	<u>1.2%</u>
TOTAL DENMARK		<u>62,008,588</u>	<u>1.5%</u>
FINLAND — (0.9%)			
Other Securities		<u>39,223,542</u>	<u>0.9%</u>
FRANCE — (8.4%)			
Air Liquide SA	107,672	12,972,988	0.3%
# Airbus SE	164,233	13,285,234	0.3%
# AXA SA	422,810	11,280,624	0.3%
BNP Paribas SA	283,980	20,042,508	0.5%
# L'Oreal SA	64,588	12,862,672	0.3%
# LVMH Moet Hennessy Louis Vuitton SE	79,335	19,585,332	0.5%
# Sanofi	263,467	24,895,993	0.6%
Total SA	377,642	19,385,571	0.5%
# Vinci SA	138,360	11,793,599	0.3%
Other Securities		<u>225,574,839</u>	<u>5.4%</u>
TOTAL FRANCE		<u>371,679,360</u>	<u>9.0%</u>
GERMANY — (7.2%)			
Allianz SE	82,245	15,657,606	0.4%
BASF SE	241,542	23,530,764	0.6%
# Bayer AG	196,088	24,262,568	0.6%
Daimler AG	251,127	18,712,548	0.5%
Deutsche Telekom AG	880,657	15,447,423	0.4%
SAP SE	193,973	19,429,491	0.5%

**LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
GERMANY — (Continued)			
Siemens AG	158,545	\$ 22,742,150	0.6%
Other Securities		<u>178,341,676</u>	<u>4.1%</u>
TOTAL GERMANY		<u>318,124,226</u>	<u>7.7%</u>
HONG KONG — (2.8%)			
AIA Group, Ltd.	3,116,200	21,568,576	0.5%
Other Securities		<u>100,751,521</u>	<u>2.5%</u>
TOTAL HONG KONG		<u>122,320,097</u>	<u>3.0%</u>
IRELAND — (0.5%)			
Other Securities		<u>19,995,878</u>	<u>0.5%</u>
ISRAEL — (0.4%)			
Other Securities		<u>19,306,272</u>	<u>0.5%</u>
ITALY — (1.9%)			
Other Securities		<u>82,854,156</u>	<u>2.0%</u>
JAPAN — (20.8%)			
KDDI Corp.	524,700	13,911,922	0.4%
SoftBank Group Corp.	258,360	19,597,295	0.5%
Sumitomo Mitsui Financial Group, Inc.	322,440	11,972,395	0.3%
Toyota Motor Corp.	544,869	29,488,721	0.7%
Other Securities		<u>845,212,176</u>	<u>20.4%</u>
TOTAL JAPAN		<u>920,182,509</u>	<u>22.3%</u>
NETHERLANDS — (2.8%)			
Unilever NV	256,547	13,439,327	0.3%
Other Securities		<u>108,125,654</u>	<u>2.6%</u>
TOTAL NETHERLANDS		<u>121,564,981</u>	<u>2.9%</u>
NEW ZEALAND — (0.2%)			
Other Securities		<u>7,882,428</u>	<u>0.2%</u>
NORWAY — (0.6%)			
Other Securities		<u>27,274,883</u>	<u>0.7%</u>
PORTUGAL — (0.1%)			
Other Securities		<u>6,288,712</u>	<u>0.1%</u>
SINGAPORE — (1.0%)			
Other Securities		<u>45,991,865</u>	<u>1.1%</u>
SPAIN — (2.8%)			
# Banco Santander SA	3,030,791	19,751,428	0.5%
Other Securities		<u>103,490,645</u>	<u>2.5%</u>
TOTAL SPAIN		<u>123,242,073</u>	<u>3.0%</u>
SWEDEN — (2.6%)			
Other Securities		<u>114,356,933</u>	<u>2.8%</u>
SWITZERLAND — (7.0%)			
Nestle SA	786,239	60,556,490	1.5%
Novartis AG	442,365	34,055,498	0.8%
Roche Holding AG	184,245	48,210,336	1.2%

**LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
SWITZERLAND — (Continued)			
Other Securities		\$ 166,932,274	4.0%
TOTAL SWITZERLAND		<u>309,754,598</u>	<u>7.5%</u>
UNITED KINGDOM — (15.0%)			
BP P.L.C. Sponsored ADR	686,863	23,573,121	0.6%
British American Tobacco P.L.C.	344,767	23,293,590	0.6%
# British American Tobacco P.L.C. Sponsored ADR	175,004	11,907,272	0.3%
# Diageo P.L.C. Sponsored ADR	115,851	13,604,383	0.3%
GlaxoSmithKline P.L.C.	566,003	11,392,420	0.3%
# GlaxoSmithKline P.L.C. Sponsored ADR	402,851	16,476,606	0.4%
* Glencore P.L.C.	3,170,885	12,462,015	0.3%
HSBC Holdings P.L.C.	1,829,707	15,088,344	0.4%
# HSBC Holdings P.L.C. Sponsored ADR	577,438	23,773,122	0.6%
Reckitt Benckiser Group P.L.C.	160,900	14,824,915	0.4%
Royal Dutch Shell P.L.C. Class A	468,172	12,157,688	0.3%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	346,136	18,064,851	0.4%
# Royal Dutch Shell P.L.C. Sponsored ADR, Class B	358,960	19,426,915	0.5%
Unilever P.L.C. Sponsored ADR	254,623	13,072,345	0.3%
Other Securities		<u>433,321,688</u>	<u>10.3%</u>
TOTAL UNITED KINGDOM		<u>662,439,275</u>	<u>16.0%</u>
UNITED STATES — (0.0%)			
Other Securities		<u>67,462</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>4,049,322,775</u>	<u>98.1%</u>
PREFERRED STOCKS — (0.5%)			
GERMANY — (0.5%)			
Other Securities		<u>21,743,766</u>	<u>0.5%</u>
TOTAL PREFERRED STOCKS		<u>21,743,766</u>	<u>0.5%</u>
RIGHTS/WARRANTS — (0.0%)			
TOTAL INVESTMENT SECURITIES		<u>4,071,066,541</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (7.8%)			
§@ DFA Short Term Investment Fund	29,622,436	<u>342,820,452</u>	<u>8.3%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$3,834,337,349)		<u>\$4,413,886,993</u>	<u>106.9%</u>

**LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED**

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	\$ 5,457,016	\$ 254,403,486	—	\$ 259,860,502
Austria	—	10,834,391	—	10,834,391
Belgium	286,610	56,038,784	—	56,325,394
Canada	347,744,650	—	—	347,744,650
Denmark	2,339,637	59,668,951	—	62,008,588
Finland	1,769,986	37,453,556	—	39,223,542
France	8,861,850	362,817,510	—	371,679,360
Germany	21,726,215	296,398,011	—	318,124,226
Hong Kong	749,285	121,570,812	—	122,320,097
Ireland	4,705,728	15,290,150	—	19,995,878
Israel	7,011,448	12,294,824	—	19,306,272
Italy	4,450,416	78,403,740	—	82,854,156
Japan	37,730,465	882,452,044	—	920,182,509
Netherlands	26,066,201	95,498,780	—	121,564,981
New Zealand	—	7,882,428	—	7,882,428
Norway	807,018	26,467,865	—	27,274,883
Portugal	—	6,288,712	—	6,288,712
Singapore	—	45,991,865	—	45,991,865
Spain	13,388,948	109,853,125	—	123,242,073
Sweden	—	114,356,933	—	114,356,933
Switzerland	26,367,747	283,386,851	—	309,754,598
United Kingdom	207,151,470	455,287,805	—	662,439,275
United States	—	67,462	—	67,462
Preferred Stocks				
Germany	—	21,743,766	—	21,743,766
Securities Lending Collateral	—	342,820,452	—	342,820,452
Futures Contracts**	581,869	—	—	581,869
TOTAL	\$717,196,559	\$3,697,272,303	—	\$4,414,468,862

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
(Note H)

See accompanying Notes to Financial Statements.

INTERNATIONAL CORE EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (90.4%)			
AUSTRALIA — (5.4%)			
# Australia & New Zealand Banking Group, Ltd.	2,056,866	\$ 50,349,978	0.3%
BHP Billiton, Ltd.	2,778,611	49,470,205	0.3%
# Commonwealth Bank of Australia	695,403	45,419,485	0.2%
Macquarie Group, Ltd.	602,362	41,844,170	0.2%
# National Australia Bank, Ltd.	1,864,442	47,323,522	0.2%
# Westpac Banking Corp.	2,102,187	55,108,322	0.3%
Other Securities		<u>948,974,676</u>	<u>4.4%</u>
TOTAL AUSTRALIA		<u>1,238,490,358</u>	<u>5.9%</u>
AUSTRIA — (0.6%)			
Other Securities		<u>132,312,880</u>	<u>0.6%</u>
BELGIUM — (1.2%)			
Other Securities		<u>271,326,230</u>	<u>1.3%</u>
CANADA — (7.7%)			
Bank of Montreal	512,923	36,340,595	0.2%
# Bank of Nova Scotia (The)	943,453	52,484,290	0.3%
# Royal Bank of Canada	699,021	47,868,958	0.2%
Other Securities		<u>1,621,757,660</u>	<u>7.7%</u>
TOTAL CANADA		<u>1,758,451,503</u>	<u>8.4%</u>
CHINA — (0.0%)			
Other Securities		<u>1,513,491</u>	<u>0.0%</u>
DENMARK — (1.7%)			
Other Securities		<u>388,369,799</u>	<u>1.9%</u>
FINLAND — (1.6%)			
UPM-Kymmene Oyj	1,573,268	41,450,374	0.2%
Other Securities		<u>323,368,827</u>	<u>1.5%</u>
TOTAL FINLAND		<u>364,819,201</u>	<u>1.7%</u>
FRANCE — (6.7%)			
BNP Paribas SA	981,305	69,257,739	0.3%
# Cie Generale des Etablissements Michelin	371,701	48,618,879	0.2%
Orange SA	2,984,136	46,186,477	0.2%
Societe Generale SA	754,381	41,364,717	0.2%
Total SA	1,746,012	89,628,376	0.4%
Other Securities		<u>1,241,841,461</u>	<u>6.0%</u>
TOTAL FRANCE		<u>1,536,897,649</u>	<u>7.3%</u>
GERMANY — (6.5%)			
Allianz SE	223,516	42,552,439	0.2%
BASF SE	772,900	75,295,092	0.4%
Bayer AG	326,759	40,430,891	0.2%
Bayerische Motoren Werke AG	505,276	48,274,957	0.2%
Daimler AG	1,216,771	90,666,819	0.4%
# Deutsche Telekom AG	3,408,551	59,788,690	0.3%
# E.ON SE	5,371,567	41,873,432	0.2%
Fresenius SE & Co. KGaA	594,150	48,203,539	0.2%
Other Securities		<u>1,036,123,166</u>	<u>5.0%</u>
TOTAL GERMANY		<u>1,483,209,025</u>	<u>7.1%</u>

**INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
HONG KONG — (2.8%)			
AIA Group, Ltd.	6,136,600	\$ 42,474,079	0.2%
CK Hutchison Holdings, Ltd.	3,807,408	47,544,188	0.2%
Other Securities		<u>555,974,674</u>	<u>2.7%</u>
TOTAL HONG KONG		<u>645,992,941</u>	<u>3.1%</u>
IRELAND — (0.5%)			
Other Securities		<u>112,362,473</u>	<u>0.5%</u>
ISRAEL — (0.7%)			
Other Securities		<u>149,048,367</u>	<u>0.7%</u>
ITALY — (2.6%)			
Assicurazioni Generali SpA	2,476,453	39,227,046	0.2%
Other Securities		<u>556,899,855</u>	<u>2.6%</u>
TOTAL ITALY		<u>596,126,901</u>	<u>2.8%</u>
JAPAN — (21.5%)			
Hitachi, Ltd.	6,497,000	35,891,817	0.2%
Honda Motor Co., Ltd.	1,287,400	37,470,623	0.2%
Mitsubishi UFJ Financial Group, Inc.	7,664,200	48,564,916	0.3%
Sumitomo Mitsui Financial Group, Inc.	995,670	36,969,836	0.2%
Toyota Motor Corp.	2,458,894	133,077,196	0.7%
# Toyota Motor Corp. Sponsored ADR	408,823	44,210,119	0.2%
Other Securities		<u>4,562,039,047</u>	<u>21.5%</u>
TOTAL JAPAN		<u>4,898,223,554</u>	<u>23.3%</u>
NETHERLANDS — (2.5%)			
# Akzo Nobel NV	456,161	39,896,798	0.2%
Koninklijke Ahold Delhaize NV	2,136,192	44,251,745	0.2%
Other Securities		<u>483,392,166</u>	<u>2.3%</u>
TOTAL NETHERLANDS		<u>567,540,709</u>	<u>2.7%</u>
NEW ZEALAND — (0.4%)			
Other Securities		<u>79,939,369</u>	<u>0.4%</u>
NORWAY — (0.8%)			
Other Securities		<u>177,481,460</u>	<u>0.8%</u>
PORTUGAL — (0.2%)			
Other Securities		<u>53,627,665</u>	<u>0.3%</u>
SINGAPORE — (1.1%)			
Other Securities		<u>239,010,084</u>	<u>1.1%</u>
SPAIN — (2.3%)			
# Banco Santander SA	8,636,362	56,282,495	0.3%
Iberdrola SA	6,319,526	45,429,592	0.2%
Other Securities		<u>427,022,035</u>	<u>2.0%</u>
TOTAL SPAIN		<u>528,734,122</u>	<u>2.5%</u>
SWEDEN — (2.8%)			
Other Securities		<u>628,616,755</u>	<u>3.0%</u>
SWITZERLAND — (5.8%)			
Nestle SA	2,417,067	186,163,615	0.9%
Novartis AG	500,288	38,514,704	0.2%

**INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
SWITZERLAND —(Continued)			
Novartis AG Sponsored ADR	935,984	\$ 72,098,848	0.4%
Roche Holding AG	169,071	44,239,842	0.2%
* Syngenta AG	92,858	43,154,212	0.2%
Other Securities		<u>939,325,135</u>	<u>4.4%</u>
TOTAL SWITZERLAND		<u>1,323,496,356</u>	<u>6.3%</u>
UNITED KINGDOM — (15.0%)			
BP P.L.C. Sponsored ADR	2,580,234	88,553,639	0.4%
* Glencore P.L.C.	9,379,540	36,862,891	0.2%
# HSBC Holdings P.L.C. Sponsored ADR	2,608,732	107,401,496	0.5%
Lloyds Banking Group P.L.C.	47,201,041	42,411,317	0.2%
# Rio Tinto P.L.C. Sponsored ADR	944,661	37,616,401	0.2%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	1,148,264	59,927,898	0.3%
# Royal Dutch Shell P.L.C. Sponsored ADR, Class B	1,245,058	67,382,539	0.3%
# Vodafone Group P.L.C. Sponsored ADR	1,397,631	36,603,949	0.2%
Other Securities		<u>2,944,077,550</u>	<u>14.0%</u>
TOTAL UNITED KINGDOM		<u>3,420,837,680</u>	<u>16.3%</u>
UNITED STATES — (0.0%)			
Other Securities		<u>1,096,180</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>20,597,524,752</u>	<u>98.0%</u>
PREFERRED STOCKS — (0.5%)			
GERMANY — (0.5%)			
Volkswagen AG	298,637	47,407,640	0.2%
Other Securities		<u>51,508,808</u>	<u>0.3%</u>
TOTAL GERMANY		<u>98,916,448</u>	<u>0.5%</u>
UNITED KINGDOM — (0.0%)			
Other Securities		<u>12,411</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>98,928,859</u>	<u>0.5%</u>
RIGHTS/WARRANTS — (0.0%)			
ITALY — (0.0%)			
Other Securities		<u>25,788</u>	<u>0.0%</u>
UNITED KINGDOM — (0.0%)			
Other Securities		<u>1,492,782</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>1,518,570</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>20,697,972,181</u>	
		<u>Value‡</u>	
SECURITIES LENDING COLLATERAL — (9.1%)			
§@ DFA Short Term Investment Fund	179,696,811	<u>2,079,631,191</u>	<u>9.9%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$20,359,776,803)		<u>\$22,777,603,372</u>	<u>108.4%</u>

**INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED**

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	\$ 36,599,605	\$ 1,201,890,753	—	\$ 1,238,490,358
Austria	58,737	132,254,143	—	132,312,880
Belgium	7,221,705	264,104,525	—	271,326,230
Canada	1,758,421,395	30,108	—	1,758,451,503
China	—	1,513,491	—	1,513,491
Denmark	23,025,546	365,344,253	—	388,369,799
Finland	4,812,269	360,006,932	—	364,819,201
France	74,753,385	1,462,144,264	—	1,536,897,649
Germany	84,939,307	1,398,269,718	—	1,483,209,025
Hong Kong	1,069,708	644,923,233	—	645,992,941
Ireland	21,979,811	90,382,662	—	112,362,473
Israel	25,398,528	123,649,839	—	149,048,367
Italy	14,515,421	581,611,480	—	596,126,901
Japan	107,870,081	4,790,353,473	—	4,898,223,554
Netherlands	69,358,485	498,182,224	—	567,540,709
New Zealand	159,402	79,779,967	—	79,939,369
Norway	11,959,568	165,521,892	—	177,481,460
Portugal	237,810	53,389,855	—	53,627,665
Singapore	—	239,010,084	—	239,010,084
Spain	31,443,782	497,290,340	—	528,734,122
Sweden	3,425,338	625,191,417	—	628,616,755
Switzerland	145,766,070	1,177,730,286	—	1,323,496,356
United Kingdom	676,622,503	2,744,215,177	—	3,420,837,680
United States	112	1,096,068	—	1,096,180
Preferred Stocks				
Germany	—	98,916,448	—	98,916,448
United Kingdom	—	12,411	—	12,411
Rights/Warrants				
Italy	—	25,788	—	25,788
United Kingdom	—	1,492,782	—	1,492,782
Securities Lending Collateral	—	2,079,631,191	—	2,079,631,191
Futures Contracts**	1,156,615	—	—	1,156,615
TOTAL	\$3,100,795,183	\$19,677,964,804	—	\$22,778,759,987

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
(Note H)

See accompanying Notes to Financial Statements.

INTERNATIONAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company	\$ 4,543,221,548
Investment in The Japanese Small Company Series of The DFA Investment Trust Company	2,838,253,953
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company	2,045,443,066
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company	1,357,746,980
Investment in The Canadian Small Company Series of The DFA Investment Trust Company	<u>1,186,604,610</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$10,153,529,078)	<u><u>\$11,971,270,157</u></u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies	\$11,971,270,157	—	—	\$11,971,270,157
Futures Contracts**	1,368,363	—	—	1,368,363
TOTAL	<u><u>\$11,972,638,520</u></u>	<u>—</u>	<u>—</u>	<u><u>\$11,972,638,520</u></u>

** Not reflected in the Schedule of Investments, valued at the unrealized appreciation/(depreciation) on the investment. (Note H)

See accompanying Notes to Financial Statements.

GLOBAL SMALL COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Small Cap Portfolio of DFA Investment Dimensions Group Inc.	154,221	\$ 5,305,191
Investment in The Continental Small Company Series of The DFA Investment Trust Company		1,456,234
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company		1,201,988
Investment in The Japanese Small Company Series of The DFA Investment Trust Company		907,053
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company		660,544
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company		428,824
Investment in The Canadian Small Company Series of The DFA Investment Trust Company		<u>385,099</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$10,000,471)		<u>\$10,344,933</u>

Summary of the Fund's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies	\$10,344,933	=	=	\$10,344,933
TOTAL	\$10,344,933	=	=	\$10,344,933

See accompanying Notes to Financial Statements.

SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

JAPANESE SMALL COMPANY PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company	<u>\$538,996,477</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$444,382,828)	<u>\$538,996,477</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

ASIA PACIFIC SMALL COMPANY PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company	<u>\$282,927,979</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$286,808,761)	<u>\$282,927,979</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

UNITED KINGDOM SMALL COMPANY PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company	<u>\$43,125,135</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$34,523,163)	<u>\$43,125,135</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

CONTINENTAL SMALL COMPANY PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company	<u>\$386,548,508</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$296,628,007)	<u>\$386,548,508</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (95.9%)			
AUSTRALIA — (18.3%)			
Dexus Property Group	11,710,255	\$ 89,418,831	1.9%
Goodman Group	21,220,425	128,844,037	2.7%
Investa Office Fund	7,519,794	26,734,530	0.6%
Scentre Group	58,558,424	188,938,843	4.0%
Stockland	29,284,761	106,284,493	2.2%
Vicinity Centres	39,802,744	85,791,549	1.8%
# Westfield Corp.	22,271,419	151,456,139	3.2%
Other Securities		118,704,483	2.5%
TOTAL AUSTRALIA		<u>896,172,905</u>	<u>18.9%</u>
BELGIUM — (1.9%)			
Cofinimmo SA	245,183	29,674,025	0.6%
Other Securities		64,659,786	1.4%
TOTAL BELGIUM		<u>94,333,811</u>	<u>2.0%</u>
CANADA — (5.1%)			
H&R REIT	1,684,870	28,586,202	0.6%
RioCan REIT	1,792,442	34,048,585	0.7%
Other Securities		187,457,637	4.0%
TOTAL CANADA		<u>250,092,424</u>	<u>5.3%</u>
CHINA — (0.3%)			
Other Securities		13,596,036	0.3%
FRANCE — (6.0%)			
Fonciere Des Regions	421,103	37,582,947	0.8%
# Gecina SA	456,238	64,890,000	1.4%
# ICADE	460,846	34,220,547	0.7%
# Klepierre	2,536,495	99,557,112	2.1%
Unibail-Rodamco SE	154,462	37,933,182	0.8%
Other Securities		20,479,117	0.4%
TOTAL FRANCE		<u>294,662,905</u>	<u>6.2%</u>
GERMANY — (2.4%)			
GPT Group (The)	21,837,047	85,777,635	1.8%
Other Securities		32,396,734	0.7%
TOTAL GERMANY		<u>118,174,369</u>	<u>2.5%</u>
GREECE — (0.0%)			
Other Securities		898,875	0.0%
HONG KONG — (4.7%)			
Link REIT	25,235,805	181,394,237	3.8%
Other Securities		49,640,637	1.1%
TOTAL HONG KONG		<u>231,034,874</u>	<u>4.9%</u>
IRELAND — (0.1%)			
Other Securities		5,923,985	0.1%
ITALY — (0.3%)			
Other Securities		13,782,924	0.3%

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
JAPAN — (21.0%)			
# Advance Residence Investment Corp.	15,716	\$ 41,372,199	0.9%
Daiwa House REIT Investment Corp.	14,803	37,424,445	0.8%
Frontier Real Estate Investment Corp.	5,902	25,761,492	0.5%
# GLP J-Reit	28,026	31,584,493	0.7%
Japan Hotel REIT Investment Corp.	45,578	31,065,315	0.7%
Japan Prime Realty Investment Corp.	9,848	36,973,481	0.8%
Japan Real Estate Investment Corp.	15,108	79,556,533	1.7%
# Japan Retail Fund Investment Corp.	30,552	59,685,405	1.3%
# Kenedix Office Investment Corp.	5,365	30,397,526	0.6%
Nippon Building Fund, Inc.	16,267	86,510,910	1.8%
# Nomura Real Estate Master Fund, Inc.	45,356	65,372,349	1.4%
# Orix JREIT, Inc.	30,297	48,045,116	1.0%
# United Urban Investment Corp.	35,141	53,092,827	1.1%
Other Securities		<u>399,494,289</u>	<u>8.3%</u>
TOTAL JAPAN		<u>1,026,336,380</u>	<u>21.6%</u>
MALAYSIA — (0.6%)			
Other Securities		<u>28,351,480</u>	<u>0.6%</u>
MEXICO — (1.9%)			
# Fibra Uno Administracion S.A. de C.V.	30,974,520	53,984,622	1.1%
Other Securities		<u>36,877,195</u>	<u>0.8%</u>
TOTAL MEXICO		<u>90,861,817</u>	<u>1.9%</u>
NETHERLANDS — (6.2%)			
Unibail-Rodamco SE	978,160	240,178,975	5.0%
# Wereldhave NV	612,390	28,198,004	0.6%
Other Securities		<u>33,430,129</u>	<u>0.7%</u>
TOTAL NETHERLANDS		<u>301,807,108</u>	<u>6.3%</u>
NEW ZEALAND — (0.9%)			
Other Securities		<u>41,437,876</u>	<u>0.9%</u>
SINGAPORE — (7.4%)			
Ascendas REIT	27,808,000	50,966,492	1.1%
CapitaLand Commercial Trust	27,456,100	31,909,426	0.7%
CapitaLand Mall Trust	28,275,700	39,871,500	0.8%
# Mapletree Commercial Trust	22,421,937	25,601,257	0.5%
# Suntec REIT	27,816,000	35,224,833	0.7%
Other Securities		<u>175,395,106</u>	<u>3.8%</u>
TOTAL SINGAPORE		<u>358,968,614</u>	<u>7.6%</u>
SOUTH AFRICA — (3.7%)			
Growthpoint Properties, Ltd.	26,707,715	51,185,224	1.1%
Redefine Properties, Ltd.	57,986,898	47,727,586	1.0%
Resilient REIT, Ltd.	3,159,707	27,527,902	0.6%
Other Securities		<u>55,877,782</u>	<u>1.1%</u>
TOTAL SOUTH AFRICA		<u>182,318,494</u>	<u>3.8%</u>
SPAIN — (1.0%)			
Merlin Properties Socimi SA	4,056,833	47,974,126	1.0%
Other Securities		<u>1,411,446</u>	<u>0.0%</u>
TOTAL SPAIN		<u>49,385,572</u>	<u>1.0%</u>

**DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
TAIWAN — (0.2%)			
Other Securities		\$ 11,890,387	0.2%
TURKEY — (0.6%)			
Other Securities		27,712,629	0.6%
UNITED KINGDOM — (13.3%)			
British Land Co. P.L.C. (The)	11,852,980	100,787,697	2.1%
Derwent London P.L.C.	1,296,652	49,427,864	1.0%
Great Portland Estates P.L.C.	4,219,977	37,811,444	0.8%
Hammerson P.L.C.	9,766,520	74,307,342	1.6%
# Intu Properties P.L.C.	11,626,258	41,524,417	0.9%
Land Securities Group P.L.C.	9,292,927	133,090,190	2.8%
Segro P.L.C.	11,826,836	74,390,079	1.6%
Shaftesbury P.L.C.	3,248,018	39,200,284	0.8%
Other Securities		98,404,346	2.1%
TOTAL UNITED KINGDOM		648,943,663	13.7%
TOTAL COMMON STOCKS		4,686,687,128	98.7%
RIGHTS/WARRANTS — (0.0%)			
UNITED KINGDOM — (0.0%)			
Other Securities		3,210	0.0%
TOTAL INVESTMENT SECURITIES		4,686,690,338	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.1%)			
§@ DFA Short Term Investment Fund	17,302,487	200,241,680	4.2%
TOTAL INVESTMENTS — (100.0%)			
(Cost \$4,650,415,625)		\$4,886,932,018	102.9%

DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	—	\$ 896,172,905	—	\$ 896,172,905
Belgium	—	94,333,811	—	94,333,811
Canada	\$250,092,424	—	—	250,092,424
China	—	13,596,036	—	13,596,036
France	—	294,662,905	—	294,662,905
Germany	—	118,174,369	—	118,174,369
Greece	—	898,875	—	898,875
Hong Kong	—	231,034,874	—	231,034,874
Ireland	—	5,923,985	—	5,923,985
Italy	—	13,782,924	—	13,782,924
Japan	—	1,026,336,380	—	1,026,336,380
Malaysia	—	28,351,480	—	28,351,480
Mexico	90,861,817	—	—	90,861,817
Netherlands	—	301,807,108	—	301,807,108
New Zealand	—	41,437,876	—	41,437,876
Singapore	—	358,968,614	—	358,968,614
South Africa	—	182,318,494	—	182,318,494
Spain	—	49,385,572	—	49,385,572
Taiwan	—	11,890,387	—	11,890,387
Turkey	—	27,712,629	—	27,712,629
United Kingdom	—	648,943,663	—	648,943,663
Rights/Warrants				
United Kingdom	—	3,210	—	3,210
Securities Lending Collateral	—	200,241,680	—	200,241,680
Futures Contracts**	248,637	—	—	248,637
TOTAL	\$341,202,878	\$4,545,977,777	—	\$4,887,180,655

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (34.9%)			
UNITED STATES — (34.9%)			
Alexandria Real Estate Equities, Inc.	225,859	\$ 25,411,396	0.5%
American Campus Communities, Inc.	331,281	15,699,407	0.3%
# American Homes 4 Rent Class A	559,906	12,905,843	0.2%
Apartment Investment & Management Co. Class A	389,828	17,051,077	0.3%
AvalonBay Communities, Inc.	339,061	64,367,340	1.2%
Boston Properties, Inc.	379,814	48,084,452	0.9%
Brixmor Property Group, Inc.	756,959	14,949,940	0.3%
Camden Property Trust	217,559	17,911,632	0.3%
DCT Industrial Trust, Inc.	238,194	12,043,089	0.2%
# Digital Realty Trust, Inc.	393,694	45,211,819	0.8%
Douglas Emmett, Inc.	360,262	13,571,070	0.2%
Duke Realty Corp.	882,749	24,478,630	0.4%
Equinix, Inc.	189,336	79,085,647	1.4%
# Equity LifeStyle Properties, Inc.	203,333	16,451,673	0.3%
Equity Residential	905,209	58,458,397	1.1%
Essex Property Trust, Inc.	161,862	39,570,403	0.7%
Extra Space Storage, Inc.	312,604	23,610,980	0.4%
Federal Realty Investment Trust	179,184	23,453,394	0.4%
Forest City Realty Trust, Inc. Class A	599,278	13,543,683	0.2%
Gaming and Leisure Properties, Inc.	490,010	17,052,348	0.3%
GGP, Inc.	1,417,759	30,637,772	0.6%
HCP, Inc.	1,156,484	36,255,773	0.7%
Highwoods Properties, Inc.	268,882	13,680,716	0.3%
# Hospitality Properties Trust	417,259	13,281,354	0.2%
# Host Hotels & Resorts, Inc.	1,825,161	32,761,640	0.6%
Hudson Pacific Properties, Inc.	376,306	12,929,874	0.2%
Iron Mountain, Inc.	622,011	21,621,102	0.4%
# Kilroy Realty Corp.	242,746	17,120,875	0.3%
# Kimco Realty Corp.	1,056,721	21,440,869	0.4%
Liberty Property Trust	364,940	14,805,616	0.3%
Macerich Co. (The)	303,682	18,958,867	0.3%
Mid-America Apartment Communities, Inc.	280,339	27,812,385	0.5%
National Retail Properties, Inc.	368,450	15,555,959	0.3%
# Omega Healthcare Investors, Inc.	488,455	16,119,015	0.3%
Prologis, Inc.	1,307,447	71,138,191	1.3%
Public Storage	364,123	76,240,074	1.4%
Realty Income Corp.	651,802	38,032,647	0.7%
Regency Centers Corp.	377,260	23,835,262	0.4%
Senior Housing Properties Trust	581,155	12,506,456	0.2%
Simon Property Group, Inc.	796,159	131,573,236	2.4%
# SL Green Realty Corp.	249,710	26,202,070	0.5%
Sun Communities, Inc.	173,919	14,541,368	0.3%
UDR, Inc.	662,635	24,742,791	0.4%
Ventas, Inc.	873,893	55,937,891	1.0%
VEREIT, Inc.	2,418,808	20,245,423	0.4%
Vornado Realty Trust	420,190	40,439,086	0.7%
# Welltower, Inc.	895,148	63,949,373	1.2%
WP Carey, Inc.	250,768	15,698,077	0.3%
Other Securities		<u>505,661,158</u>	<u>8.8%</u>
TOTAL COMMON STOCKS		<u>1,996,637,140</u>	<u>35.8%</u>

**DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
AFFILIATED INVESTMENT COMPANIES — (62.0%)			
UNITED STATES — (62.0%)			
DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.	392,297,043	\$1,957,562,246	35.1%
DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.	45,970,822	<u>1,591,969,556</u>	<u>28.6%</u>
TOTAL UNITED STATES		<u>3,549,531,802</u>	<u>63.7%</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		<u>3,549,531,802</u>	<u>63.7%</u>
TOTAL INVESTMENT SECURITIES		<u>5,546,168,942</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.1%)			
§@ DFA Short Term Investment Fund	15,098,658	<u>174,736,767</u>	<u>3.1%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$5,053,660,152)		<u>\$5,720,905,709</u>	<u>102.6%</u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
United States	\$1,996,637,140	—	—	\$1,996,637,140
Affiliated Investment Companies				
United States	3,549,531,802	—	—	3,549,531,802
Securities Lending Collateral	—	\$174,736,767	—	174,736,767
TOTAL	<u>\$5,546,168,942</u>	<u>\$174,736,767</u>	<u>—</u>	<u>\$5,720,905,709</u>

See accompanying Notes to Financial Statements.

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (94.0%)			
AUSTRALIA — (6.3%)			
BlueScope Steel, Ltd.	6,590,807	\$ 57,583,469	0.4%
Downer EDI, Ltd.	14,879,724	65,386,575	0.5%
Other Securities		<u>834,905,657</u>	<u>5.7%</u>
TOTAL AUSTRALIA		<u>957,875,701</u>	<u>6.6%</u>
AUSTRIA — (1.2%)			
* Raiffeisen Bank International AG	2,178,103	49,652,504	0.4%
Wienerberger AG	2,688,169	62,936,242	0.4%
Other Securities		<u>71,106,294</u>	<u>0.5%</u>
TOTAL AUSTRIA		<u>183,695,040</u>	<u>1.3%</u>
BELGIUM — (1.3%)			
Other Securities		<u>203,374,130</u>	<u>1.4%</u>
CANADA — (7.8%)			
# Canadian Western Bank	2,271,634	44,648,870	0.3%
Laurentian Bank of Canada	1,182,799	48,384,672	0.3%
#* Precision Drilling Corp.	11,731,771	46,667,533	0.3%
Other Securities		<u>1,042,976,502</u>	<u>7.2%</u>
TOTAL CANADA		<u>1,182,677,577</u>	<u>8.1%</u>
CHINA — (0.1%)			
Other Securities		<u>6,776,512</u>	<u>0.0%</u>
DENMARK — (2.0%)			
Jyske Bank A.S.	1,229,946	65,772,509	0.4%
Sydbank A.S.	1,536,298	55,882,180	0.4%
TDC A.S.	9,555,576	51,260,563	0.4%
Other Securities		<u>125,819,135</u>	<u>0.8%</u>
TOTAL DENMARK		<u>298,734,387</u>	<u>2.0%</u>
FINLAND — (2.2%)			
# Cargotec Oyj Class B	1,045,879	62,318,208	0.4%
# Kesko Oyj Class B	1,476,131	69,134,262	0.5%
Other Securities		<u>205,197,138</u>	<u>1.4%</u>
TOTAL FINLAND		<u>336,649,608</u>	<u>2.3%</u>
FRANCE — (4.6%)			
Arkema SA	888,342	94,060,305	0.7%
# Lagardere SCA	1,403,866	42,972,857	0.3%
#* Nexans SA	749,010	41,638,847	0.3%
Rexel SA	4,203,935	75,075,272	0.5%
Other Securities		<u>450,920,786</u>	<u>3.0%</u>
TOTAL FRANCE		<u>704,668,067</u>	<u>4.8%</u>
GERMANY — (7.1%)			
Aareal Bank AG	1,773,002	71,311,591	0.5%
# Aurubis AG	1,167,679	81,603,780	0.6%
Lanxess AG	1,446,504	104,446,868	0.7%
Osram Licht AG	1,096,994	73,486,982	0.5%
Rheinmetall AG	1,061,111	97,399,009	0.7%

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
GERMANY — (Continued)			
Salzgitter AG	1,332,610	\$ 45,614,637	0.3%
Other Securities		608,039,198	4.1%
TOTAL GERMANY		<u>1,081,902,065</u>	<u>7.4%</u>
GREECE — (0.0%)			
Other Securities		<u>1,871</u>	<u>0.0%</u>
HONG KONG — (3.3%)			
Other Securities		<u>506,553,651</u>	<u>3.5%</u>
IRELAND — (0.3%)			
Other Securities		<u>51,341,307</u>	<u>0.4%</u>
ISRAEL — (0.7%)			
Other Securities		<u>108,500,576</u>	<u>0.7%</u>
ITALY — (3.8%)			
Banco BPM SpA	29,050,631	84,842,452	0.6%
# BPER Banca	15,129,358	82,767,610	0.6%
Unipol Gruppo Finanziario SpA	12,433,370	55,450,099	0.4%
Other Securities		<u>355,912,690</u>	<u>2.4%</u>
TOTAL ITALY		<u>578,972,851</u>	<u>4.0%</u>
JAPAN — (24.2%)			
Other Securities		<u>3,685,782,669</u>	<u>25.3%</u>
NETHERLANDS — (2.0%)			
# APERAM SA	1,295,977	65,155,416	0.5%
# ASM International NV	776,380	46,730,691	0.3%
SBM Offshore NV	4,524,261	74,533,617	0.5%
Other Securities		<u>114,285,010</u>	<u>0.8%</u>
TOTAL NETHERLANDS		<u>300,704,734</u>	<u>2.1%</u>
NEW ZEALAND — (0.5%)			
Other Securities		<u>66,985,410</u>	<u>0.5%</u>
NORWAY — (0.8%)			
Other Securities		<u>121,388,062</u>	<u>0.8%</u>
PORTUGAL — (0.3%)			
Other Securities		<u>41,670,802</u>	<u>0.3%</u>
SINGAPORE — (1.2%)			
Other Securities		<u>183,003,415</u>	<u>1.3%</u>
SPAIN — (2.3%)			
Acciona SA	768,947	63,438,580	0.4%
Acerinox SA	3,037,459	42,312,970	0.3%
Other Securities		<u>247,649,639</u>	<u>1.7%</u>
TOTAL SPAIN		<u>353,401,189</u>	<u>2.4%</u>
SWEDEN — (2.9%)			
Holmen AB Class B	1,053,254	44,382,026	0.3%
Other Securities		<u>395,495,327</u>	<u>2.7%</u>
TOTAL SWEDEN		<u>439,877,353</u>	<u>3.0%</u>

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
SWITZERLAND — (4.6%)			
Baloise Holding AG	474,208	\$ 69,535,733	0.5%
Helvetia Holding AG	147,590	81,956,028	0.6%
Other Securities		<u>542,432,464</u>	<u>3.7%</u>
TOTAL SWITZERLAND		<u>693,924,225</u>	<u>4.8%</u>
UNITED KINGDOM — (14.5%)			
Beazley P.L.C.	12,913,461	73,569,423	0.5%
Bellway P.L.C.	3,429,370	126,391,048	0.9%
Bodycote P.L.C.	4,881,426	52,710,640	0.4%
Bovis Homes Group P.L.C.	4,734,227	56,450,703	0.4%
Centamin P.L.C.	26,072,202	59,735,303	0.4%
Close Brothers Group P.L.C.	2,360,623	51,719,784	0.4%
Greene King P.L.C.	7,264,634	70,696,049	0.5%
Hiscox, Ltd.	7,763,844	113,855,269	0.8%
Inchcape P.L.C.	5,770,186	63,832,659	0.4%
John Wood Group P.L.C.	8,475,299	83,312,803	0.6%
Lancashire Holdings, Ltd.	4,725,259	41,735,989	0.3%
Man Group P.L.C.	35,299,953	70,251,105	0.5%
Meggitt P.L.C.	8,482,346	50,797,078	0.4%
Melrose Industries P.L.C.	37,248,042	114,023,591	0.8%
Phoenix Group Holdings	5,339,666	51,067,997	0.4%
Redrow P.L.C.	6,600,671	49,309,111	0.3%
Vesuvius P.L.C.	6,876,493	47,276,853	0.3%
Other Securities		<u>1,034,182,777</u>	<u>6.9%</u>
TOTAL UNITED KINGDOM		<u>2,210,918,182</u>	<u>15.2%</u>
UNITED STATES — (0.0%)			
Other Securities		<u>319,270</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>14,299,698,654</u>	<u>98.2%</u>
PREFERRED STOCKS — (0.1%)			
GERMANY — (0.1%)			
Other Securities		<u>14,728,561</u>	<u>0.1%</u>
TOTAL PREFERRED STOCKS		<u>14,728,561</u>	<u>0.1%</u>
RIGHTS/WARRANTS — (0.0%)			
ITALY — (0.0%)			
Other Securities		<u>271,902</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>271,902</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>14,314,699,117</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (5.9%)			
§@ DFA Short Term Investment Fund	77,331,698	<u>894,959,738</u>	<u>6.1%</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$15,209,658,855</u>	<u>104.4%</u>
(Cost \$12,870,695,163)			

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	—	\$ 957,875,701	—	\$ 957,875,701
Austria	—	183,695,040	—	183,695,040
Belgium	—	203,374,130	—	203,374,130
Canada	\$1,182,500,164	177,413	—	1,182,677,577
China	—	6,776,512	—	6,776,512
Denmark	—	298,734,387	—	298,734,387
Finland	—	336,649,608	—	336,649,608
France	—	704,668,067	—	704,668,067
Germany	—	1,081,902,065	—	1,081,902,065
Greece	—	1,871	—	1,871
Hong Kong	342,699	506,210,952	—	506,553,651
Ireland	—	51,341,307	—	51,341,307
Israel	—	108,500,576	—	108,500,576
Italy	—	578,972,851	—	578,972,851
Japan	—	3,685,782,669	—	3,685,782,669
Netherlands	—	300,704,734	—	300,704,734
New Zealand	—	66,985,410	—	66,985,410
Norway	—	121,388,062	—	121,388,062
Portugal	—	41,670,802	—	41,670,802
Singapore	—	183,003,415	—	183,003,415
Spain	—	353,401,189	—	353,401,189
Sweden	—	439,877,353	—	439,877,353
Switzerland	—	693,924,225	—	693,924,225
United Kingdom	—	2,210,918,182	—	2,210,918,182
United States	—	319,270	—	319,270
Preferred Stocks				
Germany	—	14,728,561	—	14,728,561
Rights/Warrants				
Italy	—	271,902	—	271,902
Securities Lending Collateral	—	894,959,738	—	894,959,738
Futures Contracts**	1,238,713	—	—	1,238,713
TOTAL	\$1,184,081,576	\$14,026,815,992	—	\$15,210,897,568

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment. (Note H)

See accompanying Notes to Financial Statements.

INTERNATIONAL VECTOR EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (90.8%)			
AUSTRALIA — (5.7%)			
# Australia & New Zealand Banking Group, Ltd.	214,260	\$ 5,244,866	0.3%
BHP Billiton, Ltd.	314,531	5,599,889	0.3%
Fortescue Metals Group, Ltd.	868,376	3,441,939	0.2%
Macquarie Group, Ltd.	56,822	3,947,248	0.2%
Woodside Petroleum, Ltd.	175,531	4,225,289	0.2%
Other Securities		<u>113,800,338</u>	<u>5.0%</u>
TOTAL AUSTRALIA		<u>136,259,569</u>	<u>6.2%</u>
AUSTRIA — (0.7%)			
Other Securities		<u>16,311,588</u>	<u>0.8%</u>
BELGIUM — (1.5%)			
Ageas	83,970	3,438,213	0.2%
Other Securities		<u>33,305,115</u>	<u>1.5%</u>
TOTAL BELGIUM		<u>36,743,328</u>	<u>1.7%</u>
CANADA — (7.8%)			
Suncor Energy, Inc.	133,753	4,191,742	0.2%
Other Securities		<u>183,102,221</u>	<u>8.3%</u>
TOTAL CANADA		<u>187,293,963</u>	<u>8.5%</u>
CHINA — (0.0%)			
Other Securities		<u>522,183</u>	<u>0.0%</u>
DENMARK — (1.9%)			
Other Securities		<u>44,458,076</u>	<u>2.0%</u>
FINLAND — (2.0%)			
# Stora Enso Oyj Class R	285,475	3,387,986	0.2%
UPM-Kymmene Oyj	258,374	6,807,295	0.3%
Other Securities		<u>36,733,168</u>	<u>1.6%</u>
TOTAL FINLAND		<u>46,928,449</u>	<u>2.1%</u>
FRANCE — (6.1%)			
BNP Paribas SA	73,561	5,191,728	0.2%
Cie de Saint-Gobain	98,275	5,302,607	0.3%
Orange SA	225,492	3,490,016	0.2%
Rexel SA	238,651	4,261,909	0.2%
STMicroelectronics NV	210,594	3,380,805	0.2%
Total SA	240,139	12,327,102	0.6%
Other Securities		<u>111,238,269</u>	<u>4.9%</u>
TOTAL FRANCE		<u>145,192,436</u>	<u>6.6%</u>
GERMANY — (5.7%)			
Allianz SE	25,753	4,902,794	0.2%
BASF SE	38,075	3,709,226	0.2%
Daimler AG	89,896	6,698,536	0.3%
E.ON SE	588,434	4,587,070	0.2%
# K+S AG	146,988	3,506,883	0.2%
* RWE AG	247,438	4,098,373	0.2%
Other Securities		<u>107,984,270</u>	<u>4.9%</u>
TOTAL GERMANY		<u>135,487,152</u>	<u>6.2%</u>

**INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
HONG KONG — (3.0%)			
Other Securities		\$ 70,849,364	3.2%
IRELAND — (0.5%)			
Other Securities		12,458,769	0.6%
ISRAEL — (0.8%)			
Other Securities		18,149,414	0.8%
ITALY — (2.9%)			
Assicurazioni Generali SpA	303,243	4,803,373	0.2%
* Fiat Chrysler Automobiles NV	452,754	5,142,606	0.3%
* UniCredit SpA	251,448	4,094,194	0.2%
Other Securities		54,370,614	2.4%
TOTAL ITALY		68,410,787	3.1%
JAPAN — (22.3%)			
Mitsubishi Chemical Holdings Corp.	464,080	3,632,440	0.2%
Mitsubishi UFJ Financial Group, Inc.	817,300	5,178,897	0.3%
Toyota Motor Corp.	73,263	3,965,049	0.2%
Toyota Motor Corp. Sponsored ADR	36,827	3,982,472	0.2%
Other Securities		516,578,762	23.4%
TOTAL JAPAN		533,337,620	24.3%
NETHERLANDS — (2.6%)			
Koninklijke Ahold Delhaize NV	219,005	4,536,743	0.2%
Koninklijke DSM NV	62,767	4,491,494	0.2%
Other Securities		52,475,044	2.4%
TOTAL NETHERLANDS		61,503,281	2.8%
NEW ZEALAND — (0.5%)			
Other Securities		10,927,198	0.5%
NORWAY — (0.9%)			
Other Securities		20,742,959	1.0%
PORTUGAL — (0.2%)			
Other Securities		6,127,004	0.3%
SINGAPORE — (1.1%)			
Other Securities		27,194,279	1.2%
SPAIN — (2.1%)			
Banco de Sabadell SA	1,761,979	3,388,995	0.2%
# Banco Santander SA	862,819	5,622,922	0.3%
Other Securities		40,529,089	1.8%
TOTAL SPAIN		49,541,006	2.3%
SWEDEN — (2.6%)			
# Boliden AB	124,690	3,562,181	0.2%
Other Securities		58,854,182	2.7%
TOTAL SWEDEN		62,416,363	2.9%
SWITZERLAND — (5.8%)			
Baloise Holding AG	26,119	3,829,973	0.2%
Clariant AG	182,599	3,697,944	0.2%
Flughafen Zuerich AG	16,575	3,652,757	0.2%

**INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
SWITZERLAND — (Continued)			
Nestle SA	110,012	\$ 8,473,175	0.4%
Novartis AG	52,784	4,063,580	0.2%
Novartis AG Sponsored ADR	73,269	5,643,911	0.3%
Swiss Life Holding AG	10,397	3,383,578	0.2%
Other Securities		<u>106,337,164</u>	<u>4.6%</u>
TOTAL SWITZERLAND		<u>139,082,082</u>	<u>6.3%</u>
UNITED KINGDOM — (14.1%)			
BP P.L.C. Sponsored ADR	269,445	9,247,358	0.4%
# HSBC Holdings P.L.C. Sponsored ADR	231,447	9,528,673	0.4%
Melrose Industries P.L.C.	1,702,272	5,210,991	0.2%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	152,592	7,963,766	0.4%
# Royal Dutch Shell P.L.C. Sponsored ADR, Class B	100,626	5,445,879	0.3%
* Standard Chartered P.L.C.	355,770	3,324,811	0.2%
#* Tullow Oil P.L.C.	1,270,443	3,446,726	0.2%
Vodafone Group P.L.C. Sponsored ADR	142,624	3,735,327	0.2%
WM Morrison Supermarkets P.L.C.	1,327,157	4,122,680	0.2%
Other Securities		<u>285,838,180</u>	<u>12.9%</u>
TOTAL UNITED KINGDOM		<u>337,864,391</u>	<u>15.4%</u>
UNITED STATES — (0.0%)			
Other Securities		<u>167,439</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>2,167,968,700</u>	<u>98.8%</u>
PREFERRED STOCKS — (0.4%)			
GERMANY — (0.4%)			
Volkswagen AG	25,998	4,127,097	0.2%
Other Securities		<u>5,363,848</u>	<u>0.3%</u>
TOTAL GERMANY		<u>9,490,945</u>	<u>0.5%</u>
UNITED KINGDOM — (0.0%)			
Other Securities		<u>1,747</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>9,492,692</u>	<u>0.5%</u>
RIGHTS/WARRANTS — (0.0%)			
ITALY — (0.0%)			
Other Securities		<u>6,134</u>	<u>0.0%</u>
UNITED KINGDOM — (0.0%)			
Other Securities		<u>186,160</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>192,294</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>2,177,653,686</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (8.8%)			
§@ DFA Short Term Investment Fund	18,077,958	<u>209,216,208</u>	<u>9.5%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,081,306,051)		<u>\$2,386,869,894</u>	<u>108.8%</u>

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	\$ 2,960,204	\$ 133,299,365	—	\$ 136,259,569
Austria	—	16,311,588	—	16,311,588
Belgium	727,907	36,015,421	—	36,743,328
Canada	187,273,032	20,931	—	187,293,963
China	—	522,183	—	522,183
Denmark	—	44,458,076	—	44,458,076
Finland	—	46,928,449	—	46,928,449
France	629,772	144,562,664	—	145,192,436
Germany	4,555,380	130,931,772	—	135,487,152
Hong Kong	288,280	70,561,084	—	70,849,364
Ireland	2,502,593	9,956,176	—	12,458,769
Israel	1,852,867	16,296,547	—	18,149,414
Italy	531,410	67,879,377	—	68,410,787
Japan	8,233,934	525,103,686	—	533,337,620
Netherlands	7,138,089	54,365,192	—	61,503,281
New Zealand	7,022	10,920,176	—	10,927,198
Norway	344,745	20,398,214	—	20,742,959
Portugal	—	6,127,004	—	6,127,004
Singapore	—	27,194,279	—	27,194,279
Spain	2,931,430	46,609,576	—	49,541,006
Sweden	176,450	62,239,913	—	62,416,363
Switzerland	11,613,566	127,468,516	—	139,082,082
United Kingdom	54,251,673	283,612,718	—	337,864,391
United States	—	167,439	—	167,439
Preferred Stocks				
Germany	—	9,490,945	—	9,490,945
United Kingdom	—	1,747	—	1,747
Rights/Warrants				
Italy	—	6,134	—	6,134
United Kingdom	—	186,160	—	186,160
Securities Lending Collateral	—	209,216,208	—	209,216,208
TOTAL	\$286,018,354	\$2,100,851,540	—	\$2,386,869,894

See accompanying Notes to Financial Statements.

WORLD EX U.S. VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in The DFA International Value Series of The DFA Investment Trust Company		\$138,704,884
Investment in Dimensional Emerging Markets Value Fund		54,217,877
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.	1,130,528	23,752,386
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$196,173,983)		\$216,675,147

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies	\$216,675,147	=	=	\$216,675,147
TOTAL	\$216,675,147	=	=	\$216,675,147

See accompanying Notes to Financial Statements.

WORLD EX U.S. TARGETED VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (96.7%)			
AUSTRALIA — (4.1%)			
BlueScope Steel, Ltd.	88,385	\$ 772,214	0.2%
Boral, Ltd.	149,841	690,699	0.2%
Challenger, Ltd.	73,657	727,502	0.2%
Other Securities		<u>13,655,620</u>	<u>3.6%</u>
TOTAL AUSTRALIA		<u>15,846,035</u>	<u>4.2%</u>
AUSTRIA — (0.7%)			
Other Securities		<u>2,779,083</u>	<u>0.7%</u>
BELGIUM — (1.0%)			
Ageas	30,934	1,266,618	0.3%
Other Securities		<u>2,587,690</u>	<u>0.7%</u>
TOTAL BELGIUM		<u>3,854,308</u>	<u>1.0%</u>
BRAZIL — (1.5%)			
Kroton Educacional SA	178,300	839,806	0.2%
Other Securities		<u>4,853,270</u>	<u>1.3%</u>
TOTAL BRAZIL		<u>5,693,076</u>	<u>1.5%</u>
CANADA — (6.1%)			
First Quantum Minerals, Ltd.	103,517	986,598	0.3%
* Kinross Gold Corp.	202,343	704,098	0.2%
Other Securities		<u>21,882,732</u>	<u>5.7%</u>
TOTAL CANADA		<u>23,573,428</u>	<u>6.2%</u>
CHILE — (0.3%)			
Other Securities		<u>1,111,241</u>	<u>0.3%</u>
CHINA — (7.3%)			
* China Taiping Insurance Holdings Co., Ltd.	278,000	692,155	0.2%
Other Securities		<u>27,286,108</u>	<u>7.2%</u>
TOTAL CHINA		<u>27,978,263</u>	<u>7.4%</u>
COLOMBIA — (0.1%)			
Other Securities		<u>269,524</u>	<u>0.1%</u>
DENMARK — (1.4%)			
Other Securities		<u>5,235,205</u>	<u>1.4%</u>
FINLAND — (1.4%)			
Neste Oyj	17,647	719,101	0.2%
Stora Enso Oyj Class R	74,460	883,683	0.2%
Other Securities		<u>3,877,965</u>	<u>1.1%</u>
TOTAL FINLAND		<u>5,480,749</u>	<u>1.5%</u>
FRANCE — (3.8%)			
Arkema SA	9,229	977,194	0.3%
Rexel SA	50,303	898,328	0.3%
SCOR SE	26,197	1,036,274	0.3%
SES SA	32,900	719,082	0.2%
STMicroelectronics NV	87,664	1,407,328	0.4%
Other Securities		<u>9,776,416</u>	<u>2.4%</u>
TOTAL FRANCE		<u>14,814,622</u>	<u>3.9%</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
GERMANY — (4.8%)			
Deutsche Lufthansa AG	40,731	\$ 702,700	0.2%
Lanxess AG	11,884	858,101	0.2%
Osram Licht AG	10,639	712,700	0.2%
Rheinmetall AG	8,438	774,521	0.2%
* RWE AG	66,040	1,093,836	0.3%
Other Securities		<u>14,391,820</u>	<u>3.8%</u>
TOTAL GERMANY		<u>18,533,678</u>	<u>4.9%</u>
HONG KONG — (2.1%)			
Other Securities		<u>8,030,148</u>	<u>2.1%</u>
INDIA — (4.6%)			
Other Securities		<u>17,816,902</u>	<u>4.7%</u>
INDONESIA — (0.9%)			
Other Securities		<u>3,460,196</u>	<u>0.9%</u>
IRELAND — (0.6%)			
* Bank of Ireland	6,312,004	1,588,966	0.4%
Other Securities		<u>842,369</u>	<u>0.2%</u>
TOTAL IRELAND		<u>2,431,335</u>	<u>0.6%</u>
ISRAEL — (0.5%)			
Other Securities		<u>2,122,466</u>	<u>0.6%</u>
ITALY — (2.6%)			
Banco BPM SpA	257,482	751,978	0.2%
* Fiat Chrysler Automobiles NV	99,560	1,130,852	0.3%
Other Securities		<u>8,199,518</u>	<u>2.2%</u>
TOTAL ITALY		<u>10,082,348</u>	<u>2.7%</u>
JAPAN — (16.7%)			
Other Securities		<u>64,299,721</u>	<u>17.0%</u>
MALAYSIA — (0.9%)			
Other Securities		<u>3,635,443</u>	<u>1.0%</u>
MEXICO — (0.8%)			
Other Securities		<u>3,230,238</u>	<u>0.9%</u>
NETHERLANDS — (1.3%)			
APERAM SA	14,890	748,597	0.2%
ASM International NV	11,881	715,123	0.2%
Boskalis Westminster	18,710	688,206	0.2%
SBM Offshore NV	44,899	739,675	0.2%
Other Securities		<u>2,185,025</u>	<u>0.5%</u>
TOTAL NETHERLANDS		<u>5,076,626</u>	<u>1.3%</u>
NEW ZEALAND — (0.4%)			
Other Securities		<u>1,441,715</u>	<u>0.4%</u>
NORWAY — (0.9%)			
Subsea 7 SA	45,313	746,742	0.2%
Other Securities		<u>2,835,348</u>	<u>0.7%</u>
TOTAL NORWAY		<u>3,582,090</u>	<u>0.9%</u>

**WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
PHILIPPINES — (0.4%)			
Other Securities		\$ 1,469,874	0.4%
POLAND — (0.4%)			
Other Securities		1,608,243	0.4%
PORTUGAL — (0.2%)			
Other Securities		675,781	0.2%
SINGAPORE — (0.8%)			
Other Securities		2,989,116	0.8%
SOUTH AFRICA — (1.9%)			
Other Securities		7,413,740	2.0%
SOUTH KOREA — (4.5%)			
Other Securities		17,357,060	4.6%
SPAIN — (1.6%)			
Banco de Sabadell SA	912,089	1,754,314	0.5%
Other Securities		4,293,849	1.1%
TOTAL SPAIN		6,048,163	1.6%
SWEDEN — (1.9%)			
Other Securities		7,145,341	1.9%
SWITZERLAND — (3.1%)			
Baloise Holding AG	6,236	914,419	0.3%
* Dufry AG	4,813	788,643	0.2%
Swiss Life Holding AG	4,696	1,528,256	0.4%
Other Securities		8,862,680	2.3%
TOTAL SWITZERLAND		12,093,998	3.2%
TAIWAN — (4.8%)			
Other Securities		18,325,905	4.8%
THAILAND — (0.9%)			
Other Securities		3,361,020	0.9%
TURKEY — (0.4%)			
Other Securities		1,523,393	0.4%
UNITED KINGDOM — (11.0%)			
Barratt Developments P.L.C.	150,791	1,131,475	0.3%
Bellway P.L.C.	25,648	945,269	0.3%
Berkeley Group Holdings P.L.C.	16,899	712,757	0.2%
Coca-Cola HBC AG	24,514	680,093	0.2%
GKN P.L.C.	201,823	937,923	0.3%
Hiscox, Ltd.	55,044	807,210	0.2%
Inchcape P.L.C.	64,830	717,182	0.2%
Investec P.L.C.	95,225	705,472	0.2%
J Sainsbury P.L.C.	246,901	880,315	0.2%
Johnson Matthey P.L.C.	24,288	936,877	0.3%
Marks & Spencer Group P.L.C.	205,740	976,472	0.3%
Meggitt P.L.C.	120,877	723,880	0.2%
Melrose Industries P.L.C.	227,014	694,936	0.2%
Persimmon P.L.C.	33,858	1,021,601	0.3%
Smiths Group P.L.C.	49,987	1,062,646	0.3%

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
UNITED KINGDOM — (Continued)			
Taylor Wimpey P.L.C.	358,141	\$ 927,688	0.3%
Travis Perkins P.L.C.	35,834	747,352	0.2%
WM Morrison Supermarkets P.L.C.	331,940	1,031,138	0.3%
Other Securities		<u>26,838,100</u>	<u>6.7%</u>
TOTAL UNITED KINGDOM		<u>42,478,386</u>	<u>11.2%</u>
UNITED STATES — (0.0%)			
Other Securities		<u>27,267</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>372,895,727</u>	<u>98.6%</u>
PREFERRED STOCKS — (0.7%)			
BRAZIL — (0.5%)			
Other Securities		<u>1,803,475</u>	<u>0.5%</u>
CHILE — (0.0%)			
Other Securities		<u>33,025</u>	<u>0.0%</u>
COLOMBIA — (0.0%)			
Other Securities		<u>172,267</u>	<u>0.1%</u>
GERMANY — (0.2%)			
Other Securities		<u>721,513</u>	<u>0.2%</u>
INDIA — (0.0%)			
Other Securities		<u>11,583</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>2,741,863</u>	<u>0.8%</u>
RIGHTS/WARRANTS — (0.0%)			
ITALY — (0.0%)			
Other Securities		<u>1,922</u>	<u>0.0%</u>
MALAYSIA — (0.0%)			
Other Securities		<u>4,178</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Securities		<u>545</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities		<u>204</u>	<u>0.0%</u>
THAILAND — (0.0%)			
Other Securities		<u>1,500</u>	<u>0.0%</u>
UNITED KINGDOM — (0.0%)			
Other Securities		<u>52,850</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>61,199</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>375,698,789</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (2.6%)			
§@ DFA Short Term Investment Fund	860,347	<u>9,956,793</u>	<u>2.6%</u>
TOTAL INVESTMENTS — (100.0%)			
(Cost \$336,254,471)		<u>\$385,655,582</u>	<u>102.0%</u>

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	—	\$ 15,846,035	—	\$ 15,846,035
Austria	—	2,779,083	—	2,779,083
Belgium	—	3,854,308	—	3,854,308
Brazil	\$ 5,693,076	—	—	5,693,076
Canada	23,573,428	—	—	23,573,428
Chile	368,426	742,815	—	1,111,241
China	1,019,423	26,958,840	—	27,978,263
Colombia	269,524	—	—	269,524
Denmark	—	5,235,205	—	5,235,205
Finland	—	5,480,749	—	5,480,749
France	—	14,814,622	—	14,814,622
Germany	—	18,533,678	—	18,533,678
Hong Kong	—	8,030,148	—	8,030,148
India	2,434	17,814,468	—	17,816,902
Indonesia	—	3,460,196	—	3,460,196
Ireland	—	2,431,335	—	2,431,335
Israel	28,492	2,093,974	—	2,122,466
Italy	—	10,082,348	—	10,082,348
Japan	—	64,299,721	—	64,299,721
Malaysia	—	3,635,443	—	3,635,443
Mexico	3,230,238	—	—	3,230,238
Netherlands	—	5,076,626	—	5,076,626
New Zealand	—	1,441,715	—	1,441,715
Norway	—	3,582,090	—	3,582,090
Philippines	—	1,469,874	—	1,469,874
Poland	—	1,608,243	—	1,608,243
Portugal	—	675,781	—	675,781
Singapore	—	2,989,116	—	2,989,116
South Africa	1,017,196	6,396,544	—	7,413,740
South Korea	10,785	17,346,275	—	17,357,060
Spain	—	6,048,163	—	6,048,163
Sweden	—	7,145,341	—	7,145,341
Switzerland	—	12,093,998	—	12,093,998
Taiwan	—	18,325,905	—	18,325,905
Thailand	3,349,988	11,032	—	3,361,020
Turkey	—	1,523,393	—	1,523,393
United Kingdom	—	42,478,386	—	42,478,386
United States	—	27,267	—	27,267
Preferred Stocks				
Brazil	1,803,475	—	—	1,803,475
Chile	—	33,025	—	33,025
Colombia	172,267	—	—	172,267
Germany	—	721,513	—	721,513
India	—	11,583	—	11,583
Rights/Warrants				
Italy	—	1,922	—	1,922
Malaysia	—	4,178	—	4,178
Philippines	—	545	—	545
Taiwan	—	204	—	204
Thailand	—	1,500	—	1,500
United Kingdom	—	52,850	—	52,850
Securities Lending Collateral	—	9,956,793	—	9,956,793
TOTAL	<u>\$40,538,752</u>	<u>\$345,116,830</u>	<u>—</u>	<u>\$385,655,582</u>

See accompanying Notes to Financial Statements.

WORLD EX U.S. CORE EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (92.1%)			
AUSTRALIA — (4.1%)			
# Australia & New Zealand Banking Group, Ltd.	147,526	\$ 3,611,286	0.2%
BHP Billiton, Ltd.	283,621	5,049,569	0.3%
# Commonwealth Bank of Australia	52,903	3,455,302	0.2%
National Australia Bank, Ltd.	167,814	4,259,478	0.2%
Westpac Banking Corp.	198,957	5,215,609	0.3%
Other Securities		<u>73,901,075</u>	<u>3.2%</u>
TOTAL AUSTRALIA		<u>95,492,319</u>	<u>4.4%</u>
AUSTRIA — (0.4%)			
Other Securities		<u>10,037,255</u>	<u>0.5%</u>
BELGIUM — (1.0%)			
Anheuser-Busch InBev SA/NV	36,562	4,123,109	0.2%
Other Securities		<u>19,342,043</u>	<u>0.9%</u>
TOTAL BELGIUM		<u>23,465,152</u>	<u>1.1%</u>
BRAZIL — (1.2%)			
Other Securities		<u>29,062,297</u>	<u>1.3%</u>
CANADA — (5.9%)			
Bank of Montreal	51,556	3,652,743	0.2%
Bank of Nova Scotia (The)	84,596	4,706,075	0.2%
# Royal Bank of Canada	72,182	4,943,023	0.3%
Other Securities		<u>123,977,922</u>	<u>5.6%</u>
TOTAL CANADA		<u>137,279,763</u>	<u>6.3%</u>
CHILE — (0.3%)			
Other Securities		<u>6,723,237</u>	<u>0.3%</u>
CHINA — (6.0%)			
China Construction Bank Corp. Class H	9,249,000	7,507,074	0.4%
China Mobile, Ltd.	317,500	3,380,302	0.2%
Industrial & Commercial Bank of China, Ltd. Class H	6,427,000	4,189,540	0.2%
Tencent Holdings, Ltd.	103,100	3,230,465	0.2%
Other Securities		<u>122,014,735</u>	<u>5.4%</u>
TOTAL CHINA		<u>140,322,116</u>	<u>6.4%</u>
COLOMBIA — (0.1%)			
Other Securities		<u>1,961,997</u>	<u>0.1%</u>
CZECH REPUBLIC — (0.0%)			
Other Securities		<u>558,124</u>	<u>0.0%</u>
DENMARK — (1.2%)			
Other Securities		<u>27,829,870</u>	<u>1.3%</u>
EGYPT — (0.0%)			
Other Securities		<u>174,122</u>	<u>0.0%</u>
FINLAND — (1.2%)			
UPM-Kymmene Oyj	130,315	3,433,366	0.2%
Other Securities		<u>23,872,993</u>	<u>1.0%</u>
TOTAL FINLAND		<u>27,306,359</u>	<u>1.2%</u>

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
FRANCE — (5.1%)			
# AXA SA	120,043	\$ 3,202,762	0.2%
BNP Paribas SA	70,988	5,010,133	0.2%
Cie Generale des Etablissements Michelin	28,795	3,766,416	0.2%
Orange SA	256,370	3,967,925	0.2%
Sanofi	44,127	4,169,727	0.2%
Total SA	185,779	9,536,630	0.5%
Other Securities		88,213,549	3.9%
TOTAL FRANCE		117,867,142	5.4%
GERMANY — (4.8%)			
Allianz SE	23,924	4,554,594	0.2%
BASF SE	66,555	6,483,717	0.3%
# Bayer AG	27,125	3,356,259	0.2%
# Bayerische Motoren Werke AG	37,367	3,570,109	0.2%
Daimler AG	102,777	7,658,354	0.4%
Deutsche Telekom AG	323,930	5,681,989	0.3%
Other Securities		81,585,711	3.6%
TOTAL GERMANY		112,890,733	5.2%
GREECE — (0.0%)			
Other Securities		488,971	0.0%
HONG KONG — (2.2%)			
AIA Group, Ltd.	557,400	3,858,008	0.2%
CK Hutchison Holdings, Ltd.	269,200	3,361,577	0.2%
Other Securities		43,036,817	1.9%
TOTAL HONG KONG		50,256,402	2.3%
HUNGARY — (0.1%)			
Other Securities		2,103,046	0.1%
INDIA — (2.8%)			
Other Securities		65,062,192	3.0%
INDONESIA — (0.6%)			
Other Securities		14,052,711	0.6%
IRELAND — (0.4%)			
Other Securities		9,175,801	0.4%
ISRAEL — (0.5%)			
Other Securities		11,279,942	0.5%
ITALY — (2.0%)			
# Eni SpA	205,577	3,188,707	0.2%
* UniCredit SpA	247,229	4,025,496	0.2%
Other Securities		39,950,303	1.8%
TOTAL ITALY		47,164,506	2.2%
JAPAN — (16.2%)			
Mitsubishi UFJ Financial Group, Inc.	600,200	3,803,223	0.2%
Toyota Motor Corp.	218,788	11,840,972	0.6%
Other Securities		361,426,018	16.4%
TOTAL JAPAN		377,070,213	17.2%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
MALAYSIA — (0.7%)			
Other Securities		\$ 15,255,112	0.7%
MEXICO — (0.8%)			
Other Securities		19,506,984	0.9%
NETHERLANDS — (1.9%)			
Koninklijke Ahold Delhaize NV	155,008	3,211,024	0.2%
Other Securities		40,712,278	1.8%
TOTAL NETHERLANDS		43,923,302	2.0%
NEW ZEALAND — (0.3%)			
Other Securities		7,265,190	0.3%
NORWAY — (0.6%)			
Other Securities		14,294,075	0.7%
PERU — (0.0%)			
Other Securities		351,590	0.0%
PHILIPPINES — (0.3%)			
Other Securities		7,355,760	0.3%
POLAND — (0.4%)			
Other Securities		8,785,367	0.4%
PORTUGAL — (0.2%)			
Other Securities		4,442,875	0.2%
RUSSIA — (0.3%)			
Other Securities		6,306,601	0.3%
SINGAPORE — (0.8%)			
Other Securities		19,031,049	0.9%
SOUTH AFRICA — (1.7%)			
Other Securities		40,251,482	1.8%
SOUTH KOREA — (3.8%)			
Samsung Electronics Co., Ltd.	7,245	14,203,296	0.7%
Other Securities		74,314,488	3.3%
TOTAL SOUTH KOREA		88,517,784	4.0%
SPAIN — (1.8%)			
Banco Bilbao Vizcaya Argentaria SA	426,873	3,419,942	0.2%
# Banco Santander SA	820,758	5,348,816	0.3%
Iberdrola SA	444,682	3,196,715	0.2%
Other Securities		31,050,232	1.3%
TOTAL SPAIN		43,015,705	2.0%
SWEDEN — (2.0%)			
Other Securities		47,537,873	2.2%
SWITZERLAND — (4.3%)			
ABB, Ltd.	127,841	3,132,648	0.2%
Nestle SA	200,030	15,406,403	0.7%
Novartis AG	56,381	4,340,495	0.2%
Roche Holding AG	13,790	3,608,351	0.2%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
SWITZERLAND — (Continued)			
* Syngenta AG	8,330	\$ 3,871,229	0.2%
UBS Group AG	191,586	3,270,533	0.2%
Other Securities		<u>66,581,060</u>	<u>2.9%</u>
TOTAL SWITZERLAND		<u>100,210,719</u>	<u>4.6%</u>
TAIWAN — (3.7%)			
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	134,422	4,445,336	0.2%
Other Securities		<u>81,547,455</u>	<u>3.7%</u>
TOTAL TAIWAN		<u>85,992,791</u>	<u>3.9%</u>
THAILAND — (0.6%)			
Other Securities		<u>14,286,414</u>	<u>0.6%</u>
TURKEY — (0.3%)			
Other Securities		<u>7,350,971</u>	<u>0.3%</u>
UNITED KINGDOM — (11.5%)			
BP P.L.C. Sponsored ADR	285,945	9,813,632	0.5%
HSBC Holdings P.L.C. Sponsored ADR	242,758	9,994,347	0.5%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	124,731	6,509,711	0.3%
# Royal Dutch Shell P.L.C. Sponsored ADR, Class B	112,412	6,083,737	0.3%
Vodafone Group P.L.C.	1,455,360	3,748,483	0.2%
Other Securities		<u>232,151,561</u>	<u>10.5%</u>
TOTAL UNITED KINGDOM		<u>268,301,471</u>	<u>12.3%</u>
UNITED STATES — (0.0%)			
Other Securities		<u>101,498</u>	<u>0.0%</u>
TOTAL COMMON STOCKS		<u>2,149,708,883</u>	<u>98.2%</u>
PREFERRED STOCKS — (0.9%)			
BRAZIL — (0.6%)			
Other Securities		<u>12,958,296</u>	<u>0.6%</u>
CHILE — (0.0%)			
Other Securities		<u>177,555</u>	<u>0.0%</u>
COLOMBIA — (0.0%)			
Other Securities		<u>321,134</u>	<u>0.0%</u>
GERMANY — (0.3%)			
Volkswagen AG	22,876	3,631,490	0.2%
Other Securities		<u>4,556,203</u>	<u>0.2%</u>
TOTAL GERMANY		<u>8,187,693</u>	<u>0.4%</u>
INDIA — (0.0%)			
Other Securities		<u>24,206</u>	<u>0.0%</u>
UNITED KINGDOM — (0.0%)			
Other Securities		<u>1,305</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>21,670,189</u>	<u>1.0%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities		<u>48</u>	<u>0.0%</u>

**WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
ITALY — (0.0%)			
Other Securities		\$ 2,275	0.0%
MALAYSIA — (0.0%)			
Other Securities		6,880	0.0%
SOUTH KOREA — (0.0%)			
Other Securities		1,115	0.0%
TAIWAN — (0.0%)			
Other Securities		5,434	0.0%
THAILAND — (0.0%)			
Other Securities		3,253	0.0%
UNITED KINGDOM — (0.0%)			
Other Securities		90,149	0.0%
TOTAL RIGHTS/WARRANTS		109,154	0.0%
TOTAL INVESTMENT SECURITIES		<u>2,171,488,226</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (7.0%)			
§@ DFA Short Term Investment Fund	14,162,737	163,905,361	7.5%
TOTAL INVESTMENTS — (100.0%)			
(Cost \$2,152,705,143)		<u>\$2,335,393,587</u>	<u>106.7%</u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia	\$ 872,475	\$ 94,619,844	—	\$ 95,492,319
Austria	—	10,037,255	—	10,037,255
Belgium	122,412	23,342,740	—	23,465,152
Brazil	29,062,297	—	—	29,062,297
Canada	137,279,763	—	—	137,279,763
Chile	1,741,865	4,981,372	—	6,723,237
China	13,948,318	126,373,798	—	140,322,116
Colombia	1,961,997	—	—	1,961,997
Czech Republic	—	558,124	—	558,124
Denmark	206,706	27,623,164	—	27,829,870
Egypt	—	174,122	—	174,122
Finland	118,181	27,188,178	—	27,306,359
France	1,799,786	116,067,356	—	117,867,142
Germany	2,166,728	110,724,005	—	112,890,733
Greece	—	488,971	—	488,971
Hong Kong	99,954	50,156,448	—	50,256,402
Hungary	—	2,103,046	—	2,103,046
India	843,023	64,219,169	—	65,062,192
Indonesia	205,094	13,847,617	—	14,052,711
Ireland	2,032,540	7,143,261	—	9,175,801
Israel	1,899,238	9,380,704	—	11,279,942
Italy	160,681	47,003,825	—	47,164,506

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Japan	\$ 2,636,336	\$ 374,433,877	—	\$ 377,070,213
Malaysia	—	15,255,112	—	15,255,112
Mexico	19,506,984	—	—	19,506,984
Netherlands	3,712,352	40,210,950	—	43,923,302
New Zealand	—	7,265,190	—	7,265,190
Norway	133,792	14,160,283	—	14,294,075
Peru	351,590	—	—	351,590
Philippines	31,959	7,323,801	—	7,355,760
Poland	—	8,785,367	—	8,785,367
Portugal	—	4,442,875	—	4,442,875
Russia	1,431,775	4,874,826	—	6,306,601
Singapore	—	19,031,049	—	19,031,049
South Africa	3,383,005	36,868,477	—	40,251,482
South Korea	1,088,358	87,429,426	—	88,517,784
Spain	812,403	42,203,302	—	43,015,705
Sweden	52,491	47,485,382	—	47,537,873
Switzerland	4,790,191	95,420,528	—	100,210,719
Taiwan	4,662,110	81,330,681	—	85,992,791
Thailand	14,286,414	—	—	14,286,414
Turkey	21,000	7,329,971	—	7,350,971
United Kingdom	61,066,567	207,234,904	—	268,301,471
United States	—	101,498	—	101,498
Preferred Stocks				
Brazil	12,958,296	—	—	12,958,296
Chile	—	177,555	—	177,555
Colombia	321,134	—	—	321,134
Germany	—	8,187,693	—	8,187,693
India	—	24,206	—	24,206
United Kingdom	—	1,305	—	1,305
Rights/Warrants				
Brazil	—	48	—	48
Italy	—	2,275	—	2,275
Malaysia	—	6,880	—	6,880
South Korea	—	1,115	—	1,115
Taiwan	—	5,434	—	5,434
Thailand	—	3,253	—	3,253
United Kingdom	—	90,149	—	90,149
Securities Lending Collateral	—	163,905,361	—	163,905,361
TOTAL	\$325,767,815	\$2,009,625,772	—	\$2,335,393,587

See accompanying Notes to Financial Statements.

WORLD CORE EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (99.9%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.	11,331,620	\$230,825,090
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.	12,899,971	165,764,625
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.	2,593,690	<u>52,081,287</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$399,516,833)		<u>448,671,002</u>
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund, 0.680% (Cost \$322,101)	322,101	<u>322,101</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$399,838,934)		<u><u>\$448,993,103</u></u>

Summary of the Fund's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies	\$448,671,002	—	—	\$448,671,002
Temporary Cash Investments	322,101	—	—	322,101
TOTAL	\$448,993,103	—	—	\$448,993,103

See accompanying Notes to Financial Statements.

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group Inc.	7,312,954	\$142,310,078
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.	9,039,605	116,158,929
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.	2,923,636	<u>58,706,601</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$270,709,066)		<u><u>\$317,175,608</u></u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies	\$317,175,608	—	—	\$317,175,608
Futures Contracts**	163,014	—	—	163,014
Forward Currency Contracts**	—	\$(110,728)	—	(110,728)
TOTAL	<u>\$317,338,622</u>	<u>\$(110,728)</u>	<u>—</u>	<u>\$317,227,894</u>

** Not reflected in the Schedule of Investments, valued at the unrealized appreciation/(depreciation) on the investment. (Note H)

See accompanying Notes to Financial Statements.

SCHEDULE OF INVESTMENTS

April 30, 2017

(Unaudited)

EMERGING MARKETS PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	<u>\$5,688,367,394</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$4,238,392,775)	<u>\$5,688,367,394</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

EMERGING MARKETS SMALL CAP PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company	<u>\$6,505,830,321</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$5,780,415,651)	<u>\$6,505,830,321</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

EMERGING MARKETS VALUE PORTFOLIO

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund	<u>\$17,986,994,600</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost \$16,897,663,786)	<u>\$17,986,994,600</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

EMERGING MARKETS CORE EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (92.4%)			
BRAZIL — (5.4%)			
Ambev SA ADR	12,546,714	\$ 71,892,671	0.3%
BM&FBovespa SA — Bolsa de Valores Mercadorias e Futuros	10,615,945	63,580,950	0.3%
Ultrapar Participacoes SA	2,067,950	45,879,882	0.2%
Other Securities		<u>1,058,472,399</u>	<u>4.8%</u>
TOTAL BRAZIL		<u>1,239,825,902</u>	<u>5.6%</u>
CHILE — (1.3%)			
Other Securities		<u>304,098,060</u>	<u>1.4%</u>
CHINA — (15.8%)			
* Alibaba Group Holding, Ltd. Sponsored ADR	928,258	107,213,799	0.5%
Bank of China, Ltd. Class H	150,583,702	72,839,236	0.3%
China Construction Bank Corp. Class H	243,058,302	197,281,496	0.9%
China Mobile, Ltd.	9,455,000	100,663,786	0.5%
China Mobile, Ltd. Sponsored ADR	1,997,961	106,531,281	0.5%
Industrial & Commercial Bank of China, Ltd. Class H	172,209,725	112,257,600	0.5%
NetEase, Inc. ADR	246,761	65,487,902	0.3%
Ping An Insurance Group Co. of China, Ltd. Class H	15,605,500	87,738,060	0.4%
Tencent Holdings, Ltd.	10,436,500	327,010,196	1.5%
Other Securities		<u>2,473,756,059</u>	<u>11.0%</u>
TOTAL CHINA		<u>3,650,779,415</u>	<u>16.4%</u>
COLOMBIA — (0.3%)			
Other Securities		<u>71,270,885</u>	<u>0.3%</u>
CZECH REPUBLIC — (0.1%)			
Other Securities		<u>31,146,057</u>	<u>0.1%</u>
EGYPT — (0.1%)			
Other Securities		<u>16,612,512</u>	<u>0.1%</u>
GREECE — (0.2%)			
Other Securities		<u>55,752,682</u>	<u>0.2%</u>
HONG KONG — (0.0%)			
Other Securities		<u>795,966</u>	<u>0.0%</u>
HUNGARY — (0.4%)			
Other Securities		<u>81,775,245</u>	<u>0.4%</u>
INDIA — (12.9%)			
HDFC Bank, Ltd.	2,994,559	71,794,694	0.3%
Housing Development Finance Corp., Ltd.	3,100,726	74,022,536	0.4%
Infosys, Ltd.	3,738,427	53,536,885	0.3%
# Infosys, Ltd. Sponsored ADR	3,708,004	53,988,538	0.3%
ITC, Ltd.	12,536,994	54,093,595	0.3%
Reliance Industries, Ltd.	3,320,225	71,905,811	0.3%
Tata Consultancy Services, Ltd.	1,537,993	54,349,867	0.3%
Yes Bank, Ltd.	1,919,569	48,826,342	0.2%
Other Securities		<u>2,500,129,079</u>	<u>11.0%</u>
TOTAL INDIA		<u>2,982,647,347</u>	<u>13.4%</u>

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
INDONESIA — (2.9%)			
Bank Central Asia Tbk PT	40,100,600	\$ 53,331,430	0.3%
Bank Rakyat Indonesia Persero Tbk PT	50,598,500	48,873,101	0.2%
Other Securities		<u>560,480,111</u>	<u>2.5%</u>
TOTAL INDONESIA		<u>662,684,642</u>	<u>3.0%</u>
MALAYSIA — (3.3%)			
Other Securities		<u>757,378,044</u>	<u>3.4%</u>
MEXICO — (3.7%)			
America Movil S.A.B. de C.V. Series L ADR	3,134,148	48,234,537	0.2%
* Cemex S.A.B. de C.V. Sponsored ADR	6,399,701	59,005,244	0.3%
Grupo Mexico S.A.B. de C.V. Series B	19,578,566	57,211,294	0.3%
Grupo Televisa S.A.B. Sponsored ADR	1,922,391	46,714,101	0.2%
Other Securities		<u>635,036,831</u>	<u>2.8%</u>
TOTAL MEXICO		<u>846,202,007</u>	<u>3.8%</u>
PERU — (0.1%)			
Other Securities		<u>26,006,050</u>	<u>0.1%</u>
PHILIPPINES — (1.3%)			
Other Securities		<u>310,250,223</u>	<u>1.4%</u>
POLAND — (1.6%)			
Polski Koncern Naftowy Orlen SA	2,073,148	61,957,229	0.3%
Other Securities		<u>317,221,777</u>	<u>1.4%</u>
TOTAL POLAND		<u>379,179,006</u>	<u>1.7%</u>
RUSSIA — (1.3%)			
Sberbank of Russia PJSC Sponsored ADR	4,081,901	48,663,677	0.2%
Other Securities		<u>250,852,025</u>	<u>1.1%</u>
TOTAL RUSSIA		<u>299,515,702</u>	<u>1.3%</u>
SOUTH AFRICA — (6.9%)			
# AngloGold Ashanti, Ltd. Sponsored ADR	4,151,296	47,449,313	0.2%
FirstRand, Ltd.	18,295,995	68,259,037	0.3%
MTN Group, Ltd.	9,901,001	93,636,938	0.4%
Naspers, Ltd. Class N	466,930	88,787,427	0.4%
# Sanlam, Ltd.	9,204,888	48,882,409	0.2%
Standard Bank Group, Ltd.	6,505,944	72,245,795	0.3%
# Steinhoff International Holdings NV	9,034,034	45,956,987	0.2%
Other Securities		<u>1,128,929,937</u>	<u>5.1%</u>
TOTAL SOUTH AFRICA		<u>1,594,147,843</u>	<u>7.1%</u>
SOUTH KOREA — (15.5%)			
Hyundai Motor Co.	433,085	54,775,248	0.3%
LG Chem, Ltd.	207,292	49,859,554	0.2%
# LG Electronics, Inc.	834,743	50,671,915	0.3%
NAVER Corp.	71,470	50,230,817	0.2%
Samsung Electronics Co., Ltd.	426,639	836,394,674	3.8%
SK Holdings Co., Ltd.	247,932	52,809,989	0.3%
SK Hynix, Inc.	3,141,984	148,846,344	0.7%
Other Securities		<u>2,327,329,975</u>	<u>10.2%</u>
TOTAL SOUTH KOREA		<u>3,570,918,516</u>	<u>16.0%</u>

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
TAIWAN — (14.8%)			
Hon Hai Precision Industry Co., Ltd.	55,950,504	\$ 183,135,028	0.8%
Taiwan Semiconductor Manufacturing Co., Ltd.	41,147,652	265,068,840	1.2%
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	7,660,550	253,334,389	1.2%
Other Securities		<u>2,722,258,278</u>	<u>12.2%</u>
TOTAL TAIWAN		<u>3,423,796,535</u>	<u>15.4%</u>
THAILAND — (3.0%)			
PTT PCL	5,479,380	61,621,244	0.3%
Other Securities		<u>632,166,413</u>	<u>2.8%</u>
TOTAL THAILAND		<u>693,787,657</u>	<u>3.1%</u>
TURKEY — (1.5%)			
Other Securities		<u>342,140,540</u>	<u>1.5%</u>
TOTAL COMMON STOCKS		<u>21,340,710,836</u>	<u>95.7%</u>
PREFERRED STOCKS — (2.9%)			
BRAZIL — (2.8%)			
Banco Bradesco SA	5,283,085	55,609,669	0.3%
Banco Bradesco SA ADR	7,269,077	76,688,760	0.4%
Itau Unibanco Holding SA	10,663,754	131,900,563	0.6%
Itau Unibanco Holding SA ADR	6,510,406	80,077,994	0.4%
Other Securities		<u>291,597,416</u>	<u>1.2%</u>
TOTAL BRAZIL		<u>635,874,402</u>	<u>2.9%</u>
CHILE — (0.0%)			
Other Securities		<u>3,545,969</u>	<u>0.0%</u>
COLOMBIA — (0.1%)			
Other Securities		<u>16,903,277</u>	<u>0.1%</u>
INDIA — (0.0%)			
Other Securities		<u>1,088,369</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>657,412,017</u>	<u>3.0%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities		<u>68,771</u>	<u>0.0%</u>
MALAYSIA — (0.0%)			
Other Securities		<u>374,190</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Securities		<u>18,747</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Securities		<u>65,265</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities		<u>224,205</u>	<u>0.0%</u>
THAILAND — (0.0%)			
Other Securities		<u>108,188</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>859,366</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>21,998,982,219</u>	

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
SECURITIES LENDING COLLATERAL — (4.7%)			
§@ DFA Short Term Investment Fund	94,695,863	\$ 1,095,915,225	4.9%
TOTAL INVESTMENTS — (100.0%)			
(Cost \$20,335,900,065)		<u>\$23,094,897,444</u>	<u>103.6%</u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			<u>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Common Stocks				
Brazil	\$1,239,825,902	—	—	\$ 1,239,825,902
Chile	99,347,676	\$ 204,750,384	—	304,098,060
China	546,543,403	3,104,236,012	—	3,650,779,415
Colombia	71,270,885	—	—	71,270,885
Czech Republic	—	31,146,057	—	31,146,057
Egypt	789,020	15,823,492	—	16,612,512
Greece	—	55,752,682	—	55,752,682
Hong Kong	—	795,966	—	795,966
Hungary	302,490	81,472,755	—	81,775,245
India	108,734,104	2,873,913,243	—	2,982,647,347
Indonesia	29,680,010	633,004,632	—	662,684,642
Malaysia	8,479	757,369,565	—	757,378,044
Mexico	846,202,007	—	—	846,202,007
Peru	26,006,050	—	—	26,006,050
Philippines	7,086,518	303,163,705	—	310,250,223
Poland	—	379,179,006	—	379,179,006
Russia	35,966,192	263,549,510	—	299,515,702
South Africa	122,888,171	1,471,259,672	—	1,594,147,843
South Korea	96,053,909	3,474,864,607	—	3,570,918,516
Taiwan	280,412,577	3,143,383,958	—	3,423,796,535
Thailand	693,324,691	462,966	—	693,787,657
Turkey	2,550,861	339,589,679	—	342,140,540
Preferred Stocks				
Brazil	635,874,402	—	—	635,874,402
Chile	—	3,545,969	—	3,545,969
Colombia	16,903,277	—	—	16,903,277
India	75,669	1,012,700	—	1,088,369
Rights/Warrants				
Brazil	—	68,771	—	68,771
Malaysia	—	374,190	—	374,190
Philippines	—	18,747	—	18,747
South Korea	—	65,265	—	65,265
Taiwan	—	224,205	—	224,205
Thailand	—	108,188	—	108,188
Securities Lending Collateral	—	1,095,915,225	—	1,095,915,225
Futures Contracts**	2,813,972	—	—	2,813,972
TOTAL	<u>\$4,862,660,265</u>	<u>\$18,235,051,151</u>	<u>—</u>	<u>\$23,097,711,416</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
(Note H)

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017
(Unaudited)

(Amounts in thousands, except share and per share amounts)

	Enhanced U.S. Large Company Portfolio	U.S. Large Cap Equity Portfolio*	U.S. Large Cap Value Portfolio	U.S. Targeted Value Portfolio*
ASSETS:				
Investments in Affiliated Investment Company at Value	—	—	\$ 21,064,989	—
Investments at Value (including \$0, \$37,058, \$0 and \$2,078,550 of securities on loan, respectively)	\$ 253,972	\$ 1,031,534	—	\$ 9,541,383
Temporary Cash Investments at Value & Cost	—	5,108	—	134,136
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$1, \$31,083, \$0 and \$1,703,529)	1	31,088	—	1,703,831
Segregated Cash for Futures Contracts	—	—	—	3,825
Cash	3,475	—	—	4,889
Receivables:				
Investment Securities/Affiliated Investment Company Sold	1,507	—	—	39,117
Dividends, Interest and Tax Reclaims	1,394	987	—	2,440
Securities Lending Income	—	11	—	419
Fund Shares Sold	160	6,567	10,443	9,120
Futures Margin Variation	—	1	—	—
Prepaid Expenses and Other Assets	24	36	200	132
Total Assets	260,533	1,075,332	21,075,632	11,439,292
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	—	31,078	—	1,703,525
Investment Securities/Affiliated Investment Company Purchased	3,473	2,822	—	65,851
Fund Shares Redeemed	59	46	18,267	14,670
Due to Advisor	24	126	2,557	2,753
Futures Margin Variation	605	—	—	214
Accrued Expenses and Other Liabilities	22	47	716	536
Total Liabilities	4,183	34,119	21,540	1,787,549
NET ASSETS	\$ 256,350	\$ 1,041,213	\$ 21,054,092	\$ 9,651,743
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Class R1 Shares — based on net assets of \$0; \$0; \$0 and \$53,053 and shares outstanding of 0; 0; 0 and 2,222,293, respectively	N/A	N/A	N/A	\$ 23.87
NUMBER OF SHARES AUTHORIZED	N/A	N/A	N/A	200,000,000
Class R2 Shares — based on net assets of \$0; \$0; \$0 and \$179,693 and shares outstanding of 0; 0; 0 and 7,563,837, respectively	N/A	N/A	N/A	\$ 23.76
NUMBER OF SHARES AUTHORIZED	N/A	N/A	N/A	200,000,000
Institutional Class Shares — based on net assets of \$256,350; \$1,041,213; \$21,054,092 and \$9,418,997 and shares outstanding of 19,131,400; 70,560,358; 578,208,176 and 394,442,842, respectively	\$ 13.40	\$ 14.76	\$ 36.41	\$ 23.88
NUMBER OF SHARES AUTHORIZED	1,000,000,000	1,000,000,000	4,000,000,000	1,500,000,000
Investments in Affiliated Investment Company at Cost	\$ —	\$ —	\$ 14,743,777	\$ —
Investments at Cost	\$ 253,894	\$ 866,575	\$ —	\$ 7,778,427
NET ASSETS CONSIST OF:				
Paid-In Capital	\$ 226,088	\$ 883,728	\$ 14,030,750	\$ 7,475,082
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	352	1,225	34,467	3,863
Accumulated Net Realized Gain (Loss)	26,852	(8,705)	667,663	409,017
Net Unrealized Appreciation (Depreciation)	3,058	164,965	6,321,212	1,763,781
NET ASSETS	\$ 256,350	\$ 1,041,213	\$ 21,054,092	\$ 9,651,743

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017
(Unaudited)

(Amounts in thousands, except share and per share amounts)

	U.S. Small Cap Value Portfolio*	U.S. Core Equity 1 Portfolio*	U.S. Core Equity 2 Portfolio*	U.S. Vector Equity Portfolio*
ASSETS:				
Investments at Value (including \$2,263,575, \$2,603,976, \$2,982,708 and \$864,775 of securities on loan, respectively)	\$ 14,152,959	\$ 18,177,683	\$ 20,036,304	\$ 4,394,446
Temporary Cash Investments at Value & Cost	126,008	140,212	229,151	45,293
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$1,900,283, \$1,805,496, \$2,055,495 and \$664,267)	1,900,659	1,805,785	2,055,867	664,389
Segregated Cash for Futures Contracts	4,995	3,950	6,700	1,500
Cash	11,380	1,315	1,996	1,457
Receivables:				
Investment Securities Sold	18,635	2,229	25,799	12,233
Dividends and Interest	3,183	14,875	15,771	2,655
Securities Lending Income	493	658	785	204
Fund Shares Sold	8,336	13,059	18,140	2,363
Prepaid Expenses and Other Assets	136	210	194	70
Total Assets	<u>16,226,784</u>	<u>20,159,976</u>	<u>22,390,707</u>	<u>5,124,610</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	1,900,168	1,805,353	2,055,323	664,258
Investment Securities Purchased	20,709	—	67,033	15,135
Fund Shares Redeemed	7,599	5,625	5,442	2,224
Due to Advisor	5,796	2,535	3,276	1,082
Futures Margin Variation	280	221	375	84
Accrued Expenses and Other Liabilities	892	741	899	261
Total Liabilities	<u>1,935,444</u>	<u>1,814,475</u>	<u>2,132,348</u>	<u>683,044</u>
NET ASSETS	<u>\$ 14,291,340</u>	<u>\$ 18,345,501</u>	<u>\$ 20,258,359</u>	<u>\$ 4,441,566</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$14,291,340; \$18,345,501; \$20,258,359 and \$4,441,566 and shares outstanding of 385,837,964; 900,421,377; 1,041,156,367 and 246,800,248, respectively	<u>\$ 37.04</u>	<u>\$ 20.37</u>	<u>\$ 19.46</u>	<u>\$ 18.00</u>
NUMBER OF SHARES AUTHORIZED	<u>3,400,000,000</u>	<u>3,000,000,000</u>	<u>4,600,000,000</u>	<u>2,000,000,000</u>
Investments at Cost	<u>\$ 10,585,596</u>	<u>\$ 12,639,097</u>	<u>\$ 13,503,005</u>	<u>\$ 2,972,639</u>
NET ASSETS CONSIST OF:				
Paid-In Capital	\$ 9,907,983	\$ 12,744,167	\$ 13,625,691	\$ 2,948,057
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	3,460	19,633	21,824	3,488
Accumulated Net Realized Gain (Loss)	810,959	42,490	75,885	67,800
Net Unrealized Appreciation (Depreciation)	3,568,938	5,539,211	6,534,959	1,422,221
NET ASSETS	<u>\$ 14,291,340</u>	<u>\$ 18,345,501</u>	<u>\$ 20,258,359</u>	<u>\$ 4,441,566</u>

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017
(Unaudited)

(Amounts in thousands, except share and per share amounts)

	U.S. Small Cap Portfolio*	U.S. Micro Cap Portfolio*	DFA Real Estate Securities Portfolio*	Large Cap International Portfolio*
ASSETS:				
Investments at Value (including \$3,797,096, \$1,064,522, \$573,650 and \$405,915 of securities on loan, respectively)	\$ 15,544,615	\$ 5,798,004	\$ 7,784,953	\$ 4,071,067
Temporary Cash Investments at Value & Cost	211,738	54,274	102,157	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$3,518,240, \$952,632, \$475,841 and \$342,825)	3,518,844	952,804	475,931	342,820
Segregated Cash for Futures Contracts	7,313	1,985	3,955	1,487
Foreign Currencies at Value	—	—	—	4,148
Cash	6,091	4,449	—	33,441
Receivables:				
Investment Securities Sold	6,660	9,268	—	—
Dividends, Interest and Tax Reclaims	3,922	1,781	7,185	19,240
Securities Lending Income	1,359	445	79	439
Fund Shares Sold	10,897	2,717	4,758	3,107
Prepaid Expenses and Other Assets	129	64	92	44
Total Assets	19,311,568	6,825,791	8,379,110	4,475,793
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	3,518,123	952,605	475,836	342,767
Investment Securities Purchased	30,717	11,175	10,495	57
Fund Shares Redeemed	35,983	2,942	2,281	1,215
Due to Advisor	4,442	2,357	1,047	697
Futures Margin Variation	1,345	381	221	78
Accrued Expenses and Other Liabilities	720	402	446	272
Total Liabilities	3,591,330	969,862	490,326	345,086
NET ASSETS	\$ 15,720,238	\$ 5,855,929	\$ 7,888,784	\$ 4,130,707
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$15,720,238; \$5,855,929; \$7,888,784 and \$4,130,707 and shares outstanding of 456,945,402; 277,885,714; 227,804,277 and 192,213,663, respectively	\$ 34.40	\$ 21.07	\$ 34.63	\$ 21.49
NUMBER OF SHARES AUTHORIZED	2,000,000,000	3,000,000,000	1,700,000,000	1,500,000,000
Investments at Cost	\$ 11,875,058	\$ 3,859,648	\$ 5,562,309	\$ 3,491,512
Foreign Currencies at Cost	\$ —	\$ —	\$ —	\$ 4,169
NET ASSETS CONSIST OF:				
Paid-In Capital	\$ 11,445,983	\$ 3,629,207	\$ 5,690,819	\$ 3,742,861
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	6,208	1,497	69,541	23,646
Accumulated Net Realized Gain (Loss)	595,469	285,972	(95,021)	(215,927)
Net Unrealized Foreign Exchange Gain (Loss)	—	—	—	14
Net Unrealized Appreciation (Depreciation)	3,672,578	1,939,253	2,223,445	580,113
NET ASSETS	\$ 15,720,238	\$ 5,855,929	\$ 7,888,784	\$ 4,130,707

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017

(Unaudited)

(Amounts in thousands, except share and per share amounts)

	<u>International Core Equity Portfolio*</u>	<u>International Small Company Portfolio</u>	<u>Global Small Company Portfolio</u>	<u>Japanese Small Company Portfolio</u>	<u>Asia Pacific Small Company Portfolio</u>
ASSETS:					
Investments in Affiliated Investment Companies at Value	—	\$ 11,971,270	\$ 10,345	\$ 538,996	\$ 282,928
Investments at Value (including \$2,170,666, \$0, \$0, \$0 and \$0 of securities on loan, respectively)	\$ 20,697,972	—	—	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$2,079,308, \$0, \$0, \$0 and \$0)	2,079,631	—	—	—	—
Segregated Cash for Futures Contracts	8,100	4,654	—	—	—
Foreign Currencies at Value	10,746	—	—	—	—
Cash	325,004	123,062	22	—	—
Receivables:					
Investment Securities Sold	6,308	—	—	—	—
Dividends, Interest and Tax Reclaims	93,638	—	—	—	—
Securities Lending Income	3,421	—	—	—	—
Fund Shares Sold	20,058	4,480	110	262	—
From Advisor	—	—	8	—	—
Unrealized Gain on Foreign Currency Contracts	32	—	—	—	—
Deferred Offering Costs	—	—	23	—	—
Prepaid Expenses and Other Assets	220	70	4	12	12
Total Assets	<u>23,245,130</u>	<u>12,103,536</u>	<u>10,512</u>	<u>539,270</u>	<u>282,940</u>
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	2,079,284	—	—	—	—
Investment Securities Purchased	139,434	—	40	—	—
Fund Shares Redeemed	5,133	7,577	—	10	50
Due to Advisor	4,545	3,850	—	174	93
Futures Margin Variation	454	464	—	—	—
Unrealized Loss on Foreign Currency Contracts	55	—	—	—	—
Accrued Expenses and Other Liabilities	871	417	2	15	11
Total Liabilities	<u>2,229,776</u>	<u>12,308</u>	<u>42</u>	<u>199</u>	<u>154</u>
NET ASSETS	<u>\$ 21,015,354</u>	<u>\$ 12,091,228</u>	<u>\$ 10,470</u>	<u>\$ 539,071</u>	<u>\$ 282,786</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Institutional Class Shares — based on net assets of \$21,015,354; \$12,091,228; \$10,470; \$539,071 and \$282,786 and shares outstanding of 1,635,224,061; 625,644,782; 990,694; 22,348,911 and 13,162,865, respectively	<u>\$ 12.85</u>	<u>\$ 19.33</u>	<u>\$ 10.57</u>	<u>\$ 24.12</u>	<u>\$ 21.48</u>
NUMBER OF SHARES AUTHORIZED	<u>7,000,000,000</u>	<u>3,000,000,000</u>	<u>100,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>
Investments in Affiliated Investment Companies at Cost	\$ —	\$ 10,153,529	\$ 10,000	\$ 444,383	\$ 286,809
Investments at Cost	\$ 18,280,468	\$ —	\$ —	\$ —	\$ —
Foreign Currencies at Cost	\$ 10,744	\$ —	\$ —	\$ —	\$ —
NET ASSETS CONSIST OF:					
Paid-In Capital	\$ 18,870,631	\$ 10,147,577	\$ 10,082	\$ 476,319	\$ 309,594
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	127,061	16,467	32	(2,191)	(5,017)
Accumulated Net Realized Gain (Loss)	(401,483)	108,109	11	(29,629)	(17,907)
Net Unrealized Foreign Exchange Gain (Loss)	151	(38)	—	(41)	(3)
Net Unrealized Appreciation (Depreciation)	2,418,994	1,819,113	345	94,613	(3,881)
NET ASSETS	<u>\$ 21,015,354</u>	<u>\$ 12,091,228</u>	<u>\$ 10,470</u>	<u>\$ 539,071</u>	<u>\$ 282,786</u>

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017

(Unaudited)

(Amounts in thousands, except share and per share amounts)

	<u>United Kingdom Small Company Portfolio</u>	<u>Continental Small Company Portfolio</u>	<u>DFA International Real Estate Securities Portfolio*</u>	<u>DFA Global Real Estate Securities Portfolio*</u>	<u>DFA International Small Cap Value Portfolio*</u>
ASSETS:					
Investments in Affiliated Investment Companies at Value	\$ 43,125	\$ 386,549	—	\$ 3,549,532	—
Investments at Value (including \$0, \$0, \$195,714, \$169,934 and \$893,768 of securities on loan, respectively)	—	—	\$ 4,686,690	1,996,637	\$ 14,314,699
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$0, \$200,224, \$174,718 and \$894,767)	—	—	200,242	174,737	894,960
Segregated Cash for Futures Contracts	—	—	1,075	—	5,520
Foreign Currencies at Value	—	—	4,691	—	81,666
Cash	—	—	45,870	8,127	97,772
Receivables:					
Investment Securities/Affiliated Investment Company Sold	—	—	351	—	38,009
Dividends, Interest and Tax Reclaims	—	—	18,909	1,857	71,685
Securities Lending Income	—	—	466	23	2,251
Fund Shares Sold	—	74	15,159	38,124	5,910
Unrealized Gain on Foreign Currency Contracts	—	—	14	—	7
Prepaid Expenses and Other Assets	14	68	79	102	134
Total Assets	<u>43,139</u>	<u>386,691</u>	<u>4,973,546</u>	<u>5,769,139</u>	<u>15,512,613</u>
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	—	—	200,184	174,713	894,710
Investment Securities/Affiliated Investment Company Purchased	—	—	20,732	14,107	40,652
Fund Shares Redeemed	21	41	2,082	3,984	5,588
Due to Advisor	12	121	961	302	7,586
Futures Margin Variation	—	—	61	—	481
Unrealized Loss on Foreign Currency Contracts	—	—	16	—	3
Accrued Expenses and Other Liabilities	5	12	254	206	890
Total Liabilities	<u>38</u>	<u>174</u>	<u>224,290</u>	<u>193,312</u>	<u>949,910</u>
NET ASSETS	<u>\$ 43,101</u>	<u>\$ 386,517</u>	<u>\$ 4,749,256</u>	<u>\$ 5,575,827</u>	<u>\$ 14,562,703</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Institutional Class Shares — based on net assets of \$43,101; \$386,517; \$4,749,256; \$5,575,827 and \$14,562,703 and shares outstanding of 1,393,593; 15,292,635; 952,231,946; 522,372,529 and 693,253,327, respectively	<u>\$ 30.93</u>	<u>\$ 25.27</u>	<u>\$ 4.99</u>	<u>\$ 10.67</u>	<u>\$ 21.01</u>
NUMBER OF SHARES AUTHORIZED	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>4,000,000,000</u>	<u>3,000,000,000</u>	<u>4,600,000,000</u>
Investments in Affiliated Investment Companies at Cost	<u>\$ 34,523</u>	<u>\$ 296,628</u>	<u>\$ —</u>	<u>\$ 2,959,753</u>	<u>\$ —</u>
Investments at Cost	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 4,450,191</u>	<u>\$ 1,919,189</u>	<u>\$ 11,975,928</u>
Foreign Currencies at Cost	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 4,656</u>	<u>\$ —</u>	<u>\$ 82,254</u>
NET ASSETS CONSIST OF:					
Paid-In Capital	\$ 33,919	\$ 301,692	\$ 5,164,678	\$ 4,901,629	\$ 11,958,612
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	220	2,276	(389,673)	32,402	(27,590)
Accumulated Net Realized Gain (Loss)	350	(7,491)	(262,590)	(25,450)	291,988
Net Unrealized Foreign Exchange Gain (Loss)	10	119	40	—	73
Net Unrealized Appreciation (Depreciation)	8,602	89,921	236,801	667,246	2,339,620
NET ASSETS	<u>\$ 43,101</u>	<u>\$ 386,517</u>	<u>\$ 4,749,256</u>	<u>\$ 5,575,827</u>	<u>\$ 14,562,703</u>

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017

(Unaudited)

(Amounts in thousands, except share and per share amounts)

	International Vector Equity Portfolio*	World ex U.S. Value Portfolio	World ex U.S. Targeted Value Portfolio*	World ex U.S. Core Equity Portfolio*	World Core Equity Portfolio
ASSETS:					
Investments in Affiliated Investment Companies at Value	—	\$ 216,675	—	—	\$ 448,671
Investments at Value (including \$210,226, \$0, \$12,345, \$180,374 and \$0 of securities on loan, respectively)	\$ 2,177,654	—	\$ 375,699	\$ 2,171,488	—
Temporary Cash Investments at Value & Cost	—	—	—	—	322
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$209,180, \$0, \$9,956, \$163,878 and \$0)	209,216	—	9,957	163,905	—
Foreign Currencies at Value	1,173	—	1,726	3,698	—
Cash	7,667	216	921	10,802	—
Receivables:					
Investment Securities Sold	664	—	716	584	—
Dividends, Interest and Tax Reclaims	9,689	—	1,379	7,674	—
Securities Lending Income	389	—	37	365	—
Fund Shares Sold	2,082	55	183	963	351
Unrealized Gain on Foreign Currency Contracts	1	—	2	—	—
Prepaid Expenses and Other Assets	50	11	26	55	21
Total Assets	2,408,585	216,957	390,646	2,359,534	449,365
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	209,175	—	9,955	163,878	—
Investment Securities Purchased	3,222	—	2,220	4,617	161
Fund Shares Redeemed	1,035	12	70	740	27
Due to Advisor	790	58	178	606	19
Unrealized Loss on Foreign Currency Contracts	1	—	1	—	—
Accrued Expenses and Other Liabilities	131	4	82	172	5
Total Liabilities	214,354	74	12,506	170,013	212
NET ASSETS	\$ 2,194,231	\$ 216,883	\$ 378,140	\$ 2,189,521	\$ 449,153
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Institutional Class Shares — based on net assets of \$2,194,231; \$216,883; \$378,140; \$2,189,521 and \$449,153 and shares outstanding of 183,057,375; 19,030,131; 27,726,632; 199,584,395 and 30,600,514, respectively	\$ 11.99	\$ 11.40	\$ 13.64	\$ 10.97	\$ 14.68
NUMBER OF SHARES AUTHORIZED	1,500,000,000	1,000,000,000	1,000,000,000	1,500,000,000	1,000,000,000
Investments in Affiliated Investment Companies at Cost	\$ —	\$ 196,174	\$ —	\$ —	\$ 399,517
Investments at Cost	\$ 1,872,126	\$ —	\$ 326,299	\$ 1,988,827	\$ —
Foreign Currencies at Cost	\$ 1,172	\$ —	\$ 1,719	\$ 3,706	\$ —
NET ASSETS CONSIST OF:					
Paid-In Capital	\$ 1,877,408	\$ 198,784	\$ 330,263	\$ 2,007,781	\$ 403,336
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	13,057	1,014	1,594	10,827	(33)
Accumulated Net Realized Gain (Loss)	(1,811)	(3,381)	(3,125)	(11,780)	(3,304)
Net Unrealized Foreign Exchange Gain (Loss)	12	(35)	—	13	—
Net Unrealized Appreciation (Depreciation)	305,565	20,501	49,408	182,680	49,154
NET ASSETS	\$ 2,194,231	\$ 216,883	\$ 378,140	\$ 2,189,521	\$ 449,153

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017

(Unaudited)

(Amounts in thousands, except share and per share amounts)

	Selectively Hedged Global Equity Portfolio	Emerging Markets Portfolio	Emerging Markets Small Cap Portfolio	Emerging Markets Value Portfolio	Emerging Markets Core Equity Portfolio*
ASSETS:					
Investments in Affiliated Investment Companies at Value	\$ 317,176	\$ 5,688,367	\$ 6,505,830	\$ 17,986,995	—
Investments at Value (including \$0, \$0, \$0, \$0 and \$1,859,446 of securities on loan, respectively)	—	—	—	—	\$ 21,998,982
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$0, \$0, \$0 and \$1,095,684)	—	—	—	—	1,095,915
Segregated Cash for Futures Contracts	830	—	—	—	7,865
Foreign Currencies at Value	—	—	—	—	88,495
Cash	19,617	—	—	—	193,057
Receivables:					
Investment Securities/Affiliated Investment Companies Sold	—	—	—	—	22,609
Dividends, Interest and Tax Reclaims	—	—	—	—	23,047
Securities Lending Income	—	—	—	—	5,172
Fund Shares Sold	727	5,047	3,371	5,516	28,427
Unrealized Gain on Forward Currency Contracts	207	—	—	—	—
Unrealized Gain on Foreign Currency Contracts	—	—	—	—	3
Prepaid Expenses and Other Assets	13	58	51	80	196
Total Assets	338,570	5,693,472	6,509,252	17,992,591	23,463,768
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	—	—	—	—	1,095,654
Investment Securities/Affiliated Investment Companies Purchased	370	—	—	—	51,000
Fund Shares Redeemed	23	3,662	2,610	13,942	7,353
Due to Advisor	11	1,472	2,366	5,866	8,662
Futures Margin Variation	46	—	—	—	267
Unrealized Loss on Forward Currency Contracts	318	—	—	—	—
Unrealized Loss on Foreign Currency Contracts	—	—	—	—	24
Accrued Expenses and Other Liabilities	9	218	179	681	1,378
Total Liabilities	777	5,352	5,155	20,489	1,164,338
NET ASSETS	\$ 337,793	\$ 5,688,120	\$ 6,504,097	\$ 17,972,102	\$ 22,299,430
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Class R2 Shares — based on net assets of \$0; \$0; \$0; \$24,119 and \$0 and shares outstanding of 0; 0; 0; 880,642 and 0, respectively	N/A	N/A	N/A	\$ 27.39	N/A
NUMBER OF SHARES AUTHORIZED	N/A	N/A	N/A	200,000,000	N/A
Institutional Class Shares — based on net assets of \$337,793; \$5,688,120; \$6,504,097; \$17,947,983 and \$22,299,430 and shares outstanding of 22,475,170; 217,226,559; 301,548,953; 651,352,264 and 1,110,693,339, respectively	\$ 15.03	\$ 26.19	\$ 21.57	\$ 27.55	\$ 20.08
NUMBER OF SHARES AUTHORIZED	1,000,000,000	1,500,000,000	1,500,000,000	3,000,000,000	5,000,000,000
Investments in Affiliated Investment Companies at Cost	\$ 270,709	\$ 4,238,393	\$ 5,780,416	\$ 16,897,664	\$ —
Investments at Cost	—	—	—	—	\$ 19,240,216
Foreign Currencies at Cost	—	—	—	—	\$ 88,740
NET ASSETS CONSIST OF:					
Paid-In Capital	\$ 288,855	\$ 4,470,840	\$ 5,782,823	\$ 18,398,556	\$ 20,398,507
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	45	6,345	(16,108)	(31,904)	44,770
Accumulated Net Realized Gain (Loss)	2,374	(239,042)	11,922	(1,484,043)	(905,520)
Net Unrealized Foreign Exchange Gain (Loss)	(111)	3	46	162	99
Net Unrealized Appreciation (Depreciation)	46,630	1,449,974	725,414	1,089,331	2,761,574
NET ASSETS	\$ 337,793	\$ 5,688,120	\$ 6,504,097	\$ 17,972,102	\$ 22,299,430

* See Note K in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	Enhanced U.S. Large Company Portfolio#	U.S. Large Cap Equity Portfolio#	U.S. Large Cap Value Portfolio*	U.S. Targeted Value Portfolio#
Investment Income				
Net Investment Income Allocated from Affiliated Investment Company:				
Dividends	\$ —	\$ —	\$ 219,975	\$ —
Income from Securities Lending	—	—	1,085	—
Expenses Allocated from Affiliated Investment Company	—	—	(10,911)	—
Total Net Investment Income Received from Affiliated Investment Company	—	—	210,149	—
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$0, \$1, \$0 and \$34, respectively)	\$ —	\$ 9,153	\$ —	\$ 68,372
Interest	1,672	—	—	—
Income from Securities Lending	7	77	—	2,516
Total Investment Income	1,679	9,230	—	70,888
Fund Expenses				
Investment Management Fees	250	712	24,707	16,427
Accounting & Transfer Agent Fees	9	30	167	259
S&P 500® Fees	4	—	—	—
Custodian Fees	4	7	—	58
Shareholder Servicing Fees				
Class R1 Shares	—	—	—	24
Class R2 Shares	—	—	—	216
Filing Fees	16	26	127	76
Shareholders' Reports	3	8	190	140
Directors'/Trustees' Fees & Expenses	1	5	95	46
Professional Fees	2	7	17	65
Other	5	21	47	123
Total Expenses	294	816	25,350	17,434
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	(18)	—	(9,883)	—
Fees Paid Indirectly (Note C)	(4)	—	—	—
Net Expenses	272	816	15,467	17,434
Net Investment Income (Loss)	1,407	8,414	194,682	53,454
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	(237)	2,571	652,478	396,371
Futures	27,341	—	12,107	11,155
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	68	110,709	1,831,911	872,409
Futures	2,744	1	4,884	2,557
Net Realized and Unrealized Gain (Loss)	29,916	113,281	2,501,380	1,282,492
Net Increase (Decrease) in Net Assets Resulting from Operations	\$31,323	\$121,695	\$2,696,062	\$1,335,946

* Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	U.S. Small Cap Value Portfolio	U.S. Core Equity 1 Portfolio	U.S. Core Equity 2 Portfolio	U.S. Vector Equity Portfolio
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$50, \$30, \$35 and \$10, respectively)#	\$ 94,623	\$ 153,647	\$ 168,821	\$ 34,825
Income from Securities Lending	3,278	4,075	4,803	1,210
Total Investment Income	97,901	157,722	173,624	36,035
Expenses				
Investment Management Fees	35,532	14,449	18,881	6,403
Accounting & Transfer Agent Fees	415	468	526	127
Custodian Fees	95	89	97	26
Filing Fees	121	172	127	35
Shareholders' Reports	161	107	129	52
Directors'/Trustees' Fees & Expenses	71	81	91	21
Professional Fees	103	118	133	31
Other	192	219	248	58
Total Expenses	36,690	15,703	20,232	6,753
Net Investment Income (Loss)	61,211	142,019	153,392	29,282
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	709,314	30,001	60,806	63,503
Futures	20,973	10,576	12,375	2,950
In-Kind Redemptions	79,386	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities	1,361,435	2,068,820	2,303,338	527,084
Futures	5,136	3,553	4,911	1,125
Net Realized and Unrealized Gain (Loss)	2,176,244	2,112,950	2,381,430	594,662
Net Increase (Decrease) in Net Assets Resulting from Operations	\$2,237,455	\$2,254,969	\$2,534,822	\$623,944

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	<u>U.S. Small Cap Portfolio</u>	<u>U.S. Micro Cap Portfolio</u>	<u>DFA Real Estate Securities Portfolio</u>	<u>Large Cap International Portfolio</u>
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$29, \$4, \$0 and \$4,983, respectively)#	\$ 102,667	\$ 35,567	\$168,017	\$ 52,179
Income from Securities Lending	7,041	2,101	591	1,398
Total Investment Income	<u>109,708</u>	<u>37,668</u>	<u>168,608</u>	<u>53,577</u>
Expenses				
Investment Management Fees	25,932	14,226	6,375	4,357
Accounting & Transfer Agent Fees	420	176	217	126
Custodian Fees	91	42	39	178
Filing Fees	99	41	70	31
Shareholders' Reports	142	62	111	62
Directors'/Trustees' Fees & Expenses	72	28	37	18
Professional Fees	103	42	57	34
Other	192	80	99	69
Total Expenses	<u>27,051</u>	<u>14,697</u>	<u>7,005</u>	<u>4,875</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived				
Fees Recovered by Advisor (Note C)	—	—	(254)	(141)
Fees Paid Indirectly (Note C)	—	—	—	(132)
Net Expenses	<u>27,051</u>	<u>14,697</u>	<u>6,751</u>	<u>4,602</u>
Net Investment Income (Loss)	<u>82,657</u>	<u>22,971</u>	<u>161,857</u>	<u>48,975</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	468,794	283,979	(21,717)	11,853
Futures	11,882	6,138	5,170	1,906
Foreign Currency Transactions	—	—	—	(899)
In-Kind Redemptions	125,200	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	1,581,604	652,854	118,073	346,444
Futures	6,700	2,384	2,226	1,452
Translation of Foreign Currency Denominated Amounts	—	—	—	346
Net Realized and Unrealized Gain (Loss)	<u>2,194,180</u>	<u>945,355</u>	<u>103,752</u>	<u>361,102</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$2,276,837</u>	<u>\$968,326</u>	<u>\$265,609</u>	<u>\$410,077</u>

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	International Core Equity Portfolio#	International Small Company Portfolio*	Global Small Company Portfolio (a)*	Japanese Small Company Portfolio*	Asia Pacific Small Company Portfolio*
Investment Income					
Net Investment Income Allocated from Affiliated Investment Companies:					
Dividends (Net of Foreign Taxes Withheld of \$0, \$11,583, \$3, \$633 and \$84, respectively)	\$ —	\$ 133,511	\$ 26	\$ 5,776	\$ 3,674
Income from Securities Lending	—	13,856	3	551	392
Expenses Allocated from Affiliated Investment Companies	—	(6,538)	(1)	(318)	(168)
Income Distributions Received from Affiliated Investment Companies	—	239	8	—	—
Total Net Investment Income Received from Affiliated Investment Companies	—	141,068	36	6,009	3,898
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$23,093, \$0, \$0, \$0 and \$0, respectively)	249,096	—	—	—	—
Income from Securities Lending	13,832	—	—	—	—
Total Investment Income	262,928	—	—	—	—
Fund Expenses					
Investment Management Fees	29,668	21,562	8	1,266	644
Accounting & Transfer Agent Fees	541	60	1	3	2
Custodian Fees	935	2	1	—	—
Filing Fees	179	111	1	10	11
Shareholders' Reports	182	133	—	3	3
Directors'/Trustees' Fees & Expenses	87	52	—	2	1
Professional Fees	163	31	—	1	—
Organizational & Offering Costs	—	—	9	—	—
Other	306	36	—	2	—
Total Expenses	32,061	21,987	20	1,287	661
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	(2,081)	—	(16)	(253)	(129)
Fees Paid Indirectly (Note C)	(799)	—	—	—	—
Net Expenses	29,181	21,987	4	1,034	532
Net Investment Income (Loss)	<u>233,747</u>	<u>119,081</u>	<u>32</u>	<u>4,975</u>	<u>3,366</u>
Realized and Unrealized Gain (Loss)					
Net Realized Gain (Loss) on:					
Investment Securities Sold**	(44,503)	117,973	12	4,995	4,278
Futures	14,372	5,651	(1)	—	—
Foreign Currency Transactions	(4,031)	(2,047)	—	(381)	(76)
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	1,942,368	1,071,748	(2)	23,816	4,656
Affiliated Investment Companies Shares	—	—	347	—	—
Futures	4,105	4,157	—	1	—
Translation of Foreign Currency Denominated Amounts	1,680	1,021	—	115	(3)
Net Realized and Unrealized Gain (Loss)	<u>1,913,991</u>	<u>1,198,503</u>	<u>356</u>	<u>28,546</u>	<u>8,855</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$2,147,738</u>	<u>\$1,317,584</u>	<u>\$388</u>	<u>\$33,521</u>	<u>\$12,221</u>

* Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

(a) The Portfolio commenced operations on January 18, 2017.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	United Kingdom Small Company Portfolio*	Continental Small Company Portfolio*	DFA International Real Estate Securities Portfolio#	DFA Global Real Estate Securities Portfolio#	DFA International Small Cap Value Portfolio#
Investment Income					
Net Investment Income Allocated from Affiliated Investment Company:					
Dividends (Net of Foreign Taxes Withheld of \$1, \$523, \$0, \$0 and \$0, respectively)	\$ 755	\$ 3,531	\$ —	\$ —	\$ —
Income from Securities Lending	11	512	—	—	—
Expenses Allocated from Affiliated Investment Company	(23)	(201)	—	—	—
Income Distributions Received from Affiliated Investment Companies	—	—	—	160,849	—
Total Net Investment Income Received from Affiliated Investment Company	<u>743</u>	<u>3,842</u>	<u>—</u>	<u>160,849</u>	<u>—</u>
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$10,768, \$0 and \$13,215, respectively)	—	—	89,904	39,852	154,442
Income from Securities Lending	—	—	1,416	188	10,927
Total Fund Investment Income	<u>—</u>	<u>—</u>	<u>91,320</u>	<u>40,040</u>	<u>165,369</u>
Fund Expenses					
Investment Management Fees	98	814	5,315	5,105	43,908
Accounting & Transfer Agent Fees	2	3	135	79	401
Custodian Fees	—	—	244	14	915
Filing Fees	16	24	42	75	86
Shareholders' Reports	1	4	55	101	174
Directors'/Trustees' Fees & Expenses	—	2	20	25	66
Professional Fees	1	—	38	21	118
Other	—	—	72	27	243
Total Expenses	<u>118</u>	<u>847</u>	<u>5,921</u>	<u>5,447</u>	<u>45,911</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	(26)	(163)	—	(3,138)	—
Fees Paid Indirectly (Note C)	—	—	(155)	—	(233)
Net Expenses	<u>92</u>	<u>684</u>	<u>5,766</u>	<u>2,309</u>	<u>45,678</u>
Net Investment Income (Loss)	<u>651</u>	<u>3,158</u>	<u>85,554</u>	<u>198,580</u>	<u>119,691</u>
Realized and Unrealized Gain (Loss)					
Capital Gain Distributions Received from Affiliated Investment Companies	—	—	—	14,569	—
Net Realized Gain (Loss) on:					
Investment Securities Sold**	559	3,117	(24,204)	426	306,161
Affiliated Investment Companies Shares Sold	—	—	—	(1,562)	—
Futures	—	—	3,760	222	8,861
Foreign Currency Transactions	(3)	29	(253)	3	(4,809)
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	6,241	52,027	104,882	(29,277)	1,265,279
Futures	—	—	553	—	4,697
Translation of Foreign Currency Denominated Amounts	8	6	404	—	1,606
Net Realized and Unrealized Gain (Loss)	<u>6,805</u>	<u>55,179</u>	<u>85,142</u>	<u>(15,619)</u>	<u>1,581,795</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$7,456</u>	<u>\$58,337</u>	<u>\$170,696</u>	<u>\$182,961</u>	<u>\$1,701,486</u>

* Investment Income and a portion of Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	International Vector Equity Portfolio#	World ex U.S. Value Portfolio*	World ex U.S. Targeted Value Portfolio#	World ex U.S. Core Equity Portfolio#	World Core Equity Portfolio
Investment Income					
Net Investment Income Allocated from Affiliated Investment Companies:					
Dividends (Net of Foreign Taxes Withheld of \$0, \$228, \$0, \$0 and \$0, respectively)	\$ —	\$ 2,433	\$ —	\$ —	\$ —
Income from Securities Lending	—	98	—	—	—
Expenses Allocated from Affiliated Investment Companies	—	(175)	—	—	—
Income Distributions Received from Affiliated Investment Companies	—	170	—	—	3,426
Total Net Investment Income Received from Affiliated Investment Companies	—	2,526	—	—	3,426
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$2,424, \$0, \$303, \$2,232 and \$0, respectively)	26,142	—	3,302	22,527	1
Income from Securities Lending	1,751	—	154	1,511	—
Total Investment Income	27,893	—	3,456	24,038	1
Fund Expenses					
Investment Management Fees	4,454	470	929	3,473	614
Accounting & Transfer Agent Fees	68	2	15	62	3
Custodian Fees	126	—	121	285	—
Filing Fees	36	9	22	32	21
Shareholders' Reports	36	2	3	30	2
Directors'/Trustees' Fees & Expenses	9	1	1	9	2
Professional Fees	18	3	12	28	3
Other	42	2	12	36	—
Total Expenses	4,789	489	1,115	3,955	645
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	—	(224)	—	(69)	(509)
Fees Paid Indirectly (Note C)	(30)	—	(5)	(57)	—
Net Expenses	4,759	265	1,110	3,829	136
Net Investment Income (Loss)	23,134	2,261	2,346	20,209	3,291
Realized and Unrealized Gain (Loss)					
Capital Gain Distributions Received from Affiliated Investment Companies	—	653	—	—	898
Net Realized Gain (Loss) on:					
Investment Securities Sold**	(658)	(821)	5,191	848	(436)
Futures	158	125	—	2	—
Foreign Currency Transactions	(394)	(32)	(54)	(396)	—
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	212,999	20,446	35,582	191,232	(1)
Affiliated Investment Companies Shares	—	(148)	—	—	46,422
Futures	—	73	—	—	—
Translation of Foreign Currency Denominated Amounts	196	13	22	129	—
Net Realized and Unrealized Gain (Loss)	212,301	20,309	40,741	191,815	46,883
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$235,435</u>	<u>\$22,570</u>	<u>\$43,087</u>	<u>\$212,024</u>	<u>\$50,174</u>

* Investment Income and a portion of Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	Selectively Hedged Global Equity Portfolio*	Emerging Markets Portfolio*	Emerging Markets Small Cap Portfolio*	Emerging Markets Value Portfolio*	Emerging Markets Core Equity Portfolio#
Investment Income					
Net Investment Income Allocated from Affiliated Investment Companies:					
Dividends (Net of Foreign Taxes Withheld of \$0, \$5,398, \$4,262, \$16,476 and \$0, respectively)	\$ —	\$ 41,595	\$ 38,733	\$ 135,744	\$ —
Interest	—	10	51	13	—
Income from Securities Lending	—	2,051	21,381	11,652	—
Expenses Allocated from Affiliated Investment Companies	—	(3,763)	(7,371)	(12,761)	—
Income Distributions Received from Affiliated Investment Companies	2,303	—	—	—	—
Total Net Investment Income Received from Affiliated Investment Companies	<u>2,303</u>	<u>39,893</u>	<u>52,794</u>	<u>134,648</u>	<u>—</u>
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$0, \$0 and \$19,700, respectively)	38	—	—	—	152,254
Income from Securities Lending	—	—	—	—	25,846
Total Fund Investment Income	<u>38</u>	<u>—</u>	<u>—</u>	<u>—</u>	<u>178,100</u>
Fund Expenses					
Investment Management Fees	468	12,007	18,595	41,723	50,486
Accounting & Transfer Agent Fees	3	30	32	69	557
Custodian Fees	—	—	—	—	3,991
Shareholder Servicing Fees					
Class R2 Shares	—	—	—	93	—
Filing Fees	11	50	44	106	126
Shareholders' Reports	3	77	54	133	229
Directors'/Trustees' Fees & Expenses	2	24	27	80	91
Professional Fees	2	5	5	15	247
Other	2	12	15	42	314
Total Expenses	<u>491</u>	<u>12,205</u>	<u>18,772</u>	<u>42,261</u>	<u>56,041</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	(427)	(2,551)	(5,722)	—	(1,506)
Fees Waived, (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)					
Institutional Class Shares	—	—	—	(8,307)	—
Class R2 Shares	—	—	—	(37)	—
Fees Paid Indirectly (Note C)	—	—	—	—	(568)
Net Expenses	<u>64</u>	<u>9,654</u>	<u>13,050</u>	<u>33,917</u>	<u>53,967</u>
Net Investment Income (Loss)	<u>2,277</u>	<u>30,239</u>	<u>39,744</u>	<u>100,731</u>	<u>124,133</u>
Realized and Unrealized Gain (Loss)					
Capital Gain Distributions Received from Affiliated Investment Companies	894	—	—	—	—
Net Realized Gain (Loss) on:					
Investment Securities Sold**	(578)	(19,102)	16,761	(434,056)	(114,322)
Futures	1,472	2,394	3,141	8,408	14,114
Foreign Currency Transactions	—	114	755	3,586	(2,003)
Forward Currency Contracts	1,881	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	—	467,837	535,791	2,175,373	1,890,406
Affiliated Investment Companies Shares	33,263	—	—	—	—
Futures	511	1,766	753	3,185	6,261
Translation of Foreign Currency Denominated Amounts	—	(57)	(68)	(50)	(67)
Forward Currency Contracts	(760)	—	—	—	—
Net Realized and Unrealized Gain (Loss)	<u>36,683</u>	<u>452,952</u>	<u>557,133</u>	<u>1,756,446</u>	<u>1,794,389</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$38,960</u>	<u>\$483,191</u>	<u>\$596,877</u>	<u>\$1,857,177</u>	<u>\$1,918,522</u>

* Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$144 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	Enhanced U.S. Large Company Portfolio		U.S. Large Cap Equity Portfolio		U.S. Large Cap Value Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 1,407	\$ 1,670	\$ 8,414	\$ 15,047	\$ 194,682	\$ 363,236
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(237)	(59)	2,571	(9,470)	652,478	447,750
Futures	27,341	7,848	—	—	12,107	17,635
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign						
Currency	68	118	110,709	22,964	1,831,911	(11,625)
Futures	2,744	(557)	1	—	4,884	(3,292)
Net Increase (Decrease) in Net Assets Resulting from Operations	31,323	9,020	121,695	28,541	2,696,062	813,704
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(1,256)	(1,417)	(9,076)	(14,431)	(179,198)	(357,227)
Net Short-Term Gains:						
Institutional Class Shares	(2,722)	(3,529)	—	—	—	—
Net Long-Term Gains:						
Institutional Class Shares	(4,088)	(9,801)	—	—	(446,140)	(643,970)
Total Distributions	(8,066)	(14,747)	(9,076)	(14,431)	(625,338)	(1,001,197)
Capital Share Transactions (1):						
Shares Issued	39,475	73,655	197,414	301,960	2,672,157	4,078,939
Shares Issued in Lieu of Cash						
Distributions	7,501	13,002	8,737	14,259	584,187	935,970
Shares Redeemed	(52,296)	(46,158)	(128,880)	(178,150)	(1,946,229)	(2,962,098)
Net Increase (Decrease) from Capital Share Transactions	(5,320)	40,499	77,271	138,069	1,310,115	2,052,811
Total Increase (Decrease) in Net Assets	17,937	34,772	189,890	152,179	3,380,839	1,865,318
Net Assets						
Beginning of Period	238,413	203,641	851,323	699,144	17,673,253	15,807,935
End of Period	\$256,350	\$238,413	\$1,041,213	\$ 851,323	\$21,054,092	\$17,673,253
(1) Shares Issued and Redeemed:						
Shares Issued	3,036	6,113	13,834	24,003	74,712	131,035
Shares Issued in Lieu of Cash						
Distributions	591	1,111	612	1,116	16,428	29,906
Shares Redeemed	(4,009)	(3,945)	(9,069)	(14,319)	(54,557)	(94,466)
Net Increase (Decrease) from Shares Issued and Redeemed ..	(382)	3,279	5,377	10,800	36,583	66,475
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)						
	\$ 352	\$ 201	\$ 1,225	\$ 1,887	\$ 34,467	\$ 18,983

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	U.S. Targeted Value Portfolio		U.S. Small Cap Value Portfolio		U.S. Core Equity 1 Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 53,454	\$ 93,044	\$ 61,211	\$ 122,969	\$ 142,019	\$ 261,444
Net Realized Gain (Loss) on:						
Investment Securities Sold*	396,371	310,791	709,314	533,632	30,001	71,932
Futures	11,155	6,695	20,973	42,945	10,576	14,545
In-Kind Redemptions	—	—	79,386	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities	872,409	(32,158)	1,361,435	(45,822)	2,068,820	193,308
Futures	2,557	(2,039)	5,136	(3,946)	3,553	(3,224)
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>1,335,946</u>	<u>376,333</u>	<u>2,237,455</u>	<u>649,778</u>	<u>2,254,969</u>	<u>538,005</u>
Distributions From:						
Net Investment Income:						
Class R1 Shares	(241)	(462)	—	—	—	—
Class R2 Shares	(808)	(1,837)	—	—	—	—
Institutional Class Shares	(49,959)	(92,387)	(55,980)	(122,993)	(156,030)	(253,050)
Net Short-Term Gains:						
Class R1 Shares	(75)	(54)	—	—	—	—
Class R2 Shares	(304)	(202)	—	—	—	—
Institutional Class Shares	(15,806)	(9,668)	—	—	—	—
Net Long-Term Gains:						
Class R1 Shares	(1,310)	(1,571)	—	—	—	—
Class R2 Shares	(5,296)	(5,836)	—	—	—	—
Institutional Class Shares	(275,712)	(279,118)	(533,287)	(487,348)	(71,615)	(160,152)
Total Distributions	<u>(349,511)</u>	<u>(391,135)</u>	<u>(589,267)</u>	<u>(610,341)</u>	<u>(227,645)</u>	<u>(413,202)</u>
Capital Share Transactions (1):						
Shares Issued	1,635,245	1,989,566	1,660,803	2,855,521	2,563,876	3,836,889
Shares Issued in Lieu of Cash						
Distributions	322,721	363,680	533,141	547,459	217,685	394,137
Shares Redeemed	(1,360,947)	(1,433,622)	(2,163,977)	(2,509,494)	(1,423,543)	(2,671,444)
Net Increase (Decrease) from Capital Share Transactions	<u>597,019</u>	<u>919,624</u>	<u>29,967</u>	<u>893,486</u>	<u>1,358,018</u>	<u>1,559,582</u>
Total Increase (Decrease) in Net Assets	<u>1,583,454</u>	<u>904,822</u>	<u>1,678,155</u>	<u>932,923</u>	<u>3,385,342</u>	<u>1,684,385</u>
Net Assets						
Beginning of Period	<u>8,068,289</u>	<u>7,163,467</u>	<u>12,613,185</u>	<u>11,680,262</u>	<u>14,960,159</u>	<u>13,275,774</u>
End of Period	<u>\$ 9,651,743</u>	<u>\$ 8,068,289</u>	<u>\$14,291,340</u>	<u>\$12,613,185</u>	<u>\$18,345,501</u>	<u>\$14,960,159</u>
(1) Shares Issued and Redeemed:						
Shares Issued	68,077	99,453	44,747	94,286	130,428	221,794
Shares Issued in Lieu of Cash						
Distributions	13,315	18,127	14,108	17,740	11,099	22,712
Shares Redeemed	(56,715)	(70,370)	(58,128)	(79,957)	(72,342)	(154,875)
Net Increase (Decrease) from Shares Issued and Redeemed	<u>24,677</u>	<u>47,210</u>	<u>727</u>	<u>32,069</u>	<u>69,185</u>	<u>89,631</u>
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	<u>\$ 3,863</u>	<u>\$ 1,417</u>	<u>\$ 3,460</u>	<u>\$ (1,771)</u>	<u>\$ 19,633</u>	<u>\$ 33,644</u>

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	U.S. Core Equity 2 Portfolio		U.S. Vector Equity Portfolio		U.S. Small Cap Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss) . . .	\$ 153,392	\$ 293,351	\$ 29,282	\$ 59,961	\$ 82,657	\$ 135,557
Net Realized Gain (Loss) on:						
Investment Securities Sold*	60,806	110,911	63,503	103,375	468,794	362,082
Futures	12,375	16,424	2,950	3,911	11,882	18,220
In-Kind Redemptions	—	—	—	—	125,200	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities	2,303,338	180,375	527,084	(37,035)	1,581,604	11,454
Futures	4,911	(3,630)	1,125	(835)	6,700	(4,290)
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>2,534,822</u>	<u>597,431</u>	<u>623,944</u>	<u>129,377</u>	<u>2,276,837</u>	<u>523,023</u>
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(158,282)	(281,321)	(25,944)	(59,624)	(79,187)	(133,998)
Net Short-Term Gains:						
Institutional Class Shares	—	—	(202)	—	(12,822)	(1,951)
Net Long-Term Gains:						
Institutional Class Shares	(122,469)	(296,061)	(101,959)	(119,588)	(343,192)	(503,176)
Total Distributions	<u>(280,751)</u>	<u>(577,382)</u>	<u>(128,105)</u>	<u>(179,212)</u>	<u>(435,201)</u>	<u>(639,125)</u>
Capital Share Transactions (1):						
Shares Issued	2,238,177	3,614,827	477,722	802,042	2,209,997	3,878,897
Shares Issued in Lieu of Cash Distributions	277,642	569,820	126,559	177,958	412,088	601,644
Shares Redeemed	(1,362,577)	(2,554,214)	(481,201)	(759,047)	(1,720,682)	(2,003,782)
Net Increase (Decrease) from Capital Share Transactions	<u>1,153,242</u>	<u>1,630,433</u>	<u>123,080</u>	<u>220,953</u>	<u>901,403</u>	<u>2,476,759</u>
Total Increase (Decrease) in Net Assets	<u>3,407,313</u>	<u>1,650,482</u>	<u>618,919</u>	<u>171,118</u>	<u>2,743,039</u>	<u>2,360,657</u>
Net Assets						
Beginning of Period	<u>16,851,046</u>	<u>15,200,564</u>	<u>3,822,647</u>	<u>3,651,529</u>	<u>12,977,199</u>	<u>10,616,542</u>
End of Period	<u>\$20,258,359</u>	<u>\$16,851,046</u>	<u>\$4,441,566</u>	<u>\$3,822,647</u>	<u>\$15,720,238</u>	<u>\$12,977,199</u>
(1) Shares Issued and Redeemed:						
Shares Issued	118,199	220,326	26,894	53,015	65,150	133,904
Shares Issued in Lieu of Cash Distributions	14,719	34,541	7,127	11,617	12,070	20,883
Shares Redeemed	(72,236)	(155,064)	(27,156)	(49,773)	(50,910)	(68,437)
Net Increase (Decrease) from Shares Issued and Redeemed	<u>60,682</u>	<u>99,803</u>	<u>6,865</u>	<u>14,859</u>	<u>26,310</u>	<u>86,350</u>
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)						
	\$ 21,824	\$ 26,714	\$ 3,488	\$ 150	\$ 6,208	\$ 2,738

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	U.S. Micro Cap Portfolio		DFA Real Estate Securities Portfolio		Large Cap International Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 22,971	\$ 43,562	\$ 161,857	\$ 221,443	\$ 48,975	\$ 95,056
Net Realized Gain (Loss) on:						
Investment Securities Sold*	283,979	265,995	(21,717)	90,717	11,853	40,972
Futures	6,138	4,507	5,170	6,786	1,906	2,587
Foreign Currency Transactions	—	—	—	—	(899)	(670)
Forward Currency Contracts	—	—	—	—	—	(1)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	652,854	(93,832)	118,073	133,266	346,444	(163,381)
Futures	2,384	(1,662)	2,226	(1,518)	1,452	(870)
Translation of Foreign Currency Denominated Amounts	—	—	—	—	346	(284)
Net Increase (Decrease) in Net Assets Resulting from Operations	968,326	218,570	265,609	450,694	410,077	(26,591)
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(23,292)	(43,417)	(131,338)	(199,996)	(37,058)	(92,122)
Net Long-Term Gains:						
Institutional Class Shares	(255,837)	(267,818)	(66,384)	—	—	—
Total Distributions	(279,129)	(311,235)	(197,722)	(199,996)	(37,058)	(92,122)
Capital Share Transactions (1):						
Shares Issued	399,886	728,237	988,165	1,324,786	524,774	1,137,696
Shares Issued in Lieu of Cash Distributions	257,672	288,388	150,349	180,508	32,993	81,307
Shares Redeemed	(619,149)	(802,728)	(577,797)	(1,049,004)	(327,854)	(722,849)
Net Increase (Decrease) from Capital Share Transactions	38,409	213,897	560,717	456,290	229,913	496,154
Total Increase (Decrease) in Net Assets	727,606	121,232	628,604	706,988	602,932	377,441
Net Assets						
Beginning of Period	5,128,323	5,007,091	7,260,180	6,553,192	3,527,775	3,150,334
End of Period	\$5,855,929	\$5,128,323	\$7,888,784	\$ 7,260,180	\$4,130,707	\$3,527,775
(1) Shares Issued and Redeemed:						
Shares Issued	19,385	41,740	28,668	38,318	26,098	59,417
Shares Issued in Lieu of Cash Distributions	12,269	16,256	4,456	5,269	1,650	4,282
Shares Redeemed	(29,748)	(45,482)	(16,848)	(30,405)	(16,281)	(37,696)
Net Increase (Decrease) from Shares Issued and Redeemed	1,906	12,514	16,276	13,182	11,467	26,003
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	\$ 1,497	\$ 1,818	\$ 69,541	\$ 39,022	\$ 23,646	\$ 11,729

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	International Core Equity Portfolio		International Small Company Portfolio		Global Small Company Portfolio	Japanese Small Company Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Period Jan. 18, 2017 (a) to April 30, 2017	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	(Unaudited)	
Increase (Decrease) in Net Assets							
Operations:							
Net Investment Income (Loss)	\$ 233,747	\$ 431,691	\$ 119,081	\$ 238,233	\$ 32	\$ 4,975	\$ 7,013
Net Realized Gain (Loss) on:							
Investment Securities Sold*	(44,503)	(84,212)	117,973	261,664	12	4,995	20,065
Futures	14,372	19,275	5,651	17,796	(1)	—	—
Foreign Currency Transactions	(4,031)	(72)	(2,047)	673	—	(381)	326
Forward Currency Contracts	—	(3)	—	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:							
Investment Securities and Foreign Currency	1,942,368	(7,083)	1,071,748	13,423	(2)	23,816	33,546
Affiliated Investment Companies Shares	—	—	—	—	347	—	—
Futures	4,105	(2,948)	4,157	(2,771)	—	1	—
Translation of Foreign Currency Denominated Amounts	1,680	(1,251)	1,021	(814)	—	115	(100)
Net Increase (Decrease) in Net Assets Resulting from Operations	2,147,738	355,397	1,317,584	528,204	388	33,521	60,850
Distributions From:							
Net Investment Income:							
Institutional Class Shares	(155,915)	(387,589)	(83,744)	(283,791)	—	(9,568)	(6,534)
Net Short-Term Gains:							
Institutional Class Shares	—	—	(18,854)	—	—	—	—
Net Long-Term Gains:							
Institutional Class Shares	—	—	(251,076)	(207,859)	—	—	—
Total Distributions	(155,915)	(387,589)	(353,674)	(491,650)	—	(9,568)	(6,534)
Capital Share Transactions (1):							
Shares Issued	3,136,495	5,576,571	1,229,119	2,126,348	10,297	57,453	50,775
Shares Issued in Lieu of Cash Distributions	148,004	367,352	339,989	473,837	—	8,825	6,058
Shares Redeemed	(1,243,979)	(3,349,288)	(829,151)	(1,572,870)	(215)	(60,573)	(65,733)
Net Increase (Decrease) from Capital Share Transactions	2,040,520	2,594,635	739,957	1,027,315	10,082	5,705	(8,900)
Total Increase (Decrease) in Net Assets	4,032,343	2,562,443	1,703,867	1,063,869	10,470	29,658	45,416
Net Assets							
Beginning of Period	16,983,011	14,420,568	10,387,361	9,323,492	—	509,413	463,997
End of Period	\$21,015,354	\$16,983,011	\$12,091,228	\$10,387,361	\$10,470	\$539,071	\$509,413
(1) Shares Issued and Redeemed:							
Shares Issued	260,067	500,176	67,541	124,163	1,012	2,502	2,413
Shares Issued in Lieu of Cash Distributions	12,584	33,144	19,964	27,874	—	401	298
Shares Redeemed	(103,648)	(300,515)	(46,228)	(92,160)	(21)	(2,690)	(3,255)
Net Increase (Decrease) from Shares Issued and Redeemed	169,003	232,805	41,277	59,877	991	213	(544)
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	\$ 127,061	\$ 49,229	\$ 16,467	\$ (18,870)	\$ 32	\$ (2,191)	\$ 2,402

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0, , \$0 and \$0, respectively.
(a) The Portfolio commenced operations on January 18, 2017.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	Asia Pacific Small Company Portfolio		United Kingdom Small Company Portfolio		Continental Small Company Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 3,366	\$ 8,007	\$ 651	\$ 1,302	\$ 3,158	\$ 6,325
Net Realized Gain (Loss) on:						
Investment Securities Sold*	4,278	(4,191)	559	2,090	3,117	6,536
Futures	—	—	—	—	—	50
Foreign Currency Transactions	(76)	49	(3)	(25)	29	(31)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	4,656	30,333	6,241	(8,433)	52,027	5,988
Futures	—	—	—	—	—	2
Translation of Foreign Currency Denominated Amounts	(3)	4	8	(2)	6	(3)
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>12,221</u>	<u>34,202</u>	<u>7,456</u>	<u>(5,068)</u>	<u>58,337</u>	<u>18,867</u>
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(8,894)	(7,760)	(630)	(1,389)	(1,109)	(6,377)
Net Long-Term Gains:						
Institutional Class Shares	—	—	(1,684)	(1,632)	—	—
Total Distributions	<u>(8,894)</u>	<u>(7,760)</u>	<u>(2,314)</u>	<u>(3,021)</u>	<u>(1,109)</u>	<u>(6,377)</u>
Capital Share Transactions (1):						
Shares Issued	25,449	30,200	10,877	12,964	45,985	68,569
Shares Issued in Lieu of Cash Distributions	8,101	6,990	2,019	2,476	992	4,981
Shares Redeemed	<u>(5,666)</u>	<u>(12,327)</u>	<u>(7,260)</u>	<u>(10,665)</u>	<u>(9,805)</u>	<u>(71,947)</u>
Net Increase (Decrease) from Capital Share Transactions	<u>27,884</u>	<u>24,863</u>	<u>5,636</u>	<u>4,775</u>	<u>37,172</u>	<u>1,603</u>
Total Increase (Decrease) in Net Assets	31,211	51,305	10,778	(3,314)	94,400	14,093
Net Assets						
Beginning of Period	<u>251,575</u>	<u>200,270</u>	<u>32,323</u>	<u>35,637</u>	<u>292,117</u>	<u>278,024</u>
End of Period	<u>\$282,786</u>	<u>\$251,575</u>	<u>\$43,101</u>	<u>\$ 32,323</u>	<u>\$386,517</u>	<u>\$292,117</u>
(1) Shares Issued and Redeemed:						
Shares Issued	1,198	1,570	391	473	2,091	3,363
Shares Issued in Lieu of Cash Distributions	408	387	76	78	46	249
Shares Redeemed	<u>(273)</u>	<u>(637)</u>	<u>(261)</u>	<u>(367)</u>	<u>(446)</u>	<u>(3,414)</u>
Net Increase (Decrease) from Shares Issued and Redeemed	<u>1,333</u>	<u>1,320</u>	<u>206</u>	<u>184</u>	<u>1,691</u>	<u>198</u>
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)						
	\$ (5,017)	\$ 511	\$ 220	\$ 199	\$ 2,276	\$ 227

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	DFA International Real Estate Securities Portfolio		DFA Global Real Estate Securities Portfolio		DFA International Small Cap Value Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 85,554	\$ 143,130	\$ 198,580	\$ 110,990	\$ 119,691	\$ 294,075
Capital Gain Distributions Received from Affiliated Investment Companies	—	—	14,569	—	—	—
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(24,204)	(1,596)	426	14,561	306,161	414,975
Affiliated Investment Companies Shares Sold	—	—	(1,562)	—	—	—
Futures	3,760	4,432	222	757	8,861	29,217
Foreign Currency Transactions	(253)	540	3	7	(4,809)	7,305
Forward Currency Contracts	—	48	—	—	—	27
In-Kind Redemptions	—	—	—	—	—	29,398
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	104,882	(118,705)	(29,277)	61,152	1,265,279	(242,603)
Futures	553	(304)	—	—	4,697	(3,458)
Translation of Foreign Currency Denominated Amounts	404	(367)	—	—	1,606	(1,796)
Net Increase (Decrease) in Net Assets Resulting from Operations	170,696	27,178	182,961	187,467	1,701,486	527,140
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(326,892)	(60,576)	(227,401)	(97,767)	(107,330)	(381,199)
Net Short-Term Gains:						
Institutional Class Shares	—	—	(2,070)	—	(3,853)	—
Net Long-Term Gains:						
Institutional Class Shares	—	—	(13,530)	—	(410,189)	(182,540)
Total Distributions	(326,892)	(60,576)	(243,001)	(97,767)	(521,372)	(563,739)
Capital Share Transactions (1):						
Shares Issued	862,926	1,062,437	1,202,240	1,524,272	1,046,052	2,066,905
Shares Issued in Lieu of Cash Distributions	320,016	60,055	233,500	93,708	465,554	508,968
Shares Redeemed	(459,113)	(447,563)	(688,828)	(878,641)	(1,138,746)	(2,107,120)
Net Increase (Decrease) from Capital Share Transactions	723,829	674,929	746,912	739,339	372,860	468,753
Total Increase (Decrease) in Net Assets	567,633	641,531	686,872	829,039	1,552,974	432,154
Net Assets						
Beginning of Period	4,181,623	3,540,092	4,888,955	4,059,916	13,009,729	12,577,575
End of Period	\$4,749,256	\$4,181,623	\$5,575,827	\$4,888,955	\$14,562,703	\$13,009,729
(1) Shares Issued and Redeemed:						
Shares Issued	179,011	201,532	114,249	139,784	52,904	113,522
Shares Issued in Lieu of Cash Distributions	69,418	12,306	23,234	9,151	24,659	28,063
Shares Redeemed	(95,836)	(85,422)	(65,979)	(81,345)	(57,953)	(115,085)
Net Increase (Decrease) from Shares Issued and Redeemed	152,593	128,416	71,504	67,590	19,610	26,500
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)						
	\$ (389,673)	\$ (148,335)	\$ 32,402	\$ 61,223	\$ (27,590)	\$ (39,951)

* Net of foreign capital gain taxes withheld of \$0, \$92, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	International Vector Equity Portfolio		World ex U.S. Value Portfolio		World ex U.S. Targeted Value Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 23,134	\$ 46,551	\$ 2,261	\$ 5,412	\$ 2,346	\$ 5,264
Capital Gain Distributions Received from Affiliated Investment Companies	—	—	653	256	—	—
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(658)	4,157	(821)	(2,948)	5,191	6,843
Futures	158	182	125	112	—	—
Foreign Currency Transactions	(394)	127	(32)	85	(54)	124
Forward Currency Contracts	—	(44)	—	—	—	8
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	212,999	16,206	20,446	7,285	35,582	5,177
Affiliated Investment Companies Shares	—	—	(148)	148	—	—
Futures	—	—	73	(19)	—	—
Translation of Foreign Currency Denominated Amounts	196	(165)	13	(11)	22	(20)
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>235,435</u>	<u>67,014</u>	<u>22,570</u>	<u>10,320</u>	<u>43,087</u>	<u>17,396</u>
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(15,044)	(43,651)	(1,984)	(5,358)	(1,634)	(4,374)
Net Long-Term Gains:						
Institutional Class Shares	(4,041)	(5,716)	—	—	—	—
Total Distributions	<u>(19,085)</u>	<u>(49,367)</u>	<u>(1,984)</u>	<u>(5,358)</u>	<u>(1,634)</u>	<u>(4,374)</u>
Capital Share Transactions (1):						
Shares Issued	239,341	688,513	14,483	47,689	66,773	164,346
Shares Issued in Lieu of Cash Distributions	18,907	48,918	1,983	5,353	1,633	4,371
Shares Redeemed	(136,841)	(493,518)	(8,323)	(25,151)	(12,931)	(128,258)
Net Increase (Decrease) from Capital Share Transactions	<u>121,407</u>	<u>243,913</u>	<u>8,143</u>	<u>27,891</u>	<u>55,475</u>	<u>40,459</u>
Total Increase (Decrease) in Net Assets	<u>337,757</u>	<u>261,560</u>	<u>28,729</u>	<u>32,853</u>	<u>96,928</u>	<u>53,481</u>
Net Assets						
Beginning of Period	<u>1,856,474</u>	<u>1,594,914</u>	<u>188,154</u>	<u>155,301</u>	<u>281,212</u>	<u>227,731</u>
End of Period	<u>\$2,194,231</u>	<u>\$1,856,474</u>	<u>\$216,883</u>	<u>\$188,154</u>	<u>\$378,140</u>	<u>\$ 281,212</u>
(1) Shares Issued and Redeemed:						
Shares Issued	21,319	68,056	1,369	5,184	5,247	15,218
Shares Issued in Lieu of Cash Distributions	1,750	4,797	187	562	133	392
Shares Redeemed	(12,250)	(48,877)	(781)	(2,605)	(1,017)	(12,154)
Net Increase (Decrease) from Shares Issued and Redeemed	<u>10,819</u>	<u>23,976</u>	<u>775</u>	<u>3,141</u>	<u>4,363</u>	<u>3,456</u>
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)						
	\$ 13,057	\$ 4,967	\$ 1,014	\$ 737	\$ 1,594	\$ 882

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$1, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	World ex U.S. Core Equity Portfolio		World Core Equity Portfolio		Selectively Hedged Global Equity Portfolio		Emerging Markets Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets								
Operations:								
Net Investment Income (Loss)	\$ 20,209	\$ 37,861	\$ 3,291	\$ 5,949	\$ 2,277	\$ 5,406	\$ 30,239	\$ 90,681
Capital Gain Distributions Received from Affiliated Investment Companies	—	—	898	1,313	894	2,164	—	—
Net Realized Gain (Loss) on: Investment Securities Sold*	848	(2,134)	(436)	(2,896)	(578)	(989)	(19,102)	(105,635)
Futures	2	(629)	—	—	1,472	1,760	2,394	5,655
Foreign Currency Transactions	(396)	189	—	—	—	—	114	955
Forward Currency Contracts	—	—	—	—	1,881	371	—	—
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency	191,232	47,901	(1)	—	—	—	467,837	506,131
Affiliated Investment Companies Shares	—	—	46,422	9,340	33,263	6,150	—	—
Futures	—	—	—	—	511	(1,100)	1,766	(263)
Translation of Foreign Currency Denominated Amounts	129	(103)	—	—	—	—	(57)	204
Forward Currency Contracts	—	—	—	—	(760)	541	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations	212,024	83,085	50,174	13,706	38,960	14,303	483,191	497,728
Distributions From:								
Net Investment Income:								
Institutional Class Shares	(13,556)	(36,005)	(3,529)	(5,800)	(6,477)	(6,333)	(27,413)	(89,527)
Net Short-Term Gains:								
Institutional Class Shares	—	—	(67)	—	(260)	(115)	—	—
Net Long-Term Gains:								
Institutional Class Shares	—	—	(1,231)	(132)	(2,369)	(620)	—	—
Total Distributions	(13,556)	(36,005)	(4,827)	(5,932)	(9,106)	(7,068)	(27,413)	(89,527)
Capital Share Transactions (1):								
Shares Issued	483,217	729,178	51,639	189,580	35,850	77,521	717,234	1,428,054
Shares Issued in Lieu of Cash Distributions	13,008	34,930	4,683	5,702	9,105	7,066	25,783	83,981
Shares Redeemed	(161,617)	(325,571)	(22,745)	(35,482)	(26,920)	(47,024)	(426,075)	(1,326,366)
Net Increase (Decrease) from Capital Share Transactions	334,608	438,537	33,577	159,800	18,035	37,563	316,942	185,669
Total Increase (Decrease) in Net Assets	533,076	485,617	78,924	167,574	47,889	44,798	772,720	593,870
Net Assets								
Beginning of Period	1,656,445	1,170,828	370,229	202,655	289,904	245,106	4,915,400	4,321,530
End of Period	<u>\$2,189,521</u>	<u>\$1,656,445</u>	<u>\$449,153</u>	<u>\$370,229</u>	<u>\$337,793</u>	<u>\$289,904</u>	<u>\$5,688,120</u>	<u>\$ 4,915,400</u>
(1) Shares Issued and Redeemed:								
Shares Issued	47,443	78,713	3,710	14,944	2,478	6,131	29,829	67,596
Shares Issued in Lieu of Cash Distributions	1,305	3,690	340	451	649	552	1,130	3,805
Shares Redeemed	(15,931)	(34,710)	(1,620)	(2,883)	(1,867)	(3,623)	(17,522)	(62,542)
Net Increase (Decrease) from Shares Issued and Redeemed	32,817	47,693	2,430	12,512	1,260	3,060	13,437	8,859
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	\$ 10,827	\$ 4,174	\$ (33)	\$ 205	\$ 45	\$ 4,245	\$ 6,345	\$ 3,519

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	Emerging Markets Small Cap Portfolio		Emerging Markets Value Portfolio		Emerging Markets Core Equity Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 39,744	\$ 120,203	\$ 100,731	\$ 342,874	\$ 124,133	\$ 351,450
Net Realized Gain (Loss) on:						
Investment Securities Sold*	16,761	141,742	(434,056)	(77,435)	(114,322)	(342,991)
Futures	3,141	4,016	8,408	11,373	14,114	30,116
Foreign Currency Transactions	755	338	3,586	3,728	(2,003)	(539)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	535,791	394,050	2,175,373	1,954,176	1,890,406	2,038,618
Futures	753	286	3,185	(391)	6,261	(3,447)
Translation of Foreign Currency Denominated Amounts	(68)	579	(50)	46	(67)	726
Net Increase (Decrease) in Net Assets Resulting from Operations	596,877	661,214	1,857,177	2,234,371	1,918,522	2,073,933
Distributions From:						
Net Investment Income:						
Class R2 Shares	—	—	(481)	(2,365)	—	—
Institutional Class Shares	(68,331)	(124,387)	(82,854)	(436,707)	(91,137)	(349,434)
Net Short-Term Gains:						
Institutional Class Shares	(10,357)	—	—	—	—	—
Net Long-Term Gains:						
Institutional Class Shares	(117,099)	(36,697)	—	—	—	—
Total Distributions	(195,787)	(161,084)	(83,335)	(439,072)	(91,137)	(349,434)
Capital Share Transactions (1):						
Shares Issued	991,103	913,984	1,431,254	2,821,337	3,199,981	6,091,963
Shares Issued in Lieu of Cash Distributions	184,642	151,141	78,194	416,149	85,701	328,562
Shares Redeemed	(532,247)	(950,920)	(1,713,432)	(3,539,505)	(1,526,603)	(4,288,936)
Net Increase (Decrease) from Capital Share Transactions	643,498	114,205	(203,984)	(302,019)	1,759,079	2,131,589
Total Increase (Decrease) in Net Assets	1,044,588	614,335	1,569,858	1,493,280	3,586,464	3,856,088
Net Assets						
Beginning of Period	5,459,509	4,845,174	16,402,244	14,908,964	18,712,966	14,856,878
End of Period	<u>\$6,504,097</u>	<u>\$5,459,509</u>	<u>\$17,972,102</u>	<u>\$16,402,244</u>	<u>\$22,299,430</u>	<u>\$18,712,966</u>
(1) Shares Issued and Redeemed:						
Shares Issued	50,712	49,652	55,568	133,176	171,898	379,414
Shares Issued in Lieu of Cash Distributions	9,970	8,492	3,234	19,311	4,888	19,496
Shares Redeemed	(26,886)	(52,089)	(66,810)	(163,363)	(83,180)	(265,600)
Net Increase (Decrease) from Shares Issued and Redeemed	33,796	6,055	(8,008)	(10,876)	93,606	133,310
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	\$ (16,108)	\$ 12,479	\$ (31,904)	\$ (49,300)	\$ 44,770	\$ 11,774

* Net of foreign capital gain taxes withheld of \$0, \$68, \$144, \$144, \$0 and \$53, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Enhanced U.S. Large Company Portfolio					U.S. Large Cap Equity Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Period June 25, 2013(a) to Oct 31, 2013
Net Asset Value, Beginning of Period	(Unaudited) \$ 12.22	\$ 12.54	\$ 13.65	\$ 11.70	\$ 9.29	\$ 8.15	(Unaudited) \$ 13.06	\$ 12.86	\$ 12.65	\$ 11.07	\$ 10.00
Income from Investment Operations											
Net Investment Income (Loss) (A)	0.07	0.10	0.07	0.07	0.07	0.07	0.12	0.25	0.23	0.21	0.06
Net Gains (Losses) on Securities (Realized and Unrealized)	1.54	0.45	0.53	1.94	2.42	1.20	1.71	0.19	0.21	1.57	1.04
Total from Investment Operations	1.61	0.55	0.60	2.01	2.49	1.27	1.83	0.44	0.44	1.78	1.10
Less Distributions											
Net Investment Income	(0.07)	(0.08)	(0.05)	(0.06)	(0.08)	(0.13)	(0.13)	(0.24)	(0.21)	(0.20)	(0.03)
Net Realized Gains	(0.36)	(0.79)	(1.66)	—	—	—	—	—	(0.02)	—	—
Total Distributions	(0.43)	(0.87)	(1.71)	(0.06)	(0.08)	(0.13)	(0.13)	(0.24)	(0.23)	(0.20)	(0.03)
Net Asset Value, End of Period	\$ 13.40	\$ 12.22	\$ 12.54	\$ 13.65	\$ 11.70	\$ 9.29	\$ 14.76	\$ 13.06	\$ 12.86	\$ 12.65	\$ 11.07
Total Return	13.33%(D)	4.75%	5.25%	17.18%	26.99%	15.84%	14.08%(D)	3.51%	3.49%	16.19%	11.01%(D)
Net Assets, End of Period (thousands)	\$256,350	\$238,413	\$203,641	\$216,719	\$212,840	\$190,011	\$1,041,213	\$851,323	\$699,144	\$274,955	\$135,407
Ratio of Expenses to Average Net Assets	0.22%(E)	0.23%	0.24%	0.23%	0.24%	0.25%	0.17%(E)	0.18%	0.19%	0.19%	0.19%(C)(E)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.23%(E)	0.24%	0.24%	0.23%	0.24%	0.25%	0.17%(E)	0.17%	0.19%	0.20%	0.25%(C)(E)
Ratio of Net Investment Income to Average Net Assets	1.13%(E)	0.80%	0.53%	0.55%	0.63%	0.80%	1.77%(E)	1.99%	1.77%	1.75%	1.58%(C)(E)
Portfolio Turnover Rate	92%(D)	119%	223%	202%	139%	76%	9%(D)	12%	12%	1%	0%(D)

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS
(for a share outstanding throughout each period)

	U.S. Large Cap Value Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 32.63	\$ 33.27	\$ 33.75	\$ 29.72	\$ 22.34	\$ 19.29
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.35	0.70	0.69	0.56	0.47	0.41
Net Gains (Losses) on Securities (Realized and Unrealized)	4.57	0.71	(0.32)	4.02	7.38	3.04
Total from Investment Operations	4.92	1.41	0.37	4.58	7.85	3.45
Less Distributions						
Net Investment Income	(0.32)	(0.70)	(0.66)	(0.55)	(0.47)	(0.40)
Net Realized Gains	(0.82)	(1.35)	(0.19)	—	—	—
Total Distributions	(1.14)	(2.05)	(0.85)	(0.55)	(0.47)	(0.40)
Net Asset Value, End of Period	\$ 36.41	\$ 32.63	\$ 33.27	\$ 33.75	\$ 29.72	\$ 22.34
Total Return	15.19%(D)	4.58%	1.16%	15.49%	35.52%	18.14%
Net Assets, End of Period (thousands)	\$21,054,092	\$17,673,253	\$15,807,935	\$15,146,981	\$11,963,072	\$8,334,585
Ratio of Expenses to Average Net Assets (B)	0.27%(E)	0.27%	0.27%	0.27%	0.27%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	0.37%(E)	0.37%	0.30%	0.27%	0.27%	0.27%
Ratio of Net Investment Income to Average Net Assets	1.97%(E)	2.24%	2.04%	1.75%	1.82%	1.99%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS
(for a share outstanding throughout each period)

	U.S. Targeted Value Portfolio-Class R1 Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 21.26	\$ 21.58	\$ 23.19	\$ 22.63	\$ 17.28	\$ 15.32
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.12	0.24	0.26	0.18	0.27	0.15
Net Gains (Losses) on Securities (Realized and Unrealized)	3.39	0.60	(0.61)	1.86	6.28	2.06
Total from Investment Operations	3.51	0.84	(0.35)	2.04	6.55	2.21
(Unaudited)						
Less Distributions						
Net Investment Income	(0.12)	(0.27)	(0.25)	(0.16)	(0.22)	(0.13)
Net Realized Gains	(0.78)	(0.89)	(1.01)	(1.32)	(0.98)	(0.12)
Total Distributions	(0.90)	(1.16)	(1.26)	(1.48)	(1.20)	(0.25)
Net Asset Value, End of Period	\$ 23.87	\$ 21.26	\$ 21.58	\$ 23.19	\$ 22.63	\$ 17.28
Total Return	16.47%(D)	4.21%	(1.33)%	9.47%	40.39%	14.67%
Net Assets, End of Period (thousands)	\$53,053	\$35,661	\$40,159	\$16,971	\$9,470	\$49,423
Ratio of Expenses to Average Net Assets	0.47%(E)	0.47%	0.47%	0.47%	0.47%	0.48%
Ratio of Net Investment Income to Average Net Assets	1.02%(E)	1.16%	1.15%	0.79%	1.42%	0.98%
Portfolio Turnover Rate	15%(D)	28%	15%	10%	16%	20%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS
(for a share outstanding throughout each period)

	U.S. Targeted Value Portfolio-Class R2 Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
	(Unaudited)					
Net Asset Value, Beginning of Period	\$ 21.16	\$ 21.51	\$ 23.12	\$ 22.57	\$ 17.26	\$ 15.31
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.11	0.20	0.23	0.15	0.19	0.13
Net Gains (Losses) on Securities (Realized and Unrealized)	3.38	0.60	(0.61)	1.84	6.31	2.05
Total from Investment Operations	3.49	0.80	(0.38)	1.99	6.50	2.18
Less Distributions						
Net Investment Income	(0.11)	(0.26)	(0.22)	(0.12)	(0.21)	(0.11)
Net Realized Gains	(0.78)	(0.89)	(1.01)	(1.32)	(0.98)	(0.12)
Total Distributions	(0.89)	(1.15)	(1.23)	(1.44)	(1.19)	(0.23)
Net Asset Value, End of Period	\$ 23.76	\$ 21.16	\$ 21.51	\$ 23.12	\$ 22.57	\$ 17.26
Total Return	16.44%(D)	4.04%	(1.49)%	9.30%	40.10%	14.46%
Net Assets, End of Period (thousands)	\$179,693	\$147,945	\$135,412	\$82,977	\$23,305	\$12,754
Ratio of Expenses to Average Net Assets	0.62%(E)	0.62%	0.63%	0.62%	0.62%	0.63%
Ratio of Net Investment Income to Average Net Assets	0.90%(E)	1.00%	1.02%	0.64%	0.95%	0.78%
Portfolio Turnover Rate	15%(D)	28%	15%	10%	16%	20%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Targeted Value Portfolio-Institutional Class Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 21.26	\$ 21.56	\$ 23.16	\$ 22.60	\$ 17.28	\$ 15.32
Income from Investment Operations	(Unaudited)					
Net Investment Income (Loss) (A)	0.14	0.25	0.29	0.21	0.24	0.17
Net Gains (Losses) on Securities (Realized and Unrealized)	3.39	0.60	(0.61)	1.85	6.31	2.06
Total from Investment Operations	3.53	0.85	(0.32)	2.06	6.55	2.23
Less Distributions						
Net Investment Income	(0.13)	(0.26)	(0.27)	(0.18)	(0.25)	(0.15)
Net Realized Gains	(0.78)	(0.89)	(1.01)	(1.32)	(0.98)	(0.12)
Total Distributions	(0.91)	(1.15)	(1.28)	(1.50)	(1.23)	(0.27)
Net Asset Value, End of Period	\$ 23.88	\$ 21.26	\$ 21.56	\$ 23.16	\$ 22.60	\$ 17.28
Total Return	16.55%(D)	4.29%	(1.20)%	9.58%	40.40%	14.78%
Net Assets, End of Period (thousands)	\$9,418,997	\$7,884,683	\$6,987,896	\$5,490,959	\$4,180,974	\$2,989,632
Ratio of Expenses to Average Net Assets	0.37%(E)	0.37%	0.37%	0.37%	0.37%	0.38%
Ratio of Net Investment Income to Average Net Assets	1.14%(E)	1.24%	1.28%	0.90%	1.25%	1.03%
Portfolio Turnover Rate	15%(D)	28%	15%	10%	16%	20%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS
(for a share outstanding throughout each period)

	U.S. Small Cap Value Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 32.75	\$ 33.08	\$ 35.82	\$ 34.48	\$ 26.57	\$ 23.50
(Unaudited)						
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.16	0.32	0.41	0.23	0.39	0.20
Net Gains (Losses) on Securities (Realized and Unrealized)	5.68	1.06	(1.44)	2.93	9.41	3.38
Total from Investment Operations	5.84	1.38	(1.03)	3.16	9.80	3.58
Less Distributions						
Net Investment Income	(0.15)	(0.33)	(0.38)	(0.22)	(0.37)	(0.18)
Net Realized Gains	(1.40)	(1.38)	(1.33)	(1.60)	(1.52)	(0.33)
Total Distributions	(1.55)	(1.71)	(1.71)	(1.82)	(1.89)	(0.51)
Net Asset Value, End of Period	\$ 37.04	\$ 32.75	\$ 33.08	\$ 35.82	\$ 34.48	\$ 26.57
Total Return	17.73%(D)	4.49%	(2.83)%	9.49%	39.35%	15.60%
Net Assets, End of Period (thousands)	\$14,291,340	\$12,613,185	\$11,680,262	\$11,512,306	\$9,526,981	\$7,088,470
Ratio of Expenses to Average Net Assets	0.52%(E)	0.52%	0.52%	0.52%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets	0.86%(E)	1.01%	1.18%	0.66%	1.28%	0.78%
Portfolio Turnover Rate	15%(D)	19%	17%	9%	14%	15%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Core Equity 1 Portfolio					U.S. Core Equity 2 Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period . . . \$	18.00	\$ 17.90	\$ 17.71	\$ 15.74	\$ 12.11	\$ 10.78	(Unaudited)	\$ 17.19	\$ 17.26	\$ 17.34	\$ 15.62	\$ 10.61
Income from Investment Operations												
Net Investment Income (Loss) (A) . . .	0.16	0.33	0.31	0.27	0.25	0.21	0.15	0.31	0.30	0.26	0.24	0.20
Net Gains (Losses) on Securities (Realized and Unrealized)	2.48	0.30	0.26	2.02	3.62	1.32	2.40	0.25	0.02	1.86	3.73	1.36
Total from Investment Operations	2.64	0.63	0.57	2.29	3.87	1.53	2.55	0.56	0.32	2.12	3.97	1.56
Less Distributions												
Net Investment Income	(0.18)	(0.32)	(0.30)	(0.25)	(0.24)	(0.20)	(0.16)	(0.30)	(0.28)	(0.24)	(0.24)	(0.18)
Net Realized Gains	(0.09)	(0.21)	(0.08)	(0.07)	—	—	(0.12)	(0.33)	(0.12)	(0.16)	(0.10)	—
Total Distributions	(0.27)	(0.53)	(0.38)	(0.32)	(0.24)	(0.20)	(0.28)	(0.63)	(0.40)	(0.40)	(0.34)	(0.18)
Net Asset Value, End of Period \$	20.37	\$ 18.00	\$ 17.90	\$ 17.71	\$ 15.74	\$ 12.11	\$ 19.46	\$ 17.19	\$ 17.26	\$ 17.34	\$ 15.62	\$ 11.99
Total Return	14.70%(D)	3.68%	3.26%	14.72%	32.32%	14.29%	14.90%(D)	3.47%	1.92%	13.78%	33.66%	14.81%
Net Assets, End of Period (thousands)	\$18,345,501	\$14,960,159	\$13,275,774	\$10,780,830	\$7,566,179	\$4,876,973	\$20,258,359	\$16,851,046	\$15,200,564	\$12,919,176	\$9,989,564	\$6,923,984
Ratio of Expenses to Average Net Assets	0.18%(E)	0.19%	0.19%	0.19%	0.19%	0.19%	0.21%(E)	0.22%	0.22%	0.22%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets	1.67%(E)	1.88%	1.71%	1.61%	1.79%	1.79%	1.62%(E)	1.87%	1.68%	1.55%	1.74%	1.74%
Portfolio Turnover Rate	1%(D)	4%	4%	5%	1%	3%	2%(D)	4%	5%	6%	3%	5%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS
(for a share outstanding throughout each period)

	U.S. Vector Equity Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012
Net Asset Value, Beginning of Period	(Unaudited) \$ 15.93	\$ 16.22	\$ 17.04	\$ 15.62	\$ 11.61	\$ 10.28
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.12	0.25	0.25	0.21	0.20	0.16
Net Gains (Losses) on Securities (Realized and Unrealized)	2.49	0.24	(0.30)	1.62	4.03	1.32
Total from Investment Operations	2.61	0.49	(0.05)	1.83	4.23	1.48
Less Distributions						
Net Investment Income	(0.11)	(0.25)	(0.24)	(0.19)	(0.20)	(0.15)
Net Realized Gains	(0.43)	(0.53)	(0.53)	(0.22)	(0.02)	—
Total Distributions	(0.54)	(0.78)	(0.77)	(0.41)	(0.22)	(0.15)
Net Asset Value, End of Period	\$ 18.00	\$ 15.93	\$ 16.22	\$ 17.04	\$ 15.62	\$ 11.61
Total Return	16.41%(D)	3.28%	(0.18)%	11.91%	36.80%	14.55%
Net Assets, End of Period (thousands)	\$4,441,566	\$3,822,647	\$3,651,529	\$3,501,319	\$2,893,842	\$2,009,177
Ratio of Expenses to Average Net Assets	0.32%(E)	0.32%	0.32%	0.32%	0.32%	0.32%
Ratio of Net Investment Income to Average Net Assets	1.37%(E)	1.64%	1.50%	1.26%	1.50%	1.45%
Portfolio Turnover Rate	5%(D)	10%	10%	10%	3%	9%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Small Cap Portfolio					U.S. Micro Cap Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 30.14	\$ 30.84	\$ 31.38	\$ 30.03	\$ 23.11	\$ 20.55	(Unaudited)	\$ 18.58	\$ 19.00	\$ 20.10	\$ 19.64	\$ 13.24
Income from Investment Operations												
Net Investment Income												
(Loss) (A)	0.19	0.34	0.35	0.26	0.35	0.25	0.08	0.16	0.16	0.14	0.19	0.14
Net Gains (Losses) on Securities (Realized and Unrealized)	5.08	0.77	0.33	2.27	8.13	2.53	3.43	0.60	0.02	1.35	5.57	1.59
Total from Investment Operations	5.27	1.11	0.68	2.53	8.48	2.78	3.51	0.76	0.18	1.49	5.76	1.73
Less Distributions												
Net Investment Income	(0.18)	(0.35)	(0.33)	(0.24)	(0.36)	(0.22)	(0.08)	(0.16)	(0.16)	(0.13)	(0.20)	(0.13)
Net Realized Gains	(0.83)	(1.46)	(0.89)	(0.94)	(1.20)	—	(0.94)	(1.02)	(1.12)	(0.90)	(0.76)	—
Total Distributions	(1.01)	(1.81)	(1.22)	(1.18)	(1.56)	(0.22)	(1.02)	(1.18)	(1.28)	(1.03)	(0.96)	(0.13)
Net Asset Value, End of Period	\$ 34.40	\$ 30.14	\$ 30.84	\$ 31.38	\$ 30.03	\$ 23.11	\$ 21.07	\$ 18.58	\$ 19.00	\$ 20.10	\$ 19.64	\$ 14.84
Total Return	17.51%(D)	3.89%	2.34%	8.67%	39.03%	13.61%	18.94%(D)	4.32%	1.11%	7.88%	41.34%	13.13%
Net Assets, End of Period (thousands)	\$15,720,238	\$12,977,199	\$10,616,542	\$9,247,716	\$7,446,827	\$4,563,345	\$5,855,929	\$5,128,323	\$5,007,091	\$5,029,027	\$4,695,831	\$3,437,958
Ratio of Expenses to Average Net Assets	0.37%(E)	0.37%	0.37%	0.37%	0.37%	0.37%	0.52%(E)	0.52%	0.52%	0.52%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets	1.12%(E)	1.16%	1.10%	0.86%	1.33%	1.14%	0.81%(E)	0.88%	0.82%	0.69%	1.16%	0.99%
Portfolio Turnover Rate	6%(D)	10%	11%	9%	10%	16%	8%(D)	15%	14%	12%	11%	15%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA Real Estate Securities Portfolio					Large Cap International Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012	
Net Asset Value, Beginning of Period	\$ 34.32	\$ 33.04	\$ 27.77	\$ 25.83	\$ 23.25	(Unaudited)	\$ 19.52	\$ 20.36	\$ 21.59	\$ 18.33	\$ 17.91
Income from Investment Operations											
Net Investment Income											
(Loss) (A)	0.74	1.09	0.72	0.67	0.57	0.26	0.57	0.58	0.58	0.58	0.60
Net Gains (Losses) on Securities (Realized and Unrealized)	0.49	1.18	4.62	1.95	2.74	1.91	(0.86)	(1.24)	(0.62)	3.90	0.40
Total from Investment Operations	1.23	2.27	5.34	2.62	3.31	2.17	(0.29)	(0.66)	0.13	4.48	1.00
Less Distributions											
Net Investment Income	(0.61)	(0.99)	(0.87)	(0.68)	(0.73)	(0.20)	(0.55)	(0.57)	(0.74)	(0.61)	(0.58)
Net Realized Gains	(0.31)	—	—	—	—	—	—	—	—	—	—
Total Distributions	(0.92)	(0.99)	(0.87)	(0.68)	(0.73)	(0.20)	(0.55)	(0.57)	(0.74)	(0.61)	(0.58)
Net Asset Value, End of Period	\$ 34.63	\$ 34.32	\$ 32.24	\$ 27.77	\$ 25.83	\$ 21.49	\$ 19.52	\$ 20.36	\$ 21.59	\$ 22.20	\$ 18.33
Total Return	3.66%(D)	6.89%	19.80%	10.28%	14.45%	11.19%(D)	(1.30)%	(3.10)%	0.47%	24.85%	5.89%
Net Assets, End of Period (thousands)	\$ 7,888,784	\$ 7,260,180	\$ 6,607,759	\$ 4,677,418	\$ 3,716,389	\$ 4,130,707	\$ 3,527,775	\$ 3,150,334	\$ 3,127,847	\$ 2,755,114	\$ 2,055,759
Ratio of Expenses to Average Net Assets	0.18%(E)	0.18%	0.18%	0.18%	0.22%	0.24%(E)	0.28%	0.29%	0.28%	0.29%	0.30%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.19%(E)	0.19%	0.19%	0.19%	0.23%	0.26%	0.28%	0.29%	0.28%	0.29%	0.30%
Ratio of Net Investment Income to Average Net Assets	4.32%(E)	3.15%	2.48%	2.42%	2.29%	2.61%(E)	2.95%	2.71%	3.35%	2.90%	3.38%
Portfolio Turnover Rate	1%(D)	3%	0%	1%	0%	2%(D)	10%	10%	4%	5%	4%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	International Core Equity Portfolio						International Small Company Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	(Unaudited) \$ 11.58	\$ 11.69	\$ 12.15	\$ 12.57	\$ 10.10	\$ 9.89	(Unaudited) \$ 17.78	\$ 17.78	\$ 18.24	\$ 19.40	\$ 15.28	\$ 15.21
Income from Investment Operations												
Net Investment Income (Loss) (A)	0.15	0.32	0.32	0.38	0.31	0.31	0.20	0.43	0.41	0.42	0.42	0.38
Net Gains (Losses) on Securities (Realized and Unrealized)	1.22	(0.15)	(0.45)	(0.43)	2.47	0.20	1.95	0.48	0.12	(0.62)	4.16	0.39
Total from Investment Operations	1.37	0.17	(0.13)	(0.05)	2.78	0.51	2.15	0.91	0.53	(0.20)	4.58	0.77
Less Distributions												
Net Investment Income	(0.10)	(0.28)	(0.33)	(0.37)	(0.31)	(0.30)	(0.14)	(0.51)	(0.42)	(0.42)	(0.37)	(0.42)
Net Realized Gains	—	—	—	—	—	—	(0.46)	(0.40)	(0.57)	(0.54)	(0.09)	(0.28)
Total Distributions	(0.10)	(0.28)	(0.33)	(0.37)	(0.31)	(0.30)	(0.60)	(0.91)	(0.99)	(0.96)	(0.46)	(0.70)
Net Asset Value, End of Period	\$ 12.85	\$ 11.58	\$ 11.69	\$ 12.15	\$ 12.57	\$ 10.10	\$ 19.33	\$ 17.78	\$ 17.78	\$ 18.24	\$ 19.40	\$ 15.28
Total Return	11.94%(D)	1.62%	(1.10)%	(0.55)%	27.98%	5.49%	12.60%(D)	5.43%	3.30%	(1.09)%	30.66%	5.63%
Net Assets, End of Period (thousands)	\$21,015,354	\$16,983,011	\$14,420,568	\$12,294,542	\$9,508,466	\$6,482,738	\$12,091,228	\$10,387,361	\$9,323,492	\$8,844,517	\$8,520,717	\$6,423,160
Ratio of Expenses to Average Net Assets (B)	0.32%(E)	0.38%	0.38%	0.38%	0.39%	0.40%	0.53%(E)	0.53%	0.54%	0.53%	0.54%	0.56%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly) (B)	0.35%(E)	0.38%	0.38%	0.38%	0.39%	0.40%	0.53%(E)	0.53%	0.54%	0.53%	0.54%	0.56%
Ratio of Net Investment Income to Average Net Assets	2.53%(E)	2.83%	2.63%	3.01%	2.80%	3.18%	2.21%(E)	2.47%	2.30%	2.15%	2.47%	2.58%
Portfolio Turnover Rate	3%(D)	2%	4%	7%	3%	5%	N/A	N/A	N/A	N/A	N/A	N/A

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Global Small Company Portfolio		Japanese Small Company Portfolio					
	Period Jan. 18, 2017 (a) to April 30, 2017	(Unaudited)	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 10.00	(Unaudited)	\$ 23.01	\$ 20.46	\$ 19.15	\$ 19.33	\$ 14.99	\$ 15.24
Income from Investment Operations								
Net Investment Income (Loss) (A)	0.05		0.22	0.32	0.25	0.24	0.26	0.29
Net Gains (Losses) on Securities (Realized and Unrealized)	0.52		1.32	2.51	1.36	0.13	4.21	(0.26)
Total from Investment Operations	0.57		1.54	2.83	1.61	0.37	4.47	0.03
Less Distributions								
Net Investment Income	—		(0.43)	(0.28)	(0.30)	(0.55)	(0.13)	(0.28)
Net Realized Gains	—		—	—	—	—	—	—
Total Distributions	—		(0.43)	(0.28)	(0.30)	(0.55)	(0.13)	(0.28)
Net Asset Value, End of Period	\$ 10.57		\$ 24.12	\$ 23.01	\$ 20.46	\$ 19.15	\$ 19.33	\$ 14.99
Total Return	5.70%(D)		6.88%(D)	14.04%	8.62%	2.00%	30.06%	0.20%
Net Assets, End of Period (thousands)	\$10,470		\$539,071	\$509,413	\$463,997	\$508,190	\$414,132	\$293,968
Ratio of Expenses to Average Net Assets (B)	0.49%(C)(E)		0.53%(E)	0.54%	0.54%	0.55%	0.56%	0.57%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	1.41%(C)(E)		0.63%(E)	0.64%	0.57%	0.55%	0.56%	0.57%
Ratio of Net Investment Income to Average Net Assets	1.01%(C)(E)		1.96%(E)	1.57%	1.27%	1.25%	1.51%	1.88%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Asia Pacific Small Company Portfolio					United Kingdom Small Company Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012
Net Asset Value, Beginning of Period	\$ 21.27	\$ 19.06	\$ 22.88	\$ 24.82	\$ 23.22	\$ 23.04	(Unaudited) \$ 27.21	\$ 35.50	\$ 35.92	\$ 36.96	\$ 27.81	\$ 23.44
Income from Investment Operations	0.27	0.71	0.75	0.83	1.01	0.87	0.46	1.18	1.06	0.95	0.88	0.69
Net Investment Income (Loss) (A)	0.69	2.24	(3.51)	(1.81)	1.37	0.58	4.84	(6.55)	1.95	(0.65)	9.17	4.47
Net Gains (Losses) on Securities (Realized and Unrealized)	0.96	2.95	(2.76)	(0.98)	2.38	1.45	5.30	(5.37)	3.01	0.30	10.05	5.16
Total from Investment Operations	(0.75)	(0.74)	(1.06)	(0.96)	(0.78)	(1.27)	(0.43)	(1.29)	(1.05)	(0.93)	(0.90)	(0.79)
Less Distributions	—	—	—	—	—	—	(1.15)	(1.63)	(2.38)	(0.41)	—	—
Net Investment Income	(0.75)	(0.74)	(1.06)	(0.96)	(0.78)	(1.27)	(1.58)	(2.92)	(3.43)	(1.34)	(0.90)	(0.79)
Net Realized Gains	—	—	—	—	—	—	—	—	—	—	—	—
Total Distributions	\$ 21.48	\$ 21.27	\$ 19.06	\$ 22.88	\$ 24.82	\$ 23.22	\$ 30.93	\$ 27.21	\$ 35.50	\$ 35.92	\$ 36.96	\$ 27.81
Net Asset Value, End of Period	4.82%(D)	16.18%	(12.19)%	(3.84)%	10.46%	7.09%	20.44%(D)	(16.20)%	9.43%	0.73%	36.81%	22.82%
Total Return	\$282,786	\$251,575	\$200,270	\$364,117	\$331,166	\$238,191	\$43,101	\$32,323	\$35,637	\$35,050	\$37,096	\$31,316
Net Assets, End of Period (thousands)	0.54%(E)	0.54%	0.55%	0.55%	0.57%	0.59%	0.59%(E)	0.59%	0.58%	0.58%	0.59%	0.60%
Ratio of Expenses to Average Net Assets (B)	0.64%(E)	0.64%	0.57%	0.55%	0.57%	0.59%	0.71%(E)	0.71%	0.62%	0.62%	0.63%	0.63%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	2.61%(E)	3.57%	3.67%	3.53%	4.26%	3.91%	3.30%(E)	3.87%	2.99%	2.50%	2.79%	2.83%
Ratio of Net Investment Income to Average Net Assets												

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Continental Small Company Portfolio					DFA International Real Estate Securities Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 21.48	\$ 20.74	\$ 19.34	\$ 20.26	\$ 14.51	\$ 14.66	(Unaudited) \$ 5.23	\$ 5.27	\$ 5.63	\$ 5.48	\$ 5.67	\$ 4.90
Income from Investment Operations												
Net Investment Income (Loss) (A)	0.22	0.43	0.43	0.42	0.37	0.39	0.10	0.20	0.19	0.22	0.22	0.27
Net Gains (Losses) on Securities (Realized and Unrealized)	3.65	0.72	1.38	(0.90)	5.78	(0.17)	0.07	(0.15)	(0.22)	0.19	0.25	0.75
Total from Investment Operations	3.87	1.15	1.81	(0.48)	6.15	0.22	0.17	0.05	(0.03)	0.41	0.47	1.02
Less Distributions												
Net Investment Income	(0.08)	(0.41)	(0.41)	(0.44)	(0.40)	(0.37)	(0.41)	(0.09)	(0.33)	(0.26)	(0.66)	(0.25)
Total Distributions	(0.08)	(0.41)	(0.41)	(0.44)	(0.40)	(0.37)	(0.41)	(0.09)	(0.33)	(0.26)	(0.66)	(0.25)
Net Asset Value, End of Period	\$ 25.27	\$ 21.48	\$ 20.74	\$ 19.34	\$ 20.26	\$ 14.51	\$ 4.99	\$ 5.23	\$ 5.27	\$ 5.63	\$ 5.48	\$ 5.67
Total Return	18.09%(D)	5.70%	9.37%	(2.68)%	42.99%	1.85%	3.79%(D)	1.05%	(0.37)%	8.21%	9.24%	22.34%
Net Assets, End of Period (thousands)	\$386,517	\$292,117	\$278,024	\$168,961	\$170,806	\$106,316	\$4,749,256	\$4,181,623	\$3,540,092	\$3,088,376	\$2,156,977	\$1,531,708
Ratio of Expenses to Average Net Assets	0.54%(B)(E)	0.54%(B)	0.55%(B)	0.56%(B)	0.58%(B)	0.59%(B)	0.28%(E)	0.28%	0.32%	0.38%	0.39%	0.41%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.64%(B)(E)	0.64%(B)	0.58%(B)	0.56%(B)	0.58%(B)	0.59%(B)	0.28%(E)	0.28%	0.32%	0.38%	0.39%	0.41%
Ratio of Net Investment Income to Average Net Assets	1.94%(E)	2.08%	2.09%	1.97%	2.16%	2.78%	4.02%(E)	3.71%	3.64%	4.14%	4.07%	5.45%
Portfolio Turnover Rate	N/A	N/A	N/A	N/A	N/A	N/A	1%(D)	1%	2%	1%	5%	3%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA Global Real Estate Securities Portfolio					DFA International Small Cap Value Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 10.84	\$ 10.59	\$ 10.63	\$ 9.59	\$ 9.33	\$ 8.21	\$ 19.31	\$ 19.44	\$ 19.55	\$ 20.17	\$ 15.16	\$ 14.85
(Unaudited)												
Income from Investment Operations												
Net Investment Income												
(Loss) (A)	0.41	0.27	0.44	0.31	0.49	0.29	0.17	0.44	0.38	0.37	0.37	0.34
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.05)	0.23	(0.09)	1.05	0.37	1.07	2.31	0.29	0.22	(0.34)	5.21	0.61
Total from Investment Operations	0.36	0.50	0.35	1.36	0.86	1.36	2.48	0.73	0.60	0.03	5.58	0.95
Less Distributions												
Net Investment Income	(0.50)	(0.25)	(0.39)	(0.32)	(0.60)	(0.24)	(0.16)	(0.58)	(0.37)	(0.35)	(0.36)	(0.36)
Net Realized Gains	(0.03)	—	—	—	—	—	(0.62)	(0.28)	(0.34)	(0.30)	(0.21)	(0.28)
Total Distributions	(0.53)	(0.25)	(0.39)	(0.32)	(0.60)	(0.24)	(0.78)	(0.86)	(0.71)	(0.65)	(0.57)	(0.64)
Net Asset Value, End of Period	\$ 10.67	\$ 10.84	\$ 10.59	\$ 10.63	\$ 9.59	\$ 9.33	\$ 21.01	\$ 19.31	\$ 19.44	\$ 19.55	\$ 20.17	\$ 15.16
Total Return	3.58%(D)	4.87%	3.44%	14.98%	9.74%	17.33%	13.29%(D)	4.09%	3.31%	0.13%	37.79%	6.92%
Net Assets, End of Period (thousands)	\$5,575,827	\$4,888,955	\$4,059,916	\$3,305,472	\$2,082,707	\$1,315,547	\$14,562,703	\$13,009,729	\$12,577,575	\$11,684,771	\$11,148,899	\$8,266,610
Ratio of Expenses to Average Net Assets	0.24%(B)(E)	0.24%(B)	0.27%(B)	0.32%(B)	0.32%(B)	0.34%(B)	0.68%(E)	0.68%	0.69%	0.68%	0.69%	0.71%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.36%(B)(E)	0.38%(B)	0.45%(B)	0.55%(B)	0.55%(B)	0.60%(B)	0.68%(E)	0.68%	0.69%	0.68%	0.69%	0.71%
Ratio of Net Investment Income to Average Net Assets	7.78%(E)	2.45%	4.16%	3.21%	5.18%	3.38%	1.77%(E)	2.38%	1.94%	1.78%	2.16%	2.30%
Portfolio Turnover Rate	2%(D)	2%	1%	N/A	N/A	N/A	10%(D)	19%	18%	8%	9%	18%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	International Vector Equity Portfolio						World ex U.S. Value Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2013	Year Ended Oct 31, 2012
Net Asset Value, Beginning of Period	(Unaudited) \$ 10.78	\$ 10.76	\$ 11.26	\$ 11.75	\$ 9.33	\$ 9.34	(Unaudited) \$ 10.31	\$ 10.28	\$ 11.43	\$ 11.93	\$ 9.94	\$ 9.96
Income from Investment Operations												
Net Investment Income (Loss) (A)	0.13	0.28	0.28	0.32	0.26	0.27	0.12	0.31	0.30	0.42	0.29	0.29
Net Gains (Losses) on Securities (Realized and Unrealized)	1.19	0.05	(0.41)	(0.43)	2.44	0.14	1.08	0.03	(1.18)	(0.50)	2.02	(0.05)
Total from Investment Operations	1.32	0.33	(0.13)	(0.11)	2.70	0.41	1.20	0.34	(0.88)	(0.08)	2.31	0.24
Less Distributions												
Net Investment Income	(0.09)	(0.27)	(0.27)	(0.30)	(0.25)	(0.27)	(0.11)	(0.31)	(0.27)	(0.42)	(0.32)	(0.26)
Net Realized Gains	(0.02)	(0.04)	(0.10)	(0.08)	(0.03)	(0.15)	—	—	—	—	—	—
Total Distributions	(0.11)	(0.31)	(0.37)	(0.38)	(0.28)	(0.42)	(0.11)	(0.31)	(0.27)	(0.42)	(0.32)	(0.26)
Net Asset Value, End of Period	\$ 11.99	\$ 10.78	\$ 10.76	\$ 11.26	\$ 11.75	\$ 9.33	\$ 11.40	\$ 10.31	\$ 10.28	\$ 11.43	\$ 11.93	\$ 9.94
Total Return	12.36%(D)	3.21%	(1.14)%	(1.05)%	29.52%	4.90%	11.70%(D)	3.54%	(7.77)%	(0.81)%	23.61%	2.70%
Net Assets, End of Period (thousands)	\$2,194,231	\$1,856,474	\$1,594,914	\$1,305,553	\$1,090,774	\$561,399	\$216,883	\$188,154	\$155,301	\$113,951	\$117,587	\$57,197
Ratio of Expenses to Average Net Assets	0.48%(E)	0.49%	0.50%	0.49%	0.51%	0.54%	0.52%(B)(E)	0.53%(B)	0.53%(B)	0.57%(B)	0.60%(B)	0.60%(B)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.48%(E)	0.49%	0.50%	0.49%	0.51%	0.54%	0.74%(B)(E)	0.76%(B)	0.75%(B)	0.76%(B)	0.76%(B)	0.84%(B)
Ratio of Net Investment Income to Average Net Assets	2.34%(E)	2.73%	2.50%	2.64%	2.51%	2.94%	2.26%(E)	3.20%	2.69%	3.54%	2.61%	2.97%
Portfolio Turnover Rate	2%(D)	4%	8%	8%	2%	5%	N/A	N/A	N/A	N/A	N/A	N/A

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	World ex U.S. Targeted Value Portfolio				World ex U.S. Core Equity Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Period Nov. 1, 2012(a) to Oct. 31, 2013	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Period April 9, 2013(a) to Oct. 31, 2013
Net Asset Value, Beginning of Period	\$ 12.04	\$ 11.44	\$ 12.08	\$ 12.46	\$ 10.00	(Unaudited)	\$ 9.93	\$ 10.49	\$ 10.77	\$ 10.00
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.09	0.25	0.23	0.23	0.20	0.11	0.26	0.26	0.28	0.18
Net Gains (Losses) on Securities (Realized and Unrealized)	1.58	0.55	(0.58)	(0.22)	2.46	1.01	0.08	(0.72)	(0.27)	0.77
Total from Investment Operations	1.67	0.80	(0.35)	0.01	2.66	1.12	0.34	(0.46)	0.01	0.95
Less Distributions										
Net Investment Income	(0.07)	(0.20)	(0.26)	(0.24)	(0.20)	(0.08)	(0.24)	(0.20)	(0.28)	(0.18)
Net Realized Gains	—	—	(0.03)	(0.15)	—	—	—	—	(0.01)	—
Total Distributions	(0.07)	(0.20)	(0.29)	(0.39)	(0.20)	(0.08)	(0.24)	(0.20)	(0.29)	(0.18)
Net Asset Value, End of Period	\$ 13.64	\$ 12.04	\$ 11.44	\$ 12.08	\$ 12.46	\$ 10.97	\$ 9.93	\$ 9.83	\$ 10.49	\$ 10.77
Total Return	13.90%(D)	7.18%	(2.88)%	0.06%	26.90%(D)	11.33%(D)	3.58%	(4.50)%	(0.04)%	9.62%(D)
Net Assets, End of Period (thousands)	\$378,140	\$281,212	\$227,731	\$151,096	\$96,010	\$2,189,521	\$1,656,445	\$1,170,828	\$406,648	\$129,720
Ratio of Expenses to Average Net Assets (B)	0.70%(E)	0.76%	0.65%	0.69%	0.79%(C)(E)	0.41%(E)	0.47%	0.47%	0.47%	0.47%(C)(E)
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) (B)	0.70%(E)	0.77%	1.06%	1.17%	1.27%(C)(E)	0.42%(E)	0.47%	0.52%	0.88%	0.97%(C)(E)
Ratio of Net Investment Income (Loss) to Average Net Assets	1.46%(E)	2.18%	1.95%	1.84%	1.78%(C)(E)	2.15%(E)	2.67%	2.54%	2.59%	3.12%(C)(E)
Portfolio Turnover Rate	7%(D)	28%	1%	N/A	N/A	2%(D)	1%	1%	N/A	N/A

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	World Core Equity Portfolio					Selectively Hedged Global Equity Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Period March 7, 2012(a) to Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Period Nov. 14, 2011(a) to Oct. 31, 2012
Net Asset Value, Beginning of Period	(Unaudited) \$ 13.14	\$ 12.94	\$ 13.33	\$ 12.71	\$ 10.24	\$ 10.00	(Unaudited) \$ 13.67	\$ 13.50	\$ 14.20	\$ 13.63	\$ 10.87	\$ 10.00
Income from Investment Operations												
Net Investment Income (Loss) (A)	0.11	0.27	0.26	0.17	0.23	0.16	0.10	0.26	0.27	0.27	0.24	0.22
Net Gains (Losses) on Securities (Realized and Unrealized)	1.60	0.20	(0.35)	0.87	2.47	0.19	1.69	0.30	(0.34)	0.76	2.65	0.87
Total from Investment Operations	1.71	0.47	(0.09)	1.04	2.70	0.35	1.79	0.56	(0.07)	1.03	2.89	1.09
Less Distributions												
Net Investment Income	(0.12)	(0.26)	(0.26)	(0.24)	(0.23)	(0.11)	(0.31)	(0.35)	(0.42)	(0.32)	(0.10)	(0.22)
Net Realized Gains	(0.05)	(0.01)	(0.04)	(0.18)	—	—	(0.12)	(0.04)	(0.21)	(0.14)	(0.03)	—
Total Distributions	(0.17)	(0.27)	(0.30)	(0.42)	(0.23)	(0.11)	(0.43)	(0.39)	(0.63)	(0.46)	(0.13)	(0.22)
Net Asset Value, End of Period	\$ 14.68	\$ 13.14	\$ 12.94	\$ 13.33	\$ 12.71	\$ 10.24	\$ 15.03	\$ 13.67	\$ 13.50	\$ 14.20	\$ 13.63	\$ 10.87
Total Return	13.08%(D)	3.73%	(0.61)%	8.36%	26.77%	3.54%(D)	13.30%(D)	4.32%	(0.34)%	7.83%	26.86%	11.11%(D)
Net Assets, End of Period (thousands)	\$ 449,153	\$ 370,229	\$ 202,655	\$ 75,707	\$ 1,728	\$ 191	\$ 337,793	\$ 289,904	\$ 245,106	\$ 147,276	\$ 91,348	\$ 34,950
Ratio of Expenses to Average Net Assets (B)	0.35%(E)	0.35%	0.35%	0.35%	0.40%	0.40%(C)(E)	0.34%(E)	0.35%	0.40%	0.40%	0.40%	0.40%(C)(E)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	0.60%(E)	0.64%	0.65%	0.97%	5.71%	52.27%(C)(E)	0.61%(E)	0.64%	0.66%	0.69%	0.72%	1.00%(C)(E)
Ratio of Net Investment Income to Average Net Assets	1.61%(E)	2.14%	1.95%	1.27%	2.01%	2.40%(C)(E)	1.46%(E)	2.03%	1.93%	1.94%	1.93%	2.13%(C)(E)

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Emerging Markets Portfolio						Emerging Markets Small Cap Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	(Unaudited) \$ 24.12	\$ 22.17	\$ 26.64	\$ 26.97	\$ 26.06	\$ 26.68	(Unaudited) \$ 20.39	\$ 18.51	\$ 21.42	\$ 21.10	\$ 20.33	\$ 19.85
Income from Investment Operations												
Net Investment Income (Loss) (A)	0.14	0.45	0.49	0.56	0.52	0.55	0.14	0.45	0.43	0.43	0.40	0.40
Net Gains (Losses) on Securities (Realized and Unrealized)	2.06	1.95	(4.54)	(0.20)	1.17	0.37	1.75	2.04	(2.53)	0.62	1.37	0.83
Total from Investment Operations	2.20	2.40	(4.05)	0.36	1.69	0.92	1.89	2.49	(2.10)	1.05	1.77	1.23
Less Distributions												
Net Investment Income	(0.13)	(0.45)	(0.42)	(0.53)	(0.50)	(0.50)	(0.25)	(0.47)	(0.41)	(0.40)	(0.39)	(0.35)
Net Realized Gains	—	—	—	(0.16)	(0.28)	(1.04)	(0.46)	(0.14)	(0.40)	(0.33)	(0.61)	(0.40)
Total Distributions	(0.13)	(0.45)	(0.42)	(0.69)	(0.78)	(1.54)	(0.71)	(0.61)	(0.81)	(0.73)	(1.00)	(0.75)
Net Asset Value, End of Period	\$ 26.19	\$ 24.12	\$ 22.17	\$ 26.64	\$ 26.97	\$ 26.06	\$ 21.57	\$ 20.39	\$ 18.51	\$ 21.42	\$ 21.10	\$ 20.33
Total Return	9.21%(D)	11.01%	(15.24)%	1.33%	6.58%	4.08%	9.83%(D)	13.96%	(9.88)%	5.12%	8.92%	6.71%
Net Assets, End of Period (thousands)	\$5,688,120	\$4,915,400	\$4,321,530	\$4,073,698	\$3,655,740	\$2,797,177	\$6,504,097	\$5,459,509	\$4,845,174	\$4,860,603	\$4,041,863	\$2,907,673
Ratio of Expenses to Average Net Assets (B)	0.53%(E)	0.56%	0.57%	0.56%	0.57%	0.61%	0.72%(E)	0.72%	0.73%	0.72%	0.75%	0.82%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	0.63%(E)	0.66%	0.60%	0.56%	0.57%	0.61%	0.92%(E)	0.92%	0.78%	0.72%	0.75%	0.82%
Ratio of Net Investment Income to Average Net Assets	1.19%(E)	2.04%	1.97%	2.11%	1.97%	2.14%	1.39%(E)	2.43%	2.16%	2.02%	1.91%	2.01%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS
(for a share outstanding throughout each period)

	Emerging Markets Value Portfolio-Class R2 Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
	(Unaudited)					
Net Asset Value, Beginning of Period	\$ 24.71	\$ 22.18	\$ 27.79	\$ 29.27	\$ 28.21	\$ 29.02
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.07	0.46	0.49	0.59	0.47	0.50
Net Gains (Losses) on Securities (Realized and Unrealized)	2.73	2.75	(5.61)	(1.10)	1.68	(0.45)
Total from Investment Operations	2.80	3.21	(5.12)	(0.51)	2.15	0.05
Less Distributions						
Net Investment Income	(0.12)	(0.68)	(0.49)	(0.55)	(0.50)	(0.47)
Net Realized Gains	—	—	—	(0.42)	(0.59)	(0.39)
Total Distributions	(0.12)	(0.68)	(0.49)	(0.97)	(1.09)	(0.86)
Net Asset Value, End of Period	\$ 27.39	\$ 24.71	\$ 22.18	\$ 27.79	\$ 29.27	\$ 28.21
Total Return	11.40%(D)	14.98%	(18.49)%	(1.75)%	7.75%	0.43%
Net Assets, End of Period (thousands)	\$24,119	\$97,923	\$74,076	\$99,066	\$106,070	\$99,111
Ratio of Expenses to Average Net Assets (B)	0.81%(E)	0.81%	0.81%	0.80%	0.82%	0.86%
Ratio of Expenses to Average Net Assets (Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly) (B)	0.91%(E)	0.91%	0.84%	0.80%	0.82%	0.86%
Ratio of Net Investment Income to Average Net Assets	0.57%(E)	2.08%	1.93%	2.09%	1.65%	1.78%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Emerging Markets Value Portfolio-Institutional Class Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 24.84	\$ 22.22	\$ 27.81	\$ 29.28	\$ 28.22	\$ 29.02
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.15	0.51	0.54	0.66	0.55	0.57
Net Gains (Losses) on Securities (Realized and Unrealized)	2.69	2.77	(5.60)	(1.10)	1.67	(0.44)
Total from Investment Operations	2.84	3.28	(5.06)	(0.44)	2.22	0.13
Less Distributions						
Net Investment Income	(0.13)	(0.66)	(0.53)	(0.61)	(0.57)	(0.54)
Net Realized Gains	—	—	—	(0.42)	(0.59)	(0.39)
Total Distributions	(0.13)	(0.66)	(0.53)	(1.03)	(1.16)	(0.93)
Net Asset Value, End of Period	\$ 27.55	\$ 24.84	\$ 22.22	\$ 27.81	\$ 29.28	\$ 28.22
Total Return	11.49%(D)	15.23%	(18.27)%	(1.51)%	8.01%	0.70%
Net Assets, End of Period (thousands)	\$17,947,983	\$16,304,321	\$14,834,888	\$18,647,276	\$19,162,837	\$16,589,619
Ratio of Expenses to Average Net Assets (B)	0.56%(E)	0.56%	0.56%	0.55%	0.57%	0.61%
Ratio of Expenses to Average Net Assets (Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly) (B)	0.66%(E)	0.66%	0.59%	0.55%	0.57%	0.61%
Ratio of Net Investment Income to Average Net Assets	1.21%(E)	2.31%	2.12%	2.35%	1.91%	2.03%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	Emerging Markets Core Equity Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 18.40	\$ 16.81	\$ 20.08	\$ 20.09	\$ 19.00	\$ 18.73
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.12	0.37	0.39	0.42	0.39	0.41
Net Gains (Losses) on Securities (Realized and Unrealized)	1.65	1.59	(3.29)	(0.03)	1.07	0.23
Total from Investment Operations	1.77	1.96	(2.90)	0.39	1.46	0.64
(Unaudited)						
Less Distributions						
Net Investment Income	(0.09)	(0.37)	(0.37)	(0.40)	(0.37)	(0.37)
Total Distributions	(0.09)	(0.37)	(0.37)	(0.40)	(0.37)	(0.37)
Net Asset Value, End of Period	\$ 20.08	\$ 18.40	\$ 16.81	\$ 20.08	\$ 20.09	\$ 19.00
Total Return	9.68%(D)	11.87%	(14.49)%	1.89%	7.75%	3.55%
Net Assets, End of Period (thousands)	\$22,299,430	\$18,712,966	\$14,856,878	\$15,727,547	\$13,020,962	\$8,594,707
Ratio of Expenses to Average Net Assets	0.56%(E)	0.61%	0.62%	0.61%	0.63%	0.68%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.58%(E)	0.61%	0.62%	0.61%	0.63%	0.68%
Ratio of Net Investment Income to Average Net Assets	1.28%(E)	2.20%	2.06%	2.10%	1.97%	2.18%
Portfolio Turnover Rate	2%(D)	3%	5%	2%	1%	1%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.

NOTES TO FINANCIAL STATEMENTS

(Unaudited)

A. Organization:

DFA Investment Dimensions Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of ninety-six operational portfolios, of which thirty-two (the “Portfolios”) are included in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolios are investment companies, and accordingly, follow the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”) Topic 946, “Financial Services-Investment Companies.”

Of the Portfolios, seven invest all of their assets in a corresponding series of The DFA Investment Trust Company (“DFAITC”) and one invests in the Dimensional Emerging Markets Value Fund (“DEM”). International Small Company Portfolio invests in five portfolios within DFAITC. Global Small Company Portfolio invests in six portfolios within the Fund and DFAITC. DFA Global Real Estate Securities Portfolio invests in two portfolios within the Fund and directly in securities. World ex U.S. Value Portfolio invests in three portfolios within the Fund, DFAITC, and DEM. World Core Equity Portfolio and Selectively Hedged Global Equity Portfolio each invest in three portfolios within the Fund. At April 30, 2017, the following Portfolios were the owner of record of the following approximate percentages of the total outstanding shares of the underlying Master Funds as detailed below:

<u>Feeder Funds</u>	<u>Master Funds</u>	<u>Percentage Ownership at 04/30/17</u>
U.S. Large Cap Value Portfolio	The U.S. Large Cap Value Series	85%
Japanese Small Company Portfolio	The Japanese Small Company Series	16%
Asia Pacific Small Company Portfolio	The Asia Pacific Small Company Series	17%
United Kingdom Small Company Portfolio	The United Kingdom Small Company Series	2%
Continental Small Company Portfolio	The Continental Small Company Series	8%
Emerging Markets Portfolio	The Emerging Markets Series	99%
Emerging Markets Small Cap Portfolio	The Emerging Markets Small Cap Series	99%
Emerging Markets Value Portfolio	Dimensional Emerging Markets Value Fund	99%
<u>Fund of Funds</u>	<u>Master Funds</u>	<u>Percentage Ownership at 04/30/17</u>
International Small Company Portfolio	The Continental Small Company Series	92%
	The Japanese Small Company Series	84%
	The United Kingdom Small Company Series	96%
	The Asia Pacific Small Company Series	83%
	The Canadian Small Company Series	98%
Global Small Company Portfolio	U.S. Small Cap Portfolio	—*
	The Continental Small Company Series	—*
	The Japanese Small Company Series	—*
	The Asia Pacific Small Company Series	—*
	The United Kingdom Small Company Series	—*
	The Canadian Small Company Series	—*
	The Emerging Markets Small Cap Series	—*
DFA Global Real Estate Securities Portfolio**	DFA Real Estate Securities Portfolio	20%
	DFA International Real Estate Securities Portfolio	41%
World ex U.S. Value Portfolio	Dimensional Emerging Markets Value Fund	—*
	DFA International Small Cap Value Portfolio	—*
	The DFA International Value Series	1%

<u>Fund of Funds</u>	<u>Master Funds</u>	<u>Percentage Ownership at 04/30/17</u>
World Core Equity Portfolio	U.S. Core Equity 1 Portfolio	1%
	International Core Equity Portfolio	1%
	Emerging Markets Core Equity Portfolio	—*
Selectively Hedged Global Equity Portfolio	U.S. Core Equity 2 Portfolio	1%
	International Core Equity Portfolio	1%
	Emerging Markets Core Equity Portfolio	—*

* Amounts designated as — are less than 1%.

** DFA Global Real Estate Securities Portfolio invests in two Master Funds as indicated and securities listed on its Summary Schedule of Investments.

To achieve its investment objective, each feeder fund (collectively, “Feeder Funds”) and Fund of Funds invests primarily in a corresponding master fund(s) (“Master Fund”) as indicated above. The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Master Funds and/or directly in securities of companies in the real estate industry. Each Feeder Fund and Fund of Funds also invest in short-term temporary cash investments and futures. In addition, each international and global Fund of Funds may engage in forward currency contracts.

The financial statements of the Feeder Funds’ Master Funds are included elsewhere in this report and should be read in conjunction with the financial statements of the Feeder Funds.

B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates and those differences could be material.

1. *Security Valuation:* The Portfolios utilize a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels described below:

- Level 1 – inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies, futures contracts)
- Level 2 – other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 – significant unobservable inputs (including the Portfolios’ own assumptions in determining the fair value of investments)

Securities held by Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio and DFA Real Estate Securities Portfolio (the “Domestic Equity Portfolios”) and Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, World ex U.S. Targeted Value Portfolio, World ex U.S. Core Equity Portfolio and Emerging Markets Core Equity Portfolio (the “International Equity Portfolios”), including over-the-counter securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the Domestic Equity Portfolios and the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios and the

International Equity Portfolios value the securities within the range of the most recent quoted bid and asked prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy. Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and the International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time that the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the International Equity Portfolios price their shares at the close of the NYSE, the International Equity Portfolios will fair value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the International Equity Portfolios' foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Directors of the Fund has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Debt securities held by the Portfolios are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. These valuations are generally categorized as Level 2 in the hierarchy.

Listed derivatives, such as futures, that are actively traded are valued based on quoted prices from the exchange and are categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

Shares held by the Portfolios in other investment companies (such as the Master Funds) are valued at their respective daily net asset values as reported by their administrator. The Feeder Funds', International Small Company Portfolio's, Global Small Company Portfolio's and World ex U.S. Value Portfolio's investments in Series of DFAITC or DEM reflect their proportionate interest in the net assets of such corresponding Master Fund. These valuations are classified as Level 1 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Summary Schedule of Portfolio Holdings/Schedule of Investments (except for the Feeder Funds). The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For the six months ended April 30, 2017, there were no significant transfers between Level 1 and Level 2 and no significant Level 3 investments held by the Portfolios.

2. *Foreign Currency Translation:* Securities and other assets and liabilities of the Portfolios whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and asked prices for the U.S. dollar as quoted by generally recognized reliable sources. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The Portfolios also enter into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

The International Equity Portfolios do not isolate the effect of fluctuations in foreign exchange rates from the effect of fluctuations in the market prices of securities whether realized or unrealized. However, the Enhanced U.S. Large Company Portfolio and Selectively Hedged Global Equity Portfolio do isolate the effect of fluctuations in foreign currency rates when determining the realized gain or loss upon the sale or maturity of foreign currency denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the International Equity Portfolios, Enhanced U.S. Large Company Portfolio and Selectively Hedged Global Equity Portfolio and the U.S. dollar equivalent amounts actually received or paid.

3. *Deferred Compensation Plan:* Each eligible Director of the Fund may elect participation in The Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: U.S. Large Cap Value Portfolio; U.S. Core Equity 1 Portfolio; U.S. Core Equity 2 Portfolio; U.S. Vector Equity Portfolio; U.S. Micro Cap Portfolio; DFA International Value Portfolio; International Core Equity Portfolio; Emerging Markets Portfolio; Emerging Markets Core Equity Portfolio; and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/Trustees' Fees & Expenses.

Each Director has the option to receive their distribution of proceeds in one of the following methods: lump sum; annual installments over a period of agreed-upon years; or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice, which date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of April 30, 2017, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

4. *Other:* Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities/affiliated investment companies and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities and from the investment in affiliated investment companies

that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolios estimate the character of distributions received that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on debt securities purchased are amortized over the lives of the respective securities, utilizing the effective interest method. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board, generally based on average net assets.

Class R1 Shares, Class R2 Shares and Institutional Class Shares have equal rights to assets and earnings of a Portfolio. Income, gains and losses, and common expenses of a Portfolio are allocated to each class of shares based on its relative net assets. Each class will bear its own class-specific expenses, if any.

The Feeder Funds, International Small Company Portfolio and World ex U.S. Value Portfolio each recognize their pro-rata share of net investment income and realized and unrealized gains/losses on a daily basis from their respective Master Fund within DFAITC or DEM, which are treated as partnerships for federal income tax purposes.

The Portfolios may be subject to taxes imposed by countries in which they invest, with respect to their investments in issuers existing or operating in such countries. Such taxes are generally based on income earned or repatriated and capital gains realized on the sale of such investments. The Portfolios accrue such taxes when the related income or capital gains are earned or throughout the holding period. Some countries require governmental approval for the repatriation of investment income, capital or the proceeds of sales earned by foreign investors. In addition, if there is a deterioration in a country's balance of payments or for other reasons, a country may impose temporary restrictions on foreign capital remittances abroad.

Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio, Emerging Markets Value Portfolio, World ex U.S. Core Portfolio and Emerging Markets Core Equity Portfolio are subject to a 15% tax on short-term capital gains for investments in India. Such taxes are due upon sale of individual securities. The capital gains taxes are recognized when the capital gains are earned.

C. Investment Advisor and Administrator:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to all Portfolios.

For the six months ended April 30, 2017, the Portfolios' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

Enhanced U.S. Large Company Portfolio	0.20%
U.S. Large Cap Equity Portfolio	0.15%
U.S. Large Cap Value Portfolio	0.25%
U.S. Targeted Value Portfolio	0.35%
U.S. Small Cap Value Portfolio	0.50%
U.S. Core Equity 1 Portfolio	0.17%
U.S. Core Equity 2 Portfolio	0.20%
U.S. Vector Equity Portfolio	0.30%
U.S. Small Cap Portfolio	0.35%
U.S. Micro Cap Portfolio	0.50%
DFA Real Estate Securities Portfolio	0.17%
Large Cap International Portfolio (1)	0.23%
International Core Equity Portfolio (2)	0.32%
International Small Company Portfolio	0.40%
Global Small Company Portfolio	0.45%
Japanese Small Company Portfolio	0.50%
Asia Pacific Small Company Portfolio	0.50%
United Kingdom Small Company Portfolio	0.50%
Continental Small Company Portfolio	0.50%
DFA International Real Estate Securities Portfolio	0.25%
DFA Global Real Estate Securities Portfolio	0.20%

DFA International Small Cap Value Portfolio	0.65%
International Vector Equity Portfolio	0.45%
World ex U.S. Value Portfolio	0.47%
World ex U.S. Targeted Value Portfolio	0.58%
World ex U.S. Core Equity Portfolio (3)	0.37%
World Core Equity Portfolio	0.30%
Selectively Hedged Global Equity Portfolio	0.30%
Emerging Markets Portfolio (4)	0.47%
Emerging Markets Small Cap Portfolio	0.65%
Emerging Markets Value Portfolio	0.50%
Emerging Markets Core Equity Portfolio (5)	0.52%

(1) Effective February 28, 2017, the Large Cap International Portfolio's investment management fee was reduced from 0.25% to 0.20%.

(2) Effective February 28, 2017, the International Core Equity Portfolio's investment management fee was reduced from 0.35% to 0.27%.

(3) Effective February 28, 2017, the World ex U.S. Core Equity Portfolio's investment management fee was reduced from 0.40% to 0.32%.

(4) Effective February 28, 2017, the Emerging Markets Portfolio's investment management fee was reduced from 0.50% to 0.42%.

(5) Effective February 28, 2017, the Emerging Markets Core Equity Portfolio's investment management fee was reduced from 0.55% to 0.47%.

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreement for the non-Feeder Funds below, and a portion of the Fee Waiver Agreement for certain Feeder Funds below, will remain in effect through February 28, 2018, and may only be terminated by the Fund's Board of Directors prior to that date. The Fee Waiver Agreement for such Portfolios shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. The Fee Waiver Agreement with respect to the total management fees paid by the Feeder Funds, as described in the notes below, will remain in effect permanently, unless terminated by a Feeder Fund. For the six months ended April 30, 2017, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or expenses assumed as listed below (amounts in thousands). Previously waived fees subject to future recovery by the Advisor and the net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the six months ended April 30, 2017, are also reflected below (amounts in thousands). The Fund, on behalf of the Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than 36 months before the date of recovery.

	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery	Net Waived Fees/Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)
Institutional Class Shares				
Enhanced U.S. Large Company Portfolio (1)	0.15%	—	\$ 18	\$ 18
U.S. Large Cap Equity Portfolio (1)	0.19%	—	—	—
U.S. Large Cap Value Portfolio (2)	0.25%	—	—	9,883
U.S. Targeted Value Portfolio (3)	0.50%	—	—	—
U.S. Core Equity 1 Portfolio (1)	0.23%	—	—	—
U.S. Core Equity 2 Portfolio (1)	0.26%	—	—	—
U.S. Vector Equity Portfolio (1)	0.36%	—	—	—
DFA Real Estate Securities Portfolio (1)	0.18%	\$ 1	1,813	254

	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery	Net Waived Fees/Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)
Institutional Class Shares				
Large Cap International Portfolio (1)	0.24%	—	\$ 141	\$ 141
International Core Equity Portfolio (1)	0.30%	—	2,081	2,081
International Small Company Portfolio (4) . . .	0.45%	—	—	—
Global Small Company Portfolio (5)	0.49%	—	16	16
Japanese Small Company Portfolio (6)	0.47%	—	—	253
Asia Pacific Small Company Portfolio (6)	0.47%	—	—	129
United Kingdom Small Company Portfolio (6)	0.47%	—	25	26
Continental Small Company Portfolio (6)	0.47%	—	—	163
DFA International Real Estate Securities Portfolio (7)	0.29%	—	—	—
DFA Global Real Estate Securities Portfolio (8)	0.24%	—	19,735	3,138
International Vector Equity Portfolio (1)	0.60%	—	—	—
World ex U.S. Value Portfolio (9)	0.60%	—	1,020	224
World ex U.S. Targeted Value Portfolio (10) .	0.80%	—	1,232	—
World ex U.S. Core Equity Portfolio (11)	0.39%	110	1,455	69
World Core Equity Portfolio (12)	0.35%	40	1,856	509
Selectively Hedged Global Equity Portfolio (13)	0.40%	—	1,996	427
Emerging Markets Portfolio (14)	0.49%	—	—	2,551
Emerging Markets Small Cap Portfolio (2) . . .	0.65%	—	—	5,722
Emerging Markets Value Portfolio (2)	0.50%	—	—	8,307
Emerging Markets Core Equity Portfolio (1) . .	0.54%	—	1,506	1,506
Class R1 Shares				
U.S. Targeted Value Portfolio (15)	0.62%	—	—	—
Class R2 Shares				
U.S. Targeted Value Portfolio (15)	0.77%	—	—	—
Emerging Markets Value Portfolio (16)	0.96%	—	—	37

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume each Portfolio's ordinary operating expenses (excluding the expenses a Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each Portfolio to the rates listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a Portfolio are less than the Expense Limitation Amount listed above for such Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses to exceed the Expense Limitation Amount, as listed above. The Fee Waiver Agreements for the Enhanced U.S. Large Company Portfolio and Large Cap International Portfolio became effective on April 3, 2017 and January 1, 2017, respectively. In addition, prior to January 1, 2017, the Advisor had contractually agreed to waive all or a portion of its management fee and assume each of the International Core Equity Portfolio's and Emerging Markets Core Equity Portfolio's Portfolio Expenses to the extent necessary to limit the Portfolio Expenses of each such Portfolio to 0.49% and 0.85%, respectively, as a percentage of average net assets on an annualized basis.

(2) Effective July 21, 2015, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of each Portfolio to the extent necessary to limit the total management fees paid to the Advisor by a Portfolio, including the proportionate share of the management fees a Portfolio pays indirectly through its

investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund (the "Money Market Series"), to the rate listed above as a percentage of the average net assets of a class of a Portfolio on an annualized basis.

(3) The Advisor has contractually agreed to waive its management fee and to assume the Portfolio's expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of shares of the Portfolio are less than the Expense Limitation Amount listed above for such class of shares, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses for such class of shares to exceed the Expense Limitation Amount, as listed above.

(4) Effective July 21, 2015, the Advisor has contractually agreed to waive all or a portion of its management fee and to assume the other direct expenses of a class of the Portfolio (excluding expenses incurred through its investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than Expense Limitation Amount for such class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the applicable Expense Limitation Amount, as listed above. Prior to July 21, 2015, the Advisor had contractually agreed to waive its administration fee and to assume Portfolio Expenses to the extent necessary to limit the Portfolio Expenses of the Portfolio, on an annualized basis, to the Expense Limitation Amount listed above.

(5) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor, excluding money market funds, but excluding the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount.

(6) Effective July 21, 2015, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of each Portfolio to the extent necessary to limit the total management fees paid to the Advisor by each Portfolio, including the proportionate share of the management fees a Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.50% of the average net assets of a class of a Portfolio on an annualized basis (the "Permanent Fee Waiver"). In addition to the Permanent Fee Waiver, the Advisor has contractually agreed to further waive all or a portion of its management fee and to assume the other direct expenses of a class of each Portfolio (excluding expenses incurred through its investment in other investment companies managed by the Advisor) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each class of a Portfolio to the rates listed above as a percentage of the average net assets of a class of a Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of a Portfolio are less than the applicable Expense Limitation Amount for such class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the applicable Expense Limitation Amount, as listed above. Except, a Portfolio is not obligated to reimburse the Advisor for fees waived in connection with the Permanent Fee Waiver. Prior to July 21, 2015, the Advisor had contractually agreed to waive its administration fee and to assume each

Portfolio's other direct expenses to the extent necessary to limit the direct expenses of each Portfolio to the Expense Limitation Amount listed above. The Fee Waiver Agreement did not include the indirect expenses each Portfolio bore as a shareholder of its Master Fund.

(7) Effective February 28, 2015, the Advisor has contractually agreed to waive all or a portion of its management fee and to assume the Portfolio's ordinary operating expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Portfolio to the rate listed above as a percentage of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount listed above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses to exceed the Expense Limitation Amount, as listed above.

Prior to February 28, 2015, the Advisor had contractually agreed to waive all or a portion of its advisory fee and to assume the Portfolio Expenses of the Portfolio to the extent necessary to limit the Portfolio Expenses to 0.65% of the Portfolio's average net assets on an annualized basis.

(8) Effective February 28, 2015, the Advisor has contractually agreed to waive all or a portion of its management fee and to assume the expenses of the Portfolio (including the expenses that the Portfolio bears as a shareholder of its Master Funds but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Portfolio to the rate listed above as a percentage of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount listed above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses to exceed the Expense Limitation Amount, as listed above.

From February 28, 2012 to February 27, 2015, the Advisor had contractually agreed to waive all or a portion of its advisory fee and to assume the Portfolio Expenses of the Portfolio to the extent necessary to limit the Portfolio Expenses to 0.32% of the Portfolio's average net assets on an annualized basis.

(9) The Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.47% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series. In addition, under the Fee Waiver Agreement, the Advisor also has agreed to waive all or a portion of the management fee that remains payable by the Portfolio (i.e., the management fee remaining after the proportionate share of the Master Funds' management services fees have been offset (the "Remaining Management Fee")) to the extent necessary to reduce the Portfolio's ordinary operating expenses (including expenses incurred through its investment in other investment companies but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") to the rate listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). The maximum amount that may be waived to limit Portfolio Expenses is the amount of the Remaining Management Fee. Further, at any time that the Portfolio Expenses of the Portfolio are less than the Portfolio's Expense Limitation Amount listed above, the Advisor retains the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that such reimbursement is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses to exceed the Portfolio's Expense Limitation Amount, as listed above.

(10) The Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.58% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series. In addition, under the Fee Waiver Agreement, the Advisor has also agreed to waive all or a portion of the management fee and to assume the ordinary operating expenses of a class of the Portfolio (including expenses incurred through its investment in other investment companies but excluding

the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for such class of the Portfolio, the Advisor retains the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that such reimbursement is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount, as listed above.

(11) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of its Master Funds but excluding the expenses that the Portfolio incurs indirectly through its investment of its securities lending cash collateral in the Money Market Series and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for such class of the Portfolio, the Advisor retains the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that such reimbursement is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount, as listed above.

(12) Effective June 27, 2014, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.30% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master Funds ,except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (including the Portfolio's proportionate share of any management fees that a Master Fund paid through its investment in an affiliated cash management fund). In addition, under the Fee Waiver Agreement, the Advisor has also agreed to assume the expenses of a class of the Portfolio to the extent necessary to reduce the ordinary operating expenses (including expenses incurred through its investment in other investment companies but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") of a class of the Portfolio so that such Portfolio Expenses do not exceed the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). Prior to June 27, 2014, the Expense Limitation Amount was 0.40% of the average net assets of such class of the Portfolio on an annualized basis. At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for such class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the applicable Expense Limitation Amount.

(13) The Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.30% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series. In addition, under the Fee Waiver Agreement, the Advisor has also agreed to waive all or a portion of the management fee and to assume the expenses of a class of the Portfolio to the extent necessary to reduce the ordinary operating expenses (including expenses incurred through its investment in other investment companies but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series) ("Portfolio Expenses") of the Portfolio to the rate listed above as a percentage of average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for such class of the Portfolio listed above, the Advisor retains the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that such reimbursement is within thirty-six months and will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount, as listed above.

(14) Effective July 21, 2015, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.42% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). Effective January 1, 2017, in addition to the Permanent Fee Waiver, the Advisor has contractually agreed to further waive all or a portion of its management fee and to assume the other direct expenses of a class of the Portfolio (excluding expenses incurred through its investment in other investment companies managed by the Advisor) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of a class of the Portfolio are less than the Expense Limitation Amount for such class of shares of the Portfolio, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the annualized Portfolio Expenses for such class of shares of the Portfolio to exceed the Expense Limitation Amount. Except, the Portfolio is not obligated to reimburse the Advisor for fees waived in connection with the Permanent Fee Waiver.

(15) The Advisor has contractually agreed to reduce all or a portion of its management fee and to assume the direct and indirect expenses of the Class R1 shares and Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Class R1 shares and Class R2 shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Class R1 shares or Class R2 shares of the Portfolio are less than the Expense Limitation Amount listed above for such class of shares, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery is within thirty-six months and will not cause the Portfolio's annualized Portfolio Expenses for such class of shares to exceed the Expense Limitation Amount, as listed above.

(16) Effective July 21, 2015, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.50% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). In addition to the Permanent Fee Waiver, the Advisor has contractually agreed to (including for the period prior to July 21, 2015) assume the direct expenses of the Class R2 shares of the Portfolio (excluding management fees and custodian fees) to the extent necessary to limit the annualized expenses of the Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) to the rate listed above as a percentage of the average net assets of the Class R2 shares of the Portfolio (the "Annualized Expense Ratio"). At any time that the annualized expenses of the Class R2 shares of the Portfolio are less than the Annualized Expense Ratio listed above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that the amount of such recovery is within thirty-six months and does not cause the annualized expense ratio of the Class R2 shares of the Portfolio to exceed the Annualized Expense Ratio, as listed above. Except, the Portfolio is not obligated to reimburse the Advisor for fees waived in connection with the Permanent Fee Waiver.

Earned Income Credit:

In addition, Portfolios have entered into arrangements with their custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Portfolios' custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is

generally less than one basis point of each Portfolio's net assets. During the six months ended April 30, 2017, expenses reduced were as follows (amounts in thousands):

	Fees Paid Indirectly
Enhanced U.S. Large Company Portfolio	\$ 4
Large Cap International Portfolio	132
International Core Equity Portfolio	799
DFA International Real Estate Securities Portfolio	155
DFA International Small Cap Value Portfolio	233
International Vector Equity Portfolio	30
World ex U.S. Targeted Value Portfolio	5
World ex U.S. Core Equity Portfolio	57
Emerging Markets Core Equity Portfolio	568

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the six months ended April 30, 2017, the total related amounts paid by the Fund to the CCO were \$150 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

At April 30, 2017, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

Enhanced U.S. Large Company Portfolio	\$ 10
U.S. Large Cap Equity Portfolio	7
U.S. Large Cap Value Portfolio	444
U.S. Targeted Value Portfolio	152
U.S. Small Cap Value Portfolio	385
U.S. Core Equity 1 Portfolio	250
U.S. Core Equity 2 Portfolio	344
U.S. Vector Equity Portfolio	96
U.S. Small Cap Portfolio	249
U.S. Micro Cap Portfolio	182
DFA Real Estate Securities Portfolio	168
Large Cap International Portfolio	97
International Core Equity Portfolio	325
International Small Company Portfolio	291
Global Small Company Portfolio	—*
Japanese Small Company Portfolio	12
Asia Pacific Small Company Portfolio	8
United Kingdom Small Company Portfolio	2
Continental Small Company Portfolio	7
DFA International Real Estate Securities Portfolio	71
DFA Global Real Estate Securities Portfolio	66
DFA International Small Cap Value Portfolio	414
International Vector Equity Portfolio	30
World ex U.S. Value Portfolio	2
World ex U.S. Targeted Value Portfolio	3
World ex U.S. Core Equity Portfolio	12

World Core Equity Portfolio	\$ 2
Selectively Hedged Global Equity Portfolio	3
Emerging Markets Portfolio	132
Emerging Markets Small Cap Portfolio	113
Emerging Markets Value Portfolio	543
Emerging Markets Core Equity Portfolio	334

* Amounts are less than \$500.

E. Purchases and Sales of Securities:

For the six months ended April 30, 2017, the Portfolios' transactions related to investment securities, other than short-term securities (amounts in thousands), were as follows:

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
Enhanced U.S. Large Company Portfolio	\$102,401	\$105,757	\$ 147,499	\$ 122,171
U.S. Large Cap Equity Portfolio	—	—	155,745	81,606
U.S. Targeted Value Portfolio	—	—	1,874,374	1,343,752
U.S. Small Cap Value Portfolio	—	—	2,133,041	2,031,364
U.S. Core Equity 1 Portfolio	—	—	1,657,419	247,020
U.S. Core Equity 2 Portfolio	—	—	1,588,784	403,600
U.S. Vector Equity Portfolio	—	—	281,883	204,572
U.S. Small Cap Portfolio	—	—	1,947,460	891,125
U.S. Micro Cap Portfolio	—	—	452,224	544,586
DFA Real Estate Securities Portfolio	—	—	573,668	93,691
Large Cap International Portfolio	—	—	313,630	83,512
International Core Equity Portfolio	—	—	2,525,985	493,014
DFA International Real Estate Securities Portfolio	—	—	542,784	57,288
DFA Global Real Estate Securities Portfolio	—	—	745,714	81,090
DFA International Small Cap Value Portfolio	—	—	1,351,544	1,435,417
International Vector Equity Portfolio	—	—	158,095	43,484
World ex U.S. Targeted Value Portfolio	—	—	77,370	21,825
World ex U.S. Core Equity Portfolio	—	—	361,639	30,037
Emerging Markets Core Equity Portfolio	—	—	2,179,560	417,346

For the six months ended April 30, 2017, the Fund of Funds transactions related to Affiliated Investment Companies were as follows (amounts in thousands):

Affiliated Investment Companies	Global Small Company Portfolio					
	Balance at 10/31/2016	Balance at 4/30/2017	Purchases	Sales	Dividend Income	Distributions of Realized Gains
U.S. Small Cap Portfolio	—	\$ 5,305	\$ 5,267	\$ 49	\$ 8	—
Total	—	\$ 5,305	\$ 5,267	\$ 49	\$ 8	—

Affiliated Investment Companies	DFA Global Real Estate Securities Portfolio					
	Balance at 10/31/2016	Balance at 4/30/2017	Purchases	Sales	Dividend Income	Distributions of Realized Gains
DFA International Real Estate Securities Portfolio	\$1,678,314	\$1,957,562	\$380,928	\$38,225	\$132,577	—
DFA Real Estate Securities Portfolio	1,619,318	1,591,970	—	40,944	28,272	\$14,569
Total	\$3,297,632	\$3,549,532	\$380,928	\$79,169	\$160,849	\$14,569

World ex U.S. Value Portfolio

<u>Affiliated Investment Companies</u>	<u>Balance at 10/31/2016</u>	<u>Balance at 4/30/2017</u>	<u>Purchases</u>	<u>Sales</u>	<u>Dividend Income</u>	<u>Distributions of Realized Gains</u>
DFA International Small Cap Value Portfolio	\$ 20,452	\$ 23,752	\$ 1,579	\$ 200	\$ 170	\$653
Total	<u>\$ 20,452</u>	<u>\$ 23,752</u>	<u>\$ 1,579</u>	<u>\$ 200</u>	<u>\$ 170</u>	<u>\$653</u>

World Core Equity Portfolio

<u>Affiliated Investment Companies</u>	<u>Balance at 10/31/2016</u>	<u>Balance at 4/30/2017</u>	<u>Purchases</u>	<u>Sales</u>	<u>Dividend Income</u>	<u>Distributions of Realized Gains</u>
U.S. Core Equity 1 Portfolio	\$189,060	\$230,825	\$23,147	\$ 6,968	\$1,949	\$898
International Core Equity Portfolio	137,648	165,765	16,614	4,493	1,262	—
Emerging Markets Core Equity Portfolio	43,388	52,081	5,743	1,453	215	—
Total	<u>\$370,096</u>	<u>\$448,671</u>	<u>\$45,504</u>	<u>\$12,914</u>	<u>\$3,426</u>	<u>\$898</u>

Selectively Hedged Global Equity Portfolio

<u>Affiliated Investment Companies</u>	<u>Balance at 10/31/2016</u>	<u>Balance at 4/30/2017</u>	<u>Purchases</u>	<u>Sales</u>	<u>Dividend Income</u>	<u>Distributions of Realized Gains</u>
U.S. Core Equity 2 Portfolio	\$124,577	\$142,310	\$ 5,917	\$ 4,537	\$1,138	\$894
International Core Equity Portfolio	101,000	116,159	6,704	2,961	914	—
Emerging Markets Core Equity Portfolio	50,601	58,707	5,478	2,286	251	—
Total	<u>\$276,178</u>	<u>\$317,176</u>	<u>\$18,099</u>	<u>\$ 9,784</u>	<u>\$2,303</u>	<u>\$894</u>

F. Federal Income Taxes:

Each Portfolio has qualified and intends to continue to qualify as a regulated investment company under Subchapter M of the Internal Revenue Code for federal income tax purposes and to distribute substantially all of its taxable income and net capital gains to its shareholders. Accordingly, no provision has been made for federal income taxes.

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent these differences are permanent, they are charged or credited to paid-in capital, undistributed net investment income or accumulated net realized gains or losses, as appropriate, in the period that the differences arise. Accordingly, the following permanent differences as of October 31, 2016, primarily attributable to realized gains on securities considered to be “passive foreign investment companies”, non-deductible expenses, realized foreign capital gains tax, tax-equalization, non-deductible 90 day stock issuance cost, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, were reclassified to the following accounts. These reclassifications had no effect on net assets or net asset value per share (amounts in thousands):

	<u>Increase (Decrease) Paid-In Capital</u>	<u>Increase (Decrease) Undistributed Net Investment Income</u>	<u>Increase (Decrease) Accumulated Net Realized Gains (Losses)</u>
Enhanced U.S. Large Company Portfolio	\$ 535	\$ (100)	\$ (435)
U.S. Large Cap Equity Portfolio	304	(70)	(234)
U.S. Large Cap Value Portfolio	32,819	(16,948)	(15,871)
U.S. Targeted Value Portfolio	21,874	(4,985)	(16,889)
U.S. Small Cap Value Portfolio	45,432	(7,935)	(37,497)

	<u>Increase (Decrease) Paid-In Capital</u>	<u>Increase (Decrease) Undistributed Net Investment Income</u>	<u>Increase (Decrease) Accumulated Net Realized Gains (Losses)</u>
U.S. Core Equity 1 Portfolio	\$ 8,674	\$ 3,625	\$(12,299)
U.S. Core Equity 2 Portfolio	10,013	(10,750)	737
U.S. Vector Equity Portfolio	7,864	(4,641)	(3,223)
U.S. Small Cap Portfolio	24,806	(6,588)	(18,218)
U.S. Micro Cap Portfolio	14,933	(1,172)	(13,761)
DFA Real Estate Securities Portfolio	(11,291)	17,695	(6,404)
Large Cap International Portfolio	(18,977)	253	18,724
International Core Equity Portfolio	12,878	(12,174)	(704)
International Small Company Portfolio	22,671	(7,960)	(14,711)
Global Small Company Portfolio	—	—	—
Japanese Small Company Portfolio	—	426	(426)
Asia Pacific Small Company Portfolio	(16,317)	181	16,136
United Kingdom Small Company Portfolio	331	79	(410)
Continental Small Company Portfolio	—	31	(31)
DFA International Real Estate Securities Portfolio	(2,046)	(9,291)	11,337
DFA Global Real Estate Securities Portfolio	3,345	(2,527)	(818)
DFA International Small Cap Value Portfolio	65,378	2,410	(67,788)
International Vector Equity Portfolio	2,360	(1,822)	(538)
World ex U.S. Value Portfolio	—	166	(166)
World ex U.S. Targeted Value Portfolio	2,561	(18)	(2,543)
World ex U.S. Core Equity Portfolio	1,353	(1,133)	(220)
World Core Equity Portfolio	80	(65)	(15)
Selectively Hedged Global Equity Portfolio	369	114	(483)
Emerging Markets Portfolio	4,360	(3,397)	(963)
Emerging Markets Small Cap Portfolio	13,361	2,519	(15,880)
Emerging Markets Value Portfolio	12,432	22,396	(34,828)
Emerging Markets Core Equity Portfolio	5,090	(7,994)	2,904

The tax character of dividends and distributions declared and paid during the years ended October 31, 2015 and October 31, 2016 were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
Enhanced U.S. Large Company Portfolio			
2015	\$ 11,391	\$ 16,610	\$ 28,001
2016	4,946	9,801	14,747
U.S. Large Cap Equity Portfolio			
2015	8,398	266	8,664
2016	14,431	—	14,431
U.S. Large Cap Value Portfolio			
2015	302,945	86,223	389,168
2016	357,227	643,970	1,001,197
U.S. Targeted Value Portfolio			
2015	85,573	237,911	323,484
2016	104,605	286,529	391,134
U.S. Small Cap Value Portfolio			
2015	130,190	427,115	557,305
2016	122,984	487,358	610,342

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
U.S. Core Equity 1 Portfolio			
2015	\$200,298	\$ 49,469	\$249,767
2016	253,050	160,152	413,202
U.S. Core Equity 2 Portfolio			
2015	228,075	89,857	317,932
2016	281,321	296,061	577,382
U.S. Vector Equity Portfolio			
2015	51,799	109,045	160,844
2016	59,624	119,588	179,212
U.S. Small Cap Portfolio			
2015	105,110	268,312	373,422
2016	135,940	503,185	639,125
U.S. Micro Cap Portfolio			
2015	39,933	278,651	318,584
2016	43,406	267,830	311,236
DFA Real Estate Securities Portfolio			
2015	220,092	—	220,092
2016	199,996	—	199,996
Large Cap International Portfolio			
2015	85,101	—	85,101
2016	92,122	—	92,122
International Core Equity Portfolio			
2015	367,607	—	367,607
2016	387,589	—	387,589
International Small Company Portfolio			
2015	235,604	250,320	485,924
2016	283,791	207,859	491,650
Global Small Company Portfolio			
2015	—	—	—
2016	—	—	—
Japanese Small Company Portfolio			
2015	7,758	—	7,758
2016	6,534	—	6,534
Asia Pacific Small Company Portfolio			
2015	16,487	—	16,487
2016	7,760	—	7,760
United Kingdom Small Company Portfolio			
2015	1,068	2,151	3,219
2016	1,389	1,632	3,021
Continental Small Company Portfolio			
2015	4,771	—	4,771
2016	6,377	—	6,377
DFA International Real Estate Securities Portfolio			
2015	182,724	—	182,724
2016	60,576	—	60,576
DFA Global Real Estate Securities Portfolio			
2015	124,281	—	124,281
2016	97,767	—	97,767

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
DFA International Small Cap Value Portfolio			
2015	\$224,376	\$207,080	\$431,456
2016	381,199	182,540	563,739
International Vector Equity Portfolio			
2015	38,097	10,950	49,047
2016	43,651	5,716	49,367
World ex U.S. Value Portfolio			
2015	3,283	—	3,283
2016	5,358	—	5,358
World ex U.S. Targeted Value Portfolio			
2015	3,902	402	4,304
2016	4,374	—	4,374
World ex U.S. Core Equity Portfolio			
2015	15,824	—	15,824
2016	36,005	—	36,005
World Core Equity Portfolio			
2015	2,679	232	2,911
2016	5,800	132	5,932
Selectively Hedged Global Equity Portfolio			
2015	4,968	1,915	6,883
2016	6,448	620	7,068
Emerging Markets Portfolio			
2015	73,891	—	73,891
2016	89,527	—	89,527
Emerging Markets Small Cap Portfolio			
2015	102,968	88,636	191,604
2016	124,387	36,697	161,084
Emerging Markets Value Portfolio			
2015	351,213	—	351,213
2016	439,072	—	439,072
Emerging Markets Core Equity Portfolio			
2015	304,141	—	304,141
2016	349,434	—	349,434

Global Small Company Portfolio commenced operations on January 18, 2017 and did not pay any distributions for the years ended October 31, 2015 and October 31, 2016.

At October 31, 2016, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the utilization of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
Enhanced U.S. Large Company Portfolio	\$ (274)	\$ (261)	\$ (535)
U.S. Large Cap Equity Portfolio	(258)	—	(258)
U.S. Large Cap Value Portfolio	(14,344)	(18,475)	(32,819)
U.S. Targeted Value Portfolio	(5,900)	(15,974)	(21,874)
U.S. Small Cap Value Portfolio	(7,917)	(37,500)	(45,417)
U.S. Core Equity 1 Portfolio	(6,342)	(1,746)	(8,088)
U.S. Core Equity 2 Portfolio	(6,490)	(2,811)	(9,301)

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
U.S. Vector Equity Portfolio	\$ (2,769)	\$ (5,072)	\$ (7,841)
U.S. Small Cap Portfolio	(7,237)	(17,565)	(24,802)
U.S. Micro Cap Portfolio	(2,066)	(12,862)	(14,928)
DFA Real Estate Securities Portfolio	(2,701)	(750)	(3,451)
Large Cap International Portfolio	—	—	—
International Core Equity Portfolio	(12,864)	—	(12,864)
International Small Company Portfolio	(11,313)	(10,494)	(21,807)
Global Small Company Portfolio	—	—	—
Japanese Small Company Portfolio	—	—	—
Asia Pacific Small Company Portfolio	—	—	—
United Kingdom Small Company Portfolio	(149)	(182)	(331)
Continental Small Company Portfolio	—	—	—
DFA International Real Estate Securities Portfolio	(11,400)	—	(11,400)
DFA Global Real Estate Securities Portfolio	(3,047)	(364)	(3,411)
DFA International Small Cap Value Portfolio	(15,840)	(19,436)	(35,276)
International Vector Equity Portfolio	(2,180)	(179)	(2,359)
World ex U.S. Value Portfolio	—	—	—
World ex U.S. Targeted Value Portfolio	(367)	—	(367)
World ex U.S. Core Equity Portfolio	(1,353)	—	(1,353)
World Core Equity Portfolio	(67)	(14)	(81)
Selectively Hedged Global Equity Portfolio	(268)	(101)	(369)
Emerging Markets Portfolio	(4,360)	—	(4,360)
Emerging Markets Small Cap Portfolio	(7,272)	(6,089)	(13,361)
Emerging Markets Value Portfolio	(12,432)	—	(12,432)
Emerging Markets Core Equity Portfolio	(12,170)	—	(12,170)

At October 31, 2016, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
Enhanced U.S. Large Company Portfolio	\$ 2,930	\$ 4,088	—	\$ (5)	\$ 7,013
U.S. Large Cap Equity Portfolio	1,891	—	\$ (11,064)	54,208	45,035
U.S. Large Cap Value Portfolio	19,642	446,140	—	4,487,495	4,953,277
U.S. Targeted Value Portfolio	17,723	282,315	—	890,310	1,190,348
U.S. Small Cap Value Portfolio	16,385	533,286	—	2,185,837	2,735,508
U.S. Core Equity 1 Portfolio	33,863	71,615	—	3,471,018	3,576,496
U.S. Core Equity 2 Portfolio	27,061	122,467	—	4,229,205	4,378,733
U.S. Vector Equity Portfolio	562	101,957	—	895,232	997,751
U.S. Small Cap Portfolio	18,404	343,189	—	2,071,208	2,432,801
U.S. Micro Cap Portfolio	4,043	255,836	—	1,277,801	1,537,680
DFA Real Estate Securities Portfolio	39,164	66,384	—	2,060,852	2,166,400
Large Cap International Portfolio	16,290	—	(209,528)	208,151	14,913
International Core Equity Portfolio	87,644	—	(362,544)	428,070	153,170
International Small Company Portfolio	81,583	251,071	—	647,525	980,179
Global Small Company Portfolio	—	—	—	—	—
Japanese Small Company Portfolio	9,316	—	(31,648)	61,150	38,818
Asia Pacific Small Company Portfolio	8,100	—	(21,813)	(16,408)	(30,121)

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
United Kingdom Small Company Portfolio	\$ 433	\$ 1,684	—	\$ 1,926	\$ 4,043
Continental Small Company Portfolio ..	705	—	\$ (10,132)	37,037	27,610
DFA International Real Estate Securities Portfolio	298,685	—	(201,001)	(356,853)	(259,169)
DFA Global Real Estate Securities Portfolio	63,339	13,527	—	657,422	734,288
DFA International Small Cap Value Portfolio	97,358	410,184	—	916,807	1,424,349
International Vector Equity Portfolio	11,116	4,040	—	85,341	100,497
World ex U.S. Value Portfolio	986	—	(2,709)	(1,298)	(3,021)
World ex U.S. Targeted Value Portfolio	1,024	—	(8,263)	27,665	20,426
World ex U.S. Core Equity Portfolio	7,807	—	(12,063)	(12,467)	(16,723)
World Core Equity Portfolio	273	1,231	—	(1,033)	471
Selectively Hedged Global Equity Portfolio	5,104	2,369	—	11,613	19,086
Emerging Markets Portfolio	23,714	—	(220,310)	958,300	761,704
Emerging Markets Small Cap Portfolio	65,038	117,097	—	135,765	317,900
Emerging Markets Value Portfolio	72,788	—	(1,056,563)	(1,226,944)	(2,210,719)
Emerging Markets Core Equity Portfolio	67,932	—	(803,339)	809,224	73,817

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by these Portfolios after October 31, 2011 will not be subject to expiration and will retain their character as either short-term or long-term capital losses. In addition, such losses must be utilized prior to the losses incurred in the years preceding enactment. As of October 31, 2016, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains through the indicated expiration dates (amounts in thousands):

	Expires on October 31,				
	2017	2018	2019	Unlimited	Total
Enhanced U.S. Large Company Portfolio	—	—	—	—	—
U.S. Large Cap Equity Portfolio	—	—	—	\$ 11,064	\$ 11,064
U.S. Large Cap Value Portfolio	—	—	—	—	—
U.S. Targeted Value Portfolio	—	—	—	—	—
U.S. Small Cap Value Portfolio	—	—	—	—	—
U.S. Core Equity 1 Portfolio	—	—	—	—	—
U.S. Core Equity 2 Portfolio	—	—	—	—	—
U.S. Vector Equity Portfolio	—	—	—	—	—
U.S. Small Cap Portfolio	—	—	—	—	—
U.S. Micro Cap Portfolio	—	—	—	—	—
DFA Real Estate Securities Portfolio	—	—	—	—	—
Large Cap International Portfolio	\$135,392	\$14,311	\$12,549	47,275	209,527
International Core Equity Portfolio	53,176	—	—	309,368	362,544
International Small Company Portfolio	—	—	—	—	—
Global Small Company Portfolio	—	—	—	—	—

	Expires on October 31,				
	2017	2018	2019	Unlimited	Total
Japanese Small Company Portfolio	\$13,897	\$12,208	\$ 5,543	—	\$ 31,648
Asia Pacific Small Company Portfolio	8,261	—	—	\$ 13,552	21,813
United Kingdom Small Company Portfolio	—	—	—	—	—
Continental Small Company Portfolio	4,880	5,252	—	—	10,132
DFA International Real Estate Securities Portfolio	34,576	38,689	69,466	58,270	201,001
DFA Global Real Estate Securities Portfolio	—	—	—	—	—
DFA International Small Cap Value Portfolio	—	—	—	—	—
International Vector Equity Portfolio	—	—	—	—	—
World ex U.S. Value Portfolio	—	—	345	2,364	2,709
World ex U.S. Targeted Value Portfolio	—	—	—	8,263	8,263
World ex U.S. Core Equity Portfolio	—	—	—	12,063	12,063
World Core Equity Portfolio	—	—	—	—	—
Selectively Hedged Global Equity Portfolio	—	—	—	—	—
Emerging Markets Portfolio	—	—	—	220,310	220,310
Emerging Markets Small Cap Portfolio	—	—	—	—	—
Emerging Markets Value Portfolio	—	—	—	1,056,563	1,056,563
Emerging Markets Core Equity Portfolio	26,444	—	—	776,895	803,339

During the year ended October 31, 2016, the Portfolios utilized the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

DFA Real Estate Securities Portfolio	\$10,635
Large Cap International Portfolio	40,352
Japanese Small Company Portfolio	19,964
Continental Small Company Portfolio	6,882
DFA International Real Estate Securities Portfolio	1,010
World ex U.S. Targeted Value Portfolio	6,624

At April 30, 2017, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	Federal Tax Cost	Unrealized Appreciation	Unrealized Depreciation	Net Unrealized Appreciation (Depreciation)
Enhanced U.S. Large Company Portfolio	\$ 253,895	\$ 364	\$ (286)	\$ 78
U.S. Large Cap Equity Portfolio	902,815	188,709	(23,794)	164,915
U.S. Large Cap Value Portfolio	14,715,903	6,349,085	—	6,349,085
U.S. Targeted Value Portfolio	9,616,637	2,339,752	(577,039)	1,762,713
U.S. Small Cap Value Portfolio	12,632,364	4,364,774	(817,511)	3,547,263
U.S. Core Equity 1 Portfolio	14,583,848	6,025,876	(486,044)	5,539,832
U.S. Core Equity 2 Portfolio	15,788,786	7,205,922	(673,386)	6,532,536
U.S. Vector Equity Portfolio	3,681,814	1,643,521	(221,207)	1,422,314
U.S. Small Cap Portfolio	15,622,391	4,475,515	(822,709)	3,652,806
U.S. Micro Cap Portfolio	4,874,430	2,274,674	(344,021)	1,930,653
DFA Real Estate Securities Portfolio	6,201,264	2,329,798	(168,021)	2,161,777
Large Cap International Portfolio	3,858,942	855,138	(300,193)	554,945
International Core Equity Portfolio	20,405,648	4,058,982	(1,687,027)	2,371,955
International Small Company Portfolio	10,258,764	1,915,133	(202,627)	1,712,506
Global Small Company Portfolio	10,000	366	(22)	344
Japanese Small Company Portfolio	454,394	84,602	—	84,602
Asia Pacific Small Company Portfolio	291,933	—	(9,005)	(9,005)
United Kingdom Small Company Portfolio	35,775	7,350	—	7,350
Continental Small Company Portfolio	294,669	91,879	—	91,879
DFA International Real Estate Securities Portfolio	5,138,575	—	(251,643)	(251,643)
DFA Global Real Estate Securities Portfolio	5,088,843	723,634	(91,572)	632,062
DFA International Small Cap Value Portfolio	13,025,452	3,490,261	(1,306,054)	2,184,207
International Vector Equity Portfolio	2,088,346	479,904	(181,380)	298,524
World ex U.S. Value Portfolio	197,778	18,897	—	18,897
World ex U.S. Targeted Value Portfolio	336,394	66,293	(17,032)	49,261
World ex U.S. Core Equity Portfolio	2,156,504	298,254	(119,365)	178,889
World Core Equity Portfolio	403,605	45,388	—	45,388
Selectively Hedged Global Equity Portfolio	272,352	44,823	—	44,823
Emerging Markets Portfolio	4,259,543	1,428,825	—	1,428,825
Emerging Markets Small Cap Portfolio	5,833,114	672,717	—	672,717
Emerging Markets Value Portfolio	17,034,785	952,209	—	952,209
Emerging Markets Core Equity Portfolio	20,395,196	4,876,344	(2,176,643)	2,699,701

The difference between book-basis and tax-basis unrealized appreciation (depreciation) is primarily attributable to the tax deferral of losses on wash sales and investments in passive foreign investment companies.

Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in the Portfolios' financial statements. The Portfolios are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolios' federal tax returns for the current fiscal year remain subject to examination by the Internal Revenue Service.

G. Capital Share Transactions:

The capital share transactions by class were as follows (amounts in thousands):

	Six Months Ended April 30, 2017		Year Ended Oct. 31, 2016	
	(Unaudited)		Amount	Shares
	Amount	Shares		
U.S. Targeted Value Portfolio				
Class R1 Shares				
Shares Issued	\$ 16,847	696	\$ 10,885	541
Shares Issued in Lieu of Cash Distributions	1,626	67	2,087	104
Shares Redeemed	(5,235)	(219)	(16,510)	(828)
Net Increase (Decrease) — Class R1 Shares	<u>\$ 13,238</u>	<u>544</u>	<u>\$ (3,538)</u>	<u>(183)</u>
Class R2 Shares				
Shares Issued	\$ 47,124	1,981	\$ 55,695	2,692
Shares Issued in Lieu of Cash Distributions	6,408	266	7,874	394
Shares Redeemed	(39,911)	(1,674)	(48,930)	(2,390)
Net Increase (Decrease) — Class R2 Shares	<u>\$ 13,621</u>	<u>573</u>	<u>\$ 14,639</u>	<u>696</u>
Institutional Class Shares				
Shares Issued	\$ 1,571,274	65,400	\$ 1,922,986	96,220
Shares Issued in Lieu of Cash Distributions	314,687	12,982	353,719	17,629
Shares Redeemed	(1,315,801)	(54,822)	(1,368,182)	(67,152)
Net Increase (Decrease) — Institutional Class Shares	<u>\$ 570,160</u>	<u>23,560</u>	<u>\$ 908,523</u>	<u>46,697</u>
Emerging Markets Value Portfolio				
Class R2 Shares				
Shares Issued	\$ 16,043	637	\$ 26,972	1,227
Shares Issued in Lieu of Cash Distributions	481	20	2,365	110
Shares Redeemed	(99,425)	(3,740)	(15,075)	(714)
Net Increase (Decrease) — Class R2 Shares	<u>\$ (82,901)</u>	<u>(3,083)</u>	<u>\$ 14,262</u>	<u>623</u>
Institutional Class Shares				
Shares Issued	\$ 1,415,211	54,931	\$ 2,794,365	131,949
Shares Issued in Lieu of Cash Distributions	77,713	3,214	413,784	19,201
Shares Redeemed	(1,614,007)	(63,070)	(3,524,430)	(162,649)
Net Increase (Decrease) — Institutional Class Shares	<u>\$ (121,083)</u>	<u>(4,925)</u>	<u>\$ (316,281)</u>	<u>(11,499)</u>

H. Financial Instruments:

In accordance with the Portfolios' investment objectives and policies, the Portfolios may invest either directly or indirectly through their investment in a corresponding Master Fund, in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. *Foreign Market Risks:* Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of international securities held by the Portfolios may be inhibited.

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Portfolios.

2. *Forward Currency Contracts:* The Selectively Hedged Global Equity Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). The Selectively Hedged Global Equity Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation from translation of foreign-currency-denominated amounts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on foreign currency transactions. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar. At April 30, 2017, the Selectively Hedged Global Equity Portfolio had entered into the following contracts and the net unrealized foreign exchange gain (loss) is reflected in the accompanying financial statements (amounts in thousands):

Selectively Hedged Global Equity Portfolio

Settlement Date	Currency Amount*	Currency	Counterparty	Contract Amount	Value at April 30, 2017	Unrealized Foreign Exchange Gain (Loss)
05/03/17	(8,864)	Canadian Dollar	JP Morgan	\$ (6,633)	\$ (6,495)	\$ 138
05/31/17	(13,140)	Denmark Krone	Citibank, N.A.	(1,924)	(1,927)	(3)
05/02/17	24,848	Euro	Bank of America Corp.	27,019	27,066	47
05/02/17	(24,848)	Euro	Bank of America Corp.	(27,041)	(27,066)	(25)
06/01/17	(26,005)	Euro	Bank of America Corp.	(28,317)	(28,366)	(49)
05/04/17	81,604	Hong Kong Dollar	State Street Bank and Trust	10,492	10,491	(1)
05/04/17	(81,604)	Hong Kong Dollar	JP Morgan	(10,512)	(10,491)	21
06/02/17	(83,400)	Hong Kong Dollar	State Street Bank and Trust	(10,730)	(10,729)	1
05/08/17	(2,697,719)	Japanese Yen	State Street Bank and Trust	(24,194)	(24,205)	(11)
05/24/17	(7,464)	Norwegian Krone	Citibank, N.A.	(865)	(870)	(5)
05/24/17	(1,606)	Singapore Dollar	Citibank, N.A.	(1,149)	(1,149)	—
05/23/17	(26,832)	Swedish Krona	JP Morgan	(3,002)	(3,032)	(30)
05/24/17	(6,318)	Swiss Franc	State Street Bank and Trust	(6,336)	(6,357)	(21)
05/30/17	(13,148)	UK Pound Sterling	JP Morgan	(16,868)	(17,041)	(173)
				<u>\$(100,060)</u>	<u>\$(100,171)</u>	<u>\$(111)</u>

* Positive Currency Amount represents a purchase contract and a Currency Amount in parentheses represents a sale contract.

Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

3. *Futures Contracts:* Each Portfolio noted below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolios. The Portfolios, however, do not intend to sell futures contracts to establish short positions in individual securities. The Enhanced U.S. Large Company Portfolio may also use futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. The Selectively Hedged Global Equity Portfolio may also use futures contracts to hedge some or all of the currency exposure of its foreign securities. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government

securities to a broker, equal to the minimum “initial margin” requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as “variation margin” and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entering into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange’s clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

At April 30, 2017, the following Portfolios had outstanding futures contracts (dollar amounts in thousands):

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
Enhanced U.S. Large Company Portfolio . . .	S&P 500 Emini Index®	06/16/17	2,162	<u>\$257,332</u>	<u>\$2,996</u>	<u>—</u>
				<u>\$257,332</u>	<u>\$2,996</u>	<u>—</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Large Cap Equity Portfolio	S&P 500 Emini Index®	06/16/17	30	<u>\$3,571</u>	<u>\$1</u>	<u>—</u>
				<u>\$3,571</u>	<u>\$1</u>	<u>—</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Targeted Value Portfolio	S&P 500 Emini Index®	06/16/17	765	<u>\$91,054</u>	<u>\$518</u>	<u>\$3,825</u>
				<u>\$91,054</u>	<u>\$518</u>	<u>\$3,825</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Small Cap Value Portfolio	S&P 500 Emini Index®	06/16/17	999	<u>\$118,906</u>	<u>\$1,190</u>	<u>\$4,995</u>
				<u>\$118,906</u>	<u>\$1,190</u>	<u>\$4,995</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Core Equity 1 Portfolio	S&P 500 Emini Index®	06/16/17	790	<u>\$94,030</u>	<u>\$329</u>	<u>\$3,950</u>
				<u>\$94,030</u>	<u>\$329</u>	<u>\$3,950</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Core Equity 2 Portfolio	S&P 500 Emini Index®	06/16/17	1,340	<u>\$159,494</u>	<u>\$1,281</u>	<u>\$6,700</u>
				<u>\$159,494</u>	<u>\$1,281</u>	<u>\$6,700</u>

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Vector Equity Portfolio	S&P 500 Emini Index®	06/16/17	300	\$35,708	\$290	\$1,500
				<u>\$35,708</u>	<u>\$290</u>	<u>\$1,500</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Small Cap Portfolio ...	Russell 2000 Index®	06/16/17	1,104	\$ 77,192	\$1,870	\$5,673
U.S. Small Cap Portfolio ...	S&P 500 Emini Index®	06/16/17	723	86,055	540	1,640
				<u>\$163,247</u>	<u>\$2,410</u>	<u>\$7,313</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Micro Cap Portfolio ...	Russell 2000 Index®	06/16/17	318	\$22,234	\$544	\$1,496
U.S. Micro Cap Portfolio ...	S&P 500 Emini Index®	06/16/17	184	21,901	178	489
				<u>\$44,135</u>	<u>\$722</u>	<u>\$1,985</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
DFA Real Estate Securities Portfolio	S&P 500 Emini Index®	06/16/17	791	\$94,149	\$708	\$3,955
				<u>\$94,149</u>	<u>\$708</u>	<u>\$3,955</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
Large Cap International Portfolio	MINI MSCI EAFE Index®	06/16/17	85	\$ 7,751	\$363	\$ 928
Large Cap International Portfolio	S&P 500 Emini Index®	06/16/17	226	26,900	219	559
				<u>\$34,651</u>	<u>\$582</u>	<u>\$1,487</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
International Core Equity Portfolio	S&P 500 Emini Index®	06/16/17	1,620	\$192,821	\$1,157	\$8,100
				<u>\$192,821</u>	<u>\$1,157</u>	<u>\$8,100</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
International Small Company Portfolio	Russell 2000 Index®	06/16/17	240	\$ 16,781	\$ 411	\$1,396
International Small Company Portfolio	S&P 500 Emini Index®	06/16/17	770	91,649	957	3,258
				<u>\$108,430</u>	<u>\$1,368</u>	<u>\$4,654</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
DFA International Real Estate Securities Portfolio	S&P 500 Emini Index®	06/16/17	280	\$33,327	\$249	\$1,075
				<u>\$33,327</u>	<u>\$249</u>	<u>\$1,075</u>

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
DFA International Small Cap Value Portfolio	Russell 2000 Index®	06/16/17	200	\$ 13,984	\$ 338	\$1,505
DFA International Small Cap Value Portfolio	S&P 500 Emini Index®	06/16/17	1,140	<u>135,689</u>	<u>901</u>	<u>4,015</u>
				<u>\$149,673</u>	<u>\$1,239</u>	<u>\$5,520</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
Selectively Hedged Global Equity Portfolio	S&P 500 Emini Index®	06/16/17	166	<u>\$19,758</u>	<u>\$163</u>	<u>\$830</u>
				<u>\$19,758</u>	<u>\$163</u>	<u>\$830</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
Emerging Markets Core Equity Portfolio	MINI MSCI EAFE Index®	06/16/17	650	\$ 31,818	\$1,374	\$3,840
Emerging Markets Core Equity Portfolio	S&P 500 Emini Index®	06/16/17	1,503	<u>178,894</u>	<u>1,440</u>	<u>4,025</u>
				<u>\$210,712</u>	<u>\$2,814</u>	<u>\$7,865</u>

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the six months ended April 30, 2017 (amounts in thousands):

	<u>Forward Currency Contracts</u>	<u>Futures</u>
Enhanced U.S. Large Company Portfolio	—	\$248,070
U.S. Large Cap Equity Portfolio	—	595
U.S. Targeted Value Portfolio	—	105,895
U.S. Small Cap Value Portfolio	—	158,063
U.S. Core Equity 1 Portfolio	—	125,651
U.S. Core Equity 2 Portfolio	—	149,447
U.S. Vector Equity Portfolio	—	33,923
U.S. Small Cap Portfolio	—	163,955
U.S. Micro Cap Portfolio	—	51,826
DFA Real Estate Securities Portfolio	—	60,381
Large Cap International Portfolio	—	30,252
International Core Equity Portfolio	—	165,345
International Small Company Portfolio	—	75,399
DFA International Real Estate Securities Portfolio	—	35,315
DFA International Small Cap Value Portfolio	—	98,488
International Vector Equity Portfolio	—	1,208
Selectively Hedged Global Equity Portfolio	\$164,519	17,576
Emerging Markets Core Equity Portfolio	—	185,710

Securities have been segregated as collateral for open futures contracts.

The following is a summary of the location of derivatives on the Portfolios' Statements of Assets and Liabilities as of April 30, 2017:

<u>Derivative Type</u>	<u>Location on the Statements of Assets and Liabilities</u>	
	<u>Asset Derivatives</u>	<u>Liability Derivatives</u>
Foreign exchange contracts	Unrealized Gain on Forward Currency Contracts	Unrealized Loss on Forward Currency Contracts
Equity contracts	Receivables: Futures Margin Variation	Payables: Futures Margin Variation

The following is a summary of the Portfolios' derivative instrument holdings categorized by primary risk exposure as of April 30, 2017 (amounts in thousands):

	<u>Asset Derivatives Value</u>		
	<u>Total Value at April 30, 2017</u>	<u>Foreign Exchange Contracts</u>	<u>Equity Contracts*</u>
Enhanced U.S. Large Company Portfolio	\$2,996	—	\$2,996
U.S. Large Cap Equity Portfolio	1	—	1
U.S. Targeted Value Portfolio	518	—	518
U.S. Small Cap Value Portfolio	1,190	—	1,190
U.S. Core Equity 1 Portfolio	329	—	329
U.S. Core Equity 2 Portfolio	1,281	—	1,281
U.S. Vector Equity Portfolio	290	—	290
U.S. Small Cap Portfolio	2,410	—	2,410
U.S. Micro Cap Portfolio	722	—	722
DFA Real Estate Securities Portfolio	708	—	708
Large Cap International Portfolio	582	—	582
International Core Equity Portfolio	1,157	—	1,157
International Small Company Portfolio	1,368	—	1,368
DFA International Real Estate Securities Portfolio	249	—	249
DFA International Small Cap Value Portfolio	1,239	—	1,239
Selectively Hedged Global Equity Portfolio	370	\$ 207	163
Emerging Markets Core Equity Portfolio	2,814	—	2,814

	<u>Liability Derivatives Value</u>		
	<u>Total Value at April 30, 2017</u>	<u>Foreign Exchange Contracts</u>	<u>Equity Contracts*</u>
Selectively Hedged Global Equity Portfolio	\$ (318)	\$(318)	—

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statements of Assets and Liabilities.

The following is a summary of the location on the Portfolios' Statements of Operations of realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings through the six months ended April 30, 2017:

<u>Derivative Type</u>	<u>Location of Gain (Loss) on Derivatives</u>
Foreign exchange contracts	Net Realized Gain (Loss) on: Foreign Currency Transactions Change in Unrealized Appreciation (Depreciation) of: Translation of Foreign Currency Denominated Amounts
Equity contracts	Net Realized Gain (Loss) on: Futures Change in Unrealized Appreciation (Depreciation) of: Futures

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings categorized by primary risk exposure through the six months ended April 30, 2017 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
Enhanced U.S. Large Company Portfolio	\$27,341	—	\$27,341
U.S. Large Cap Value Portfolio	12,107	—	12,107
U.S. Targeted Value Portfolio	11,155	—	11,155
U.S. Small Cap Value Portfolio	20,973	—	20,973
U.S. Core Equity 1 Portfolio	10,576	—	10,576
U.S. Core Equity 2 Portfolio	12,375	—	12,375
U.S. Vector Equity Portfolio	2,950	—	2,950
U.S. Small Cap Portfolio	11,882	—	11,882
U.S. Micro Cap Portfolio	6,138	—	6,138
DFA Real Estate Securities Portfolio	5,170	—	5,170
Large Cap International Portfolio	1,906	—	1,906
International Core Equity Portfolio	14,372	—	14,372
International Small Company Portfolio	5,651	—	5,651
Global Small Company Portfolio	(1)	—	(1)
DFA International Real Estate Securities Portfolio	3,760	—	3,760
DFA Global Real Estate Securities Portfolio	222	—	222
DFA International Small Cap Value Portfolio	8,861	—	8,861
International Vector Equity Portfolio*	158	—	158
World ex U.S. Value Portfolio	125	—	125
World ex U.S. Core Equity Portfolio	2	—	2
Selectively Hedged Global Equity Portfolio	3,353	\$1,881	1,472
Emerging Markets Portfolio	2,394	—	2,394
Emerging Markets Small Cap Portfolio	3,141	—	3,141
Emerging Markets Value Portfolio	8,421	—	8,421
Emerging Markets Core Equity Portfolio	14,114	—	14,114

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
Enhanced U.S. Large Company Portfolio	\$ 2,744	—	\$ 2,744
U.S. Large Cap Equity Portfolio	1	—	1
U.S. Large Cap Value Portfolio	4,884	—	4,884
U.S. Targeted Value Portfolio	2,557	—	2,557
U.S. Small Cap Value Portfolio	5,136	—	5,136
U.S. Core Equity 1 Portfolio	3,553	—	3,553
U.S. Core Equity 2 Portfolio	4,911	—	4,911
U.S. Vector Equity Portfolio	1,125	—	1,125
U.S. Small Cap Portfolio	6,700	—	6,700
U.S. Micro Cap Portfolio	2,384	—	2,384
DFA Real Estate Securities Portfolio	2,226	—	2,226
Large Cap International Portfolio	1,452	—	1,452
International Core Equity Portfolio	4,105	—	4,105
International Small Company Portfolio	4,157	—	4,157
DFA International Real Estate Securities Portfolio	553	—	553
DFA International Small Cap Value Portfolio	4,697	—	4,697

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
World ex U.S. Value Portfolio	\$ 73	—	\$ 73
Selectively Hedged Global Equity Portfolio	(249)	\$(760)	511
Emerging Markets Portfolio	1,766	—	1,766
Emerging Markets Small Cap Portfolio	753	—	753
Emerging Markets Value Portfolio	3,185	—	3,185
Emerging Markets Core Equity Portfolio	6,261	—	6,261

* As of April 30, 2017, there were no futures contracts outstanding. During the six months ended April 30, 2017, the Portfolio had limited activity in futures contracts.

Offsetting of Derivative Assets and Derivative Liabilities

In order to better define its contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and foreign exchange contracts and typically contains, among other things, provisions in the event of a default and/or termination event and may also include collateral posting items. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

For financial reporting purposes, the Fund does not offset derivative assets and derivative liabilities that are subject to netting arrangements in the "Statement of assets and liabilities."

The following table presents the Portfolios' gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolios as of April 30, 2017 (Amounts in thousands):

Description	Assets					Liabilities				
	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
Selectively Hedged Global Equity Portfolio										
Forward Currency Contracts	\$207	\$207	\$(207)	—	—	\$318	\$318	\$(207)	—	\$111

(a) No amounts have been netted against the gross amounts recognized in the Statements of Assets and Liabilities.

(b) Represents the amount of assets that could be offset by liabilities with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.

(c) Represents the net amount due from counterparties in the event of default.

(d) Represents the amount of liabilities that could be offset by assets with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.

(e) Represents the net amount due to counterparties in the event of default.

Note K contains information regarding securities lending amounts that are subject to netting arrangements.

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective March 29, 2017, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on March 28, 2018.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 6, 2017. A line of credit with similar terms was in effect through January 6, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 5, 2018.

For the six months ended April 30, 2017, borrowings by the Portfolios under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During The Period</u>
U.S. Large Cap Equity Portfolio	1.40%	\$16,236	12	\$ 8	\$47,676
Global Small Company Portfolio	1.53%	58	10	—	90
DFA International Real Estate Securities Portfolio	1.37%	33,360	6	8	45,480
DFA Global Real Estate Securities Portfolio	1.27%	5,191	6	1	9,417
International Vector Equity Portfolio	1.06%	669	1	—	669
World ex U.S. Value Portfolio	1.44%	81	15	—	241
World ex U.S. Targeted Value Portfolio	1.11%	137	2	—	197
World ex U.S. Core Equity Portfolio	1.16%	2,265	6	—	3,897
World Core Equity Portfolio	1.35%	579	10	—	1,848
Emerging Markets Core Equity Portfolio	1.41%	16,061	1	1	16,061

* Number of Days Outstanding represents the total of single or consecutive days during the six months ended April 30, 2017, that each Portfolio's available line of credit was utilized.

There were no outstanding borrowings by Portfolios under the lines of credit as of April 30, 2017.

Pursuant to an exemptive order issued by the SEC (the "Order"), the Portfolios may participate in an interfund lending program among certain Portfolios managed by the Advisor (portfolios that operate as feeder funds do not participate in the program). The program allows the participating Portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending Portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a Portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice.

The Portfolios did not utilize the interfund lending program during the six months ended April 30, 2017.

J. Affiliated Trades:

Cross trades for the six months ended April 30, 2017, if any, were executed by the Portfolios pursuant to procedures adopted by the Board of Directors of the Fund to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of having a common investment adviser (or affiliated investment advisers), common directors and/or common officers. At its regularly scheduled meetings, the Board reviews such transactions for compliance with the requirements and restrictions set forth by Rule 17a-7 under the 1940 Act.

For the six months ended April 30, 2017, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
U.S. Large Cap Equity Portfolio	\$ 26,348	\$ 7,835	\$ (1,537)
U.S. Targeted Value Portfolio	157,413	336,075	61,896
U.S. Small Cap Value Portfolio	34,727	343,110	42,540
U.S. Core Equity 1 Portfolio	221,077	131,076	(15,810)
U.S. Core Equity 2 Portfolio	282,546	146,437	2,571
U.S. Vector Equity Portfolio	48,934	75,621	13,551
U.S. Small Cap Portfolio	244,755	139,283	56,451
U.S. Micro Cap Portfolio	56,965	78,161	33,872
DFA Real Estate Securities Portfolio	5,605	4,252	(1,417)
Large Cap International Portfolio	33,072	15,255	3,308
International Core Equity Portfolio	109,055	19,537	823
DFA Global Real Estate Securities Portfolio	4,511	—	—
DFA International Small Cap Value Portfolio	3,852	258,730	72,075
International Vector Equity Portfolio	7,363	2,416	89
World ex U.S. Targeted Value Portfolio	4,048	942	317
World ex U.S. Core Equity Portfolio	8,457	1,181	(294)
Emerging Markets Core Equity Portfolio	15,082	415	(10)

K. Securities Lending:

As of April 30, 2017, some of the Portfolios had securities on loan to brokers/dealers, for which each such Portfolio received cash collateral. The non-cash collateral includes short-and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Market Value</u>
U.S. Large Cap Equity Portfolio	\$ 7,358
U.S. Targeted Value Portfolio	461,073
U.S. Small Cap Value Portfolio	458,808
U.S. Core Equity 1 Portfolio	888,279
U.S. Core Equity 2 Portfolio	1,029,685
U.S. Vector Equity Portfolio	232,668
U.S. Small Cap Portfolio	422,679
U.S. Micro Cap Portfolio	154,958
DFA Real Estate Securities Portfolio	121,807
Large Cap International Portfolio	93,462
International Core Equity Portfolio	233,531
DFA International Real Estate Securities Portfolio	6,822
DFA International Small Cap Value Portfolio	58,434
International Vector Equity Portfolio	13,896

	<u>Market Value</u>
World ex U.S. Targeted Value Portfolio	\$ 3,750
World ex U.S. Core Equity Portfolio	29,895
Emerging Markets Core Equity Portfolio	888,874

Each Portfolio invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, and cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities and provided such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, a Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to their stated investment policies, each Portfolio will generally invest the cash collateral received for the loaned securities in the Money Market Series, an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Each Portfolio also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated and unaffiliated registered and unregistered money market funds. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. In addition, each Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible to be taxed at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of April 30, 2017:

	Remaining Contractual Maturity of the Agreements				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
Securities Lending Transactions					
U.S. Large Cap Equity Portfolio					
Common Stocks	\$ 31,088,275	—	—	—	\$ 31,088,275
U.S. Targeted Value Portfolio					
Common Stocks	1,703,830,892	—	—	—	1,703,830,892
U.S. Small Cap Value Portfolio					
Common Stocks	1,900,659,111	—	—	—	1,900,659,111
U.S. Core Equity 1 Portfolio					
Common Stocks, Rights/Warrants	1,805,785,077	—	—	—	1,805,785,077
U.S. Core Equity 2 Portfolio					
Common Stocks, Rights/Warrants	2,055,867,234	—	—	—	2,055,867,234
U.S. Vector Equity Portfolio					
Common Stocks, Rights/Warrants	664,388,590	—	—	—	664,388,590
U.S. Small Cap Portfolio					
Common Stocks	3,518,843,904	—	—	—	3,518,843,904
U.S. Micro Cap Portfolio					
Common Stocks	952,804,374	—	—	—	952,804,374

Remaining Contractual Maturity of the Agreements As of April 30, 2017					
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
DFA Real Estate Securities Portfolio					
Common Stocks	\$ 475,930,650	—	—	—	\$ 475,930,650
Large Cap International Portfolio					
Common Stocks, Preferred Stocks	342,820,452	—	—	—	342,820,452
International Core Equity Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants	2,079,631,191	—	—	—	2,079,631,191
DFA International Real Estate Securities Portfolio					
Common Stocks	200,241,680	—	—	—	200,241,680
DFA Global Real Estate Securities Portfolio					
Common Stocks	174,736,767	—	—	—	174,736,767
DFA International Small Cap Value Portfolio					
Common Stocks, Rights/Warrants	894,959,738	—	—	—	894,959,738
International Vector Equity Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants	209,216,208	—	—	—	209,216,208
World ex U.S. Targeted Value Portfolio					
Common Stocks	9,956,793	—	—	—	9,956,793
World ex U.S. Core Equity Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants	163,905,361	—	—	—	163,905,361
Emerging Markets Core Equity Portfolio					
Common Stocks, Rights/Warrants	1,095,915,225	—	—	—	1,095,915,225

L. Shareholder Servicing Fees:

The Class R1 Shares pay a shareholder servicing fee in an amount up to 0.10% and Class R2 Shares pay a shareholder servicing fee in an amount up to 0.25% of their annual average net assets to compensate service agents that provide shareholder servicing, record keeping, account maintenance and other services to investors in U.S. Targeted Value Portfolio Class R1 and Class R2 Shares and Emerging Markets Value Portfolio Class R2 Shares.

M. Indemnities; Contractual Obligations:

Under the Fund's organizational documents, its officers and directors are indemnified against certain liabilities arising out of the performance of their duties to the Fund.

In the normal course of business, the Fund enters into contracts that contain a variety of representations and warranties that provide general indemnification. The Fund's maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Fund and/or its affiliates that have not yet occurred. However, based on experience, the Fund expects the risk of loss to be remote.

N. In-Kind Redemptions:

During the six months ended April 30, 2017, the following Portfolios realized net gains (losses) on in-kind redemptions as follows:

U.S. Small Cap Portfolio	\$125,200
U.S. Small Cap Value Portfolio	79,386

O. Other:

At April 30, 2017, the following number of shareholders held the following approximate percentages of the stated Portfolios' outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
Enhanced U.S. Large Company Portfolio-Institutional Class Shares	3	76%
U.S. Large Cap Equity Portfolio-Institutional Class Shares	3	90%
U.S. Large Cap Value Portfolio-Institutional Class Shares	3	71%
U.S. Targeted Value Portfolio-Class R1 Shares	4	87%
U.S. Targeted Value Portfolio-Class R2 Shares	7	77%
U.S. Targeted Value Portfolio-Institutional Class Shares	3	58%
U.S. Small Cap Value Portfolio-Institutional Class Shares	3	59%
U.S. Core Equity 1 Portfolio-Institutional Class Shares	6	82%
U.S. Core Equity 2 Portfolio-Institutional Class Shares	6	85%
U.S. Vector Equity Portfolio-Institutional Class Shares	4	86%
U.S. Small Cap Portfolio-Institutional Class Shares	3	51%
U.S. Micro Cap Portfolio-Institutional Class Shares	4	74%
DFA Real Estate Securities Portfolio-Institutional Class Shares	4	76%
Large Cap International Portfolio-Institutional Class Shares	3	66%
International Core Equity Portfolio-Institutional Class Shares	4	72%
International Small Company Portfolio-Institutional Class Shares . .	3	57%
Global Small Company Portfolio-Institutional Class Shares	3	94%
Japanese Small Company Portfolio-Institutional Class Shares	4	86%
Asia Pacific Small Company Portfolio-Institutional Class Shares . . .	3	91%
United Kingdom Small Company Portfolio-Institutional Class Shares	4	93%
Continental Small Company Portfolio-Institutional Class Shares . . .	4	96%
DFA International Real Estate Securities Portfolio-Institutional Class Shares	4	88%
DFA Global Real Estate Securities Portfolio-Institutional Class Shares	3	70%
DFA International Small Cap Value Portfolio-Institutional Class Shares	4	68%
International Vector Equity Portfolio-Institutional Class Shares	4	90%
World ex U.S. Value Portfolio-Institutional Class Shares	7	93%
World ex U.S. Targeted Value Portfolio-Institutional Class Shares	3	99%
World ex U.S. Core Equity Portfolio-Institutional Class Shares	3	77%
World Core Equity Portfolio-Institutional Class Shares	4	83%
Selectively Hedged Global Equity Portfolio-Institutional Class Shares	4	96%
Emerging Markets Portfolio-Institutional Class Shares	4	66%
Emerging Markets Small Cap Portfolio-Institutional Class Shares	3	52%
Emerging Markets Value Portfolio-Class R2 Shares	4	96%
Emerging Markets Value Portfolio-Institutional Class Shares	2	34%
Emerging Markets Core Equity Portfolio-Institutional Class Shares	3	61%

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business. Although management currently believes that resolving claims against us, individually or in aggregate, will not have a material adverse impact on our financial position, our results of operations, or our cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

The U.S. Large Cap Value Series has been named as a defendant in a multi-district litigation pending in the United States District Court for the Southern District of New York (the "Court"), captioned IN RE TRIBUNE COMPANY FRAUDULENT CONVEYANCE LITIGATION, No. 11-MD-2296-RJS (the "Tribune MDL"). The Tribune MDL arises from the 2007 leveraged buyout of The Tribune Company ("Tribune") (the "LBO") and Tribune's subsequent bankruptcy and reorganization. In connection with the LBO, thousands of Tribune shareholders, including The U.S. Large Cap Value Series, sold Tribune shares back to Tribune for \$34 per share. The Tribune MDL includes a series of lawsuits brought by individual creditors of Tribune (the "Individual Creditor Actions") and a lawsuit brought by a court-appointed trustee (the "Trustee") on behalf of the committee of unsecured creditors of Tribune (the "Committee Action," and with the Individual Creditor Actions, collectively referred to as the "Lawsuits"). The Lawsuits seek to unwind the LBO stock repurchases as fraudulent transfers and recover the stock repurchase proceeds paid to the Tribune shareholders who participated in the LBO. On September 23, 2013, the Court entered an order dismissing the Individual Creditor Actions in their entirety on the grounds that the individual creditor plaintiffs lack standing to pursue their claims. The parties appealed the Court's dismissal order to the United States Court of Appeals for the Second Circuit (the "Second Circuit"), and, on March 29, 2016, the Second Circuit affirmed the dismissal, albeit on the grounds that the individual creditor plaintiffs' claims are preempted by the Bankruptcy Code's safe harbor for securities transactions. The individual creditor plaintiffs have petitioned the Supreme Court of the United States to review the Second Circuit's ruling, and that petition is pending. On January 6, 2017, the Court granted the shareholder defendant's motion to dismiss the claims against them in the Committee Action. The Trustee requested that the Court certify the dismissal order for appeal to the Second Circuit, and the District Court advised that it will certify the dismissal order for appeal after it rules on the additional pending motions to dismiss (not involving the shareholder defendants).

Litigation counsel to The U.S. Large Cap Value Series in the Lawsuits has advised management that it does not believe that it is possible, at this early stage in the proceedings, to predict with any reasonable certainty the probable outcome of the Lawsuits or quantify the ultimate exposure to The U.S. Large Cap Value Series arising from the Lawsuits. Until The U.S. Large Cap Value Series can do so, no reduction of the net asset value of The U.S. Large Cap Value Series will be made relating to the Lawsuits. However, even if the plaintiffs in the Lawsuits were to obtain the full recovery the plaintiffs seek, the amount would be less than 1% of the net asset value of The U.S. Large Cap Value Series at this time.

The U.S. Large Cap Value Series also cannot quantify the cost of the Lawsuits that could potentially be deducted from its net asset value. Therefore, at this time, those investors buying or redeeming shares of The U.S. Large Cap Value Series will pay or receive, as the case may be, a price based on the net asset value of The U.S. Large Cap Value Series, with no adjustment relating to the Lawsuits. The attorneys' fees and costs relating to the Lawsuits will be borne by The U.S. Large Cap Value Series as incurred and in a manner similar to any other expenses incurred by The U.S. Large Cap Value Series.

P. Subsequent Event Evaluations:

Management has evaluated the impact of all subsequent events on the Portfolios through the date that the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.

**NOTIFICATION OF SOURCE OF DISTRIBUTIONS PURSUANT TO
RULE 19A-1 UNDER THE INVESTMENT COMPANY ACT OF 1940**

As noted in the table provided below, the following funds paid distributions to shareholders of record a portion of which is estimated to be in excess of a fund's current and accumulated undistributed net income. Please note that this information is being provided to satisfy certain notice requirements under the Investment Company Act of 1940 and is not being provided for tax reporting purposes. Tax reporting information for the shareholders of a fund will not be available until the end of a fund's fiscal year. As a result, shareholders should not use the information provided in this notice for tax reporting purposes.

<u>Portfolio Name</u>	<u>Estimated % Breakdown of Distribution Sources</u>		
	<u>Net income for the current or preceding fiscal year, and accumulated undistributed net income</u>	<u>Accumulated undistributed net profits from the sale of securities or other properties</u>	<u>Paid-in surplus or other capital source</u>
Enhanced U.S. Large Company Portfolio			
December 15, 2016	91%	0%	9%
U.S. Large Cap Equity Portfolio			
December 15, 2016	91%	0%	9%
U.S. Large Cap Value Portfolio			
December 15, 2016	89%	0%	11%
U.S. Targeted Value Portfolio			
December 15, 2016	85%	0%	15%
U.S. Small Cap Value Portfolio			
December 15, 2016	55%	0%	45%
U.S. Core Equity 1 Portfolio			
December 14, 2016	90%	0%	10%
U.S. Core Equity 2 Portfolio			
December 14, 2016	89%	0%	11%
U.S. Vector Equity Portfolio			
December 15, 2016	85%	0%	15%
U.S. Small Cap Portfolio			
December 15, 2016	78%	0%	22%
U.S. Micro Cap Portfolio			
December 15, 2016	81%	0%	19%
DFA Real Estate Securities Portfolio			
December 14, 2016	95%	0%	5%
Large Cap International Portfolio			
December 14, 2016	72%	0%	28%
International Core Equity Portfolio			
December 14, 2016	62%	0%	38%
International Small Company Portfolio			
December 15, 2016	0%	0%	100%
Japanese Small Company Portfolio			
December 15, 2016	24%	0%	76%
Asia Pacific Small Company Portfolio			
December 15, 2016	15%	0%	85%
United Kingdom Small Company Portfolio			
December 15, 2016	59%	0%	41%
Continental Small Company Portfolio			
December 15, 2016	36%	0%	64%

Estimated % Breakdown of Distribution Sources

Portfolio Name	Net income for the current or preceding fiscal year, and accumulated undistributed net income	Accumulated undistributed net profits from the sale of securities or other properties	Paid-in surplus or other capital source
DFA International Real Estate Securities Portfolio December 14, 2016	0%	0%	100%
DFA Global Real Estate Securities Portfolio December 15, 2016	99%	0%	1%
DFA International Small Cap Value Portfolio December 14, 2016	0%	0%	100%
International Vector Equity Portfolio December 14, 2016	53%	0%	47%
World ex U.S. Value Portfolio December 15, 2016	80%	0%	20%
World ex U.S. Targeted Value Portfolio December 15, 2016	83%	0%	17%
World ex U.S. Core Equity Portfolio December 15, 2016	59%	0%	41%
World Core Equity Portfolio March 30, 2017	100%	0%	0%*
Selectively Hedged Global Equity Portfolio December 15, 2016	91%	0%	9%
Emerging Markets Portfolio December 15, 2016	19%	0%	81%
Emerging Markets Small Cap Portfolio December 15, 2016	30%	0%	70%
Emerging Markets Value Portfolio December 15, 2016	0%	0%	100%
Emerging Markets Core Equity Portfolio December 14, 2016	26%	0%	74%

* Amount is less than 1%

The ultimate composition of these distributions may vary from the estimates provided above due to a variety of factors including future income and expenses, and realized gains and losses from the purchase and sale of securities.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED DISCLOSURE OF FUND EXPENSES
(Unaudited)

The following Expense Table is shown so that you can understand the impact of fees on your investment. All mutual funds have operating expenses. As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports, among others. Operating expenses, legal and audit services, which are deducted from a fund's gross income, directly reduce the investment return of the fund. A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs, in dollars, of investing in the fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

This section helps you to estimate the actual expenses after fee waivers that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return and "Expenses Paid During Period" reflect the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, a \$7,500 account value divided by \$1,000 = 7.5), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

Hypothetical Example for Comparison Purposes

This section is intended to help you compare your fund's costs with those of other mutual funds. The hypothetical "Ending Account Value" and "Expenses Paid During Period" are derived from the fund's actual expense ratio and an assumed 5% annual return before expenses. In this case, because the return used is not the fund's actual return, the results do not apply to your investment. The example is useful in making comparisons because the SEC requires all mutual funds to calculate expenses based on a 5% annual return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Please note that the expenses shown in the tables are meant to highlight and help you compare ongoing costs only and do not reflect any transactional costs, if applicable. The "Annualized Expense Ratio" represents the actual expenses for the six-month period indicated.

Six Months Ended April 30, 2017

EXPENSE TABLES

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
DFA Commodity Strategy Portfolio				
Actual Fund Return	\$1,000.00	\$ 999.80	0.32%	\$1.59
Hypothetical 5% Annual Return	\$1,000.00	\$1,023.21	0.32%	\$1.61

* DFA Commodity Strategy Portfolio wholly owns Dimensional Cayman Commodity Fund I, LTD. The expenses shown reflect the combined expenses of Dimensional Cayman Commodity Fund I, LTD. and DFA Commodity Strategy Portfolio. Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (181), then divided by the number of days in the year (365) to reflect the six-month period.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-Q with the SEC on March 30, 2017. They are available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

PORTFOLIO HOLDINGS

The SEC requires that all funds present their categories of portfolio holdings in a table, chart or graph format in their annual and semi-annual shareholder reports, whether or not a Schedule of Investments is utilized. The following table, which presents portfolio holdings as a percent of total investments before short-term investments and collateral for loaned securities, is provided in compliance with such requirement. The categories shown below represent broad industry sectors. Each industry sector consists of one or more specific industry classifications.

DFA Commodity Strategy Portfolio	
Corporate	45.4%
Government	28.7%
Foreign Corporate	19.6%
Foreign Government	5.8%
Supranational	0.5%
	<u>100.0%</u>

DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED SCHEDULE OF INVESTMENTS

April 30, 2017
(Unaudited)

	<u>Face Amount[^]</u>	<u>Value[†]</u>		<u>Face Amount[^]</u>	<u>Value[†]</u>
	(000)			(000)	
BONDS — (68.8%)			FINLAND — (0.4%)		
AUSTRALIA — (3.5%)			Municipality Finance P.L.C.		
Australia & New Zealand Banking Group, Ltd.			1.250%, 04/18/19	5,000	\$ 4,960,700
# 1.250%, 06/13/17	8,000	\$ 8,001,264	1.750%, 05/21/19	1,150	<u>1,152,045</u>
Commonwealth Bank of Australia			TOTAL FINLAND		<u>6,112,745</u>
1.900%, 09/18/17	2,000	2,003,738	FRANCE — (2.1%)		
2.300%, 09/06/19	10,100	10,164,054	BNP Paribas SA		
5.000%, 10/15/19	10,000	10,677,570	2.375%, 09/14/17		
Macquarie Group, Ltd.			6,140 6,159,316		
## 3.000%, 12/03/18	5,000	5,069,995	BPCE SA		
National Australia Bank, Ltd.			1.625%, 01/26/18		
## 2.400%, 12/09/19	9,500	9,554,521	1,950 1,946,746		
Westpac Banking Corp.			Orange SA		
2.000%, 08/14/17	3,000	3,005,448	1.625%, 11/03/19		
2.250%, 07/30/18	3,200	3,222,435	2,000 1,975,522		
2.150%, 03/06/20	5,000	<u>5,020,030</u>	Sanofi		
TOTAL AUSTRALIA		<u>56,719,055</u>	1.250%, 04/10/18		
			1,800 1,798,738		
BELGIUM — (0.3%)			Societe Generale SA		
Anheuser-Busch InBev Worldwide, Inc.			2.750%, 10/12/17		
1.375%, 07/15/17	4,700	<u>4,700,587</u>	980 985,116		
			Total Capital Canada, Ltd.		
CANADA — (6.4%)			# 1.450%, 01/15/18		
Alberta, Province of Canada			2,000 1,999,182		
1.900%, 12/06/19	5,000	5,014,735	Total Capital International SA		
Bank of Montreal			1.550%, 06/28/17		
2.375%, 01/25/19	15,620	15,763,610	2.100%, 06/19/19		
Potash Corp. of Saskatchewan, Inc.			18,335 <u>18,453,132</u>		
6.500%, 05/15/19	1,446	1,563,075	TOTAL FRANCE		
Province of Ontario Canada			<u>34,358,220</u>		
1.100%, 10/25/17	10,000	9,989,560	GERMANY — (1.7%)		
1.200%, 02/14/18	15,000	14,981,970	Bayer U.S. Finance LLC		
1.650%, 09/27/19	6,103	6,092,369	2.375%, 10/08/19		
Royal Bank of Canada			2,000 2,013,660		
1.500%, 01/16/18	1,180	1,180,338	Daimler Finance North America LLC		
2.200%, 07/27/18	1,005	1,012,283	## 1.650%, 03/02/18		
1.800%, 07/30/18	8,492	8,508,542	4,490 4,488,357		
1.500%, 07/29/19	4,625	4,580,845	Deutsche Bank AG		
Thomson Reuters Corp.			6.000%, 09/01/17		
1.650%, 09/29/17	3,992	3,994,228	4,300 4,360,402		
6.500%, 07/15/18	1,000	1,054,400	Deutsche Telekom International Finance BV		
Toronto-Dominion Bank (The)			## 1.500%, 09/19/19		
1.400%, 04/30/18	10,000	9,992,190	3,000 2,956,278		
2.125%, 07/02/19	19,850	<u>19,966,321</u>	State of North Rhine-Westphalia		
TOTAL CANADA		<u>103,694,466</u>	1.625%, 01/22/20		
			3,650 3,628,917		
DENMARK — (0.9%)			Volkswagen Group of America Finance LLC		
Nordea Bank AB			## 2.125%, 05/23/19		
2.375%, 04/04/19	15,000	<u>15,110,805</u>	10,000 <u>9,981,420</u>		
			TOTAL GERMANY		
			<u>27,429,034</u>		
			IRELAND — (0.5%)		
			Actavis, Inc.		
			1.875%, 10/01/17		
			7,500 7,505,925		
			Medtronic, Inc.		
			1.375%, 04/01/18		
			300 <u>299,777</u>		
			TOTAL IRELAND		
			<u>7,805,702</u>		
			ITALY — (0.5%)		
			Enel Finance International NV		
			## 6.250%, 09/15/17		
			4,300 4,372,975		

**DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED**

	<u>Face Amount[^]</u> (000)	<u>Value[†]</u>		<u>Face Amount[^]</u> (000)	<u>Value[†]</u>
ITALY — (Continued)			SPAIN — (Continued)		
Intesa Sanpaolo SpA			Santander Holdings USA, Inc.		
3.875%, 01/16/18	1,500	\$ 1,517,981	2.650%, 04/17/20	4,992	\$ 4,979,720
3.875%, 01/15/19	2,570	2,627,270	Telefonica Emisiones SAU		
TOTAL ITALY		<u>8,518,226</u>	6.221%, 07/03/17	2,000	2,015,900
			3.192%, 04/27/18	1,800	1,824,044
JAPAN — (2.5%)			TOTAL SPAIN		
American Honda Finance Corp.					<u>10,944,260</u>
1.550%, 12/11/17	2,575	2,578,404	SUPRANATIONAL ORGANIZATION		
Bank of Tokyo-Mitsubishi UFJ, Ltd. (The)			OBLIGATIONS — (0.4%)		
2.350%, 09/08/19	850	851,765	Council Of Europe Development Bank		
Mizuho Bank, Ltd.			1.750%, 11/14/19	7,000	<u>7,025,158</u>
## 1.550%, 10/17/17	7,700	7,699,692	SWEDEN — (1.7%)		
Nomura Holdings, Inc.			Svensk Exportkredit AB		
2.750%, 03/19/19	1,034	1,044,069	1.875%, 06/17/19	17,000	17,071,774
Sumitomo Mitsui Banking Corp.			Svenska Handelsbanken AB		
2.450%, 01/10/19	3,500	3,532,067	1.625%, 03/21/18	5,000	4,996,680
Toyota Motor Credit Corp.			2.250%, 06/17/19	5,000	5,030,595
2.000%, 10/24/18	4,149	4,176,056	TOTAL SWEDEN		
1.400%, 05/20/19	9,500	9,442,382			<u>27,099,049</u>
2.125%, 07/18/19	1,080	1,087,884	SWITZERLAND — (1.2%)		
1.550%, 10/18/19	10,000	9,937,610	Credit Suisse AG New York		
TOTAL JAPAN		<u>40,349,929</u>	1.375%, 05/26/17	1,000	1,000,202
NETHERLANDS — (2.8%)			Credit Suisse New York		
Cooperatieve Rabobank UA			1.700%, 04/27/18	7,595	7,589,296
1.700%, 03/19/18	2,800	2,803,987	UBS AG		
2.250%, 01/14/19	13,665	13,761,133	1.800%, 03/26/18	3,850	3,856,715
Heineken NV			2.375%, 08/14/19	1,500	1,510,785
## 1.400%, 10/01/17	2,500	2,499,060	2.350%, 03/26/20	6,000	6,036,816
ING Bank NV			TOTAL SWITZERLAND		
## 2.500%, 10/01/19	3,000	3,021,633			<u>19,993,814</u>
LyondellBasell Industries NV			UNITED KINGDOM — (1.1%)		
5.000%, 04/15/19	1,022	1,073,592	AstraZeneca P.L.C.		
Mondelez International, Inc.			1.750%, 11/16/18	6,958	6,966,864
1.625%, 10/28/19	2,000	1,970,892	BP Capital Markets P.L.C.		
Nederlandse Waterschapsbank NV			# 4.750%, 03/10/19	4,110	4,325,915
1.625%, 03/04/20	4,362	4,338,698	Diageo Capital P.L.C.		
Shell International Finance BV			1.500%, 05/11/17	3,500	3,500,504
1.900%, 08/10/18	4,000	4,019,764	GlaxoSmithKline Capital, Inc.		
2.000%, 11/15/18	3,250	3,267,820	5.650%, 05/15/18	1,028	1,072,306
4.300%, 09/22/19	9,108	9,630,772	HSBC USA, Inc.		
TOTAL NETHERLANDS		<u>46,387,351</u>	1.625%, 01/16/18	820	819,791
NORWAY — (0.7%)			Vodafone Group P.L.C.		
Kommunalbanken A.S.			1.250%, 09/26/17	750	749,605
1.750%, 05/28/19	5,000	5,010,780	TOTAL UNITED KINGDOM		
1.625%, 01/15/20	5,450	5,433,323			<u>17,434,985</u>
Statoil ASA			UNITED STATES — (41.4%)		
1.950%, 11/08/18	1,035	1,038,899	3M Co.		
TOTAL NORWAY		<u>11,483,002</u>	1.625%, 06/15/19	3,200	3,209,283
SPAIN — (0.7%)			Abbott Laboratories		
Iberdrola Finance Ireland, Ltd.			5.125%, 04/01/19	2,835	2,994,959
## 5.000%, 09/11/19	2,000	2,124,596	Air Products & Chemicals, Inc.		
			1.200%, 10/15/17	700	699,860
			American Express Co.		
			7.000%, 03/19/18	8,212	8,593,833

**DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED**

	<u>Face Amount[^]</u> (000)	<u>Value[†]</u>		<u>Face Amount[^]</u> (000)	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
American Honda Finance Corp. 2.250%, 08/15/19	2,000	\$ 2,023,338	Cisco Systems, Inc. # 1.400%, 02/28/18	9,958	\$ 9,968,247
American International Group, Inc. 2.300%, 07/16/19	2,000	2,008,466	2.125%, 03/01/19	10,000	10,103,200
AmerisourceBergen Corp. 4.875%, 11/15/19	2,618	2,792,987	1.400%, 09/20/19	14,935	14,838,251
Anthem, Inc. 5.875%, 06/15/17	3,100	3,116,018	Citigroup, Inc. 2.050%, 12/07/18	7,281	7,293,982
Apple, Inc. 1.100%, 08/02/19	4,045	4,004,412	2.550%, 04/08/19	750	757,245
Assurant, Inc. 2.500%, 03/15/18	203	204,169	Comcast Corp. 5.700%, 05/15/18	732	763,218
AT&T, Inc. 1.400%, 12/01/17	3,400	3,396,376	Comerica, Inc. 2.125%, 05/23/19	4,000	3,997,328
Autodesk, Inc. 1.950%, 12/15/17	5,650	5,653,599	ConocoPhillips Co. 1.050%, 12/15/17	3,000	2,990,730
Bank of America Corp. 2.600%, 01/15/19	4,000	4,039,268	1.500%, 05/15/18	3,500	3,496,924
Bank of New York Mellon Corp. (The) 2.100%, 01/15/19	1,000	1,005,929	CVS Health Corp. 2.250%, 12/05/18	7,000	7,051,240
BB&T Corp. 1.450%, 01/12/18	170	170,114	Danaher Corp. 1.650%, 09/15/18	2,000	2,003,816
Becton Dickinson and Co. 1.800%, 12/15/17	4,900	4,896,942	Dollar General Corp. 1.875%, 04/15/18	2,334	2,337,429
Berkshire Hathaway, Inc. 1.550%, 02/09/18	2,500	2,504,728	Duke Energy Corp. 1.625%, 08/15/17	1,019	1,019,774
Boston Scientific Corp. 2.650%, 10/01/18	1,000	1,009,656	Eastman Chemical Co. 2.700%, 01/15/20	3,883	3,945,555
Branch Banking & Trust Co. 2.300%, 10/15/18	1,000	1,007,006	eBay, Inc. 1.350%, 07/15/17	7,000	6,998,334
Bristol-Myers Squibb Co. 0.875%, 08/01/17	1,685	1,683,270	El du Pont de Nemours & Co. 6.000%, 07/15/18	11,927	12,529,313
Burlington Northern Santa Fe LLC 4.700%, 10/01/19	1,250	1,337,381	Enterprise Products Operating LLC 1.650%, 05/07/18	5,000	4,995,000
CA, Inc. 5.375%, 12/01/19	5,245	5,656,512	Exxon Mobil Corp. 1.439%, 03/01/18	8,200	8,208,462
Capital One Bank USA NA 2.300%, 06/05/19	2,742	2,746,376	1.305%, 03/06/18	19,430	19,429,417
Capital One NA/Mclean 2.400%, 09/05/19	6,536	6,563,745	1.912%, 03/06/20	2,100	2,111,687
Cardinal Health, Inc. 1.900%, 06/15/17	5,000	5,003,980	Ford Motor Credit Co. LLC 5.000%, 05/15/18	1,500	1,546,469
Caterpillar Financial Services Corp. 1.700%, 03/15/18	5,239	5,240,965	2.551%, 10/05/18	5,000	5,034,160
CBS Corp. 2.300%, 08/15/19	1,500	1,508,870	General Mills, Inc. 2.200%, 10/21/19	3,500	3,515,228
Chevron Corp. 1.345%, 11/15/17	3,435	3,435,299	General Motors Financial Co., Inc. 3.150%, 01/15/20	5,000	5,094,345
1.718%, 06/24/18	1,425	1,429,836	Gilead Sciences, Inc. 1.850%, 09/04/18	7,064	7,084,803
2.193%, 11/15/19	15,000	15,135,765	Goldman Sachs Group, Inc. (The) 2.900%, 07/19/18	1,000	1,013,130
			7.500%, 02/15/19	4,082	4,469,521
			2.300%, 12/13/19	600	601,317
			Harley-Davidson Financial Services, Inc. ## 2.150%, 02/26/20	585	583,425
			Harris Corp. 1.999%, 04/27/18	8,500	8,521,488
			Huntington Bancshares, Inc. 2.600%, 08/02/18	2,600	2,623,070
			Intel Corp. 1.350%, 12/15/17	1,000	1,000,552
			Intercontinental Exchange, Inc. 2.500%, 10/15/18	1,560	1,578,252

**DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED**

	<u>Face Amount[^]</u> (000)	<u>Value[†]</u>		<u>Face Amount[^]</u> (000)	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
International Business Machines Corp.			PACCAR Financial Corp.		
# 1.950%, 02/12/19	27,500	\$ 27,705,040	1.750%, 08/14/18	1,900	\$ 1,905,759
Jefferies Group LLC			Pfizer, Inc.		
5.125%, 04/13/18	1,000	1,030,243	1.500%, 06/15/18	1,000	1,001,299
JPMorgan Chase & Co.			2.100%, 05/15/19	30,877	31,158,783
2.000%, 08/15/17	7,050	7,063,599	Philip Morris International, Inc.		
6.300%, 04/23/19	3,500	3,790,087	5.650%, 05/16/18	6,255	6,523,264
Kellogg Co.			1.875%, 01/15/19	5,000	5,007,020
1.750%, 05/17/17	3,000	3,000,447	Phillips 66		
KeyBank NA			2.950%, 05/01/17	5,000	5,000,000
2.350%, 03/08/19	7,000	7,056,399	Provident Cos., Inc.		
Kraft Heinz Foods Co.			7.000%, 07/15/18	3,298	3,487,635
2.250%, 06/05/17	4,177	4,180,860	Prudential Financial, Inc.		
Kroger Co. (The)			6.000%, 12/01/17	518	531,045
2.300%, 01/15/19	1,000	1,006,370	QUALCOMM, Inc.		
1.500%, 09/30/19	1,565	1,546,704	1.400%, 05/18/18	1,000	999,142
Laboratory Corp. of America Holdings			Republic Services, Inc.		
2.200%, 08/23/17	6,000	6,013,932	5.500%, 09/15/19	1,167	1,259,697
Mattel, Inc.			Reynolds American, Inc.		
1.700%, 03/15/18	7,000	6,991,082	2.300%, 06/12/18	4,650	4,675,552
Maxim Integrated Products, Inc.			Roper Technologies, Inc.		
2.500%, 11/15/18	4,417	4,452,963	2.050%, 10/01/18	1,500	1,504,418
McDonald's Corp.			Ryder System, Inc.		
5.800%, 10/15/17	900	917,389	2.550%, 06/01/19	2,400	2,422,877
5.350%, 03/01/18	2,000	2,061,184	Scripps Networks Interactive, Inc.		
# 2.100%, 12/07/18	8,000	8,048,960	2.750%, 11/15/19	2,000	2,023,218
McKesson Corp.			Southern Co. (The)		
1.400%, 03/15/18	1,614	1,610,548	1.300%, 08/15/17	3,000	2,997,669
2.284%, 03/15/19	6,000	6,035,202	2.450%, 09/01/18	2,700	2,721,379
Merck & Co., Inc.			Southwest Airlines Co.		
1.850%, 02/10/20	5,000	5,027,080	2.750%, 11/06/19	5,980	6,078,861
MetLife, Inc.			Stryker Corp.		
# 6.817%, 08/15/18	2,000	2,129,610	1.300%, 04/01/18	600	598,659
7.717%, 02/15/19	1,389	1,530,478	2.000%, 03/08/19	8,000	8,026,960
Microsoft Corp.			SunTrust Banks, Inc.		
1.100%, 08/08/19	10,000	9,903,570	2.500%, 05/01/19	7,735	7,818,662
Molson Coors Brewing Co.			Symantec Corp.		
## 2.250%, 03/15/20	4,577	4,584,126	2.750%, 06/15/17	4,595	4,596,608
Monsanto Co.			Target Corp.		
1.850%, 11/15/18	6,700	6,684,061	2.300%, 06/26/19	10,000	10,128,680
Morgan Stanley			TD Ameritrade Holding Corp.		
7.300%, 05/13/19	7,000	7,719,467	5.600%, 12/01/19	1,000	1,087,145
NetApp, Inc.			Thermo Fisher Scientific, Inc.		
2.000%, 12/15/17	6,200	6,213,572	2.400%, 02/01/19	3,000	3,023,616
NextEra Energy Capital Holdings, Inc.			Total System Services, Inc.		
2.700%, 09/15/19	1,500	1,521,639	2.375%, 06/01/18	6,500	6,524,466
NiSource Finance Corp.			U.S. Bancorp		
6.800%, 01/15/19	2,000	2,154,272	2.200%, 04/25/19	5,000	5,045,510
Novartis Capital Corp.			UnitedHealth Group, Inc.		
4.400%, 04/24/20	9,500	10,185,140	1.400%, 12/15/17	956	956,054
Nucor Corp.			1.625%, 03/15/19	3,000	2,991,339
5.750%, 12/01/17	3,019	3,087,628	US Bank NA		
NYSE Euronext			1.400%, 04/26/19	11,300	11,232,426
2.000%, 10/05/17	230	230,633	2.125%, 10/28/19	5,000	5,043,030
ONEOK Partners L.P.			Verizon Communications, Inc.		
2.000%, 10/01/17	400	400,559	3.650%, 09/14/18	5,000	5,124,975
Oracle Corp.			1.375%, 08/15/19	2,000	1,973,866
2.250%, 10/08/19	21,875	22,160,228	2.625%, 02/21/20	2,193	2,226,812

**DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED**

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
UNITED STATES — (Continued)				U.S. TREASURY OBLIGATIONS — (Continued)	
Walgreens Boots Alliance, Inc.				# 0.875%, 09/15/19	\$ 147,393,631
1.750%, 05/30/18	4,200	\$ 4,216,002		1.500%, 10/31/19	105,369,180
2.700%, 11/18/19	470	476,862		1.000%, 11/15/19	<u>134,756,824</u>
Walt Disney Co. (The)				TOTAL U.S. TREASURY	
1.500%, 09/17/18	1,255	1,257,103		OBLIGATIONS	<u>486,751,691</u>
Wells Fargo & Co.				TOTAL INVESTMENT	
1.500%, 01/16/18	700	699,721		SECURITIES	<u>1,607,488,802</u>
Whirlpool Co.					
1.650%, 11/01/17	7,000	7,001,316			
Zoetis, Inc.					
1.875%, 02/01/18	6,564	<u>6,573,452</u>			
TOTAL UNITED STATES		<u>675,570,723</u>			
TOTAL BONDS		<u>1,120,737,111</u>			
U.S. TREASURY OBLIGATIONS — (29.8%)					
U.S. Treasury Notes					
‡ 1.375%, 06/30/18	99,000	99,232,056			

	Shares
SECURITIES LENDING COLLATERAL — (1.4%)	
\$@ DFA Short Term	
Investment Fund	
1,907,915	<u>22,080,299</u>
TOTAL INVESTMENTS — (100.0%)	
(Cost \$1,631,680,427)	<u>\$1,629,569,101</u>

Summary of the Portfolio's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia	—	\$ 56,719,055	—	\$ 56,719,055
Belgium	—	4,700,587	—	4,700,587
Canada	—	103,694,466	—	103,694,466
Denmark	—	15,110,805	—	15,110,805
Finland	—	6,112,745	—	6,112,745
France	—	34,358,220	—	34,358,220
Germany	—	27,429,034	—	27,429,034
Ireland	—	7,805,702	—	7,805,702
Italy	—	8,518,226	—	8,518,226
Japan	—	40,349,929	—	40,349,929
Netherlands	—	46,387,351	—	46,387,351
Norway	—	11,483,002	—	11,483,002
Spain	—	10,944,260	—	10,944,260
Supranational Organization Obligations	—	7,025,158	—	7,025,158
Sweden	—	27,099,049	—	27,099,049
Switzerland	—	19,993,814	—	19,993,814
United Kingdom	—	17,434,985	—	17,434,985
United States	—	675,570,723	—	675,570,723
U.S. Treasury Obligations	—	486,751,691	—	486,751,691
Securities Lending Collateral	—	22,080,299	—	22,080,299
Swap Agreements**	—	1,801,375	—	1,801,375
Futures Contracts**	\$(1,594,016)	—	—	(1,594,016)
TOTAL	<u>\$(1,594,016)</u>	<u>\$1,631,370,476</u>	<u>—</u>	<u>\$1,629,776,460</u>

** Not reflected in the Schedule of Investments, valued at the unrealized appreciation/(depreciation) on the investment. (Note H)

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES
APRIL 30, 2017
(Unaudited)
(Amounts in thousands, except share and per share amounts)

ASSETS:	
Investments at Value (including \$21,634 of securities on loan)	\$ 1,607,489
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$22,077)	22,080
Segregated Cash for Swaps Contracts	22,739
Cash	36,186
Receivables:	
Investment Securities Sold	5,854
Interest	7,824
Securities Lending Income	22
Fund Shares Sold	1,382
Futures Margin Variation	266
Unrealized Gain on Swap Contracts	1,801
Prepaid Expenses and Other Assets	63
Total Assets	<u>1,705,706</u>
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned	22,098
Investment Securities Purchased	1,385
Fund Shares Redeemed	5,799
Due to Advisor	416
Accrued Expenses and Other Liabilities	86
Total Liabilities	<u>29,784</u>
NET ASSETS	<u>\$ 1,675,922</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1)	<u>288,107,424</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE	<u>\$ 5.82</u>
Investments at Cost	<u>\$ 1,609,603</u>
NET ASSETS CONSIST OF:	
Paid-In Capital	\$ 1,684,161
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	26,243
Accumulated Net Realized Gain (Loss)	(32,566)
Net Unrealized Appreciation (Depreciation)	(1,916)
NET ASSETS	<u>\$ 1,675,922</u>
(1) NUMBER OF SHARES AUTHORIZED	<u>1,800,000,000</u>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED STATEMENT OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)**

Investment Income	
Interest	\$ 11,734
Dividends#	125
Income from Securities Lending	125
Total Investment Income	<u>11,984</u>
Expenses	
Investment Management Fees	3,006
Accounting & Transfer Agent Fees	48
Custodian Fees	28
Filing Fees	45
Shareholders' Reports	31
Directors'/Trustees' Fees & Expenses	8
Professional Fees	28
Other	19
Total Expenses	<u>3,213</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note D)	(523)
Fees Paid Indirectly (Note C)	(8)
Net Expenses	<u>2,682</u>
Net Investment Income (Loss)	<u>9,302</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**	(1,187)
Futures	(1,320)
Swap Contracts	(29,842)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	(3,563)
Futures	(482)
Swap Contracts	23,359
Net Realized and Unrealized Gain (Loss)	<u>(13,035)</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$ (3,733)</u>

** Net of foreign capital gain taxes withheld of \$0.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	DFA Commodity Strategy Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)	
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	\$ 9,302	\$ 12,561
Net Realized Gain (Loss) on:		
Investment Securities Sold*	(1,187)	484
Futures	(1,320)	5,533
Swap Contracts	(29,842)	22,428
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	(3,563)	1,678
Futures	(482)	9
Swap Contracts	23,359	(20,194)
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>(3,733)</u>	<u>22,499</u>
Distributions From:		
Net Investment Income:		
Institutional Class Shares	(15,691)	(7,538)
Net Short-Term Gains:		
Institutional Class Shares	(875)	—
Net Long-Term Gains:		
Institutional Class Shares	—	(155)
Total Distributions	<u>(16,566)</u>	<u>(7,693)</u>
Capital Share Transactions (1):		
Shares Issued	379,166	1,017,341
Shares Issued in Lieu of Cash Distributions	16,028	7,499
Shares Redeemed	(297,070)	(648,620)
Net Increase (Decrease) from Capital Share Transactions	<u>98,124</u>	<u>376,220</u>
Total Increase (Decrease) in Net Assets	<u>77,825</u>	<u>391,026</u>
Net Assets		
Beginning of Period	<u>1,598,097</u>	<u>1,207,071</u>
End of Period	<u>\$1,675,922</u>	<u>\$1,598,097</u>
(1) Shares Issued and Redeemed:		
Shares Issued	63,613	183,938
Shares Issued in Lieu of Cash Distributions	2,708	1,318
Shares Redeemed	<u>(50,092)</u>	<u>(116,801)</u>
Net Increase (Decrease) from Shares Issued and Redeemed	<u>16,229</u>	<u>68,455</u>
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) ...	\$ 26,243	\$ 32,632

* Net of foreign capital gain taxes withheld of \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	DFA Commodity Strategy Portfolio					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	(Unaudited) \$ 5.88	\$ 5.93	\$ 8.00	\$ 8.30	\$ 9.40	\$ 9.77
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.03	0.05	0.05	0.06	0.06	0.07
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.03)	(0.07)	(2.05)	(0.31)	(1.10)	(0.37)
Total from Investment Operations	—	(0.02)	(2.00)	(0.25)	(1.04)	(0.30)
Less Distributions						
Net Investment Income	(0.06)	(0.03)	(0.06)	(0.04)	(0.04)	(0.06)
Net Realized Gains	—	—	(0.01)	(0.01)	(0.02)	(0.01)
Total Distributions	(0.06)	(0.03)	(0.07)	(0.05)	(0.06)	(0.07)
Net Asset Value, End of Period	\$ 5.82	\$ 5.88	\$ 5.93	\$ 8.00	\$ 8.30	\$ 9.40
Total Return	(0.02)% (D)	(0.26)%	(25.16)%	(3.08)%	(11.15)%	(3.08)%
Net Assets, End of Period (thousands)	\$1,675,922	\$1,598,097	\$1,207,071	\$1,194,191	\$786,314	\$458,079
Ratio of Expenses to Average Net Assets	0.32%(E)	0.33%	0.34%	0.33%	0.34%	0.35%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.39%(E)	0.40%	0.40%	0.39%	0.40%	0.41%
Ratio of Net Investment Income to Average Net Assets	1.12%(E)	0.95%	0.77%	0.65%	0.66%	0.79%
Portfolio Turnover Rate	45%(D)	159%	124%	104%	64%	69%

See page 1 for the Definitions of Abbreviations and Footnotes.

DFA INVESTMENT DIMENSIONS GROUP INC.
NOTES TO CONSOLIDATED FINANCIAL STATEMENTS
(Unaudited)

A. Organization:

DFA Investment Dimensions Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940, as amended (the “1940 Act”), whose shares are generally offered, without a sales charge, to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of ninety-six operational portfolios, one of which, DFA Commodity Strategy Portfolio (the “Portfolio”), is included in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolio is an investment company, and accordingly, follows the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”) Topic 946, “Financial Services-Investment Companies.”

The Portfolio wholly owns and controls Dimensional Cayman Commodity Fund I, LTD. (the “Subsidiary”), a company organized under the laws of the Cayman Islands. The Subsidiary is not registered as an investment company under the 1940 Act.

B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates and those differences could be material.

1. *Security Valuation:* The Portfolio utilizes a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels described below:

- Level 1 – inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies, futures contracts)
- Level 2 – other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 – significant unobservable inputs (including the Portfolio’s own assumptions in determining the fair value of investments)

Debt securities held by the Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolio may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Futures contracts held by the Portfolio are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy. Swap

agreements will be valued at the price provided by an independent third-party pricing service or source. If a price is not available from an independent third-party pricing service or source, the swap agreement will be valued in good faith at fair value in accordance with procedures adopted by the Board. These securities are generally categorized as Level 2 in the hierarchy.

Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

A summary of the inputs used to value the Portfolio's investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Schedule of Investments. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For the six months ended April 30, 2017, there were no significant transfers between Level 1 and Level 2 and no significant Level 3 investments held by the Portfolio.

2. *Deferred Compensation Plan:* Each eligible Director of the Fund may elect participation in The Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: U.S. Large Cap Value Portfolio; U.S. Core Equity 1 Portfolio; U.S. Core Equity 2 Portfolio; U.S. Vector Equity Portfolio; U.S. Micro Cap Portfolio; DFA International Value Portfolio; International Core Equity Portfolio; Emerging Markets Portfolio; Emerging Markets Core Equity Portfolio; and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

Each Director has the option to receive their distribution of proceeds in one of the following methods: lump sum; annual installments over a period of agreed-upon years; or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice, which date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of April 30, 2017, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

3. *Other:* Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolio estimates the character of distributions received that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on debt securities purchased are amortized over the lives of the respective securities, utilizing the effective interest method. Expenses directly attributable to the Portfolio are directly charged. Common expenses of the Fund or its portfolios are allocated using methods approved by the Board, generally based on average net assets.

C. Basis for Consolidation:

The Subsidiary commenced operations on November 9, 2010. The Portfolio commenced reporting on a consolidated basis as of such commencement date in accordance with the accounting principles relating to reporting of a wholly-owned subsidiary. The Portfolio will seek to gain exposure to commodities, commodities-related instruments, derivatives and other investments by directly investing in those instruments or through investments in the Subsidiary. The Subsidiary participates in the same investment goal as the Portfolio. The

Subsidiary pursues its investment goal by investing in commodities, commodities-related instruments, derivatives and other investments. The Subsidiary (unlike the Portfolio) may invest without limitation in these instruments. However, the Subsidiary is otherwise subject to the same fundamental, non-fundamental and certain other investment restrictions as the Portfolio. The portion of the Portfolio's or Subsidiary's assets exposed to any particular commodity, derivative or other investment will vary based on market conditions, but from time to time some exposure could be substantial.

To the extent of the Portfolio's investment through the Subsidiary, it will be subject to the risks associated with the commodities, derivatives and other instruments in which the Subsidiary invests. By investing in the Subsidiary, the Portfolio is indirectly exposed to the risks associated with the Subsidiary's investments. The derivatives and other investments held by the Subsidiary are generally similar to those that are permitted to be held by the Portfolio and are subject to the same risks that apply to similar investments if held directly by the Portfolio.

The Subsidiary is classified as a controlled foreign corporation under Subchapter N of the Internal Revenue Code. Therefore, the Portfolio is required to increase its taxable income by its share of the Subsidiary's income. Net investment losses of the Subsidiary cannot be deducted by the Portfolio in the current period nor carried forward to offset taxable income in future periods.

As of April 30, 2017, the Portfolio held a \$315,220,279 investment in the Subsidiary, representing 18.81% of the Portfolio's total assets. The accompanying consolidated financial statements include all assets, liabilities, revenues and expenses of the Portfolio and its wholly-owned Subsidiary. Intercompany balances and transactions have been eliminated in consolidation.

D. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the six months ended April 30, 2017, the investment management fees were accrued daily and paid monthly to the Advisor based on an effective annual rate of 0.30% of the Portfolio's average daily net assets.

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive all or a portion of the management fee and to assume the expenses of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in The DFA Short Term Investment Fund and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses to no more than 0.55% of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that the amount of such reimbursement is within thirty-six months and will not cause the annualized Portfolio Expenses of the Portfolio to exceed the Expense Limitation Amount. The Portfolio is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of such reimbursement. The Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2018, and may only be terminated by the Fund's Board of Directors prior to that date. The Fee Waiver Agreement will continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. At April 30, 2017, there were no previously waived fees subject to future recovery by the Advisor.

The Subsidiary has entered into a separate contract with the Advisor whereby the Advisor or its affiliates provide investment advisory and other services to the Subsidiary. For the investment advisory services it provides, the Advisor is entitled to a fee from the Subsidiary equal to 0.30% of the Subsidiary's average net assets on an annualized basis; however, pursuant to a contractual agreement, the Advisor has agreed to waive the management fee of the Subsidiary.

For the six months ended April 30, 2017, approximately \$523 (in thousands) of the Subsidiary's management fees were waived pursuant to the Subsidiary fee waiver agreement.

Earned Income Credit:

In addition, the Portfolio has entered into an arrangement with its custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Portfolio's custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of the Portfolio's net assets. During the six months ended April 30, 2017, expenses reduced were as follows (amounts in thousands):

	<u>Fees Paid Indirectly</u>
DFA Commodity Strategy Portfolio	\$8

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the six months ended April 30, 2017, the total related amounts paid by the Fund to the CCO were \$150 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

E. Deferred Compensation:

At April 30, 2017, the total liability for deferred compensation to Directors/Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amount in thousands):

DFA Commodity Strategy Portfolio	\$19
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F. Purchases and Sales of Securities:

For the six months ended April 30, 2017, the Portfolio's transactions related to investment securities, other than short-term securities (amounts in thousands), were as follows:

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA Commodity Strategy Portfolio	\$463,599	\$463,568	\$317,892	\$268,187

G. Federal Income Taxes:

The Portfolio has qualified and intends to continue to qualify as a regulated investment company under Subchapter M of the Internal Revenue Code for federal income tax purposes and to distribute substantially all of its taxable income and net capital gains to shareholders. Accordingly, no provision has been made for federal income taxes.

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent these differences are permanent, they are charged or credited to paid-in capital, undistributed net investment income or accumulated net realized gains or losses, as appropriate, in the period that the differences arise. Accordingly, the following permanent differences as of October 31, 2016, primarily attributable to adjustments between financial and tax reporting related to the Subsidiary, the utilization of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for tax purposes, reversal of book income/loss from controlled foreign corporation and net foreign

currency gains/losses, were reclassified to the following accounts. These reclassifications had no effect on net assets or net asset value per share (amounts in thousands):

	<u>Increase (Decrease) Paid-In Capital</u>	<u>Increase (Decrease) Undistributed Net Investment Income</u>	<u>Increase (Decrease) Accumulated Net Realized Gains (Losses)</u>
DFA Commodity Strategy Portfolio	\$76	\$27,711	\$(27,787)

The tax character of dividends and distributions declared and paid during the years ended October 31, 2015 and October 31, 2016 were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
DFA Commodity Strategy Portfolio			
2015	\$8,966	\$1,009	\$9,975
2016	7,540	154	7,694

At October 31, 2016, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the utilization of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
DFA Commodity Strategy Portfolio	\$(1,657)	—	\$(1,657)

At October 31, 2016, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA Commodity Strategy Portfolio	\$11,046	—	—	\$1,109	\$12,155

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by the Portfolio after October 31, 2011 will not be subject to expiration and will retain their character as either short-term or long-term capital losses. In addition, such losses must be utilized prior to the losses incurred in the years preceding enactment. As of October 31, 2016, the Portfolio did not have any capital loss carryforwards.

At April 30, 2017, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA Commodity Strategy Portfolio	\$1,632,611	\$606	\$(3,648)	\$(3,042)

Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the

Portfolio's tax positions and has concluded that no additional provision for income tax is required in the Portfolio's financial statements. The Portfolio is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolio's federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

H. Financial Instruments:

In accordance with the Portfolio's investment objective and policies, the Portfolio may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. *Foreign Market Risks:* Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of international securities held by the Portfolio may be inhibited.

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Portfolio. The Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in commodity-linked notes, swap agreements and other commodity-linked derivative instruments, including futures contracts on individual commodities or a subset of commodities and options on commodities. The accompanying consolidated schedule of investments includes investments of the Portfolio and its wholly-owned Subsidiary.

2. *Forward Currency Contracts:* The Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). The decision to hedge the Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statement of Operations as the change in unrealized appreciation or depreciation from translation of foreign-currency-denominated amounts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statement of Operations as a net realized gain or loss on foreign currency transactions.

3. *Commodity-Linked Derivatives:* The Portfolio and the Subsidiary invest in commodity-linked derivative instruments, such as swap agreements, commodity options, futures, options on futures, and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices.

4. *Swap Agreements:* The Portfolio may enter into swap agreements with respect to commodities, interest rates and indexes of commodities or securities, specific securities and commodities, and mortgage, credit and event-linked swaps, and, to the extent the Portfolio may invest in foreign-currency-denominated securities, the Portfolio may enter into swap agreements with respect to foreign currencies.

The Portfolio may enter into swap transactions for any legal purpose consistent with its investment objective and policies, such as for the purpose of attempting to obtain or preserve a particular return or spread at a lower cost than obtaining a return or spread through purchases and/or sales of instruments in other markets, to seek to increase total return (speculation), to protect against currency fluctuations, as a duration management technique, to protect against any increase in the price of securities the Portfolio anticipates purchasing at a later date, or to gain exposure to certain markets in the most economical way possible.

A swap agreement may be negotiated bilaterally and traded over-the-counter between the two parties (for an uncleared swap), while other swaps must be transacted through a futures commission merchant ("FCM") and

cleared through a clearinghouse that serves as a central counterparty (for a cleared swap), and may be traded on swap execution facilities (exchanges). Swap agreements are contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. In a standard “swap” transaction, two parties agree to exchange the returns (or differentials in rates of return) earned or realized on particular predetermined investments or instruments, which may be adjusted for an interest factor. In an uncleared swap, the swap counterparty is typically a brokerage firm, bank or other financial institution. In a cleared swap, the Portfolio’s ultimate counterparty is a central clearinghouse rather than a brokerage firm, bank or other financial institution.

An investment in a commodity swap agreement may involve the exchange of floating-rate interest payments for the total return on a commodity index. In a total return commodity swap, the Portfolio will receive the price appreciation of a commodity index, a portion of the index, or a single commodity in exchange for paying an agreed-upon fee. The Portfolio may also enter into credit default swap agreements. The “buyer” in a credit default contract is obligated to pay the “seller” a periodic stream of payments over the term of the contract provided that no event of default on an underlying reference obligation has occurred. If an event of default occurs, the seller must pay the buyer the full notional value, or “par value,” of the reference obligation in exchange for the reference obligation. The Portfolio may be either the buyer or seller in a credit default swap transaction. Credit default swap transactions involve greater risks than if the Portfolio had invested in the reference obligation directly.

Most swap agreements entered into by the Portfolio will calculate the obligations of the parties to the agreement on a “net” basis, which means that the two payment streams are netted out, with the Portfolio receiving or paying, as the case may be, only the net amount of the two payments. The Portfolio’s current obligations under a swap agreement will be accrued daily (offset against any amounts owed to the Portfolio) and any accrued but unpaid net amounts owed to a swap counterparty will be covered by the segregation of assets determined to be liquid to avoid any potential leveraging of the Portfolio’s portfolio.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearinghouse, as is the case with cleared swaps. As a result, the Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio’s rights as a creditor. The Portfolio will enter into swap agreements only with counterparties that meet certain standards of creditworthiness as determined by the Advisor’s Investment Committee. To the extent that the Portfolio cannot dispose of a swap in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio’s net assets.

The Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010 and implementing rules adopted by the Commodity Futures Trading Commission (“CFTC”) currently require the clearing and exchange-trading of the most common types of credit default index swaps and interest rate swaps, and it is expected that additional categories of swaps will in the future be designated as subject to mandatory clearing and trade execution requirements. Central clearing is intended to reduce counterparty credit risk and increase liquidity, but central clearing does not eliminate these risks completely. There is also a risk of loss by the Portfolio of the initial and variation margin deposits in the event of bankruptcy of the FCM with which the Portfolio has an open position, or the central counterparty in a swap contract. The assets of the Portfolio may not be fully protected in the event of the bankruptcy of the FCM or central counterparty because the Portfolio might be limited to recovering only a pro rata share of all available funds and margin segregated on behalf of an FCM’s customers.

Futures Activities:

The Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the CFTC or, consistent with CFTC regulations, on foreign exchanges.

5. *Futures Contracts:* A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest rate sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization or production weighted, respectively. A securities index or commodities index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

Payments, known as “variation margin,” to and from the broker, will be made daily as the currency, financial instrument or index underlying the futures contract fluctuates, making the long and short positions in the futures contract more or less valuable, a process known as “marking-to-market.” As a result of the small margin deposit that is required, a small change in the market price of a futures contract can produce major losses.

At any time prior to the expiration of a futures contract, the Portfolio may elect to close the position by taking an opposite position, which will operate to terminate the Portfolio’s existing position in the contract. Positions in futures contracts and options on futures contracts (described below) may be closed out only on the exchange on which they were entered into (or through a linked exchange). However, there is no assurance that an active market will exist at any particular time. Once the daily fluctuation limit has been reached in a particular contract, most futures exchanges restrict trades at a price beyond that limit or trading may be suspended for specified periods during the day. Such restrictions prevent prompt liquidation of futures positions at an advantageous price, potentially subjecting the Portfolio to substantial losses. In such event, and in the event of adverse price movements, the Portfolio would be required to make daily cash payments of variation margin. Losses incurred in futures transactions and the costs of these transactions will affect the Portfolio’s performance.

The price volatility of commodity futures contracts has been historically greater than that for traditional securities, such as stocks and bonds, and there are a variety of factors associated with commodity futures contracts which may subject the Portfolio’s investments in the contracts to greater volatility than investments in traditional securities.

6. *Options on Futures Contracts:* The Portfolio may purchase and write put and call options on foreign currency, interest rate and stock and commodity index futures contracts and may enter into closing transactions with respect to such options to terminate existing positions. There is no guarantee that such closing transactions can be effected; the ability to establish and close out positions on such options will be subject to the existence of a liquid market.

An option on a currency, interest rate or commodity or securities index futures contract, as contrasted with the direct investment in such a contract, gives the purchaser the right, in return for the premium paid, to assume a position in a futures contract at a specified exercise price at any time prior to the expiration date of the option. The writer of the option is required upon exercise to assume an offsetting futures position (a short position if the option is a call and a long position if the option is a put). Upon exercise of an option, the delivery of the futures position by the writer of the option to the holder of the option will be accompanied by delivery of the accumulated balance in the writer’s futures margin account, which represents the amount by which the market price of the futures contract exceeds, in the case of a call, or is less than, in the case of a put, the exercise price of the option on the futures contract. The potential loss related to the purchase of an option on a futures contract is limited to the premium paid for the option (plus transaction costs). The value of the option changes daily, and that change is reflected in the net asset value of the Portfolio.

The Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return, and as hedges to reduce investment risk, generally by making an

investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

At April 30, 2017, the Subsidiary had the following outstanding commodity-linked futures contracts (dollar amounts in thousands):

<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Amount</u>	<u>Unrealized Gain (Loss)</u>
Brent Crude Oil Futures	05/31/17	133	\$ 6,923	\$ (374)
CBT Wheat Futures	07/14/17	152	3,285	(20)
Coffee 'C' Futures	06/30/17	52	3,309	(246)
Coffee 'C' Futures	07/19/17	43	2,151	(105)
Copper Futures	07/27/17	116	7,562	(159)
Corn Futures	07/14/17	402	7,367	(43)
Cotton No.2 Futures	07/07/17	38	1,499	39
Gasoline RBOB Futures	06/30/17	52	3,391	(344)
Gold 100 oz Futures	06/28/17	92	11,668	161
KCB Wheat Futures	07/14/17	53	1,159	8
LME Nickel Futures	05/15/17	104	5,869	(331)
LME Nickel Futures	07/17/17	40	2,267	(150)
LME Nickel Futures	05/15/17	(104)	(5,869)	449
LME Nickel Futures	05/15/17	(265)	(12,614)	82
LME Prime Aluminum Futures	05/15/17	265	12,614	174
LME Prime Aluminum Futures	07/17/17	104	4,969	(124)
LME Zinc Futures	05/15/17	102	6,667	(534)
LME Zinc Futures	07/17/17	40	2,624	(119)
LME Zinc Futures	05/15/17	(102)	(6,667)	380
Lean Hogs Futures	06/14/17	79	2,338	(61)
Live Cattle Futures	06/30/17	84	4,167	495
Natural Gas Futures	06/28/17	236	7,913	(138)
Silver Futures	07/27/17	48	4,143	(250)
Soybean Futures	07/14/17	114	5,451	11
Soybean Meal Futures	07/14/17	91	2,874	24
Soybean Oil Futures	07/14/17	130	2,473	(6)
Sugar #11 Futures	06/30/17	142	2,565	(55)
WTI Crude Futures	06/20/17	127	6,302	(358)
			<u>\$ 96,400</u>	<u>\$(1,594)</u>

The Subsidiary's securities have been segregated as collateral for open futures contracts.

At April 30, 2017, the Subsidiary had the following outstanding commodity total return swaps, which are typically on custom commodity indices that include exposure to various precious metal, energy and agricultural commodities (dollar amounts in thousands):

<u>Counterparty</u>	<u>Commodity Exposure</u>	<u>Expiration Date</u>	<u>Currency</u>	<u>Notional Amount</u>	<u>Unrealized Appreciation (Depreciation)</u>
Bank of America Corp.	Custom Index*	06/30/17	USD	\$188,305	\$142
Bank of America Corp.	Custom Index*	06/30/17	USD	149,690	121
Citibank, N.A.	Custom Index*	06/30/17	USD	203,997	165
Citibank, N.A.	Custom Index*	06/30/17	USD	212,050	160
Credit Suisse	Custom Index*	05/31/17	USD	216,714	333

<u>Counterparty</u>	<u>Commodity Exposure</u>	<u>Expiration Date</u>	<u>Currency</u>	<u>Notional Amount</u>	<u>Unrealized Appreciation (Depreciation)</u>
Credit Suisse	Custom Index*	05/31/17	USD	\$ 180,409	\$ 260
Deutsche Bank AG, London Branch	Custom Index*	05/30/17	USD	73,490	105
UBS AG	Custom Index*	07/31/17	USD	251,402	364
UBS AG	Custom Index*	07/31/17	USD	98,630	151
				<u>\$1,574,687</u>	<u>\$1,801</u>

* Swap is exposed to the 22 commodities in the Bloomberg Commodity Index Total Return.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the six months ended April 30, 2017 (amounts in thousands):

	<u>Futures</u>	<u>Swap Contracts</u>
DFA Commodity Strategy Portfolio	\$160,315	\$1,463,333

The following is a summary of the location of derivatives on the Portfolio's Statement of Assets and Liabilities as of April 30, 2017:

<u>Derivative Type</u>	<u>Location on the Statement of Assets and Liabilities</u>	
	<u>Asset Derivatives</u>	<u>Liability Derivatives</u>
Commodity Futures Contracts	Receivables: Futures Margin Variation	Payables: Futures Margin Variation
Commodity Swap Contracts	Unrealized Gain on Swap Contracts	Unrealized Loss on Swap Contracts

The following is a summary of the Portfolio's derivative instrument holdings categorized by primary risk exposure as of April 30, 2017 (amounts in thousands):

	<u>Asset Derivatives Value</u>		
	<u>Total Value at April 30, 2017</u>	<u>Commodity Futures Contracts*</u>	<u>Swap Contracts</u>
DFA Commodity Strategy Portfolio	\$ 3,624	\$ 1,823	\$1,801
	<u>Liability Derivatives Value</u>		
	<u>Total Value at April 30, 2017</u>	<u>Commodity Futures Contracts*</u>	<u>Swap Contracts</u>
DFA Commodity Strategy Portfolio	\$(3,417)	\$(3,417)	\$ —

* Includes cumulative appreciation (depreciation) of futures contracts.

The following is a summary of the location on the Portfolio's Statement of Operations of realized and change in unrealized gains and losses from the Portfolio's derivative instrument holdings for the six months ended April 30, 2017:

<u>Derivative Type</u>	<u>Location of Gain (Loss) on Derivatives</u>
Commodity Futures Contracts	Net Realized Gain (Loss) on: Futures Change in Unrealized Appreciation (Depreciation) of: Futures
Swap Contracts	Net Realized Gain (Loss) on: Swap Contracts Change in Unrealized Appreciation (Depreciation) of: Swap Contracts

The following is a summary of the realized and change in unrealized gains and losses from the Portfolio's derivative instrument holdings categorized by primary risk exposure through the six months ended April 30, 2017 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Commodity Futures Contracts	Swap Contracts
DFA Commodity Strategy Portfolio	\$(31,162)	\$(1,320)	\$(29,842)

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Commodity Futures Contracts	Swap Contracts
DFA Commodity Strategy Portfolio	\$ 22,877	\$ (482)	\$ 23,359

Offsetting of Derivative Assets and Derivative Liabilities

In order to better define its contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and foreign exchange contracts and typically contains, among other things, provisions in the event of a default and/or termination event and may also include collateral posting items. Under an ISDA Master Agreement, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

For financial reporting purposes, the Fund does not offset derivative assets and derivative liabilities that are subject to netting arrangements in the "Statement of assets and liabilities."

The following table presents the Portfolio's gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolio as of April 30, 2017 (Amounts in thousands):

Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		Net Amount (c)	Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		Net Amount (e)
			Financial Instruments (b)	Cash Collateral Received				Financial Instruments (d)	Cash Collateral Pledged	
Assets					Liabilities					
DFA Commodity Strategy Portfolio										
Swap Contracts . . .	\$1,801	\$1,801	—	—	\$1,801	—	—	—	—	—

(a) No amounts have been netted against the gross amounts recognized in the Statements of Assets and Liabilities.

(b) Represents the amount of assets that could be offset by liabilities with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.

(c) Represents the net amount due from counterparties in the event of default.

(d) Represents the amount of liabilities that could be offset by assets with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.

(e) Represents the net amount due to counterparties in the event of default.

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective March 29, 2017, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on March 28, 2018.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 6, 2017. A line of credit with similar terms was in effect through January 6, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 5, 2018.

There were no borrowings by the Portfolio under the lines of credit during the six months ended April 30, 2017.

Pursuant to an exemptive order issued by the SEC (the "Order"), the Portfolios may participate in an interfund lending program among certain portfolios managed by the Advisor (portfolios that operate as feeder funds do not participate in the program). The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice. The Portfolio did not utilize the interfund lending program during the six months ended April 30, 2017.

J. Securities Lending:

As of April 30, 2017, the Portfolio had a security on loan to a broker/dealer, for which the Portfolio received cash collateral.

The Portfolio invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, and cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities and provided such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to its stated investment policy, the Portfolio will generally invest the cash collateral received for the loaned securities in the Money Market Series, an affiliated registered money market fund advised by the Advisor for

which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. The Portfolio also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated and unaffiliated registered and unregistered money market funds. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. In addition, the Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible to be taxed at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of April 30, 2017:

	Remaining Contractual Maturity of the Agreements As of April 30, 2017				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
Securities Lending Transactions					
DFA Commodity Strategy Portfolio					
Bonds, U.S. Treasury Obligations	\$22,080,299	—	—	—	\$22,080,299

K. Indemnites; Contractual Obligations:

Under the Fund’s organizational documents, its officers and directors are indemnified against certain liabilities arising out of the performance of their duties to the Fund.

In the normal course of business, the Fund enters into contracts that contain a variety of representations and warranties that provide general indemnification. The Fund’s maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Fund and/or its affiliates that have not yet occurred. However, based on experience, the Fund expects the risk of loss to be remote.

L. Other:

At April 30, 2017, 3 shareholders held 63% of the outstanding shares of the Portfolio. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

M. Subsequent Event Evaluations:

Management has evaluated the impact of all subsequent events on the Portfolio through the date that the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.

DIMENSIONAL INVESTMENT GROUP INC.

DISCLOSURE OF FUND EXPENSES

(Unaudited)

The following Expense Tables are shown so that you can understand the impact of fees on your investment. All mutual funds have operating expenses. As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports, among others. Operating expenses, legal and audit services, which are deducted from a fund's gross income, directly reduce the investment return of the fund. A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs, in dollars, of investing in the fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The Expense Tables below illustrate your fund's costs in two ways.

Actual Fund Return

This section helps you to estimate the actual expenses after fee waivers that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return and "Expenses Paid During Period" reflect the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, a \$7,500 account value divided by \$1,000 = 7.5), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

Hypothetical Example for Comparison Purposes

This section is intended to help you compare your fund's costs with those of other mutual funds. The hypothetical "Ending Account Value" and "Expenses Paid During Period" are derived from the fund's actual expense ratio and an assumed 5% annual return before expenses. In this case, because the return used is not the fund's actual return, the results do not apply to your investment. The example is useful in making comparisons because the SEC requires all mutual funds to calculate expenses based on a 5% annual return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Please note that the expenses shown in the tables are meant to highlight and help you compare ongoing costs only and do not reflect any transactional costs, if applicable. The "Annualized Expense Ratio" represents the actual expenses for the six-month period indicated.

Six Months Ended April 30, 2017

EXPENSE TABLES

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>DFA International Value Portfolio**</u>				
Actual Fund Return				
Class R2 Shares	\$1,000.00	\$1,113.20	0.67%	\$3.51
Institutional Class Shares	\$1,000.00	\$1,115.00	0.42%	\$2.20
Hypothetical 5% Annual Return				
Class R2 Shares	\$1,000.00	\$1,021.47	0.67%	\$3.36
Institutional Class Shares	\$1,000.00	\$1,022.71	0.42%	\$2.11

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>U.S. Large Company Portfolio</u>				
Actual Fund Return	\$1,000.00	\$1,132.80	0.08%	\$0.42
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.40	0.08%	\$0.40

* Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (181), then divided by the number of days in the year (365) to reflect the six-month period.

** The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the Feeder Fund's portion of the expenses of its Master Fund (Affiliated Investment Company).

DIMENSIONAL INVESTMENT GROUP INC.
DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For Dimensional Investment Group Inc., this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. Dimensional Investment Group Inc. filed its most recent Form N-Q with the SEC on March 30, 2017. They are available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

SEC regulations permit a fund to include in its reports to shareholders a "Summary Schedule of Portfolio Holdings" in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund's 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund's net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

PORTFOLIO HOLDINGS

The SEC requires that all funds present their categories of portfolio holdings in a table, chart or graph format in their annual and semi-annual shareholder reports, whether or not a Schedule of Investments is utilized. The following table, which presents portfolio holdings as a percent of total investments before short-term investments and collateral for loaned securities, is provided in compliance with such requirement.

The categories of industry classification for the Affiliated Investment Company are represented in its Disclosure of Portfolio Holdings, which is included elsewhere within the report. Refer to the Summary Schedule of Portfolio Holdings for the underlying Affiliated Investment Company's holdings, which reflect the investments by category.

FEEDER FUND

	<u>Affiliated Investment Company</u>
DFA International Value Portfolio	100.0%

DOMESTIC EQUITY PORTFOLIO

U.S. Large Company Portfolio	
Consumer Discretionary	12.5%
Consumer Staples	9.3%
Energy	6.3%
Financials	14.1%
Health Care	14.0%
Industrials	10.1%
Information Technology	22.5%
Materials	2.8%
Real Estate	2.9%
Telecommunication Services	2.3%
Utilities	3.2%
	100.0%

**DFA INTERNATIONAL VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS**

**April 30, 2017
(Unaudited)**

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The DFA International Value Series of The DFA Investment Trust Company	<u>\$8,617,732,695</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY	
(Cost \$7,869,569,171)	<u>\$8,617,732,695</u>

Summary of the Portfolio's Master Fund's investments as of April 30, 2017, based on their valuation inputs, is located within this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

U.S. LARGE COMPANY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (96.2%)			
Consumer Discretionary — (12.0%)			
* Amazon.com, Inc.	142,958	\$ 132,234,720	1.8%
Comcast Corp. Class A	1,708,313	66,948,786	0.9%
Home Depot, Inc. (The)	439,705	68,637,951	0.9%
McDonald's Corp.	295,622	41,366,386	0.6%
* Priceline Group, Inc. (The)	17,748	32,777,361	0.4%
Walt Disney Co. (The)	525,103	60,701,907	0.8%
Other Securities		<u>520,955,734</u>	<u>7.0%</u>
Total Consumer Discretionary		<u>923,622,845</u>	<u>12.4%</u>
Consumer Staples — (8.9%)			
Altria Group, Inc.	700,050	50,249,589	0.7%
Coca-Cola Co. (The)	1,394,785	60,184,973	0.8%
PepsiCo, Inc.	515,165	58,357,891	0.8%
Philip Morris International, Inc.	559,986	62,068,848	0.8%
Procter & Gamble Co. (The)	922,782	80,586,552	1.1%
Wal-Mart Stores, Inc.	543,554	40,864,390	0.5%
Other Securities		<u>334,056,724</u>	<u>4.5%</u>
Total Consumer Staples		<u>686,368,967</u>	<u>9.2%</u>
Energy — (6.1%)			
Chevron Corp.	683,331	72,911,418	1.0%
Exxon Mobil Corp.	1,496,719	122,207,106	1.6%
Schlumberger, Ltd.	503,219	36,528,667	0.5%
Other Securities		<u>235,035,971</u>	<u>3.2%</u>
Total Energy		<u>466,683,162</u>	<u>6.3%</u>
Financials — (13.6%)			
Bank of America Corp.	3,618,650	84,459,291	1.1%
* Berkshire Hathaway, Inc. Class B	685,565	113,262,194	1.5%
Citigroup, Inc.	1,000,110	59,126,503	0.8%
JPMorgan Chase & Co.	1,289,330	112,171,710	1.5%
Wells Fargo & Co.	1,625,406	87,511,859	1.2%
Other Securities		<u>584,259,159</u>	<u>7.9%</u>
Total Financials		<u>1,040,790,716</u>	<u>14.0%</u>
Health Care — (13.4%)			
AbbVie, Inc.	575,339	37,937,854	0.5%
Amgen, Inc.	265,829	43,415,192	0.6%
Bristol-Myers Squibb Co.	603,780	33,841,869	0.5%
* Celgene Corp.	280,813	34,834,853	0.5%
Gilead Sciences, Inc.	471,797	32,341,684	0.4%
Johnson & Johnson	979,405	120,927,135	1.6%
Medtronic P.L.C.	494,110	41,055,600	0.6%
Merck & Co., Inc.	991,037	61,771,336	0.8%
Pfizer, Inc.	2,148,377	72,872,948	1.0%
UnitedHealth Group, Inc.	347,274	60,731,277	0.8%
Other Securities		<u>491,510,019</u>	<u>6.6%</u>
Total Health Care		<u>1,031,239,767</u>	<u>13.9%</u>
Industrials — (9.8%)			
3M Co.	215,203	42,143,204	0.6%
Boeing Co. (The)	205,604	38,001,787	0.5%
General Electric Co.	3,149,283	91,297,714	1.2%

U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
Honeywell International, Inc.	274,759	\$ 36,031,895	0.5%
Union Pacific Corp.	293,746	32,887,802	0.4%
United Technologies Corp.	270,521	32,189,294	0.4%
Other Securities		<u>477,822,336</u>	<u>6.5%</u>
Total Industrials		<u>750,374,032</u>	<u>10.1%</u>
Information Technology — (21.6%)			
* Alphabet, Inc. Class A	107,247	99,151,996	1.3%
* Alphabet, Inc. Class C	106,663	96,632,411	1.3%
Apple, Inc.	1,893,782	272,041,784	3.7%
Broadcom, Ltd.	144,758	31,964,014	0.4%
Cisco Systems, Inc.	1,807,627	61,585,852	0.8%
* Facebook, Inc. Class A	850,117	127,730,079	1.7%
Intel Corp.	1,706,611	61,693,988	0.8%
# International Business Machines Corp.	309,819	49,660,888	0.7%
Mastercard, Inc. Class A	340,078	39,557,873	0.5%
Microsoft Corp.	2,789,316	190,956,573	2.6%
Oracle Corp.	1,081,815	48,638,402	0.7%
# Visa, Inc. Class A	670,668	61,178,335	0.8%
Other Securities		<u>522,256,433</u>	<u>7.1%</u>
Total Information Technology		<u>1,663,048,628</u>	<u>22.4%</u>
Materials — (2.7%)			
Other Securities		<u>210,421,139</u>	<u>2.8%</u>
Real Estate — (2.8%)			
Other Securities		<u>215,134,372</u>	<u>2.9%</u>
Telecommunication Services — (2.2%)			
AT&T, Inc.	2,216,850	87,853,765	1.2%
Verizon Communications, Inc.	1,471,370	67,550,597	0.9%
Other Securities		<u>11,471,335</u>	<u>0.2%</u>
Total Telecommunication Services		<u>166,875,697</u>	<u>2.3%</u>
Utilities — (3.1%)			
Other Securities		<u>235,272,540</u>	<u>3.2%</u>
TOTAL COMMON STOCKS		<u>7,389,831,865</u>	<u>99.5%</u>
TOTAL INVESTMENT SECURITIES		<u>7,389,831,865</u>	
TEMPORARY CASH INVESTMENTS — (0.4%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	30,114,086	<u>30,114,086</u>	<u>0.4%</u>
SECURITIES LENDING COLLATERAL — (3.4%)			
§@ DFA Short Term Investment Fund	22,788,791	<u>263,734,682</u>	<u>3.6%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$3,863,196,580)		<u>\$7,683,680,633</u>	<u>103.5%</u>

U.S. LARGE COMPANY PORTFOLIO
CONTINUED

Summary of the Fund's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 923,622,845	—	—	\$ 923,622,845
Consumer Staples	686,368,967	—	—	686,368,967
Energy	466,683,162	—	—	466,683,162
Financials	1,040,790,716	—	—	1,040,790,716
Health Care	1,031,239,767	—	—	1,031,239,767
Industrials	750,374,032	—	—	750,374,032
Information Technology	1,663,048,628	—	—	1,663,048,628
Materials	210,421,139	—	—	210,421,139
Real Estate	215,134,372	—	—	215,134,372
Telecommunication Services	166,875,697	—	—	166,875,697
Utilities	235,272,540	—	—	235,272,540
Temporary Cash Investments	30,114,086	—	—	30,114,086
Securities Lending Collateral	—	\$263,734,682	—	263,734,682
Futures Contracts**	418,101	—	—	418,101
TOTAL	\$7,420,364,052	\$263,734,682	—	\$7,684,098,734

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017
(Unaudited)

(Amounts in thousands, except share and per share amounts)

	DFA International Value Portfolio	U.S. Large Company Portfolio *
ASSETS:		
Investments in Affiliated Investment Company at Value	\$ 8,617,733	—
Investments at Value (including \$0 and \$493,855 of securities on loan, respectively)	—	\$ 7,389,832
Temporary Cash Investments at Value & Cost	—	30,114
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0 and \$263,686)	—	263,735
Segregated Cash for Futures Contracts	—	1,460
Receivables:		
Investment Securities Sold	—	971
Dividends, Interest and Tax Reclaims	—	7,264
Securities Lending Income	—	57
Fund Shares Sold	5,760	6,019
Prepaid Expenses and Other Assets	176	121
Total Assets	<u>8,623,669</u>	<u>7,699,573</u>
LIABILITIES:		
Payables:		
Upon Return of Securities Loaned	—	263,651
Investment Securities Purchased	—	276
Fund Shares Redeemed	7,322	8,112
Due to Advisor	1,381	333
Futures Margin Variation	—	89
Accrued Expenses and Other Liabilities	396	668
Total Liabilities	<u>9,099</u>	<u>273,129</u>
NET ASSETS	<u>\$ 8,614,570</u>	<u>\$ 7,426,444</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:		
Class R2 Shares — based on net assets of \$4,760 and \$0 and shares outstanding of 265,966 and 0, respectively	<u>\$ 17.90</u>	<u>N/A</u>
NUMBER OF SHARES AUTHORIZED	<u>100,000,000</u>	<u>N/A</u>
Institutional Class Shares — based on net assets of \$8,609,810 and \$7,426,444 and shares outstanding of 479,718,879 and 400,229,592, respectively	<u>\$ 17.95</u>	<u>\$ 18.56</u>
NUMBER OF SHARES AUTHORIZED	<u>1,500,000,000</u>	<u>900,000,000</u>
Investments in Affiliated Investment Companies at Cost	<u>\$ 7,869,569</u>	<u>\$ —</u>
Investments at Cost	<u>\$ —</u>	<u>\$ 3,569,397</u>
NET ASSETS CONSIST OF:		
Paid-In Capital	\$ 8,007,910	\$ 3,773,795
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income) ...	54,575	9,903
Accumulated Net Realized Gain (Loss)	(196,035)	(178,156)
Net Unrealized Foreign Exchange Gain (Loss)	(44)	—
Net Unrealized Appreciation (Depreciation)	748,164	3,820,902
NET ASSETS	<u>\$ 8,614,570</u>	<u>\$ 7,426,444</u>

* See Note J in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	DFA International Value Portfolio*	U.S. Large Company Portfolio#
Investment Income		
Net Investment Income Allocated from Affiliated Investment Companies:		
Dividends (Net of Foreign Taxes Withheld of \$10,969 and \$0, respectively)	\$123,840	\$ —
Income from Securities Lending	3,858	—
Expenses Allocated from Affiliated Investment Company	<u>(8,359)</u>	<u>—</u>
Total Net Investment Income Received from Affiliated Investment Companies	<u>119,339</u>	<u>—</u>
Fund Investment Income		
Dividends	\$ —	\$ 74,163
Income from Securities Lending	<u>—</u>	<u>464</u>
Total Investment Income	<u>—</u>	<u>74,627</u>
Fund Expenses		
Investment Management Fees	15,692	2,105
Accounting & Transfer Agent Fees	61	194
S&P 500® Fees	—	51
Custodian Fees	—	45
Shareholder Servicing Fees		
Class R2 Shares	5	—
Filing Fees	113	56
Shareholders' Reports	112	56
Directors'/Trustees' Fees & Expenses	38	34
Professional Fees	75	92
Other	<u>19</u>	<u>96</u>
Total Expenses	<u>16,115</u>	<u>2,729</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	<u>—</u>	<u>78</u>
Fees Waived, (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)		
Institutional Class Shares	(7,842)	—
Class R2 Shares	<u>(4)</u>	<u>—</u>
Net Expenses	<u>8,269</u>	<u>2,807</u>
Net Investment Income (Loss)	<u>111,070</u>	<u>71,820</u>
Realized and Unrealized Gain (Loss)		
Net Realized Gain (Loss) on:		
Investment Securities Sold**	(8,449)	(1,478)
Futures	6,084	2,617
Foreign Currency Transactions	<u>(2,636)</u>	<u>—</u>
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	760,265	788,540
Futures	2,541	516
Translation of Foreign Currency Denominated Amounts	<u>799</u>	<u>—</u>
Net Realized and Unrealized Gain (Loss)	<u>758,604</u>	<u>790,195</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$869,674</u>	<u>\$862,015</u>

* Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Master Fund (Affiliated Investment Company).

** Net of foreign capital gain taxes withheld of \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	DFA International Value Portfolio		U.S. Large Company Portfolio	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss)	\$ 111,070	\$ 229,798	\$ 71,820	\$ 131,507
Net Realized Gain (Loss) on:				
Investment Securities Sold*	(8,449)	(189,967)	(1,478)	44,973
Futures	6,084	4,316	2,617	(5,349)
Foreign Currency Transactions	(2,636)	4,081	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	760,265	3,950	788,540	140,290
Futures	2,541	(482)	516	(356)
Translation of Foreign Currency Denominated Amounts	799	(650)	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>869,674</u>	<u>51,046</u>	<u>862,015</u>	<u>311,065</u>
Distributions From:				
Net Investment Income:				
Class R2 Shares	(44)	(336)	—	—
Institutional Class Shares	(96,958)	(224,465)	(81,547)	(125,202)
Net Short-Term Gains:				
Institutional Class Shares	—	—	(124)	—
Net Long-Term Gains:				
Institutional Class Shares	—	—	(38,779)	(47,852)
Total Distributions	<u>(97,002)</u>	<u>(224,801)</u>	<u>(120,450)</u>	<u>(173,054)</u>
Capital Share Transactions (1):				
Shares Issued	1,131,966	2,442,715	906,063	1,529,402
Shares Issued in Lieu of Cash Distributions	94,144	218,177	105,596	150,286
Shares Redeemed	(658,185)	(2,019,049)	(692,716)	(1,262,506)
Net Increase (Decrease) from Capital Share Transactions	<u>567,925</u>	<u>641,843</u>	<u>318,943</u>	<u>417,182</u>
Total Increase (Decrease) in Net Assets	<u>1,340,597</u>	<u>468,088</u>	<u>1,060,508</u>	<u>555,193</u>
Net Assets				
Beginning of Period	<u>7,273,973</u>	<u>6,805,885</u>	<u>6,365,936</u>	<u>5,810,743</u>
End of Period	<u>\$8,614,570</u>	<u>\$ 7,273,973</u>	<u>\$7,426,444</u>	<u>\$ 6,365,936</u>
(1) Shares Issued and Redeemed:				
Shares Issued	66,606	158,003	50,981	96,985
Shares Issued in Lieu of Cash Distributions	5,519	14,327	5,951	9,320
Shares Redeemed	(38,305)	(128,304)	(38,636)	(78,179)
Net Increase (Decrease) from Shares Issued and Redeemed	<u>33,820</u>	<u>44,026</u>	<u>18,296</u>	<u>28,126</u>
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	\$ 54,575	\$ 40,507	\$ 9,903	\$ 19,630

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA International Value Portfolio-Class R2 Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$16.27	\$16.93	\$ 18.48	\$ 19.46	\$15.72	\$15.83
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.22	0.53	0.51	0.74	0.49	0.51
Net Gains (Losses) on Securities (Realized and Unrealized)	1.61	(0.65)	(1.55)	(0.93)	3.77	(0.13)
Total from Investment Operations	1.83	(0.12)	(1.04)	(0.19)	4.26	0.38
Less Distributions						
Net Investment Income	(0.20)	(0.54)	(0.51)	(0.79)	(0.52)	(0.49)
Total Distributions	(0.20)	(0.54)	(0.51)	(0.79)	(0.52)	(0.49)
Net Asset Value, End of Period	\$17.90	\$16.27	\$ 16.93	\$ 18.48	\$19.46	\$15.72
Total Return	11.32%(D)	(0.43)%	(5.78)%	(1.21)%	27.61%	2.70%
Net Assets, End of Period (thousands)	\$4,760	\$3,308	\$10,404	\$11,200	\$5,517	\$6,407
Ratio of Expenses to Average Net Assets (B)	0.67%(E)	0.68%	0.68%	0.68%	0.69%	0.71%
Ratio of Expenses to Average Net Assets (Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	0.87%(E)	0.88%	0.73%	0.68%	0.69%	0.71%
Ratio of Net Investment Income to Average Net Assets	2.60%(E)	3.42%	2.81%	3.79%	2.84%	3.33%

See page 1 for the Definitions of Abbreviations and Footnotes.

DIMENSIONAL INVESTMENT GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA International Value Portfolio-Institutional Class Shares					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 16.30	\$ 16.92	\$ 18.47	\$ 19.45	\$ 15.72	\$ 15.83
(Unaudited)						
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.24	0.55	0.56	0.84	0.52	0.54
Net Gains (Losses) on Securities (Realized and Unrealized)	1.62	(0.63)	(1.56)	(0.98)	3.78	(0.12)
Total from Investment Operations	1.86	(0.08)	(1.00)	(0.14)	4.30	0.42
Less Distributions						
Net Investment Income	(0.21)	(0.54)	(0.55)	(0.84)	(0.57)	(0.53)
Total Distributions	(0.21)	(0.54)	(0.55)	(0.84)	(0.57)	(0.53)
Net Asset Value, End of Period	\$ 17.95	\$ 16.30	\$ 16.92	\$ 18.47	\$ 19.45	\$ 15.72
Total Return	11.50%(D)	(0.20)%	(5.58)%	(0.97)%	27.90%	2.98%
Net Assets, End of Period (thousands)	\$8,609,810	\$7,270,665	\$6,795,481	\$6,991,214	\$6,522,355	\$5,480,888
Ratio of Expenses to Average Net Assets (B)	0.42%(E)	0.43%	0.43%	0.43%	0.43%	0.45%
Ratio of Expenses to Average Net Assets (Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly) (B)	0.62%(E)	0.63%	0.49%	0.43%	0.43%	0.45%
Ratio of Net Investment Income to Average Net Assets	2.83%(E)	3.51%	3.10%	4.29%	3.00%	3.54%

See page 1 for the Definitions of Abbreviations and Footnotes.

DIMENSIONAL INVESTMENT GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

U.S. Large Company Portfolio						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
Net Asset Value, Beginning of Period	\$ 16.67	\$ 16.42	\$ 15.94	\$ 13.87	\$ 11.15	\$ 9.90
(Unaudited)						
Income from Investment Operations						
Net Investment Income (Loss) (A)	0.18	0.35	0.33	0.29	0.27	0.22
Net Gains (Losses) on Securities (Realized and Unrealized)	2.02	0.38	0.47	2.07	2.71	1.25
Total from Investment Operations	2.20	0.73	0.80	2.36	2.98	1.47
Less Distributions						
Net Investment Income	(0.21)	(0.34)	(0.32)	(0.29)	(0.26)	(0.22)
Net Realized Gains	(0.10)	(0.14)	—	—	—	—
Total Distributions	(0.31)	(0.48)	(0.32)	(0.29)	(0.26)	(0.22)
Net Asset Value, End of Period	\$ 18.56	\$ 16.67	\$ 16.42	\$ 15.94	\$ 13.87	\$ 11.15
Total Return	13.28%(D)	4.54%	5.09%	17.17%	27.10%	15.02%
Net Assets, End of Period (thousands)	\$7,426,444	\$6,365,936	\$5,810,743	\$5,668,374	\$4,917,336	\$4,037,336
Ratio of Expenses to Average Net Assets	0.08%(E)	0.08%	0.08%	0.08%	0.09%	0.10%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor)	0.08%(E)	0.08%	0.09%	0.08%	0.10%	0.10%
Ratio of Net Investment Income to Average Net Assets	2.05%(E)	2.17%	2.05%	1.95%	2.13%	2.10%
Portfolio Turnover Rate	3%(D)	9%	2%	3%	3%	4%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
NOTES TO FINANCIAL STATEMENTS
(Unaudited)

A. Organization:

Dimensional Investment Group Inc. (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of fourteen portfolios, two of which, DFA International Value Portfolio and U.S. Large Company Portfolio (the “Portfolios”), are presented in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolios are investment companies, and accordingly, follow the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”) Topic 946, “Financial Services-Investment Companies.”

DFA International Value Portfolio (the “Feeder Fund”) primarily invests its assets in The DFA International Value Series (the “Series”), a corresponding series of The DFA Investment Trust Company. At April 30, 2017, the Feeder Fund owned 77% of the Series. The financial statements of the Series are included elsewhere in this report and should be read in conjunction with the financial statements of the Feeder Fund.

B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates and those differences could be material.

1. *Security Valuation:* The Portfolios utilize a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels described below:

- Level 1 – inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies, futures contracts)
- Level 2 – other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 – significant unobservable inputs (including the Portfolios’ own assumptions in determining the fair value of investments)

The Feeder Fund’s investment reflects its proportionate interest in the net assets of the Series. This valuation is classified as Level 1 in the hierarchy.

Securities held by U.S. Large Company Portfolio, including over-the-counter securities, are valued at the last quoted sale price of the day. Securities held by the Portfolio that are listed on Nasdaq are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Portfolio values the securities within the range of the most recent quoted bid and asked prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures

adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolio may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Futures contracts held by U.S. Large Company Portfolio are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy.

A summary of the inputs used to value the Portfolios' investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Summary Schedule of Portfolio Holdings/Schedule of Investments. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For the six months ended April 30, 2017, there were no significant transfers between Level 1 and Level 2 and no significant Level 3 investments held by the Portfolios.

2. *Deferred Compensation Plan:* Each eligible Director of the Fund may elect participation in The Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: U.S. Large Cap Value Portfolio; U.S. Core Equity 1 Portfolio; U.S. Core Equity 2 Portfolio; U.S. Vector Equity Portfolio; U.S. Micro Cap Portfolio; DFA International Value Portfolio; International Core Equity Portfolio; Emerging Markets Portfolio; Emerging Markets Core Equity Portfolio; and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

Each Director has the option to receive their distribution of proceeds in one of the following methods: lump sum; annual installments over a period of agreed-upon years; or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice, which date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of April 30, 2017, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

3. *Other:* The Feeder Fund recognizes its pro-rata share, on a daily basis, of net investment income and realized and unrealized gains and losses of investment securities from the Series, which is treated as a partnership for federal income tax purposes. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolios estimate the character of distributions received that may be considered return of capital distributions. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board of Directors, generally based on average net assets.

Class R2 Shares and Institutional Class Shares have equal rights to assets and earnings of the Feeder Fund. Income, gains and losses, and common expenses of the Feeder Fund are allocated to each class of shares based on its relative net assets. Each class will bear its own class-specific expenses, if any.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the six months ended April 30, 2017, the U.S. Large Company Portfolio's and the Feeder Fund's investment management fees were accrued daily and paid monthly to the Advisor based on an effective annual rate of 0.06% and 0.40%, respectively, of average daily net assets.

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreement for the U.S. Large Company Portfolio, and a portion of the Fee Waiver Agreement for the Feeder Fund, will remain in effect through February 28, 2018, and may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. The Fee Waiver Agreement with respect to the total management fees paid by the Feeder Fund, as described in the notes below, will remain in effect permanently, unless terminated by the Feeder Fund. For the six months ended April 30, 2017, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or expenses assumed as listed below (amounts in thousands). Previously waived fees subject to future recovery by the Advisor and the net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the six months ended April 30, 2017, are also reflected below (amounts in thousands). The Portfolios are not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery	Net Waived Fees/Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)
Institutional Class Shares				
DFA International Value Portfolio (1)	0.40%	—	—	\$7,842
U.S. Large Company Portfolio (2) . . .	0.08%	\$117	\$744	(78)
Class R2 Shares				
DFA International Value Portfolio (1)	0.79%	—	—	4

(1) Effective July 21, 2015, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the DFA International Value Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund, to 0.40% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). In addition to the Permanent Fee Waiver, the Advisor has contractually agreed (including for the time period prior to July 21, 2015) to assume the direct expenses of Class R2 shares of the Portfolio (excluding management fees and custodian fees), to the extent necessary to limit the annualized expenses of Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) to the rate listed above (the "Annualized Expense Ratio"). At any time that the annualized expenses of Class R2 shares of the Portfolio are less than the Annualized Expense Ratio identified above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that the amount of such recovery does not cause the annualized expense ratio of Class R2 shares of the Portfolio to exceed the Annualized Expense Ratio identified above. Except, the Portfolio is not obligated to reimburse the Advisor for fees waived in connection with the Permanent Fee Waiver.

(2) Effective August 1, 2013, the Advisor has contractually agreed to waive all or a portion of its management fee to the extent necessary to reduce the ordinary operating expenses (excluding expenses incurred through investment in other investment companies) ("Portfolio Expenses") of the U.S. Large Company Portfolio so that the Portfolio Expenses, on an annualized basis, do not exceed the rate listed above as a percentage of the Portfolio's average net assets (the "Annualized Expense Ratio"). At any time that the annualized Portfolio Expenses of the

Portfolio are less than the Annualized Expense Ratio identified above, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that the amount of such recovery will not cause the annualized Portfolio Expenses of the Portfolio to exceed the applicable Annualized Expense Ratio identified above.

Prior to August 1, 2013, the Advisor contractually agreed to waive all or a portion of its administration fee to the extent necessary to reduce the Portfolio Expenses of the Portfolio so that such Portfolio Expenses did not exceed 0.10% of the Portfolio's average net assets on an annualized basis.

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Fund. For the six months ended April 30, 2017, the total related amounts paid by the Fund to the CCO were \$15 (in thousands). The total related amounts paid by each Portfolio are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

At April 30, 2017, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

DFA International Value Portfolio	\$259
U.S. Large Company Portfolio	307

E. Purchases and Sales of Securities:

For the six months ended April 30, 2017, U.S. Large Company Portfolio's transactions related to investment securities, other than short-term securities and U.S. government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
U.S. Large Company Portfolio	\$446,655	\$185,057

There were no purchases or sales of long-term U.S. government securities.

F. Federal Income Taxes:

Each Portfolio has qualified and intends to continue to qualify as a regulated investment company under Subchapter M of the Internal Revenue Code for federal income tax purposes and to distribute substantially all of its taxable income and net capital gains to its shareholders. Accordingly, no provision has been made for federal income taxes.

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent these differences are permanent, they are charged or credited to paid-in capital, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the following permanent differences as of October 31, 2016, primarily attributable to net foreign currency gains/losses, foreign capital gains tax reclass and

realized gains on securities considered to be “passive foreign investment companies”, were reclassified to the following accounts. These reclassifications had no effect on net assets or net asset value per share (amounts in thousands):

	<u>Increase (Decrease) Paid-In Capital</u>	<u>Increase (Decrease) Undistributed Net Investment Income</u>	<u>Increase (Decrease) Accumulated Net Realized Gains (Losses)</u>
DFA International Value Portfolio	\$(303,109)	\$7,584	\$295,525
U.S. Large Company Portfolio	5,155	2,682	(7,837)

The tax character of dividends and distributions declared and paid during the years ended October 31, 2015 and October 31, 2016 were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
DFA International Value Portfolio			
2015	\$211,038	—	\$211,038
2016	224,802	—	224,802
U.S. Large Company Portfolio			
2015	110,940	—	110,940
2016	125,202	\$47,852	173,054

At October 31, 2016, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the utilization of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
U.S. Large Company Portfolio	\$(3,737)	\$(1,254)	\$(4,991)

At October 31, 2016, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA International Value Portfolio	\$48,835	—	\$(176,437)	\$ (68,856)	\$ (196,458)
U.S. Large Company Portfolio	20,036	\$38,777	—	2,855,003	2,913,816

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by these Portfolios after October 31, 2011 will not be subject to expiration and will retain their character as either short-term or long-term capital losses. In addition, such losses must be utilized prior to the losses incurred in the years preceding enactment. As of October 31, 2016, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains through the indicated expiration dates (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
DFA International Value Portfolio	\$176,437	\$176,437
U.S. Large Company Portfolio	—	—

At April 30, 2017, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA International Value Portfolio	\$7,894,749	\$ 722,984	\$ —	\$ 722,984
U.S. Large Company Portfolio	4,042,583	3,699,971	(58,873)	3,641,098

The difference between book-basis and tax-basis unrealized appreciation (depreciation) is primarily attributable to the tax deferral of losses on wash sales and investments in passive foreign investment companies.

Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in the Portfolios' financial statements. The Portfolios are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolios' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

G. Capital Share Transactions:

The capital share transactions by class were as follows (amounts in thousands):

	<u>Six Months Ended April 30, 2017</u>		<u>Year Ended Oct. 31, 2016</u>	
	(Unaudited)		<u>Amount</u>	<u>Shares</u>
	<u>Amount</u>	<u>Shares</u>		
DFA International Value Portfolio				
Class R2 Shares				
Shares Issued	\$ 2,023	118	\$ 2,205	144
Shares Issued in Lieu of Cash Distributions	44	3	336	22
Shares Redeemed	(1,001)	(58)	(8,814)	(578)
Net Increase (Decrease) — Class R2 Shares	<u>\$ 1,066</u>	<u>63</u>	<u>\$ (6,273)</u>	<u>(412)</u>
Institutional Class Shares				
Shares Issued	\$1,129,943	66,488	\$ 2,440,510	157,859
Shares Issued in Lieu of Cash Distributions	94,100	5,516	217,841	14,305
Shares Redeemed	(657,184)	(38,247)	(2,010,235)	(127,726)
Net Increase (Decrease) — Institutional Class Shares	<u>\$ 566,859</u>	<u>33,757</u>	<u>\$ 648,116</u>	<u>44,438</u>

H. Financial Instruments:

In accordance with the Portfolio's investment objectives and policies, the Portfolios may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Portfolios.

1. *Futures Contracts:* The Portfolios may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolios. The Portfolios, however, do not intend to sell futures contracts to establish short positions in individual securities. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. government

securities to a broker, equal to the minimum “initial margin” requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as “variation margin” and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entering into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange’s clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

At April 30, 2017, the U.S. Large Company Portfolio had the following outstanding futures contracts (dollar amounts in thousands):

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts*</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
U.S. Large Company Portfolio	S&P 500 Emini Index®	06/16/17	333	\$39,635	\$418	\$1,460
				<u>\$39,635</u>	<u>\$418</u>	<u>\$1,460</u>

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the six months ended April 30, 2017 (amounts in thousands):

	<u>Futures</u>
U.S. Large Company Portfolio	\$27,049

The following is a summary of the location of derivatives on the U.S. Large Company Portfolio’s Statements of Assets and Liabilities as of April 30, 2017:

<u>Derivative Type</u>	<u>Location on the Statements of Assets and Liabilities</u>
Equity contracts	<u>Liability Derivatives</u> Payables: Futures Margin Variation

The following is a summary of the U.S. Large Company Portfolio’s derivative instrument holdings categorized by primary risk exposure as of April 30, 2017 (amounts in thousands):

	<u>Asset Derivatives Value</u>	
	<u>Total Value at April 30, 2017</u>	<u>Equity Contracts*</u>
U.S. Large Company Portfolio	\$418	\$418

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day’s margin variation is reported within the Statements of Assets and Liabilities.

The following is a summary of the location of realized and change in unrealized gains and losses on the Portfolios’ Statements of Operations for the Portfolios’ derivative instrument holdings for the six months ended April 30, 2017:

<u>Derivative Type</u>	<u>Location of Gain (Loss) on Derivatives Recognized in Income</u>
Equity contracts	Net Realized Gain (Loss) on: Futures Change in Unrealized Appreciation (Depreciation) of: Futures

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' direct investment in derivative instrument holdings categorized by primary risk exposure through the six months ended April 30, 2017 (amounts in thousands):

	Realized Gain (Loss) on Derivatives	
	Total	Equity Contracts
DFA International Value Portfolio*	\$6,084	\$6,084
U.S. Large Company Portfolio	2,617	2,617

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Equity Contracts
DFA International Value Portfolio*	\$2,541	\$2,541
U.S. Large Company Portfolio	516	516

* As of April 30, 2017, there were no futures contracts outstanding. During the six months ended April 30, 2017, the Portfolios had limited activity in futures contracts.

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective March 29, 2017, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on March 28, 2018.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 6, 2017. A line of credit with similar terms was in effect through January 6, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 5, 2018.

For the six months ended April 30, 2017, borrowings by the Portfolios under the lines of credit were as follows (amounts in thousands, except percentages and days):

	Weighted Average Interest Rate	Weighted Average Loan Balance	Number of Days Outstanding*	Interest Expense Incurred	Maximum Amount Borrowed During the Period
U.S. Large Company Portfolio	1.59%	\$12,591	19	\$10	\$46,041

* Number of Days Outstanding represents the total of single or consecutive days during the six months ended April 30, 2017, that the Portfolio's available line of credit was utilized.

There were no outstanding borrowings by the Portfolios under the lines of credit as of April 30, 2017.

Pursuant to an exemptive order issued by the SEC (the "Order"), the U.S. Large Company Portfolio may participate in an interfund lending program among certain portfolios managed by the Advisor (portfolios that operate as feeder funds do not participate in the program). The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable

to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice. The U.S. Large Company Portfolio did not utilize the interfund lending program during the six months ended April 30, 2017.

J. Securities Lending:

As of April 30, 2017, U.S. Large Company Portfolio had securities on loan to brokers/dealers, for which the Portfolio received cash collateral. The non-cash collateral includes short and/or long term U.S. Treasuries and U.S. Government Agency Securities with a market value of \$244,981 (amount in thousands). The Portfolio invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, and cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities and provided such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Portfolio or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, a Portfolio could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to its stated investment policies, the Portfolio will generally invest the cash collateral received for the loaned securities in The DFA Short Term Investment Fund (the "Money Market Series"), an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. The Portfolio also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated and unaffiliated registered and unregistered money market funds. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. In addition, the Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible to be taxed at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of April 30, 2017:

	Remaining Contractual Maturity of the Agreements As of April 30, 2017				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
Securities Lending Transactions					
U.S. Large Company Portfolio					
Common Stocks	\$263,734,682	—	—	—	\$263,734,682

K. Shareholder Servicing Fees:

The Class R2 Shares pay a shareholder servicing fee in an amount up to 0.25% of their annual average net assets to compensate service agents that provide shareholder servicing, record keeping, account maintenance and other services to investors in the DFA International Value Portfolio's Class R2 Shares.

L. Indemnitees; Contractual Obligations:

Under the Fund’s organizational documents, its officers and directors are indemnified against certain liabilities arising out of the performance of their duties to the Fund.

In the normal course of business, the Fund enters into contracts that contain a variety of representations and warranties that provide general indemnification. The Fund’s maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Fund and/or its affiliates that have not yet occurred. However, based on experience, the Fund expects the risk of loss to be remote.

M. Other:

At April 30, 2017, the following number of shareholders held the following approximate percentages of the Portfolios’ outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
DFA International Value Portfolio-Class R2 Shares	5	99%
DFA International Value Portfolio-Institutional Class Shares	4	74%
U.S. Large Company Portfolio	4	74%

N. Subsequent Event Evaluations:

Management has evaluated the impact of all subsequent events on the Portfolios through the date that the financial statements were issued and has determined that there are no other subsequent events requiring recognition or disclosure in the financial statements.

**NOTIFICATION OF SOURCE OF DISTRIBUTIONS PURSUANT TO
RULE 19A-1 UNDER THE INVESTMENT COMPANY ACT OF 1940**

As noted in the table provided below, the following funds paid distributions to shareholders of record a portion of which is estimated to be in excess of a fund's current and accumulated undistributed net income. Please note that this information is being provided to satisfy certain notice requirements under the Investment Company Act of 1940 and is not being provided for tax reporting purposes. Tax reporting information for the shareholders of a fund will not be available until the end of a fund's fiscal year. As a result, shareholders should not use the information provided in this notice for tax reporting purposes.

<u>Portfolio Name</u>	<u>Estimated % Breakdown of Distribution Sources</u>		
	<u>Net income for the current or preceding fiscal year, and accumulated undistributed net income</u>	<u>Accumulated undistributed net profits from the sale of securities or other properties</u>	<u>Paid-in surplus or other capital source</u>
DFA International Value Portfolio December 15, 2016	85%	0%	15%
U.S. Large Company Portfolio December 14, 2016	90%	0%	10%

The ultimate composition of these distributions may vary from the estimates provided above due to a variety of factors including future income and expenses, and realized gains and losses from the purchase and sale of securities.

THE DFA INVESTMENT TRUST COMPANY
DISCLOSURE OF FUND EXPENSES
(Unaudited)

The following Expense Tables are shown so that you can understand the impact of fees on your investment. All mutual funds have operating expenses. As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports, among others. Operating expenses, legal and audit services, which are deducted from a fund's gross income, directly reduce the investment return of the fund. A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs, in dollars, of investing in the fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The Expense Tables below illustrate your fund's costs in two ways.

Actual Fund Return

This section helps you to estimate the actual expenses after fee waivers that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return and "Expenses Paid During Period" reflect the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, a \$7,500 account value divided by \$1,000 = 7.5), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

Hypothetical Example for Comparison Purposes

This section is intended to help you compare your fund's costs with those of other mutual funds. The hypothetical "Ending Account Value" and "Expenses Paid During Period" are derived from the fund's actual expense ratio and an assumed 5% annual return before expenses. In this case, because the return used is not the fund's actual return, the results do not apply to your investment. The example is useful in making comparisons because the SEC requires all mutual funds to calculate expenses based on a 5% annual return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Please note that the expenses shown in the tables are meant to highlight and help you compare ongoing costs only and do not reflect any transactional costs, if applicable. The "Annualized Expense Ratio" represents the actual expenses for the six-month period indicated.

Six Months Ended April 30, 2017

EXPENSE TABLES

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>The U.S. Large Cap Value Series</u>				
Actual Fund Return	\$1,000.00	\$1,152.90	0.11%	\$0.59
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.25	0.11%	\$0.55
<u>The DFA International Value Series</u>				
Actual Fund Return	\$1,000.00	\$1,115.30	0.22%	\$1.15
Hypothetical 5% Annual Return	\$1,000.00	\$1,023.70	0.22%	\$1.10

DISCLOSURE OF FUND EXPENSES
CONTINUED

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
<u>The Japanese Small Company Series</u>				
Actual Fund Return	\$1,000.00	\$1,071.10	0.13%	\$0.67
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.15	0.13%	\$0.65
<u>The Asia Pacific Small Company Series</u>				
Actual Fund Return	\$1,000.00	\$1,050.60	0.13%	\$0.66
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.15	0.13%	\$0.65
<u>The United Kingdom Small Company Series</u>				
Actual Fund Return	\$1,000.00	\$1,207.20	0.12%	\$0.66
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.20	0.12%	\$0.60
<u>The Continental Small Company Series</u>				
Actual Fund Return	\$1,000.00	\$1,183.80	0.12%	\$0.65
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.20	0.12%	\$0.60
<u>The Canadian Small Company Series</u>				
Actual Fund Return	\$1,000.00	\$1,050.00	0.11%	\$0.56
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.25	0.11%	\$0.55
<u>The Emerging Markets Series</u>				
Actual Fund Return	\$1,000.00	\$1,093.90	0.15%	\$0.78
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.05	0.15%	\$0.75
<u>The Emerging Markets Small Cap Series</u>				
Actual Fund Return	\$1,000.00	\$1,100.60	0.26%	\$1.35
Hypothetical 5% Annual Return	\$1,000.00	\$1,023.51	0.26%	\$1.30

* Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (181), then divided by the number of days in the year (365) to reflect the six-month period.

THE DFA INVESTMENT TRUST COMPANY
DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-Q with the SEC on March 30, 2017. They are available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

SEC regulations permit a fund to include in its reports to shareholders a "Summary Schedule of Portfolio Holdings" in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund's 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund's net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

PORTFOLIO HOLDINGS

The SEC requires that all funds present their categories of portfolio holdings in a table, chart or graph format in their annual and semi-annual shareholder reports, whether or not a Schedule of Investments is utilized. The following table, which presents portfolio holdings as a percent of total investments before short-term investments and collateral for loaned securities, is provided in compliance with such requirement. The categories shown below represent broad industry sectors. Each industry sector consists of one or more specific industry classifications.

DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS

The U.S. Large Cap Value Series		The DFA International Value Series		The Japanese Small Company Series	
Consumer Discretionary	13.5%	Consumer Discretionary	13.2%	Consumer Discretionary	19.1%
Consumer Staples	7.0%	Consumer Staples	2.4%	Consumer Staples	8.2%
Energy	11.6%	Energy	14.6%	Energy	1.0%
Financials	23.0%	Financials	32.7%	Financials	8.8%
Health Care	12.3%	Health Care	1.9%	Health Care	5.1%
Industrials	9.4%	Industrials	9.7%	Industrials	28.6%
Information Technology	14.6%	Information Technology	3.2%	Information Technology	14.0%
Materials	3.7%	Materials	14.7%	Materials	12.0%
Telecommunication Services	4.7%	Real Estate	2.3%	Real Estate	2.1%
Utilities	0.2%	Telecommunication Services	3.8%	Telecommunication Services	0.1%
	100.0%	Utilities	1.5%	Utilities	1.0%
			100.0%		100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS
CONTINUED

The Asia Pacific Small Company Series		The United Kingdom Small Company Series		The Continental Small Company Series	
Consumer Discretionary	24.9%	Consumer Discretionary	20.4%	Consumer Discretionary	13.3%
Consumer Staples	6.0%	Consumer Staples	5.4%	Consumer Staples	5.7%
Energy	2.9%	Energy	4.8%	Energy	2.8%
Financials	10.9%	Financials	14.3%	Financials	11.6%
Health Care	5.6%	Health Care	3.6%	Health Care	8.8%
Industrials	16.6%	Industrials	29.1%	Industrials	26.4%
Information Technology	6.7%	Information Technology	9.3%	Information Technology	10.6%
Materials	13.5%	Materials	7.6%	Materials	10.2%
Real Estate	7.0%	Real Estate	2.6%	Real Estate	5.3%
Telecommunication Services	2.7%	Telecommunication Services	1.1%	Telecommunication Services	2.7%
Utilities	3.2%	Utilities	1.8%	Utilities	2.6%
	<u>100.0%</u>		<u>100.0%</u>		<u>100.0%</u>
The Canadian Small Company Series		The Emerging Markets Series		The Emerging Markets Small Cap Series	
Consumer Discretionary	9.9%	Consumer Discretionary	10.1%	Consumer Discretionary	17.1%
Consumer Staples	5.0%	Consumer Staples	8.2%	Consumer Staples	7.5%
Energy	21.2%	Energy	6.8%	Energy	1.6%
Financials	6.0%	Financials	23.5%	Financials	8.8%
Health Care	2.0%	Health Care	2.5%	Health Care	6.5%
Industrials	12.3%	Industrials	7.2%	Industrials	14.6%
Information Technology	5.3%	Information Technology	22.7%	Information Technology	16.9%
Materials	29.3%	Materials	9.1%	Materials	12.8%
Real Estate	2.6%	Real Estate	1.8%	Real Estate	7.8%
Utilities	6.4%	Telecommunication Services	5.2%	Telecommunication Services	1.1%
	<u>100.0%</u>	Utilities	2.9%	Utilities	5.3%
			<u>100.0%</u>		<u>100.0%</u>

THE U.S. LARGE CAP VALUE SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (95.3%)			
Consumer Discretionary — (12.9%)			
* Charter Communications, Inc. Class A	956,927	\$ 330,292,923	1.3%
Comcast Corp. Class A	21,211,780	831,289,658	3.4%
Ford Motor Co.	15,336,087	175,904,918	0.7%
General Motors Co.	5,741,467	198,884,417	0.8%
Royal Caribbean Cruises, Ltd.	1,461,968	155,845,789	0.6%
Time Warner, Inc.	3,804,556	377,678,274	1.5%
Other Securities		<u>1,237,062,804</u>	<u>5.1%</u>
Total Consumer Discretionary		<u>3,306,958,783</u>	<u>13.4%</u>
Consumer Staples — (6.7%)			
CVS Health Corp.	3,989,908	328,928,016	1.3%
Mondelez International, Inc. Class A	3,943,573	177,579,092	0.7%
Wal-Mart Stores, Inc.	5,609,449	421,718,376	1.7%
Other Securities		<u>796,139,783</u>	<u>3.3%</u>
Total Consumer Staples		<u>1,724,365,267</u>	<u>7.0%</u>
Energy — (11.0%)			
Chevron Corp.	3,705,888	395,418,250	1.6%
ConocoPhillips	3,218,408	154,193,927	0.6%
Exxon Mobil Corp.	11,307,726	923,275,828	3.7%
Valero Energy Corp.	2,810,052	181,557,460	0.7%
Other Securities		<u>1,183,622,848</u>	<u>4.9%</u>
Total Energy		<u>2,838,068,313</u>	<u>11.5%</u>
Financials — (21.9%)			
American International Group, Inc.	2,742,987	167,075,338	0.7%
Bank of America Corp.	21,700,899	506,498,983	2.1%
Bank of New York Mellon Corp. (The)	4,371,565	205,725,849	0.8%
Capital One Financial Corp.	2,042,506	164,176,632	0.7%
Citigroup, Inc.	8,942,092	528,656,479	2.1%
Fifth Third Bancorp	5,417,348	132,345,812	0.5%
Goldman Sachs Group, Inc. (The)	1,040,153	232,786,241	0.9%
Hartford Financial Services Group, Inc. (The)	2,880,302	139,291,405	0.6%
JPMorgan Chase & Co.	11,460,834	997,092,558	4.0%
Morgan Stanley	3,862,094	167,499,017	0.7%
PNC Financial Services Group, Inc. (The)	1,341,871	160,689,052	0.7%
Travelers Cos., Inc. (The)	1,129,653	137,433,584	0.6%
Wells Fargo & Co.	4,436,796	238,877,097	1.0%
Other Securities		<u>1,852,943,282</u>	<u>7.4%</u>
Total Financials		<u>5,631,091,329</u>	<u>22.8%</u>
Health Care — (11.7%)			
Abbott Laboratories	4,117,151	179,672,470	0.7%
Aetna, Inc.	1,805,018	243,803,781	1.0%
Anthem, Inc.	1,447,321	257,463,933	1.0%
Danaher Corp.	2,154,324	179,519,819	0.7%
* Express Scripts Holding Co.	2,740,464	168,100,062	0.7%
Humana, Inc.	708,361	157,241,975	0.6%
Medtronic P.L.C.	4,179,517	347,276,068	1.4%
Pfizer, Inc.	16,341,666	554,309,311	2.3%
Thermo Fisher Scientific, Inc.	1,050,474	173,674,866	0.7%

THE U.S. LARGE CAP VALUE SERIES
CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets**</u>
Health Care — (Continued)			
Other Securities		\$ 742,504,228	3.0%
Total Health Care		<u>3,003,566,513</u>	<u>12.1%</u>
Industrials — (9.0%)			
CSX Corp.	5,240,612	266,432,714	1.1%
Delta Air Lines, Inc.	2,872,498	130,526,309	0.5%
Norfolk Southern Corp.	1,571,094	184,587,834	0.7%
Republic Services, Inc.	2,082,943	131,204,580	0.5%
Stanley Black & Decker, Inc.	1,101,159	149,922,798	0.6%
Other Securities		<u>1,446,022,833</u>	<u>5.9%</u>
Total Industrials		<u>2,308,697,068</u>	<u>9.3%</u>
Information Technology — (13.9%)			
Cisco Systems, Inc.	19,508,609	664,658,309	2.7%
Hewlett Packard Enterprise Co.	9,176,127	170,951,246	0.7%
HP, Inc.	9,619,949	181,047,440	0.7%
Intel Corp.	22,961,820	830,069,793	3.4%
# Lam Research Corp.	1,022,498	148,108,835	0.6%
* Micron Technology, Inc.	5,266,057	145,711,797	0.6%
NVIDIA Corp.	1,824,559	190,301,504	0.8%
QUALCOMM, Inc.	2,686,624	144,379,174	0.6%
Other Securities		<u>1,092,435,693</u>	<u>4.3%</u>
Total Information Technology		<u>3,567,663,791</u>	<u>14.4%</u>
Materials — (3.5%)			
Nucor Corp.	2,299,243	141,012,573	0.6%
Other Securities		<u>757,131,978</u>	<u>3.0%</u>
Total Materials		<u>898,144,551</u>	<u>3.6%</u>
Real Estate — (0.0%)			
Other Securities		<u>8,492,863</u>	<u>0.0%</u>
Telecommunication Services — (4.5%)			
AT&T, Inc.	23,201,858	919,489,632	3.7%
Other Securities		<u>231,418,744</u>	<u>1.0%</u>
Total Telecommunication Services		<u>1,150,908,376</u>	<u>4.7%</u>
Utilities — (0.2%)			
Other Securities		<u>42,210,023</u>	<u>0.2%</u>
TOTAL COMMON STOCKS		<u>24,480,166,877</u>	<u>99.0%</u>
RIGHTS/WARRANTS — (0.0%)			
Other Securities		<u>208,566</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>24,480,375,443</u>	
TEMPORARY CASH INVESTMENTS — (1.1%)			
State Street Institutional U.S. Government Money Market Fund, 0.680%	288,414,347	<u>288,414,347</u>	<u>1.2%</u>
SECURITIES LENDING COLLATERAL — (3.6%)			
§@ DFA Short Term Investment Fund	79,584,549	<u>921,031,983</u>	<u>3.7%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$17,961,870,109)		<u>\$25,689,821,773</u>	<u>103.9%</u>

THE U.S. LARGE CAP VALUE SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 3,306,958,783	—	—	\$ 3,306,958,783
Consumer Staples	1,724,365,267	—	—	1,724,365,267
Energy	2,838,068,313	—	—	2,838,068,313
Financials	5,631,091,329	—	—	5,631,091,329
Health Care	3,003,566,513	—	—	3,003,566,513
Industrials	2,308,697,068	—	—	2,308,697,068
Information Technology	3,567,663,791	—	—	3,567,663,791
Materials	898,144,551	—	—	898,144,551
Real Estate	8,492,863	—	—	8,492,863
Telecommunication Services	1,150,908,376	—	—	1,150,908,376
Utilities	42,210,023	—	—	42,210,023
Rights/Warrants	—	\$ 208,566	—	208,566
Temporary Cash Investments	288,414,347	—	—	288,414,347
Securities Lending Collateral	—	921,031,983	—	921,031,983
Futures Contracts**	1,385,776	—	—	1,385,776
TOTAL	<u>\$24,769,967,000</u>	<u>\$921,240,549</u>	<u>—</u>	<u>\$25,691,207,549</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note G)

See accompanying Notes to Financial Statements.

THE DFA INTERNATIONAL VALUE SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (91.2%)			
AUSTRALIA — (6.0%)			
Australia & New Zealand Banking Group, Ltd.	5,694,220	\$ 139,388,687	1.3%
BHP Billiton, Ltd.	6,202,634	110,431,283	1.0%
# BHP Billiton, Ltd. Sponsored ADR	1,703,682	60,651,079	0.5%
Woodside Petroleum, Ltd.	2,846,042	68,508,412	0.6%
Other Securities		<u>333,550,416</u>	<u>3.0%</u>
TOTAL AUSTRALIA		<u>712,529,877</u>	<u>6.4%</u>
AUSTRIA — (0.1%)			
Other Securities		<u>11,349,837</u>	<u>0.1%</u>
BELGIUM — (1.0%)			
Other Securities		<u>116,069,925</u>	<u>1.0%</u>
CANADA — (7.2%)			
Bank of Montreal	1,609,124	114,006,435	1.0%
Manulife Financial Corp.	3,005,038	52,701,813	0.5%
Suncor Energy, Inc.	3,911,426	122,582,195	1.1%
Other Securities		<u>575,405,187</u>	<u>5.1%</u>
TOTAL CANADA		<u>864,695,630</u>	<u>7.7%</u>
DENMARK — (1.7%)			
Vestas Wind Systems A.S.	636,500	54,768,619	0.5%
Other Securities		<u>151,735,285</u>	<u>1.3%</u>
TOTAL DENMARK		<u>206,503,904</u>	<u>1.8%</u>
FINLAND — (0.8%)			
Other Securities		<u>101,406,100</u>	<u>0.9%</u>
FRANCE — (9.4%)			
# AXA SA	2,945,233	78,579,188	0.7%
# BNP Paribas SA	1,948,140	137,494,233	1.2%
Cie de Saint-Gobain	1,715,632	92,570,057	0.8%
# Engie SA	4,083,126	57,572,240	0.5%
Orange SA	5,375,197	83,193,733	0.7%
Renault SA	797,219	74,341,567	0.7%
Societe Generale SA	1,935,625	106,135,467	0.9%
Total SA	5,191,725	266,507,837	2.4%
Other Securities		<u>227,414,521</u>	<u>2.1%</u>
TOTAL FRANCE		<u>1,123,808,843</u>	<u>10.0%</u>
GERMANY — (7.1%)			
Allianz SE	730,758	139,119,953	1.2%
Allianz SE Sponsored ADR	2,811,910	53,451,597	0.5%
Bayerische Motoren Werke AG	1,004,588	95,980,102	0.9%
Daimler AG	2,793,294	208,140,301	1.9%
Other Securities		<u>349,162,383</u>	<u>3.0%</u>
TOTAL GERMANY		<u>845,854,336</u>	<u>7.5%</u>
HONG KONG — (2.5%)			
CK Hutchison Holdings, Ltd.	6,496,484	81,123,446	0.7%
Other Securities		<u>222,111,215</u>	<u>2.0%</u>
TOTAL HONG KONG		<u>303,234,661</u>	<u>2.7%</u>

THE DFA INTERNATIONAL VALUE SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
IRELAND — (0.2%)			
Other Securities		\$ 29,131,060	0.3%
ISRAEL — (0.4%)			
Other Securities		43,478,987	0.4%
ITALY — (1.5%)			
* UniCredit SpA	4,382,253	71,353,969	0.6%
Other Securities		105,827,466	1.0%
TOTAL ITALY		177,181,435	1.6%
JAPAN — (20.3%)			
Hitachi, Ltd.	12,504,000	69,076,694	0.6%
Honda Motor Co., Ltd.	4,256,100	123,876,586	1.1%
Mitsubishi UFJ Financial Group, Inc.	17,854,906	113,139,273	1.0%
Mizuho Financial Group, Inc.	49,478,100	90,442,450	0.8%
Nissan Motor Co., Ltd.	6,443,700	61,379,912	0.6%
Sumitomo Mitsui Financial Group, Inc.	2,854,200	105,978,196	1.0%
Other Securities		1,869,223,662	16.6%
TOTAL JAPAN		2,433,116,773	21.7%
NETHERLANDS — (2.9%)			
ING Groep NV	6,261,830	102,064,860	0.9%
Other Securities		245,236,517	2.2%
TOTAL NETHERLANDS		347,301,377	3.1%
NEW ZEALAND — (0.1%)			
Other Securities		14,021,311	0.1%
NORWAY — (0.6%)			
Other Securities		77,013,604	0.7%
PORTUGAL — (0.0%)			
Other Securities		4,123,963	0.0%
SINGAPORE — (1.0%)			
Other Securities		116,434,877	1.0%
SPAIN — (3.1%)			
# Banco Santander SA	39,540,115	257,679,834	2.3%
Other Securities		108,668,964	1.0%
TOTAL SPAIN		366,348,798	3.3%
SWEDEN — (2.2%)			
Nordea Bank AB	5,922,770	72,843,038	0.7%
Other Securities		191,028,990	1.7%
TOTAL SWEDEN		263,872,028	2.4%
SWITZERLAND — (7.4%)			
Cie Financiere Richemont SA	1,058,106	88,413,728	0.8%
Novartis AG	1,799,547	138,538,243	1.2%
# Swatch Group AG (The)	139,269	55,717,144	0.5%
Swiss Re AG	1,028,159	89,428,549	0.8%
* UBS Group AG	3,507,610	59,877,836	0.5%
Zurich Insurance Group AG	375,926	104,033,104	0.9%
Other Securities		345,494,406	3.2%
TOTAL SWITZERLAND		881,503,010	7.9%

THE DFA INTERNATIONAL VALUE SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
UNITED KINGDOM — (15.7%)			
* Anglo American P.L.C.	3,819,283	\$ 54,682,386	0.5%
# Barclays P.L.C. Sponsored ADR	4,808,211	51,976,761	0.5%
BP P.L.C. Sponsored ADR	9,857,735	338,317,465	3.0%
* Glencore P.L.C.	33,377,354	131,177,614	1.2%
HSBC Holdings P.L.C.	21,450,751	176,889,695	1.6%
HSBC Holdings P.L.C. Sponsored ADR	2,999,605	123,493,738	1.1%
Lloyds Banking Group P.L.C.	95,091,730	85,442,299	0.8%
Royal Dutch Shell P.L.C. Class A	2,296,200	59,628,687	0.5%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	3,383,207	176,569,554	1.6%
# Royal Dutch Shell P.L.C. Sponsored ADR, Class B	3,846,085	208,150,120	1.9%
Vodafone Group P.L.C.	58,351,986	150,293,687	1.3%
# Vodafone Group P.L.C. Sponsored ADR	4,011,201	105,053,361	0.9%
Other Securities		<u>216,955,016</u>	<u>1.9%</u>
TOTAL UNITED KINGDOM		<u>1,878,630,383</u>	<u>16.8%</u>
TOTAL COMMON STOCKS		<u>10,917,610,719</u>	<u>97.4%</u>
PREFERRED STOCKS — (0.9%)			
GERMANY — (0.9%)			
Volkswagen AG	552,438	87,697,713	0.8%
Other Securities		<u>20,195,820</u>	<u>0.2%</u>
TOTAL GERMANY		<u>107,893,533</u>	<u>1.0%</u>
TOTAL PREFERRED STOCKS		<u>107,893,533</u>	<u>1.0%</u>
TOTAL INVESTMENT SECURITIES		<u>11,025,504,252</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (7.9%)			
§@ DFA Short Term Investment Fund	81,424,353	<u>942,324,037</u>	<u>8.4%</u>
TOTAL INVESTMENTS — (100.0%)			
(Cost \$10,991,608,709)		<u>\$11,967,828,289</u>	<u>106.8%</u>

THE DFA INTERNATIONAL VALUE SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Australia	\$ 64,318,760	\$ 648,211,117	—	\$ 712,529,877
Austria	—	11,349,837	—	11,349,837
Belgium	—	116,069,925	—	116,069,925
Canada	864,695,630	—	—	864,695,630
Denmark	—	206,503,904	—	206,503,904
Finland	2,929,942	98,476,158	—	101,406,100
France	264,230	1,123,544,613	—	1,123,808,843
Germany	82,554,873	763,299,463	—	845,854,336
Hong Kong	—	303,234,661	—	303,234,661
Ireland	7,217,111	21,913,949	—	29,131,060
Israel	—	43,478,987	—	43,478,987
Italy	28,485,970	148,695,465	—	177,181,435
Japan	42,004,787	2,391,111,986	—	2,433,116,773
Netherlands	42,895,709	304,405,668	—	347,301,377
New Zealand	—	14,021,311	—	14,021,311
Norway	4,056,980	72,956,624	—	77,013,604
Portugal	—	4,123,963	—	4,123,963
Singapore	—	116,434,877	—	116,434,877
Spain	5,114,699	361,234,099	—	366,348,798
Sweden	5,138,678	258,733,350	—	263,872,028
Switzerland	49,768,218	831,734,792	—	881,503,010
United Kingdom	1,030,183,246	848,447,137	—	1,878,630,383
Preferred Stocks				
Germany	—	107,893,533	—	107,893,533
Securities Lending Collateral	—	942,324,037	—	942,324,037
Futures Contracts**	2,548,565	—	—	2,548,565
TOTAL	\$2,232,177,398	\$9,738,199,456	—	\$11,970,376,854

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note G)

See accompanying Notes to Financial Statements.

THE JAPANESE SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (90.2%)			
Consumer Discretionary — (17.3%)			
Aoyama Trading Co., Ltd.	304,000	\$ 10,861,408	0.3%
Toyo Tire & Rubber Co., Ltd.	623,700	10,970,652	0.3%
Wacoal Holdings Corp.	676,000	8,569,570	0.3%
Other Securities		<u>608,843,652</u>	<u>18.0%</u>
Total Consumer Discretionary		<u>639,245,282</u>	<u>18.9%</u>
Consumer Staples — (7.4%)			
# Ain Holdings, Inc.	124,600	8,631,761	0.3%
Fuji Oil Holdings, Inc.	362,600	8,507,936	0.3%
Morinaga Milk Industry Co., Ltd.	1,164,000	9,201,550	0.3%
Takara Holdings, Inc.	980,300	10,507,796	0.3%
Other Securities		<u>238,106,495</u>	<u>6.9%</u>
Total Consumer Staples		<u>274,955,538</u>	<u>8.1%</u>
Energy — (0.9%)			
Other Securities		<u>34,558,720</u>	<u>1.0%</u>
Financials — (7.9%)			
Daishi Bank, Ltd. (The)	2,071,000	8,314,742	0.3%
North Pacific Bank, Ltd.	2,303,600	8,784,562	0.3%
Other Securities		<u>276,244,391</u>	<u>8.1%</u>
Total Financials		<u>293,343,695</u>	<u>8.7%</u>
Health Care — (4.6%)			
Nipro Corp.	767,500	11,645,622	0.4%
Rohto Pharmaceutical Co., Ltd.	546,700	10,206,903	0.3%
Sawai Pharmaceutical Co., Ltd.	149,200	8,153,044	0.2%
#* Sosei Group Corp.	98,000	10,078,919	0.3%
Tsumura & Co.	359,800	11,660,144	0.4%
Other Securities		<u>118,772,098</u>	<u>3.5%</u>
Total Health Care		<u>170,516,730</u>	<u>5.1%</u>
Industrials — (25.8%)			
Aica Kogyo Co., Ltd.	314,300	8,958,192	0.3%
Fujikura, Ltd.	1,935,000	14,547,297	0.4%
Furukawa Electric Co., Ltd.	355,200	14,379,113	0.4%
Glory, Ltd.	268,900	9,029,242	0.3%
GS Yuasa Corp.	2,130,000	9,868,679	0.3%
Hanwa Co., Ltd.	1,221,000	8,657,367	0.3%
#* Kawasaki Kisen Kaisha, Ltd.	3,035,000	7,980,002	0.2%
Nishimatsu Construction Co., Ltd.	1,794,000	9,125,318	0.3%
Nisshinbo Holdings, Inc.	870,500	8,898,378	0.3%
OKUMA Corp.	849,000	8,905,039	0.3%
# OSG Corp.	452,700	9,326,305	0.3%
Penta-Ocean Construction Co., Ltd.	1,890,000	9,574,936	0.3%
Sankyu, Inc.	1,540,000	9,780,372	0.3%
Sanwa Holdings Corp.	1,232,600	12,424,809	0.4%
Ushio, Inc.	655,900	8,241,490	0.3%
Other Securities		<u>806,595,268</u>	<u>23.6%</u>
Total Industrials		<u>956,291,807</u>	<u>28.3%</u>
Information Technology — (12.6%)			
Amano Corp.	377,600	8,064,547	0.2%

THE JAPANESE SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
Information Technology — (Continued)			
Citizen Watch Co., Ltd.	1,523,200	\$ 10,105,630	0.3%
Horiba, Ltd.	212,650	12,537,098	0.4%
Ibiden Co., Ltd.	620,978	10,930,807	0.3%
Taiyo Yuden Co., Ltd.	678,700	8,284,441	0.3%
TIS, Inc.	505,101	12,731,466	0.4%
Topcon Corp.	595,400	10,519,627	0.3%
Ulvac, Inc.	252,600	11,859,057	0.4%
Other Securities		<u>382,708,618</u>	<u>11.3%</u>
Total Information Technology		<u>467,741,291</u>	<u>13.9%</u>
Materials — (10.8%)			
ADEKA Corp.	544,000	8,029,869	0.2%
Daido Steel Co., Ltd.	1,685,000	9,382,340	0.3%
Denka Co., Ltd.	1,949,000	10,041,869	0.3%
Mitsui Mining & Smelting Co., Ltd.	3,627,000	12,238,033	0.4%
Nippon Kayaku Co., Ltd.	683,000	9,331,778	0.3%
NOF Corp.	870,000	9,803,495	0.3%
* Showa Denko K.K.	730,399	13,950,565	0.4%
Sumitomo Osaka Cement Co., Ltd.	2,493,000	10,819,816	0.3%
* Tokuyama Corp.	2,159,000	10,628,809	0.3%
Toyobo Co., Ltd.	5,688,000	10,061,433	0.3%
Ube Industries, Ltd.	3,982,000	9,257,192	0.3%
Other Securities		<u>288,527,560</u>	<u>8.5%</u>
Total Materials		<u>402,072,759</u>	<u>11.9%</u>
Real Estate — (1.9%)			
Leopalace21 Corp.	1,960,700	10,421,817	0.3%
Other Securities		<u>58,326,178</u>	<u>1.7%</u>
Total Real Estate		<u>68,747,995</u>	<u>2.0%</u>
Telecommunication Services — (0.1%)			
Other Securities		<u>3,291,143</u>	<u>0.1%</u>
Utilities — (0.9%)			
# Hokkaido Electric Power Co., Inc.	1,189,200	8,632,838	0.3%
Other Securities		<u>23,601,374</u>	<u>0.7%</u>
Total Utilities		<u>32,234,212</u>	<u>1.0%</u>
TOTAL COMMON STOCKS		<u>3,342,999,172</u>	<u>99.0%</u>
TOTAL INVESTMENT SECURITIES		<u>3,342,999,172</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (9.8%)			
§@ DFA Short Term Investment Fund	31,241,094	<u>361,553,180</u>	<u>10.7%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$3,127,028,918)		<u>\$3,704,552,352</u>	<u>109.7%</u>

THE JAPANESE SMALL COMPANY SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Consumer Discretionary	—	\$ 639,245,282	—	\$ 639,245,282
Consumer Staples	—	274,955,538	—	274,955,538
Energy	—	34,558,720	—	34,558,720
Financials	—	293,343,695	—	293,343,695
Health Care	—	170,516,730	—	170,516,730
Industrials	—	956,291,807	—	956,291,807
Information Technology	—	467,741,291	—	467,741,291
Materials	—	402,072,759	—	402,072,759
Real Estate	—	68,747,995	—	68,747,995
Telecommunication Services	—	3,291,143	—	3,291,143
Utilities	—	32,234,212	—	32,234,212
Securities Lending Collateral	—	361,553,180	—	361,553,180
TOTAL	—	\$3,704,552,352	—	\$3,704,552,352

See accompanying Notes to Financial Statements.

THE ASIA PACIFIC SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (87.6%)			
AUSTRALIA — (43.7%)			
Adelaide Brighton, Ltd.	3,668,074	\$ 16,262,304	1.0%
Ansell, Ltd.	659,275	11,735,730	0.7%
carsales.com, Ltd.	1,702,940	14,935,754	0.9%
Cleanaway Waste Management, Ltd.	10,470,362	9,942,536	0.6%
CSR, Ltd.	3,680,857	13,497,307	0.8%
Downer EDI, Ltd.	4,075,221	17,907,909	1.1%
DuluxGroup, Ltd.	3,101,823	15,705,453	1.0%
Evolution Mining, Ltd.	5,025,776	8,735,334	0.5%
Fairfax Media, Ltd.	15,303,894	12,132,462	0.7%
GrainCorp, Ltd. Class A	1,251,687	8,347,630	0.5%
# GUD Holdings, Ltd.	893,134	8,313,592	0.5%
Iluka Resources, Ltd.	2,032,058	12,769,532	0.8%
InvoCare, Ltd.	920,100	10,038,767	0.6%
# IOOF Holdings, Ltd.	2,068,330	13,633,856	0.8%
# IRESS, Ltd.	1,175,824	10,948,975	0.7%
# JB Hi-Fi, Ltd.	962,791	17,788,459	1.1%
# Magellan Financial Group, Ltd.	493,135	8,692,337	0.5%
#* Metcash, Ltd.	5,204,963	8,379,582	0.5%
Mineral Resources, Ltd.	1,168,088	9,342,036	0.6%
nib holdings, Ltd.	2,772,247	12,451,528	0.8%
Northern Star Resources, Ltd.	4,806,957	15,628,853	1.0%
Nufarm, Ltd.	1,407,770	10,699,413	0.7%
Orora, Ltd.	4,298,532	9,691,935	0.6%
OZ Minerals, Ltd.	2,198,276	11,672,477	0.7%
# Perpetual, Ltd.	356,426	14,076,157	0.9%
Primary Health Care, Ltd.	3,326,526	8,434,735	0.5%
Sims Metal Management, Ltd.	1,382,214	12,689,455	0.8%
Spark Infrastructure Group	11,913,246	22,214,185	1.4%
# Super Retail Group, Ltd.	1,280,749	9,045,457	0.6%
Tabcorp Holdings, Ltd.	3,586,818	12,743,164	0.8%
# Vocus Group, Ltd.	4,330,071	10,915,915	0.7%
#* Whitehaven Coal, Ltd.	4,143,411	8,475,472	0.5%
Other Securities		423,556,393	25.5%
TOTAL AUSTRALIA		811,404,694	49.4%
CHINA — (0.1%)			
Other Securities		1,873,398	0.1%
HONG KONG — (25.7%)			
# Dah Sing Financial Holdings, Ltd.	1,500,544	11,375,430	0.7%
#* Esprit Holdings, Ltd.	14,828,050	11,504,335	0.7%
Hopewell Holdings, Ltd.	3,345,000	12,783,103	0.8%
# IGG, Inc.	7,821,000	11,867,174	0.7%
# Luk Fook Holdings International, Ltd.	3,243,000	11,849,222	0.7%
Man Wah Holdings, Ltd.	13,578,800	11,244,359	0.7%
Melco International Development, Ltd.	5,011,000	10,287,907	0.6%
Television Broadcasts, Ltd.	2,183,300	8,392,612	0.5%
# Vitasoy International Holdings, Ltd.	5,537,000	10,929,571	0.7%
VTech Holdings, Ltd.	854,500	10,821,392	0.7%
Xinyi Glass Holdings, Ltd.	17,658,000	15,647,317	1.0%
Other Securities		350,471,207	21.3%
TOTAL HONG KONG		477,173,629	29.1%

THE ASIA PACIFIC SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
NEW ZEALAND — (6.8%)			
# Mainfreight, Ltd.	539,049	\$ 8,177,745	0.5%
Ryman Healthcare, Ltd.	1,373,542	8,135,375	0.5%
SKYCITY Entertainment Group, Ltd.	5,292,424	15,824,989	1.0%
Other Securities		<u>94,380,005</u>	<u>5.7%</u>
TOTAL NEW ZEALAND		<u>126,518,114</u>	<u>7.7%</u>
SINGAPORE — (11.3%)			
SATS, Ltd.	2,695,900	9,830,591	0.6%
# Singapore Post, Ltd.	10,740,900	10,598,792	0.7%
# UOL Group, Ltd.	2,062,964	10,685,015	0.7%
Venture Corp., Ltd.	1,994,100	17,403,323	1.1%
Other Securities		<u>161,396,114</u>	<u>9.7%</u>
TOTAL SINGAPORE		<u>209,913,835</u>	<u>12.8%</u>
TOTAL COMMON STOCKS		<u>1,626,883,670</u>	<u>99.1%</u>
RIGHTS/WARRANTS — (0.0%)			
TOTAL RIGHTS/WARRANTS		—	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>1,626,883,670</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (12.4%)			
§@ DFA Short Term Investment Fund	19,833,334	<u>229,531,178</u>	<u>14.0%</u>
TOTAL INVESTMENTS — (100.0%)		<u>\$1,856,414,848</u>	<u>113.1%</u>
(Cost \$1,878,880,317)			

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia	—	\$ 811,404,694	—	\$ 811,404,694
China	—	1,873,398	—	1,873,398
Hong Kong	\$1,932,166	475,241,463	—	477,173,629
New Zealand	—	126,518,114	—	126,518,114
Singapore	—	209,913,835	—	209,913,835
Securities Lending Collateral	—	229,531,178	—	229,531,178
TOTAL	<u>\$1,932,166</u>	<u>\$1,854,482,682</u>	<u>—</u>	<u>\$1,856,414,848</u>

See accompanying Notes to Financial Statements.

THE UNITED KINGDOM SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (95.1%)			
Consumer Discretionary — (19.4%)			
B&M European Value Retail SA	3,475,343	\$ 15,166,218	0.7%
Bellway P.L.C.	669,602	24,678,497	1.2%
Greene King P.L.C.	1,786,209	17,382,557	0.8%
Inchcape P.L.C.	2,190,976	24,237,663	1.1%
UBM P.L.C.	2,051,912	18,872,206	0.9%
WH Smith P.L.C.	680,498	15,585,586	0.7%
William Hill P.L.C.	4,310,927	16,379,107	0.8%
Other Securities		<u>294,060,731</u>	<u>13.9%</u>
Total Consumer Discretionary		<u>426,362,565</u>	<u>20.1%</u>
Consumer Staples — (5.1%)			
Booker Group P.L.C.	8,370,700	21,029,486	1.0%
Tate & Lyle P.L.C.	2,479,497	24,315,771	1.2%
Other Securities		<u>67,584,685</u>	<u>3.1%</u>
Total Consumer Staples		<u>112,929,942</u>	<u>5.3%</u>
Energy — (4.6%)			
Amec Foster Wheeler P.L.C.	2,037,469	14,304,490	0.7%
John Wood Group P.L.C.	1,951,303	19,181,450	0.9%
#* Tullow Oil P.L.C.	5,009,214	13,590,053	0.6%
Other Securities		<u>53,616,510</u>	<u>2.6%</u>
Total Energy		<u>100,692,503</u>	<u>4.8%</u>
Financials — (13.6%)			
Beazley P.L.C.	2,787,563	15,881,056	0.7%
Close Brothers Group P.L.C.	794,193	17,400,275	0.8%
# Henderson Group P.L.C.	5,628,395	16,835,060	0.8%
Hiscox, Ltd.	1,520,623	22,299,635	1.1%
Intermediate Capital Group P.L.C.	1,383,225	14,000,597	0.7%
Jupiter Fund Management P.L.C.	2,227,194	13,699,960	0.6%
Man Group P.L.C.	9,049,878	18,010,333	0.8%
Phoenix Group Holdings	1,737,356	16,615,887	0.8%
Saga P.L.C.	5,099,450	13,842,156	0.7%
TP ICAP P.L.C.	2,685,808	15,959,516	0.8%
Other Securities		<u>134,870,712</u>	<u>6.3%</u>
Total Financials		<u>299,415,187</u>	<u>14.1%</u>
Health Care — (3.5%)			
* BTG P.L.C.	1,870,654	16,478,442	0.8%
Indivior P.L.C.	3,801,468	16,500,258	0.8%
Other Securities		<u>43,418,915</u>	<u>2.0%</u>
Total Health Care		<u>76,397,615</u>	<u>3.6%</u>
Industrials — (27.7%)			
Aggreko P.L.C.	1,332,278	15,313,810	0.7%
BBA Aviation P.L.C.	5,667,084	22,861,121	1.1%
# Cobham P.L.C.	8,760,026	15,030,676	0.7%
G4S P.L.C.	4,049,674	15,990,244	0.8%
Hays P.L.C.	6,845,876	15,191,629	0.7%
Howden Joinery Group P.L.C.	3,209,546	19,245,279	0.9%
IMI P.L.C.	1,390,031	23,021,328	1.1%
IWG P.L.C.	3,349,423	14,088,047	0.7%
Meggitt P.L.C.	4,129,202	24,727,993	1.2%

THE UNITED KINGDOM SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
Industrials — (Continued)			
Melrose Industries P.L.C.	10,887,020	\$ 33,327,310	1.6%
Rentokil Initial P.L.C.	8,861,710	28,570,895	1.3%
Rotork P.L.C.	4,239,914	13,506,673	0.6%
Spirax-Sarco Engineering P.L.C.	375,981	25,316,750	1.2%
Weir Group P.L.C. (The)	1,080,278	27,833,648	1.3%
WS Atkins P.L.C.	502,623	13,982,271	0.7%
Other Securities		<u>301,029,248</u>	<u>14.1%</u>
Total Industrials		<u>609,036,922</u>	<u>28.7%</u>
Information Technology — (8.8%)			
Electrocomponents P.L.C.	2,396,207	16,105,456	0.8%
Halma P.L.C.	1,951,180	26,611,092	1.3%
* Paysafe Group P.L.C.	2,424,051	14,248,550	0.7%
Playtech P.L.C.	1,158,736	14,390,929	0.7%
Rightmove P.L.C.	477,301	25,877,484	1.2%
Spectris P.L.C.	637,634	22,798,926	1.1%
Other Securities		<u>73,658,299</u>	<u>3.3%</u>
Total Information Technology		<u>193,690,736</u>	<u>9.1%</u>
Materials — (7.2%)			
Centamin P.L.C.	6,065,603	13,897,201	0.7%
DS Smith P.L.C.	4,938,232	27,609,390	1.3%
RPC Group P.L.C.	2,047,901	21,512,987	1.0%
Other Securities		<u>96,573,608</u>	<u>4.5%</u>
Total Materials		<u>159,593,186</u>	<u>7.5%</u>
Real Estate — (2.5%)			
# Capital & Counties Properties P.L.C.	3,827,320	15,651,992	0.7%
Other Securities		<u>39,757,281</u>	<u>1.9%</u>
Total Real Estate		<u>55,409,273</u>	<u>2.6%</u>
Telecommunication Services — (1.0%)			
Other Securities		<u>22,023,468</u>	<u>1.0%</u>
Utilities — (1.7%)			
Pennon Group P.L.C.	2,088,940	23,174,947	1.1%
Other Securities		<u>14,888,194</u>	<u>0.7%</u>
Total Utilities		<u>38,063,141</u>	<u>1.8%</u>
TOTAL COMMON STOCKS		<u>2,093,614,538</u>	<u>98.6%</u>
PREFERRED STOCKS — (0.0%)			
Other Securities		<u>18,495</u>	<u>0.0%</u>
RIGHTS/WARRANTS — (0.2%)			
Other Securities		<u>5,231,708</u>	<u>0.3%</u>
TOTAL INVESTMENT SECURITIES		<u>2,098,864,741</u>	
		<u>Value‡</u>	
SECURITIES LENDING COLLATERAL — (4.7%)			
§@ DFA Short Term Investment Fund	8,944,086	<u>103,509,904</u>	<u>4.9%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$1,865,624,237)		<u>\$2,202,374,645</u>	<u>103.8%</u>

THE UNITED KINGDOM SMALL COMPANY SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Consumer Discretionary	—	\$ 426,362,565	—	\$ 426,362,565
Consumer Staples	—	112,929,942	—	112,929,942
Energy	—	100,692,503	—	100,692,503
Financials	—	299,415,187	—	299,415,187
Health Care	—	76,397,615	—	76,397,615
Industrials	—	609,036,922	—	609,036,922
Information Technology	—	193,690,736	—	193,690,736
Materials	—	159,593,186	—	159,593,186
Real Estate	—	55,409,273	—	55,409,273
Telecommunication Services	—	22,023,468	—	22,023,468
Utilities	—	38,063,141	—	38,063,141
Preferred Stocks	—	18,495	—	18,495
Rights/Warrants	—	5,231,708	—	5,231,708
Securities Lending Collateral	—	103,509,904	—	103,509,904
TOTAL	—	<u>\$2,202,374,645</u>	—	<u>\$2,202,374,645</u>

See accompanying Notes to Financial Statements.

THE CONTINENTAL SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (87.6%)			
AUSTRIA — (2.9%)			
ANDRITZ AG	327,520	\$ 18,097,813	0.4%
Other Securities		143,507,956	2.9%
TOTAL AUSTRIA		161,605,769	3.3%
BELGIUM — (3.9%)			
Ackermans & van Haaren NV	134,383	21,994,102	0.5%
# Umicore SA	412,343	24,158,003	0.5%
Other Securities		169,789,244	3.3%
TOTAL BELGIUM		215,941,349	4.3%
DENMARK — (4.6%)			
# GN Store Nord A.S.	855,243	22,230,374	0.5%
Jyske Bank A.S.	404,159	21,612,779	0.4%
TDC A.S.	4,743,975	25,448,893	0.5%
Other Securities		186,226,928	3.7%
TOTAL DENMARK		255,518,974	5.1%
FINLAND — (6.1%)			
Elisa Oyj	734,075	24,963,650	0.5%
# Huhtamaki Oyj	467,536	18,122,853	0.4%
Metso Oyj	576,499	20,646,714	0.4%
Nokian Renkaat Oyj	623,433	26,795,638	0.5%
Orion Oyj Class B	436,647	25,024,035	0.5%
# Outokumpu Oyj	3,022,031	28,938,913	0.6%
Other Securities		195,177,870	3.9%
TOTAL FINLAND		339,669,673	6.8%
FRANCE — (12.2%)			
# Edenred	946,779	24,253,318	0.5%
Ipsen SA	162,032	18,864,249	0.4%
Lagardere SCA	663,377	20,306,215	0.4%
Orpea	182,255	18,615,617	0.4%
Rexel SA	1,596,995	28,519,669	0.6%
Rubis SCA	203,675	20,691,708	0.4%
SEB SA	120,657	19,429,843	0.4%
STMicroelectronics NV	1,780,023	28,575,890	0.6%
Teleperformance	336,308	42,290,345	0.9%
* Ubisoft Entertainment SA	521,852	24,721,360	0.5%
Other Securities		437,133,251	8.7%
TOTAL FRANCE		683,401,465	13.8%
GERMANY — (14.3%)			
* Dialog Semiconductor P.L.C.	382,079	17,877,837	0.4%
Freenet AG	652,809	20,487,314	0.4%
# Hugo Boss AG	285,824	21,734,995	0.4%
# K+S AG	990,931	23,641,923	0.5%
KION Group AG	258,832	17,534,672	0.4%
Lanxess AG	484,758	35,002,637	0.7%
LEG Immobilien AG	306,750	26,353,575	0.5%
MTU Aero Engines AG	249,839	35,835,367	0.7%
Osram Licht AG	343,036	22,979,780	0.5%

THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
GERMANY — (Continued)			
QIAGEN NV	717,083	\$ 21,481,790	0.4%
Rheinmetall AG	223,411	20,506,818	0.4%
Stada Arzneimittel AG	306,492	21,718,100	0.4%
Other Securities		<u>512,371,012</u>	<u>10.4%</u>
TOTAL GERMANY		<u>797,525,820</u>	<u>16.1%</u>
IRELAND — (1.2%)			
Kingspan Group P.L.C.	667,888	23,234,094	0.5%
Other Securities		<u>43,587,492</u>	<u>0.8%</u>
TOTAL IRELAND		<u>66,821,586</u>	<u>1.3%</u>
ISRAEL — (2.1%)			
Other Securities		<u>118,570,564</u>	<u>2.4%</u>
ITALY — (9.4%)			
Banco BPM SpA	6,471,527	18,900,113	0.4%
# Mediaset SpA	4,351,208	17,782,080	0.4%
Prysmian SpA	1,026,230	29,615,643	0.6%
Recordati SpA	474,431	17,582,541	0.4%
# Unione di Banche Italiane SpA	4,861,323	20,483,378	0.4%
Other Securities		<u>418,052,493</u>	<u>8.3%</u>
TOTAL ITALY		<u>522,416,248</u>	<u>10.5%</u>
NETHERLANDS — (4.6%)			
Aalberts Industries NV	645,848	25,608,846	0.5%
Boskalis Westminster	522,771	19,228,989	0.4%
Other Securities		<u>212,724,011</u>	<u>4.3%</u>
TOTAL NETHERLANDS		<u>257,561,846</u>	<u>5.2%</u>
NORWAY — (2.2%)			
Other Securities		<u>124,590,766</u>	<u>2.5%</u>
PORTUGAL — (0.9%)			
Other Securities		<u>52,437,284</u>	<u>1.1%</u>
SPAIN — (5.2%)			
Gamesa Corp. Tecnologica SA	1,203,576	25,957,211	0.5%
Other Securities		<u>262,551,292</u>	<u>5.3%</u>
TOTAL SPAIN		<u>288,508,503</u>	<u>5.8%</u>
SWEDEN — (7.2%)			
Other Securities		<u>404,985,681</u>	<u>8.2%</u>
SWITZERLAND — (10.8%)			
# ams AG	372,640	23,973,214	0.5%
Flughafen Zuerich AG	104,871	23,111,210	0.5%
Georg Fischer AG	22,511	21,227,134	0.4%
Helvetia Holding AG	36,269	20,140,004	0.4%
Logitech International SA	708,858	23,690,881	0.5%
PSP Swiss Property AG	201,709	18,084,267	0.4%
Temenos Group AG	318,043	27,528,471	0.6%
Other Securities		<u>445,434,838</u>	<u>8.9%</u>
TOTAL SWITZERLAND		<u>603,190,019</u>	<u>12.2%</u>

**THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
UNITED STATES — (0.0%)			
Other Securities		\$ 1,271,788	0.0%
TOTAL COMMON STOCKS		<u>4,894,017,335</u>	<u>98.6%</u>
PREFERRED STOCKS — (0.7%)			
GERMANY — (0.7%)			
Other Securities		40,608,644	0.8%
TOTAL PREFERRED STOCKS		<u>40,608,644</u>	<u>0.8%</u>
RIGHTS/WARRANTS — (0.0%)			
ITALY — (0.0%)			
Other Securities		41,792	0.0%
TOTAL RIGHTS/WARRANTS		<u>41,792</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>4,934,667,771</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (11.7%)			
§@ DFA Short Term Investment Fund	56,722,188	656,445,884	13.2%
TOTAL INVESTMENTS — (100.0%)			
(Cost \$4,328,293,736)		<u>\$5,591,113,655</u>	<u>112.6%</u>

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Austria	—	\$ 161,605,769	—	\$ 161,605,769
Belgium	—	215,941,349	—	215,941,349
Denmark	—	255,518,974	—	255,518,974
Finland	—	339,669,673	—	339,669,673
France	—	683,401,465	—	683,401,465
Germany	—	797,525,820	—	797,525,820
Ireland	—	66,821,586	—	66,821,586
Israel	—	118,570,564	—	118,570,564
Italy	—	522,416,248	—	522,416,248
Netherlands	—	257,561,846	—	257,561,846
Norway	—	124,590,766	—	124,590,766
Portugal	—	52,437,284	—	52,437,284
Spain	—	288,508,503	—	288,508,503
Sweden	—	404,985,681	—	404,985,681
Switzerland	—	603,190,019	—	603,190,019
United States	—	1,271,788	—	1,271,788
Preferred Stocks				
Germany	—	40,608,644	—	40,608,644
Rights/Warrants				
Italy	—	41,792	—	41,792
Securities Lending Collateral	—	656,445,884	—	656,445,884
TOTAL	—	<u>\$5,591,113,655</u>	—	<u>\$5,591,113,655</u>

See accompanying Notes to Financial Statements.

THE CANADIAN SMALL COMPANY SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (85.0%)			
Consumer Discretionary — (8.4%)			
#* Amaya, Inc.	529,592	\$ 9,408,158	0.8%
# Cineplex, Inc.	355,683	14,000,108	1.1%
Enercare, Inc.	611,459	9,711,315	0.8%
Linamar Corp.	291,014	12,373,505	1.0%
Other Securities		<u>73,519,719</u>	<u>6.1%</u>
Total Consumer Discretionary		<u>119,012,805</u>	<u>9.8%</u>
Consumer Staples — (4.3%)			
Cott Corp.	701,676	9,231,970	0.8%
Maple Leaf Foods, Inc.	510,145	12,769,975	1.1%
Premium Brands Holdings Corp.	156,662	9,805,649	0.8%
Other Securities		<u>28,883,609</u>	<u>2.3%</u>
Total Consumer Staples		<u>60,691,203</u>	<u>5.0%</u>
Energy — (18.0%)			
# Enbridge Income Fund Holdings, Inc.	472,655	11,599,533	1.0%
Gibson Energy, Inc.	702,339	9,523,677	0.8%
* Parex Resources, Inc.	855,191	10,619,016	0.9%
# Parkland Fuel Corp.	530,725	11,547,220	1.0%
* Precision Drilling Corp.	1,924,403	7,655,037	0.6%
Veresen, Inc.	1,597,192	17,820,032	1.5%
# Whitecap Resources, Inc.	2,075,112	14,684,870	1.2%
Other Securities		<u>171,811,938</u>	<u>14.1%</u>
Total Energy		<u>255,261,323</u>	<u>21.1%</u>
Financials — (5.1%)			
# Canadian Western Bank	519,727	10,215,212	0.8%
# Genworth MI Canada, Inc.	317,380	7,881,896	0.7%
Laurentian Bank of Canada	221,646	9,066,857	0.7%
TMX Group, Ltd.	229,180	12,947,776	1.1%
Other Securities		<u>32,516,102</u>	<u>2.7%</u>
Total Financials		<u>72,627,843</u>	<u>6.0%</u>
Health Care — (1.7%)			
Other Securities		<u>24,592,836</u>	<u>2.0%</u>
Industrials — (10.5%)			
Finning International, Inc.	552,678	10,510,619	0.9%
MacDonald Dettwiler & Associates, Ltd.	196,107	9,682,877	0.8%
New Flyer Industries, Inc.	254,471	9,479,397	0.8%
# Stantec, Inc.	641,429	16,460,392	1.4%
TFI International, Inc.	524,953	11,429,327	0.9%
Toromont Industries, Ltd.	426,913	15,186,913	1.3%
Other Securities		<u>75,850,527</u>	<u>6.2%</u>
Total Industrials		<u>148,600,052</u>	<u>12.3%</u>
Information Technology — (4.5%)			
* Celestica, Inc.	698,843	9,957,508	0.8%
* Descartes Systems Group, Inc. (The)	405,356	9,354,027	0.8%
DH Corp.	431,732	8,030,237	0.7%
Other Securities		<u>37,097,590</u>	<u>3.0%</u>
Total Information Technology		<u>64,439,362</u>	<u>5.3%</u>

THE CANADIAN SMALL COMPANY SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
Materials — (24.9%)			
# Alamos Gold, Inc. Class A	1,807,660	\$ 12,937,870	1.1%
* B2Gold Corp.	5,693,373	14,305,900	1.2%
Eldorado Gold Corp.	4,259,785	15,571,830	1.3%
#* First Majestic Silver Corp.	956,624	7,778,857	0.6%
HudBay Minerals, Inc.	1,487,005	8,878,130	0.7%
* IAMGOLD Corp.	2,772,941	11,457,007	0.9%
#* Ivanhoe Mines, Ltd. Class A	2,184,189	7,664,382	0.6%
Methanex Corp.	188,866	8,679,216	0.7%
* New Gold, Inc.	2,843,983	8,062,865	0.7%
OceanaGold Corp.	3,690,660	12,031,381	1.0%
Pan American Silver Corp.	990,673	16,612,216	1.4%
* Silver Standard Resources, Inc.	763,090	7,870,999	0.7%
Stella-Jones, Inc.	242,305	7,675,373	0.6%
Tahoe Resources, Inc.	990,247	8,023,246	0.7%
* Torex Gold Resources, Inc.	462,775	7,838,070	0.6%
West Fraser Timber Co., Ltd.	315,210	14,164,303	1.2%
Other Securities		<u>183,417,257</u>	<u>15.2%</u>
Total Materials		<u>352,968,902</u>	<u>29.2%</u>
Real Estate — (2.2%)			
Colliers International Group, Inc.	178,695	8,749,843	0.7%
FirstService Corp.	185,371	11,536,036	0.9%
Other Securities		<u>10,424,590</u>	<u>0.9%</u>
Total Real Estate		<u>30,710,469</u>	<u>2.5%</u>
Utilities — (5.4%)			
Algonquin Power & Utilities Corp.	1,268,653	12,016,910	1.0%
Capital Power Corp.	541,609	9,871,603	0.8%
# Northland Power, Inc.	661,188	11,687,826	1.0%
# Superior Plus Corp.	838,165	8,025,213	0.7%
TransAlta Corp.	1,535,471	7,862,673	0.6%
Other Securities		<u>27,534,765</u>	<u>2.3%</u>
Total Utilities		<u>76,998,990</u>	<u>6.4%</u>
TOTAL COMMON STOCKS		<u>1,205,903,785</u>	<u>99.6%</u>
TOTAL INVESTMENT SECURITIES		<u>1,205,903,785</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (15.0%)			
§@ DFA Short Term Investment Fund	18,396,460	<u>212,902,234</u>	<u>17.6%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$1,622,593,198)		<u>\$1,418,806,019</u>	<u>117.2%</u>

THE CANADIAN SMALL COMPANY SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Consumer Discretionary	\$ 117,722,013	\$ 1,290,792	—	\$ 119,012,805
Consumer Staples	60,691,203	—	—	60,691,203
Energy	255,261,314	9	—	255,261,323
Financials	72,627,843	—	—	72,627,843
Health Care	24,592,836	—	—	24,592,836
Industrials	148,600,052	—	—	148,600,052
Information Technology	64,439,362	—	—	64,439,362
Materials	352,955,853	13,049	—	352,968,902
Real Estate	30,710,469	—	—	30,710,469
Utilities	76,998,990	—	—	76,998,990
Securities Lending Collateral	—	212,902,234	—	212,902,234
TOTAL	<u>\$1,204,599,935</u>	<u>\$214,206,084</u>	<u>—</u>	<u>\$1,418,806,019</u>

See accompanying Notes to Financial Statements.

THE EMERGING MARKETS SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (93.6%)			
BRAZIL — (4.6%)			
Ambev SA ADR	5,984,451	\$ 34,290,904	0.6%
Other Securities		238,179,979	4.1%
TOTAL BRAZIL		<u>272,470,883</u>	<u>4.7%</u>
CHILE — (1.3%)			
Other Securities		79,091,303	1.4%
CHINA — (16.5%)			
* Alibaba Group Holding, Ltd. Sponsored ADR	599,851	69,282,791	1.2%
* Baidu, Inc. Sponsored ADR	125,455	22,610,755	0.4%
Bank of China, Ltd. Class H	63,274,181	30,606,519	0.5%
China Construction Bank Corp. Class H	70,499,590	57,221,928	1.0%
China Mobile, Ltd. Sponsored ADR	918,178	48,957,251	0.9%
Industrial & Commercial Bank of China, Ltd. Class H	68,306,185	44,526,454	0.8%
NetEase, Inc. ADR	73,351	19,466,622	0.3%
Ping An Insurance Group Co. of China, Ltd. Class H	4,622,500	25,988,862	0.5%
Tencent Holdings, Ltd.	4,351,400	136,343,809	2.4%
Other Securities		519,944,703	8.9%
TOTAL CHINA		<u>974,949,694</u>	<u>16.9%</u>
COLOMBIA — (0.4%)			
Other Securities		24,607,143	0.4%
CZECH REPUBLIC — (0.2%)			
Other Securities		9,897,790	0.2%
EGYPT — (0.1%)			
Other Securities		7,802,832	0.1%
GREECE — (0.2%)			
Other Securities		13,702,003	0.2%
HUNGARY — (0.4%)			
Other Securities		23,024,874	0.4%
INDIA — (11.6%)			
HDFC Bank, Ltd.	1,441,144	34,551,495	0.6%
Hindustan Unilever, Ltd.	1,148,145	16,667,187	0.3%
Housing Development Finance Corp., Ltd.	1,180,098	28,172,063	0.5%
Infosys, Ltd.	1,886,232	27,012,159	0.5%
ITC, Ltd.	4,896,443	21,126,769	0.4%
Reliance Industries, Ltd.	1,625,226	35,197,372	0.6%
Tata Consultancy Services, Ltd.	720,066	25,445,822	0.4%
Other Securities		496,918,898	8.6%
TOTAL INDIA		<u>685,091,765</u>	<u>11.9%</u>
INDONESIA — (2.9%)			
Bank Central Asia Tbk PT	15,447,700	20,544,529	0.4%
Other Securities		147,297,854	2.5%
TOTAL INDONESIA		<u>167,842,383</u>	<u>2.9%</u>

THE EMERGING MARKETS SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
MALAYSIA — (3.2%)			
Other Securities		\$ 189,247,313	3.3%
MEXICO — (4.6%)			
America Movil S.A.B. de C.V. Series L	46,329,297	35,610,944	0.6%
Grupo Financiero Banorte S.A.B. de C.V. Class O	4,609,848	26,603,306	0.4%
Grupo Mexico S.A.B. de C.V. Series B	6,058,822	17,704,721	0.3%
# Grupo Televisa S.A.B. Series CPO	3,436,374	16,675,091	0.3%
Other Securities		173,002,403	3.1%
TOTAL MEXICO		269,596,465	4.7%
PERU — (0.2%)			
Other Securities		14,261,752	0.3%
PHILIPPINES — (1.5%)			
Other Securities		89,168,404	1.6%
POLAND — (1.7%)			
# Polski Koncern Naftowy Orlen SA	649,675	19,415,914	0.3%
Other Securities		79,741,857	1.4%
TOTAL POLAND		99,157,771	1.7%
RUSSIA — (1.8%)			
Gazprom PJSC Sponsored ADR	4,944,295	23,473,283	0.4%
Sberbank of Russia PJSC Sponsored ADR	1,818,206	21,676,319	0.4%
Other Securities		60,893,307	1.0%
TOTAL RUSSIA		106,042,909	1.8%
SOUTH AFRICA — (7.2%)			
# AngloGold Ashanti, Ltd. Sponsored ADR	1,637,102	18,712,076	0.3%
Bid Corp., Ltd.	778,465	16,491,818	0.3%
FirstRand, Ltd.	4,730,180	17,647,443	0.3%
# MTN Group, Ltd.	2,516,919	23,803,309	0.4%
Naspers, Ltd. Class N	370,571	70,464,622	1.2%
# Sasol, Ltd. Sponsored ADR	778,314	23,754,143	0.4%
Standard Bank Group, Ltd.	2,023,352	22,468,480	0.4%
# Steinhoff International Holdings NV	3,453,813	17,569,874	0.3%
Other Securities		214,695,127	3.8%
TOTAL SOUTH AFRICA		425,606,892	7.4%
SOUTH KOREA — (16.5%)			
Hana Financial Group, Inc.	545,466	18,734,035	0.3%
Hyundai Motor Co.	181,576	22,965,170	0.4%
KB Financial Group, Inc.	441,762	19,418,701	0.3%
LG Electronics, Inc.	310,602	18,854,663	0.3%
NAVER Corp.	37,790	26,559,711	0.5%
Samsung Electronics Co., Ltd.	101,911	199,789,105	3.5%
Samsung Electronics Co., Ltd. GDR	52,509	51,524,207	0.9%
Shinhan Financial Group Co., Ltd.	399,454	16,677,763	0.3%
SK Hynix, Inc.	801,175	37,954,353	0.7%
Other Securities		558,136,318	9.7%
TOTAL SOUTH KOREA		970,614,026	16.9%
TAIWAN — (14.9%)			
Hon Hai Precision Industry Co., Ltd.	17,267,653	56,519,814	1.0%
# Largan Precision Co., Ltd.	133,860	22,230,057	0.4%

THE EMERGING MARKETS SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
TAIWAN — (Continued)			
Taiwan Semiconductor Manufacturing Co., Ltd.	25,317,808	\$ 163,094,652	2.8%
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR ..	1,789,031	59,163,255	1.0%
Other Securities		<u>574,947,338</u>	<u>10.0%</u>
TOTAL TAIWAN		<u>875,955,116</u>	<u>15.2%</u>
THAILAND — (2.5%)			
PTT PCL	1,634,600	18,382,752	0.3%
Other Securities		<u>130,514,871</u>	<u>2.3%</u>
TOTAL THAILAND		<u>148,897,623</u>	<u>2.6%</u>
TURKEY — (1.3%)			
Other Securities		<u>78,263,283</u>	<u>1.4%</u>
TOTAL COMMON STOCKS		<u>5,525,292,224</u>	<u>96.0%</u>
PREFERRED STOCKS — (2.9%)			
BRAZIL — (2.8%)			
Banco Bradesco SA	2,489,914	26,208,795	0.5%
Itau Unibanco Holding SA	4,317,027	53,397,546	0.9%
Vale SA	2,522,202	20,867,039	0.4%
Other Securities		<u>63,170,926</u>	<u>1.0%</u>
TOTAL BRAZIL		<u>163,644,306</u>	<u>2.8%</u>
CHILE — (0.0%)			
Other Securities		<u>471,539</u>	<u>0.0%</u>
COLOMBIA — (0.1%)			
Other Securities		<u>5,806,583</u>	<u>0.1%</u>
INDIA — (0.0%)			
Other Securities		<u>245,422</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>170,167,850</u>	<u>2.9%</u>
RIGHTS/WARRANTS — (0.0%)			
TAIWAN — (0.0%)			
Other Securities		<u>84,770</u>	<u>0.0%</u>
THAILAND — (0.0%)			
Other Securities		<u>37,666</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>122,436</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>5,695,582,510</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.5%)			
§@ DFA Short Term Investment Fund	17,835,440	<u>206,409,543</u>	<u>3.6%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$4,377,646,228)		<u>\$5,901,992,053</u>	<u>102.5%</u>

THE EMERGING MARKETS SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil	\$ 272,470,883	—	—	\$ 272,470,883
Chile	41,813,686	\$ 37,277,617	—	79,091,303
China	258,393,582	716,556,112	—	974,949,694
Colombia	24,607,143	—	—	24,607,143
Czech Republic	—	9,897,790	—	9,897,790
Egypt	610,718	7,192,114	—	7,802,832
Greece	—	13,702,003	—	13,702,003
Hungary	—	23,024,874	—	23,024,874
India	31,017,907	654,073,858	—	685,091,765
Indonesia	6,484,710	161,357,673	—	167,842,383
Malaysia	—	189,247,313	—	189,247,313
Mexico	269,596,465	—	—	269,596,465
Peru	14,261,752	—	—	14,261,752
Philippines	2,096,191	87,072,213	—	89,168,404
Poland	—	99,157,771	—	99,157,771
Russia	4,533,588	101,509,321	—	106,042,909
South Africa	51,053,298	374,553,594	—	425,606,892
South Korea	28,753,005	941,861,021	—	970,614,026
Taiwan	69,665,168	806,289,948	—	875,955,116
Thailand	148,897,623	—	—	148,897,623
Turkey	646,083	77,617,200	—	78,263,283
Preferred Stocks				
Brazil	163,644,306	—	—	163,644,306
Chile	—	471,539	—	471,539
Colombia	5,806,583	—	—	5,806,583
India	—	245,422	—	245,422
Rights/Warrants				
Taiwan	—	84,770	—	84,770
Thailand	—	37,666	—	37,666
Securities Lending Collateral	—	206,409,543	—	206,409,543
Futures Contracts**	1,408,077	—	—	1,408,077
TOTAL	\$1,395,760,768	\$4,507,639,362	—	\$5,903,400,130

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment. (Note G)

See accompanying Notes to Financial Statements.

THE EMERGING MARKETS SMALL CAP SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (90.4%)			
BRAZIL — (7.2%)			
* BR Malls Participacoes SA	5,957,732	\$ 26,372,028	0.4%
Cia Hering	1,553,736	10,779,057	0.2%
* Cia Siderurgica Nacional SA	5,120,808	12,503,351	0.2%
Cyrela Brazil Realty SA Empreendimentos e Participacoes	2,823,034	11,740,221	0.2%
EDP — Energias do Brasil SA	3,186,314	13,471,853	0.2%
Equatorial Energia SA	2,114,158	38,292,700	0.6%
Estacio Participacoes SA	3,477,890	19,536,800	0.3%
Fleury SA	731,906	12,110,617	0.2%
Localiza Rent a Car SA	1,572,075	23,427,214	0.4%
MRV Engenharia e Participacoes SA	2,976,660	14,948,712	0.2%
Multiplan Empreendimentos Imobiliarios SA	624,699	13,324,340	0.2%
Qualicorp SA	2,351,105	16,740,434	0.3%
* Rumo SA	6,787,474	18,668,467	0.3%
Smiles SA	505,800	11,001,853	0.2%
Sul America SA	3,005,954	15,900,808	0.2%
Totvs SA	1,272,826	11,148,081	0.2%
Transmissora Alianca de Energia Eletrica SA	1,918,518	13,908,130	0.2%
Other Securities		<u>221,438,989</u>	<u>3.3%</u>
TOTAL BRAZIL		<u>505,313,655</u>	<u>7.8%</u>
CHILE — (1.6%)			
Parque Arauco SA	7,008,665	18,285,264	0.3%
Other Securities		<u>91,263,732</u>	<u>1.4%</u>
TOTAL CHILE		<u>109,548,996</u>	<u>1.7%</u>
CHINA — (15.1%)			
Agile Group Holdings, Ltd.	13,027,500	11,643,733	0.2%
China Everbright, Ltd.	6,106,000	13,948,773	0.2%
China National Building Material Co., Ltd. Class H	19,622,000	13,043,664	0.2%
# GOME Electrical Appliances Holding, Ltd.	84,442,000	11,500,726	0.2%
# Intime Retail Group Co., Ltd.	9,442,000	11,944,925	0.2%
Kingboard Chemical Holdings, Ltd.	4,301,921	15,493,603	0.3%
Mint Group, Ltd.	3,963,000	14,706,962	0.2%
Shanghai Industrial Holdings, Ltd.	3,333,000	10,544,432	0.2%
Shenzhen International Holdings, Ltd.	7,292,722	12,242,025	0.2%
# Sihuan Pharmaceutical Holdings Group, Ltd.	26,984,000	11,991,715	0.2%
# Sunac China Holdings, Ltd.	15,053,000	19,604,450	0.3%
* YY, Inc. ADR	220,940	10,819,432	0.2%
Other Securities		<u>896,822,368</u>	<u>13.6%</u>
TOTAL CHINA		<u>1,054,306,808</u>	<u>16.2%</u>
COLOMBIA — (0.2%)			
Other Securities		<u>12,135,744</u>	<u>0.2%</u>
GREECE — (0.3%)			
Other Securities		<u>20,910,141</u>	<u>0.3%</u>
HONG KONG — (0.0%)			
Other Securities		<u>456,686</u>	<u>0.0%</u>
HUNGARY — (0.1%)			
Other Securities		<u>6,121,958</u>	<u>0.1%</u>

THE EMERGING MARKETS SMALL CAP SERIES
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
INDIA — (14.1%)			
* Crompton Greaves Consumer Electricals, Ltd.	3,425,286	\$ 11,715,861	0.2%
Federal Bank, Ltd.	8,408,191	14,100,583	0.2%
IIFL Holdings, Ltd.	1,532,495	11,384,136	0.2%
TVS Motor Co., Ltd.	1,601,124	12,289,647	0.2%
Other Securities		<u>934,753,407</u>	<u>14.3%</u>
TOTAL INDIA		<u>984,243,634</u>	<u>15.1%</u>
INDONESIA — (3.0%)			
Other Securities		<u>213,658,046</u>	<u>3.3%</u>
MALAYSIA — (3.7%)			
Other Securities		<u>259,025,484</u>	<u>4.0%</u>
MEXICO — (2.5%)			
# Alsea S.A.B. de C.V.	5,357,900	19,054,802	0.3%
Banregio Grupo Financiero S.A.B. de C.V.	1,983,160	11,451,083	0.2%
# Gentera S.A.B. de C.V.	7,327,998	12,320,215	0.2%
#* Industrias CH S.A.B. de C.V. Series B	2,193,173	11,778,318	0.2%
Other Securities		<u>122,994,739</u>	<u>1.8%</u>
TOTAL MEXICO		<u>177,599,157</u>	<u>2.7%</u>
PHILIPPINES — (1.4%)			
Other Securities		<u>96,346,056</u>	<u>1.5%</u>
POLAND — (1.6%)			
* CD Projekt SA	636,728	11,125,547	0.2%
Other Securities		<u>104,526,918</u>	<u>1.6%</u>
TOTAL POLAND		<u>115,652,465</u>	<u>1.8%</u>
SOUTH AFRICA — (6.7%)			
AVI, Ltd.	3,408,319	24,916,050	0.4%
Barloworld, Ltd.	2,216,736	19,968,651	0.3%
Clicks Group, Ltd.	2,723,654	27,373,356	0.4%
EOH Holdings, Ltd.	1,098,252	11,628,003	0.2%
Foschini Group, Ltd. (The)	1,886,464	22,523,749	0.4%
Imperial Holdings, Ltd.	1,074,427	13,588,858	0.2%
* Northam Platinum, Ltd.	3,612,389	13,415,603	0.2%
Sappi, Ltd.	2,275,007	16,895,152	0.3%
# SPAR Group, Ltd. (The)	1,162,708	15,671,335	0.2%
Telkom SA SOC, Ltd.	1,921,390	10,753,072	0.2%
Other Securities		<u>293,163,410</u>	<u>4.4%</u>
TOTAL SOUTH AFRICA		<u>469,897,239</u>	<u>7.2%</u>
SOUTH KOREA — (12.7%)			
Other Securities		<u>886,000,191</u>	<u>13.6%</u>
TAIWAN — (15.5%)			
Other Securities		<u>1,082,705,887</u>	<u>16.6%</u>
THAILAND — (3.3%)			
Other Securities		<u>230,761,783</u>	<u>3.6%</u>
TURKEY — (1.4%)			
Other Securities		<u>98,867,480</u>	<u>1.5%</u>
TOTAL COMMON STOCKS		<u>6,323,551,410</u>	<u>97.2%</u>

**THE EMERGING MARKETS SMALL CAP SERIES
CONTINUED**

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
PREFERRED STOCKS — (1.4%)			
BRAZIL — (1.3%)			
Cia Energetica de Minas Gerais	5,514,829	\$ 15,428,768	0.2%
Other Securities		<u>79,111,913</u>	<u>1.2%</u>
TOTAL BRAZIL		<u>94,540,681</u>	<u>1.4%</u>
CHILE — (0.1%)			
Other Securities		<u>4,064,551</u>	<u>0.1%</u>
COLOMBIA — (0.0%)			
Other Securities		<u>2,384,477</u>	<u>0.0%</u>
INDIA — (0.0%)			
Other Securities		<u>115,799</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>101,105,508</u>	<u>1.5%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities		<u>71,472</u>	<u>0.0%</u>
INDONESIA — (0.0%)			
Other Securities		<u>17,448</u>	<u>0.0%</u>
MALAYSIA — (0.0%)			
Other Securities		<u>343,860</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Securities		<u>27,542</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Securities		<u>60,805</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities		<u>11,544</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>532,671</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>6,425,189,589</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (8.2%)			
§@ DFA Short Term Investment Fund	49,493,179	<u>572,784,566</u>	<u>8.8%</u>
TOTAL INVESTMENTS — (100.0%)			
(Cost \$6,281,544,083)		<u>\$6,997,974,155</u>	<u>107.5%</u>

THE EMERGING MARKETS SMALL CAP SERIES
CONTINUED

Summary of the Series' investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil	\$ 505,313,655	—	—	\$ 505,313,655
Chile	1,088,052	\$ 108,460,944	—	109,548,996
China	55,673,829	998,632,979	—	1,054,306,808
Colombia	12,135,744	—	—	12,135,744
Greece	—	20,910,141	—	20,910,141
Hong Kong	—	456,686	—	456,686
Hungary	—	6,121,958	—	6,121,958
India	97,036	984,146,598	—	984,243,634
Indonesia	1,583,335	212,074,711	—	213,658,046
Malaysia	129,593	258,895,891	—	259,025,484
Mexico	177,599,157	—	—	177,599,157
Philippines	—	96,346,056	—	96,346,056
Poland	—	115,652,465	—	115,652,465
South Africa	6,931,188	462,966,051	—	469,897,239
South Korea	4,773,434	881,226,757	—	886,000,191
Taiwan	87,165	1,082,618,722	—	1,082,705,887
Thailand	230,211,435	550,348	—	230,761,783
Turkey	—	98,867,480	—	98,867,480
Preferred Stocks				
Brazil	94,540,681	—	—	94,540,681
Chile	—	4,064,551	—	4,064,551
Colombia	2,384,477	—	—	2,384,477
India	115,799	—	—	115,799
Rights/Warrants				
Brazil	—	71,472	—	71,472
Indonesia	—	17,448	—	17,448
Malaysia	—	343,860	—	343,860
Philippines	—	27,542	—	27,542
South Korea	—	60,805	—	60,805
Taiwan	—	11,544	—	11,544
Securities Lending Collateral	—	572,784,566	—	572,784,566
Futures Contracts**	1,040,556	—	—	1,040,556
TOTAL	<u>\$1,093,705,136</u>	<u>\$5,905,309,575</u>	<u>—</u>	<u>\$6,999,014,711</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment. (Note G)

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017

(Unaudited)

(Amounts in thousands)

	The U.S. Large Cap Value Series*	The DFA International Value Series*	The Japanese Small Company Series*	The Asia Pacific Small Company Series*
ASSETS:				
Investments at Value (including \$1,404,990, \$975,662, \$348,773 and \$262,689 of securities on loan, respectively)	\$24,480,375	\$11,025,504	\$3,342,999	\$1,626,884
Temporary Cash Investments at Value & Cost	288,414	—	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$920,913, \$942,244, \$361,558 and \$229,488)	921,032	942,324	361,553	229,531
Segregated Cash for Futures Contracts	7,160	4,695	—	—
Foreign Currencies at Value	—	13,627	146	7,301
Cash	—	114,845	7,943	2,602
Receivables:				
Investment Securities Sold	22,846	—	764	3,333
Dividends, Interest and Tax Reclaims	29,866	48,739	29,767	1,519
Securities Lending Income	190	1,144	708	405
Unrealized Gain on Foreign Currency Contracts	—	—	2	—
Prepaid Expenses and Other Assets	27	12	3	3
Total Assets	25,749,910	12,150,890	3,743,885	1,871,578
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	920,816	942,176	361,462	229,460
Investment Securities Purchased	104,940	—	3,783	771
Due to Advisor	2,002	1,797	271	135
Futures Margin Variation	401	238	—	—
Accrued Expenses and Other Liabilities	1,158	667	212	108
Total Liabilities	1,029,317	944,878	365,728	230,474
NET ASSETS	\$24,720,593	\$11,206,012	\$3,378,157	\$1,641,104
Investments at Cost	\$16,752,543	\$10,049,365	\$2,765,471	\$1,649,392
Foreign Currencies at Cost	\$ —	\$ 13,691	\$ 146	\$ 7,320

* See Note J in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF ASSETS AND LIABILITIES

APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	<u>The United Kingdom Small Company Series</u>	<u>The Continental Small Company Series*</u>	<u>The Canadian Small Company Series</u>	<u>The Emerging Markets Series*</u>	<u>The Emerging Markets Small Cap Series*</u>
ASSETS:					
Investments at Value (including \$99,512, \$617,598, \$205,744, \$290,124 and \$1,021,332 of securities on loan, respectively)	\$2,098,865	\$4,934,668	\$1,205,904	\$5,695,583	\$6,425,190
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$103,496, \$656,453, \$212,866, \$206,382 and \$572,651)	103,510	656,446	212,902	206,410	572,785
Segregated Cash for Futures Contracts	—	—	—	1,793	2,100
Foreign Currencies at Value	1,478	7,704	596	39,902	53,172
Cash	10,808	14,285	11,540	23,327	29,178
Receivables:					
Investment Securities Sold	1,036	1,682	2,703	4,095	2,576
Dividends, Interest and Tax Reclaims	12,907	14,940	733	5,490	8,957
Securities Lending Income	121	1,652	427	370	4,345
Futures Margin Variation	—	—	—	54	62
Unrealized Gain on Foreign Currency Contracts	11	2	—	1	—
Prepaid Expenses and Other Assets	<u>2</u>	<u>4</u>	<u>1</u>	<u>6</u>	<u>6</u>
Total Assets	<u>2,228,738</u>	<u>5,631,383</u>	<u>1,434,806</u>	<u>5,977,031</u>	<u>7,098,371</u>
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	103,492	656,374	212,835	206,377	572,625
Investment Securities Purchased	2,265	10,387	10,993	12,910	17,328
Due to Advisor	166	389	100	465	1,055
Unrealized Loss on Foreign Currency Contracts	1	3	2	2	2
Accrued Expenses and Other Liabilities	<u>118</u>	<u>264</u>	<u>45</u>	<u>432</u>	<u>329</u>
Total Liabilities	<u>106,042</u>	<u>667,417</u>	<u>223,975</u>	<u>220,186</u>	<u>591,339</u>
NET ASSETS	<u>\$2,122,696</u>	<u>\$4,963,966</u>	<u>\$1,210,831</u>	<u>\$5,756,845</u>	<u>\$6,507,032</u>
Investments at Cost	<u>\$1,762,128</u>	<u>\$3,671,841</u>	<u>\$1,409,727</u>	<u>\$4,171,265</u>	<u>\$5,708,893</u>
Foreign Currencies at Cost	<u>\$ 1,468</u>	<u>\$ 7,694</u>	<u>\$ 594</u>	<u>\$ 39,522</u>	<u>\$ 53,051</u>

* See Note J in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	<u>The U.S. Large Cap Value Series</u>	<u>The DFA International Value Series</u>	<u>The Japanese Small Company Series</u>	<u>The Asia Pacific Small Company Series</u>
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$1, \$14,368, \$3,918 and \$506, respectively)#	\$ 259,498	\$ 162,876	\$ 35,781	\$22,117
Income from Securities Lending	1,279	5,087	3,424	2,360
Total Investment Income	<u>260,777</u>	<u>167,963</u>	<u>39,205</u>	<u>24,477</u>
Expenses				
Investment Management Fees	11,654	10,383	1,573	776
Accounting & Transfer Agent Fees	536	244	74	41
Custodian Fees	110	423	251	153
Shareholders' Reports	19	9	3	1
Directors'/Trustees' Fees & Expenses	113	50	15	8
Professional Fees	170	94	27	14
Other	263	154	52	27
Total Expenses	<u>12,865</u>	<u>11,357</u>	<u>1,995</u>	<u>1,020</u>
Fees Paid Indirectly (Note C)	—	(292)	(18)	(8)
Net Expenses	<u>12,865</u>	<u>11,065</u>	<u>1,977</u>	<u>1,012</u>
Net Investment Income (Loss)	<u>247,912</u>	<u>156,898</u>	<u>37,228</u>	<u>23,465</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	800,632	(11,728)	30,970	25,519
Futures	14,271	8,027	—	—
Foreign Currency Transactions	—	(3,521)	(2,331)	(461)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	2,137,765	986,251	153,107	28,041
Futures	5,258	3,401	—	—
Translation of Foreign Currency Denominated Amounts	—	1,063	682	(15)
Net Realized and Unrealized Gain (Loss)	<u>2,957,926</u>	<u>983,493</u>	<u>182,428</u>	<u>53,084</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$3,205,838</u>	<u>\$1,140,391</u>	<u>\$219,656</u>	<u>\$76,549</u>

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

	<u>The United Kingdom Small Company Series</u>	<u>The Continental Small Company Series</u>	<u>The Canadian Small Company Series</u>	<u>The Emerging Markets Series</u>	<u>The Emerging Markets Small Cap Series</u>
Investment Income					
Dividends (Net of Foreign Taxes Withheld of \$29, \$6,775, \$1,680, \$5,475 and \$4,297, respectively)#	\$ 35,116	\$ 45,764	\$ 9,568	\$ 42,192	\$ 39,086
Income from Securities Lending	507	6,784	2,352	2,082	21,556
Total Investment Income	<u>35,623</u>	<u>52,548</u>	<u>11,920</u>	<u>44,274</u>	<u>60,642</u>
Expenses					
Investment Management Fees	912	2,159	527	2,589	5,770
Accounting & Transfer Agent Fees	44	104	24	124	138
Custodian Fees	49	317	30	981	1,433
Shareholders' Reports	2	4	1	4	5
Directors'/Trustees' Fees & Expenses	9	21	5	25	27
Professional Fees	17	38	8	81	88
Other	31	76	14	81	93
Total Expenses	<u>1,064</u>	<u>2,719</u>	<u>609</u>	<u>3,885</u>	<u>7,554</u>
Fees Paid Indirectly (Note C)	<u>(14)</u>	<u>(36)</u>	<u>(24)</u>	<u>(66)</u>	<u>(122)</u>
Net Expenses	<u>1,050</u>	<u>2,683</u>	<u>585</u>	<u>3,819</u>	<u>7,432</u>
Net Investment Income (Loss)	<u>34,573</u>	<u>49,865</u>	<u>11,335</u>	<u>40,455</u>	<u>53,210</u>
Realized and Unrealized Gain (Loss)					
Net Realized Gain (Loss) on:					
Investment Securities Sold**	19,709	54,963	158	(19,021)	16,948
Futures	—	—	—	2,422	3,170
Foreign Currency Transactions	(145)	360	100	111	758
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign					
Currency	301,413	658,587	27,773	474,245	527,025
Futures	—	—	—	1,674	752
Translation of Foreign Currency Denominated Amounts	424	56	8	(54)	(67)
Net Realized and Unrealized Gain (Loss)	<u>321,401</u>	<u>713,966</u>	<u>28,039</u>	<u>459,377</u>	<u>548,586</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$355,974</u>	<u>\$763,831</u>	<u>\$39,374</u>	<u>\$499,832</u>	<u>\$601,796</u>

** Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0 and \$0, respectively.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	The U.S. Large Cap Value Series		The DFA International Value Series		The Japanese Small Company Series	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 247,912	\$ 464,438	\$ 156,898	\$ 332,006	\$ 37,228	\$ 54,226
Net Realized Gain (Loss) on:						
Investment Securities Sold*	800,632	567,193	(11,728)	(261,808)	30,970	122,152
Futures	14,271	21,037	8,027	5,988	—	—
Foreign Currency Transactions	—	—	(3,521)	5,590	(2,331)	2,170
Forward Currency Contracts	—	—	—	8	—	(36)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	2,137,765	(57,128)	986,251	(32,753)	153,107	214,787
Futures	5,258	(3,872)	3,401	(852)	—	—
Translation of Foreign Currency Denominated Amounts	—	—	1,063	(908)	682	(688)
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>3,205,838</u>	<u>991,668</u>	<u>1,140,391</u>	<u>47,271</u>	<u>219,656</u>	<u>392,611</u>
Transactions in Interest:						
Contributions	1,266,304	1,812,211	706,688	1,394,282	120,920	224,138
Withdrawals	(668,117)	(981,368)	(370,607)	(939,918)	(95,013)	(115,843)
Net Increase (Decrease) from Transactions in Interest	<u>598,187</u>	<u>830,843</u>	<u>336,081</u>	<u>454,364</u>	<u>25,907</u>	<u>108,295</u>
Total Increase (Decrease) in Net Assets	<u>3,804,025</u>	<u>1,822,511</u>	<u>1,476,472</u>	<u>501,635</u>	<u>245,563</u>	<u>500,906</u>
Net Assets						
Beginning of Period	<u>20,916,568</u>	<u>19,094,057</u>	<u>9,729,540</u>	<u>9,227,905</u>	<u>3,132,594</u>	<u>2,631,688</u>
End of Period	<u>\$24,720,593</u>	<u>\$20,916,568</u>	<u>\$11,206,012</u>	<u>\$9,729,540</u>	<u>\$3,378,157</u>	<u>\$3,132,594</u>

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	The Asia Pacific Small Company Series		The United Kingdom Small Company Series		The Continental Small Company Series	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 23,465	\$ 55,379	\$ 34,573	\$ 79,465	\$ 49,865	\$ 98,312
Net Realized Gain (Loss) on:						
Investment Securities Sold*	25,519	(8,246)	19,709	71,244	54,963	122,507
Futures	—	—	—	—	—	687
Foreign Currency Transactions	(461)	309	(145)	(1,277)	360	(394)
Forward Currency Contracts	—	(18)	—	—	—	(5)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	28,041	168,801	301,413	(469,059)	658,587	27,064
Futures	—	—	—	—	—	19
Translation of Foreign Currency Denominated Amounts	(15)	22	424	(215)	56	(32)
Net Increase (Decrease) in Net Assets Resulting from Operations	76,549	216,247	355,974	(319,842)	763,831	248,158
Transactions in Interest:						
Contributions	48,524	137,711	90,326	112,811	101,189	441,553
Withdrawals	(39,705)	(26,496)	(7,069)	(193,617)	(48,979)	(195,529)
Net Increase (Decrease) from Transactions in Interest	8,819	111,215	83,257	(80,806)	52,210	246,024
Total Increase (Decrease) in Net Assets	85,368	327,462	439,231	(400,648)	816,041	494,182
Net Assets						
Beginning of Period	1,555,736	1,228,274	1,683,465	2,084,113	4,147,925	3,653,743
End of Period	<u>\$1,641,104</u>	<u>\$1,555,736</u>	<u>\$2,122,696</u>	<u>\$1,683,465</u>	<u>\$4,963,966</u>	<u>\$4,147,925</u>

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	The Canadian Small Company Series		The Emerging Markets Series		The Emerging Markets Small Cap Series	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)		(Unaudited)		(Unaudited)	
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	\$ 11,335	\$ 18,822	\$ 40,455	\$ 110,781	\$ 53,210	\$ 144,191
Net Realized Gain (Loss) on:						
Investment Securities Sold*	158	(24,152)	(19,021)	(106,229)	16,948	140,851
Futures	—	—	2,422	5,752	3,170	4,055
Foreign Currency Transactions	100	229	111	975	758	457
Forward Currency Contracts	—	—	—	(4)	—	(116)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	27,773	135,836	474,245	512,891	527,025	400,224
Futures	—	—	1,674	(266)	752	289
Translation of Foreign Currency Denominated Amounts	8	(6)	(54)	207	(67)	586
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>39,374</u>	<u>130,729</u>	<u>499,832</u>	<u>524,107</u>	<u>601,796</u>	<u>690,537</u>
Transactions in Interest:						
Contributions	238,636	187,903	371,644	471,019	692,553	448,086
Withdrawals	(443)	(8,500)	(112,362)	(400,950)	(302,964)	(521,283)
Net Increase (Decrease) from Transactions in Interest	<u>238,193</u>	<u>179,403</u>	<u>259,282</u>	<u>70,069</u>	<u>389,589</u>	<u>(73,197)</u>
Total Increase (Decrease) in Net Assets	277,567	310,132	759,114	594,176	991,385	617,340
Net Assets						
Beginning of Period	<u>933,264</u>	<u>623,132</u>	<u>4,997,731</u>	<u>4,403,555</u>	<u>5,515,647</u>	<u>4,898,307</u>
End of Period	<u>\$1,210,831</u>	<u>\$933,264</u>	<u>\$5,756,845</u>	<u>\$4,997,731</u>	<u>\$6,507,032</u>	<u>\$5,515,647</u>

* Net of foreign capital gain taxes withheld of \$0, \$0, \$0, \$0, \$0 and \$68, respectively.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

The U.S. Large Cap Value Series						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	15.29%(D)	4.75%	1.32%	15.67%	35.68%	18.31%
Net Assets, End of Period (thousands)	\$24,720,593	\$20,916,568	\$19,094,057	\$18,376,682	\$14,838,988	\$10,589,152
Ratio of Expenses to Average Net Assets	0.11%(E)	0.11%	0.11%	0.11%	0.11%	0.12%
Ratio of Net Investment Income to Average Net Assets	2.13%(E)	2.39%	2.20%	1.90%	1.98%	2.15%
Portfolio Turnover Rate	9%(D)	15%	16%	15%	15%	10%

The DFA International Value Series						
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	11.53%(D)	(0.10)%	(5.35)%	(0.72)%	28.18%	3.17%
Net Assets, End of Period (thousands)	\$11,206,012	\$9,729,540	\$9,227,905	\$9,343,666	\$8,792,130	\$7,238,249
Ratio of Expenses to Average Net Assets	0.22%(E)	0.22%	0.22%	0.22%	0.22%	0.24%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.22%(E)	0.22%	0.22%	0.22%	0.22%	0.24%
Ratio of Net Investment Income to Average Net Assets	3.02%(E)	3.72%	3.31%	4.50%	3.20%	3.75%
Portfolio Turnover Rate	8%(D)	17%	21%	17%	15%	14%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

The Japanese Small Company Series

	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	7.11%(D)	14.53%	9.04%	2.46%	30.62%	0.54%
Net Assets, End of Period (thousands)	\$3,378,157	\$3,132,594	\$2,631,688	\$2,505,409	\$2,281,624	\$1,686,731
Ratio of Expenses to Average Net Assets	0.13%(E)	0.13%	0.13%	0.13%	0.14%	0.15%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.13%(E)	0.13%	0.13%	0.13%	0.14%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.37%(E)	1.99%	1.69%	1.71%	1.87%	2.17%
Portfolio Turnover Rate	4%(D)	10%	6%	9%	16%	7%

The Asia Pacific Small Company Series

	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	5.06%(D)	16.69%	(11.83)%	(3.46)%	10.97%	7.48%
Net Assets, End of Period (thousands)	\$1,641,104	\$1,555,736	\$1,228,274	\$1,453,786	\$1,265,498	\$1,003,860
Ratio of Expenses to Average Net Assets	0.13%(E)	0.13%	0.13%	0.13%	0.15%	0.16%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.13%(E)	0.13%	0.13%	0.13%	0.15%	0.16%
Ratio of Net Investment Income to Average Net Assets	3.03%(E)	4.00%	4.17%	3.96%	4.64%	4.26%
Portfolio Turnover Rate	8%(D)	10%	7%	7%	9%	18%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

The United Kingdom Small Company Series

	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	20.72%(D)	(15.82)%	9.95%	1.22%	37.42%	23.41%
Net Assets, End of Period (thousands)	\$2,122,696	\$1,683,465	\$2,084,113	\$1,995,898	\$1,988,287	\$1,464,838
Ratio of Expenses to Average Net Assets	0.12%(E)	0.12%	0.11%	0.11%	0.12%	0.13%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.12%(E)	0.12%	0.11%	0.11%	0.12%	0.13%
Ratio of Net Investment Income to Average Net Assets	3.79%(E)	4.36%	3.44%	2.98%	3.29%	3.37%
Portfolio Turnover Rate	3%(D)	15%	10%	8%	17%	6%

The Continental Small Company Series

	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	18.38%(D)	6.10%	9.81%	(2.25)%	43.67%	2.29%
Net Assets, End of Period (thousands)	\$4,963,966	\$4,147,925	\$3,653,743	\$3,152,277	\$3,217,766	\$2,245,179
Ratio of Expenses to Average Net Assets	0.12%(E)	0.13%	0.13%	0.13%	0.14%	0.16%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.13%(E)	0.13%	0.13%	0.13%	0.14%	0.16%
Ratio of Net Investment Income to Average Net Assets	2.31%(E)	2.49%	2.44%	2.40%	2.67%	3.15%
Portfolio Turnover Rate	5%(D)	9%	14%	13%	13%	9%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

The Canadian Small Company Series

	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	5.00%(D)	20.77%	(25.00)%	(3.83)%	5.71%	(2.51)%
Net Assets, End of Period (thousands)	\$1,210,831	\$933,264	\$623,132	\$849,429	\$741,204	\$689,086
Ratio of Expenses to Average Net Assets	0.11%(E)	0.12%	0.12%	0.12%	0.13%	0.15%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.12%(E)	0.12%	0.12%	0.12%	0.13%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.15%(E)	2.52%	2.73%	2.42%	2.99%	2.29%
Portfolio Turnover Rate	4%(D)	8%	18%	5%	14%	22%

The Emerging Markets Series

	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
(Unaudited)						
Total Return	9.41%(D)	11.44%	(14.86)%	1.74%	6.99%	4.55%
Net Assets, End of Period (thousands)	\$5,756,845	\$4,997,731	\$4,403,555	\$4,185,451	\$3,766,160	\$2,913,307
Ratio of Expenses to Average Net Assets	0.15%(E)	0.15%	0.16%	0.15%	0.16%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.15%(E)	0.15%	0.16%	0.15%	0.16%	0.20%
Ratio of Net Investment Income to Average Net Assets	1.56%(E)	2.45%	2.39%	2.51%	2.38%	2.55%
Portfolio Turnover Rate	1%(D)	5%	9%	5%	4%	5%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

	The Emerging Markets Small Cap Series					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
	(Unaudited)					
Total Return	10.08%(D)	14.45%	(9.42)%	5.60%	9.41%	7.19%
Net Assets, End of Period (thousands)	\$6,507,032	\$5,515,647	\$4,898,307	\$4,921,438	\$4,091,523	\$2,953,350
Ratio of Expenses to Average Net Assets	0.26%(E)	0.26%	0.26%	0.26%	0.29%	0.36%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.26%(E)	0.26%	0.27%	0.26%	0.29%	0.36%
Ratio of Net Investment Income to Average Net Assets	1.84%(E)	2.89%	2.62%	2.48%	2.37%	2.48%
Portfolio Turnover Rate	6%(D)	18%	18%	9%	11%	13%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
NOTES TO FINANCIAL STATEMENTS
(Unaudited)

A. Organization:

The DFA Investment Trust Company (the “Trust”) is an open-end management investment company registered under the Investment Company Act of 1940. The Trust consists of eleven portfolios, nine of which are included in this section of the report (collectively, the “Series”). The remaining operational portfolios are presented in separate reports. The Series are investment companies, and accordingly, follow the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”) Topic 946, “Financial Services-Investment Companies.”

Domestic Equity Portfolio

The U.S. Large Cap Value Series

International Equity Portfolios

The DFA International Value Series
The Japanese Small Company Series
The Asia Pacific Small Company Series
The United Kingdom Small Company Series
The Continental Small Company Series
The Canadian Small Company Series
The Emerging Markets Series
The Emerging Markets Small Cap Series

B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the Trust in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates and those differences could be material.

1. *Security Valuation:* The Series utilize a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels described below:

- Level 1 – inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies, futures contracts)
- Level 2 – other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 – significant unobservable inputs (including the Series’ own assumptions in determining the fair value of investments)

Securities held by the Domestic Equity Portfolio and the International Equity Portfolios, including over-the-counter securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the Domestic Equity Portfolio and the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolio and the International Equity Portfolios value the securities within the range of the most recent quoted bid and asked prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Trustees of the Trust. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Series is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolio and the International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time that the net asset values of the International Equity Portfolios are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the International Equity Portfolios price their shares at the close of the NYSE, the International Equity Portfolios will fair value their foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the International Equity Portfolios' foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Trustees of the International Equity Portfolios has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the International Equity Portfolios utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When an International Equity Portfolio uses fair value pricing, the values assigned to the International Equity Portfolio's foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Futures contracts held by the Series are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy. Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

A summary of the inputs used to value the Series' investments by each major security type, industry and/or country is disclosed previously in this note. Valuation hierarchy tables have been included at the end of the Summary Schedules of Portfolio Holdings. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For the six months ended April 30, 2017, there were no significant transfers between Level 1 and Level 2 and no significant Level 3 investments held by the Series.

2. Foreign Currency Translation: Securities and other assets and liabilities of the International Equity Portfolios, whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and asked prices for the U.S. dollar as quoted by generally recognized reliable sources. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement.

The International Equity Portfolios do not isolate the effect of fluctuations in foreign currency rates when determining the realized gain or loss upon the sale or maturity of foreign currency denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the International Equity Portfolios and the U.S. dollar equivalent amounts actually received or paid.

3. *Deferred Compensation Plan:* Each eligible Trustee of the Trust may elect participation in The Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Trustees may defer payment of all or a portion of their total fees earned as a Trustee. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: U.S. Large Cap Value Portfolio; U.S. Core Equity 1 Portfolio; U.S. Core Equity 2 Portfolio; U.S. Vector Equity Portfolio; U.S. Micro Cap Portfolio; DFA International Value Portfolio; International Core Equity Portfolio; Emerging Markets Portfolio; Emerging Markets Core Equity Portfolio; and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

Each Trustee has the option to receive their distribution of proceeds in one of the following methods: lump sum; annual installments over a period of agreed-upon years; or quarterly installments over a period of agreed-upon years. Each Trustee shall have the right in a notice of election (the "Notice") to defer the receipt of the Trustee's deferred compensation until a date specified by such Trustee in the Notice, which date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Trustee ceases to be a member of the Board of Trustees of the Trust; and (ii) five years following the effective date of the Trustee's first deferral election. If a Trustee who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Trustee's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Trustee ceases to be a member of the Board (unless the Trustee files an amended Notice selecting a different distribution date). As of April 30, 2017, none of the Trustees have requested or received a distribution of proceeds of a deferred fee account.

4. *Other:* Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Series estimate the character of distributions received that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Discount and premium on securities purchased are amortized over the lives of the respective securities, utilizing the effective interest method. Expenses directly attributable to a Series are directly charged. Common expenses of the Trust or Series are allocated using methods approved by the Board of Trustees, generally based on average net assets.

The International Equity Portfolios may be subject to taxes imposed by countries in which they invest, with respect to their investments in issuers existing or operating in such countries. Such taxes are generally based on income earned or repatriated and capital gains realized on the sale of such investments. The Series accrue such taxes when the related income or capital gains are earned or throughout the holding period. Some countries require governmental approval for the repatriation of investment income, capital or the proceeds of sales earned by foreign investors. In addition, if there is a deterioration in a country's balance of payments or for other reasons, a country may impose temporary restrictions on foreign capital remittances abroad.

The Emerging Markets Series and The Emerging Markets Small Cap Series are subject to a 15% tax on short-term capital gains for investments in India. Such taxes are due upon sale of individual securities. The capital gains taxes are recognized when the capital gains are earned.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Series. For the six months ended April 30, 2017, the Series' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

The U.S. Large Cap Value Series	0.10%
The DFA International Value Series	0.20%
The Japanese Small Company Series	0.10%
The Asia Pacific Small Company Series	0.10%
The United Kingdom Small Company Series	0.10%
The Continental Small Company Series	0.10%
The Canadian Small Company Series	0.10%
The Emerging Markets Series	0.10%
The Emerging Markets Small Cap Series	0.20%

Earned Income Credit:

In addition, the Series have entered into arrangements with their custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of each Series' custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of each Series' net assets. During the six months ended April 30, 2017, expenses reduced were as follows (amounts in thousands):

	<u>Fees Paid Indirectly</u>
The DFA International Value Series	\$292
The Japanese Small Company Series	18
The Asia Pacific Small Company Series	8
The United Kingdom Small Company Series	14
The Continental Small Company Series	36
The Canadian Small Company Series	24
The Emerging Markets Series	66
The Emerging Markets Small Cap Series	122

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Trustees of the Advisor are also Officers and Trustees of the Trust; however, such Officers and Trustees (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Trust. For the six months ended April 30, 2017, the total related amounts paid by the Trust to the CCO were \$42 (in thousands). The total related amounts paid by each of the Series are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

At April 30, 2017, the total liability for deferred compensation to Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

The U.S. Large Cap Value Series	\$553
The DFA International Value Series	354
The Japanese Small Company Series	85
The Asia Pacific Small Company Series	44
The United Kingdom Small Company Series	56
The Continental Small Company Series	108
The Canadian Small Company Series	26
The Emerging Markets Series	138
The Emerging Markets Small Cap Series	115

E. Purchases and Sales of Securities:

For the six months ended April 30, 2017, the Series' transactions related to investment securities, other than short-term securities and U.S. government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
The U.S. Large Cap Value Series	\$2,909,117	\$2,060,806
The DFA International Value Series	1,120,394	791,279
The Japanese Small Company Series	178,785	127,844
The Asia Pacific Small Company Series	157,386	124,684
The United Kingdom Small Company Series	148,543	48,625
The Continental Small Company Series	306,903	225,291
The Canadian Small Company Series	293,679	42,758
The Emerging Markets Series	361,319	67,294
The Emerging Markets Small Cap Series	785,027	371,213

There were no purchases or sales of long-term U.S. government securities.

F. Federal Income Taxes:

No provision for federal income taxes is required since the Series are treated as partnerships for federal income tax purposes. Any net investment income and realized and unrealized gains and losses have been deemed to have been "passed down" to their respective partners.

At April 30, 2017, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
The U.S. Large Cap Value Series	\$17,961,870	\$8,223,481	\$(495,529)	\$7,727,952
The DFA International Value Series	10,991,609	1,800,145	(823,925)	976,220
The Japanese Small Company Series	3,127,029	812,799	(235,276)	577,523
The Asia Pacific Small Company Series	1,878,880	349,009	(371,474)	(22,465)
The United Kingdom Small Company Series	1,865,624	524,507	(187,757)	336,750
The Continental Small Company Series	4,328,294	1,676,933	(414,113)	1,262,820
The Canadian Small Company Series	1,622,593	160,757	(364,544)	(203,787)
The Emerging Markets Series	4,377,646	1,844,395	(320,049)	1,524,346
The Emerging Markets Small Cap Series	6,281,544	1,505,625	(789,195)	716,430

The difference between book-basis and tax-basis unrealized appreciation (depreciation) is primarily attributable to the tax deferral of losses on wash sales and investments in passive foreign investment companies.

Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Series' tax positions and has concluded that no additional provision for income tax is required in any Series' financial statements. The Series are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Series' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

G. Financial Instruments:

In accordance with the Series' investment objectives and policies, the Series may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. *Foreign Market Risks:* Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of international securities held by the Series may be inhibited.

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Series.

2. *Futures Contracts:* The Series noted below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Series. The Series, however, do not intend to sell futures contracts to establish short positions in individual securities. Upon entering into a futures contract, the Series deposit cash or pledge U.S. government securities to a broker, equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Series as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Series record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entering into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Series could lose more than the initial margin requirements. The Series entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

At April 30, 2017, the following Series had outstanding futures contracts (dollar amounts in thousands):

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
The U.S. Large Cap Value Series	S&P 500 Emini Index®	06/16/17	1,432	\$170,444	\$1,386	\$7,160
				<u>\$170,444</u>	<u>\$1,386</u>	<u>\$7,160</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
The DFA International Value Series	MINI MSCI EAFE Index®	06/16/17	381	\$ 34,743	\$1,626	\$2,995
The DFA International Value Series	S&P 500 Emini Index®	06/16/17	619	<u>73,677</u>	<u>923</u>	<u>1,700</u>
				<u>\$108,420</u>	<u>\$2,549</u>	<u>\$4,695</u>

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
The Emerging Markets Series	MINI MSCI EAFE Index®	06/16/17	559	\$27,363	\$1,208	\$1,538
The Emerging Markets Series	S&P 500 Emini Index®	06/16/17	135	16,068	200	255
				<u>\$43,431</u>	<u>\$1,408</u>	<u>\$1,793</u>
	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
The Emerging Markets Small Cap Series	MINI MSCI EAFE Index®	06/16/17	650	\$31,818	\$ 901	\$1,818
The Emerging Markets Small Cap Series	S&P 500 Emini Index®	06/16/17	160	19,044	140	282
				<u>\$50,862</u>	<u>\$1,041</u>	<u>\$2,100</u>

3. *Forward Currency Contracts:* The International Equity Portfolios may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk).

The decision to hedge a Series' currency exposure with respect to a foreign market will be based primarily on the Series' existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Series as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation from translation of foreign-currency-denominated amounts. When the contract is closed or offset with the same counterparty, the Series records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on foreign currency transactions. At April 30, 2017, the International Equity Portfolios had no outstanding forward currency contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the six months ended April 30, 2017 (amounts in thousands):

	<u>Futures</u>
The U.S. Large Cap Value Series	\$161,124
The DFA International Value Series	87,112
The Emerging Markets Series	41,128
The Emerging Markets Small Cap Series	39,989

The following is a summary of the location of derivatives on the Series' Statements of Assets and Liabilities as of April 30, 2017:

<u>Derivative Type</u>	<u>Location on the Statements of Assets and Liabilities</u>
Equity contracts	<u>Asset Derivatives</u>
	Receivables: Futures Margin Variation

The following is a summary of the Series' derivative instrument holdings categorized by primary risk exposure as of April 30, 2017 (amounts in thousands):

	<u>Asset Derivatives Value</u>	
	<u>Total Value</u> <u>at</u> <u>April 30, 2017</u>	<u>Equity</u> <u>Contracts*</u>
The U.S. Large Cap Value Series	\$1,386	\$1,386
The DFA International Value Series	2,549	2,549
The Emerging Markets Series	1,408	1,408
The Emerging Markets Small Cap Series	1,041	1,041

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statements of Assets and Liabilities.

The following is a summary of the location and value of derivative instrument holdings on the Series' Statements of Operations categorized by primary risk exposure for the six months ended April 30, 2017:

<u>Derivative Type</u>	<u>Location of Gain (Loss) on Derivatives</u>
Equity contracts	Net Realized Gain (Loss) on: Futures Change in Unrealized Appreciation (Depreciation) of: Futures

The following is a summary of the realized and change in unrealized gains and losses from the Series' derivative instrument holdings categorized by primary risk exposure for the six months ended April 30, 2017 (amounts in thousands):

	<u>Realized Gain (Loss) on</u> <u>Derivatives</u>	
	<u>Total</u>	<u>Equity</u> <u>Contracts</u>
The U.S. Large Cap Value Series	\$14,271	\$14,271
The DFA International Value Series	8,027	8,027
The Emerging Markets Series	2,422	2,422
The Emerging Markets Small Cap Series	3,170	3,170

	<u>Change in Unrealized</u> <u>Appreciation (Depreciation) on</u> <u>Derivatives</u>	
	<u>Total</u>	<u>Equity</u> <u>Contracts</u>
The U.S. Large Cap Value Series	\$ 5,258	\$ 5,258
The DFA International Value Series	3,401	3,401
The Emerging Markets Series	1,674	1,674
The Emerging Markets Small Cap Series	752	752

H. Line of Credit and Interfund Lending Program:

The Trust, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective March 29, 2017, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on March 28, 2018.

The Trust, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 6, 2017. A line of credit with similar

terms was in effect through January 6, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 5, 2018.

For the six months ended April 30, 2017, borrowings by the Series under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>
The Japanese Small Company Series	1.16%	\$25,222	1	\$ 1	\$25,222
The Asia Pacific Small Company Series . . .	1.30%	856	7	—	4,883
The Emerging Markets Series	1.66%	7,009	4	1	7,564
The Emerging Markets Small Cap Series . . .	1.16%	31,663	5	5	35,873

* Number of Days Outstanding represents the total of single or consecutive days during the six months ended April 30, 2017, that each Series' available line of credit was utilized.

There were no outstanding borrowings by the Series under the lines of credit as of April 30, 2017.

Pursuant to an exemptive order issued by the SEC (the "Order"), the Series may participate in an interfund lending program among certain portfolios managed by the Advisor (portfolios that operate as feeder funds do not participate in the program). The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice.

The Series did not utilize the interfund lending program during the six months ended April 30, 2017.

I. Affiliated Trades:

Cross trades for the six months ended April 30, 2017, if any, were executed by the Series pursuant to procedures adopted by the Board of Trustees of the Trust to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of having a common investment adviser (or affiliated investment advisers), common trustees and/or common officers. At its regularly scheduled meetings, the Board reviews such transactions for compliance with the requirements and restrictions set forth by Rule 17a-7 under the 1940 Act.

For the six months ended April 30, 2017, cross trades by the Series under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
The U.S. Large Cap Value Series	\$265,085	\$95,910	\$24,946
The DFA International Value Series	69,722	26,653	3,611
The Japanese Small Company Series	10,372	5,027	1,664
The Asia Pacific Small Company Series	15,454	24,449	10,015
The Continental Small Company Series	20,078	413	226
The Canadian Small Company Series	28,182	3,735	1,778
The Emerging Markets Series	3,304	584	(32)
The Emerging Markets Small Cap Series	1,567	2,795	(93)

J. Securities Lending:

As of April 30, 2017, each Series had securities on loan to brokers/dealers, for which each such Series received cash collateral. The non-cash collateral includes short-and/or long-term U.S. Treasuries and U.S. Government Agency Securities as follows (amounts in thousands):

	<u>Market Value</u>
The U.S. Large Cap Value Series	\$530,878
The DFA International Value Series	92,262
The Japanese Small Company Series	18,295
The Asia Pacific Small Company Series	55,261
The United Kingdom Small Company Series	1,828
The Continental Small Company Series	16,574
The Canadian Small Company Series	4,192
The Emerging Markets Series	100,946
The Emerging Markets Small Cap Series	519,871

Each Series invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Series' collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, and cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities and provided such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Series or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, a Series could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to their stated investment policies, each Series will generally invest the cash collateral received for the loaned securities in The DFA Short Term Investment Fund (the "Money Market Series"), an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Such Series also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated and unaffiliated registered and unregistered money market funds. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. In addition, each Series will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible to be taxed at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of April 30, 2017:

	Remaining Contractual Maturity of the Agreements As of April 30, 2017				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
Securities Lending Transactions					
The U.S. Large Cap Value Series					
Common Stocks, Rights/Warrants	\$921,031,983	—	—	—	\$921,031,983
The DFA International Value Series					
Common Stocks	942,324,037	—	—	—	942,324,037
The Japanese Small Company Series					
Common Stocks	361,553,180	—	—	—	361,553,180
The Asia Pacific Small Company Series					
Common Stocks	229,531,178	—	—	—	229,531,178
The United Kingdom Small Company Series					
Common Stocks	103,509,904	—	—	—	103,509,904
The Continental Small Company Series					
Common Stocks, Preferred Stocks, Rights/ Warrants	656,445,884	—	—	—	656,445,884
The Canadian Small Company Series					
Common Stocks	212,902,234	—	—	—	212,902,234
The Emerging Markets Series					
Common Stocks, Preferred Stocks	206,409,543	—	—	—	206,409,543
The Emerging Markets Small Cap Series					
Common Stocks, Rights/Warrants	572,784,566	—	—	—	572,784,566

K. Indemnites; Contractual Obligations:

Under the Trust’s organizational documents, its officers and directors are indemnified against certain liabilities arising out of the performance of their duties to the Trust.

In the normal course of business, the Trust enters into contracts that contain a variety of representations and warranties that provide general indemnification. The Trust’s maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Trust and/or its affiliates that have not yet occurred. However, based on experience, the Trust expects the risk of loss to be remote.

L. Other:

The Series and the Trust are subject to claims and suits that arise from time to time in the ordinary course of business. Although management currently believes that resolving claims against us, individually or in aggregate, will not have a material adverse impact on our financial position, our results of operations, or our cash flows, these matters are subject to inherent uncertainties and management’s view of these matters may change in the future.

The U.S. Large Cap Value Series has been named as a defendant in a multi-district litigation pending in the United States District Court for the Southern District of New York (the “Court”), captioned IN RE TRIBUNE COMPANY FRAUDULENT CONVEYANCE LITIGATION, No. 11-MD-2296-RJS (the “Tribune MDL”). The Tribune MDL arises from the 2007 leveraged buyout of The Tribune Company (“Tribune”) (the “LBO”) and Tribune’s subsequent bankruptcy and reorganization. In connection with the LBO, thousands of Tribune shareholders, including The U.S. Large Cap Value Series, sold Tribune shares back to Tribune for \$34 per share. The Tribune MDL includes a series of lawsuits brought by individual creditors of Tribune (the “Individual Creditor Actions”) and a lawsuit brought by a court-appointed trustee (the “Trustee”) on behalf of the committee of unsecured creditors of Tribune (the “Committee Action,” and with the Individual Creditor Actions, collectively referred to as the “Lawsuits”).

The Lawsuits seek to unwind the LBO stock repurchases as fraudulent transfers and recover the stock repurchase proceeds paid to the Tribune shareholders who participated in the LBO. On September 23, 2013, the Court entered an order dismissing the Individual Creditor Actions in their entirety on the grounds that the individual creditor plaintiffs lack standing to pursue their claims. The parties appealed the Court's dismissal order to the United States Court of Appeals for the Second Circuit (the "Second Circuit"), and, on March 29, 2016, the Second Circuit affirmed the dismissal, albeit on the grounds that the individual creditor plaintiffs' claims are preempted by the Bankruptcy Code's safe harbor for securities transactions. The individual creditor plaintiffs have petitioned the Supreme Court of the United States to review the Second Circuit's ruling, and that petition is pending. On January 6, 2017, the Court granted the shareholder defendant's motion to dismiss the claims against them in the Committee Action. The Trustee requested that the Court certify the dismissal order for appeal to the Second Circuit, and the District Court advised that it will certify the dismissal order for appeal after it rules on the additional pending motions to dismiss (not involving the shareholder defendants).

Litigation counsel to The U.S. Large Cap Value Series in the Lawsuits has advised management that it does not believe that it is possible, at this early stage in the proceedings, to predict with any reasonable certainty the probable outcome of the Lawsuits or quantify the ultimate exposure to The U.S. Large Cap Value Series arising from the Lawsuits. Until The U.S. Large Cap Value Series can do so, no reduction of the net asset value of The U.S. Large Cap Value Series will be made relating to the Lawsuits. However, even if the plaintiffs in the Lawsuits were to obtain the full recovery the plaintiffs seek, the amount would be less than 1% of the net asset value of The U.S. Large Cap Value Series at this time.

The U.S. Large Cap Value Series also cannot quantify the cost of the Lawsuits that could potentially be deducted from its net asset value. Therefore, at this time, those investors buying or redeeming shares of The U.S. Large Cap Value Series will pay or receive, as the case may be, a price based on the net asset value of The U.S. Large Cap Value Series, with no adjustment relating to the Lawsuits. The attorneys' fees and costs relating to the Lawsuits will be borne by The U.S. Large Cap Value Series as incurred and in a manner similar to any other expenses incurred by The U.S. Large Cap Value Series.

M. Subsequent Event Evaluations:

Management has evaluated the impact of all subsequent events on the Series through the date that the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
DISCLOSURE OF FUND EXPENSES
(Unaudited)

The following Expense Tables are shown so that you can understand the impact of fees on your investment. All mutual funds have operating expenses. As a shareholder of the fund, you incur ongoing costs, which include costs for portfolio management, administrative services, and shareholder reports, among others. Operating expenses, legal and audit services, which are deducted from a fund's gross income, directly reduce the investment return of the fund. A fund's expenses are expressed as a percentage of its average net assets. This figure is known as the expense ratio. The following examples are intended to help you understand the ongoing costs, in dollars, of investing in the fund and to compare these costs with those of other mutual funds. The examples are based on an investment of \$1,000 made at the beginning of the period shown and held for the entire period.

The Expense Tables below illustrate your fund's costs in two ways.

Actual Fund Return

This section helps you to estimate the actual expenses after fee waivers that you paid over the period. The "Ending Account Value" shown is derived from the fund's actual return and "Expenses Paid During Period" reflect the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

To do so, simply divide your account value by \$1,000 (for example, a \$7,500 account value divided by \$1,000 = 7.5), then multiply the result by the number given for your fund under the heading "Expenses Paid During Period."

Hypothetical Example for Comparison Purposes

This section is intended to help you compare your fund's costs with those of other mutual funds. The hypothetical "Ending Account Value" and "Expenses Paid During Period" are derived from the fund's actual expense ratio and an assumed 5% annual return before expenses. In this case, because the return used is not the fund's actual return, the results do not apply to your investment. The example is useful in making comparisons because the SEC requires all mutual funds to calculate expenses based on a 5% annual return. You can assess your fund's costs by comparing this hypothetical example with the hypothetical examples that appear in shareholder reports of other funds.

Please note that the expenses shown in the tables are meant to highlight and help you compare ongoing costs only and do not reflect any transactional costs, if applicable. The "Annualized Expense Ratio" represents the actual expenses for the six-month period indicated.

Six Months Ended April 30, 2017

EXPENSE TABLES

	<u>Beginning Account Value 11/01/16</u>	<u>Ending Account Value 04/30/17</u>	<u>Annualized Expense Ratio*</u>	<u>Expenses Paid During Period*</u>
Dimensional Emerging Markets Value Fund				
Actual Fund Return	\$1,000.00	\$1,117.20	0.15%	\$0.79
Hypothetical 5% Annual Return	\$1,000.00	\$1,024.05	0.15%	\$0.75

* Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (181), then divided by the number of days in the year (365) to reflect the six-month period.

DIMENSIONAL EMERGING MARKETS VALUE FUND
DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For the Dimensional Emerging Markets Value Fund, this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. Dimensional Emerging Markets Value Fund filed its most recent Form N-Q with the SEC on March 30, 2017. They are available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

SEC regulations permit a fund to include in its reports to shareholders a "Summary Schedule of Portfolio Holdings" in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund's 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund's net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, Texas 78746, or by visiting the SEC's website at <http://www.sec.gov>, or they may be reviewed and copied at the SEC's Public Reference Room in Washington, D.C. (call 1-800-732-0330 for information on the operation of the Public Reference Room).

PORTFOLIO HOLDINGS

The SEC requires that all funds present their categories of portfolio holdings in a table, chart or graph format in their annual and semi-annual shareholder reports, whether or not a Schedule of Investments is utilized. The following table, which presents portfolio holdings as a percent of total investments before short-term investments and collateral for loaned securities, is provided in compliance with such requirement.

The categories shown below represent broad industry sectors. Each industry sector consists of one or more specific industry classifications.

Dimensional Emerging Markets Value Fund	
Consumer Discretionary	9.8%
Consumer Staples	3.7%
Energy	13.5%
Financials	29.5%
Health Care	0.5%
Industrials	9.5%
Information Technology	9.3%
Materials	16.6%
Real Estate	3.8%
Telecommunication Services	2.1%
Utilities	1.7%
	100.0%

DIMENSIONAL EMERGING MARKETS VALUE FUND
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

April 30, 2017
(Unaudited)

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
COMMON STOCKS — (93.3%)			
BRAZIL — (4.5%)			
Banco do Brasil SA	10,075,902	\$ 104,281,086	0.6%
#* Petroleo Brasileiro SA Sponsored ADR	13,222,607	119,135,689	0.7%
# Vale SA Sponsored ADR	15,719,950	134,877,171	0.8%
Other Securities		480,811,721	2.5%
TOTAL BRAZIL		<u>839,105,667</u>	<u>4.6%</u>
CHILE — (1.5%)			
Other Securities		270,178,358	1.5%
CHINA — (15.6%)			
Agricultural Bank of China, Ltd. Class H	193,470,000	89,187,746	0.5%
Bank of China, Ltd. Class H	530,032,817	256,383,559	1.4%
China Construction Bank Corp. Class H	692,941,101	562,434,840	3.1%
# China Petroleum & Chemical Corp. ADR	1,186,244	96,524,658	0.5%
China Petroleum & Chemical Corp. Class H	113,079,575	91,826,660	0.5%
# China Unicom Hong Kong, Ltd. ADR	7,214,458	93,643,665	0.5%
CNOOC, Ltd.	94,928,000	110,742,711	0.6%
Industrial & Commercial Bank of China, Ltd. Class H	422,838,996	275,634,207	1.5%
Other Securities		1,327,183,029	7.4%
TOTAL CHINA		<u>2,903,561,075</u>	<u>16.0%</u>
COLOMBIA — (0.2%)			
Other Securities		37,369,397	0.2%
CZECH REPUBLIC — (0.2%)			
Other Securities		45,438,831	0.3%
GREECE — (0.0%)			
Other Securities		5,026,537	0.0%
HONG KONG — (0.0%)			
Other Securities		657,362	0.0%
HUNGARY — (0.4%)			
Other Securities		75,633,104	0.4%
INDIA — (13.2%)			
Axis Bank, Ltd.	10,438,329	82,548,856	0.5%
ICICI Bank, Ltd. Sponsored ADR	15,273,207	130,891,384	0.7%
JSW Steel, Ltd.	21,000,680	65,028,399	0.4%
Larsen & Toubro, Ltd.	2,848,876	77,425,164	0.4%
Reliance Industries, Ltd.	18,507,130	400,807,236	2.2%
Tata Motors, Ltd.	14,885,959	106,304,729	0.6%
Other Securities		1,589,470,223	8.7%
TOTAL INDIA		<u>2,452,475,991</u>	<u>13.5%</u>
INDONESIA — (2.8%)			
Bank Mandiri Persero Tbk PT	91,588,731	80,150,276	0.5%
Other Securities		445,358,921	2.4%
TOTAL INDONESIA		<u>525,509,197</u>	<u>2.9%</u>

DIMENSIONAL EMERGING MARKETS VALUE FUND
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
MALAYSIA — (3.2%)			
Other Securities		\$ 597,862,018	3.3%
MEXICO — (4.5%)			
* Cemex S.A.B. de C.V. Sponsored ADR	12,864,884	118,614,231	0.7%
Fomento Economico Mexicano S.A.B. de C.V. Sponsored ADR	1,385,477	124,748,349	0.7%
Grupo Financiero Banorte S.A.B. de C.V. Class O	20,219,961	116,688,839	0.7%
Grupo Mexico S.A.B. de C.V. Series B	37,181,013	108,648,094	0.6%
Other Securities		<u>361,580,642</u>	1.9%
TOTAL MEXICO		<u>830,280,155</u>	<u>4.6%</u>
PHILIPPINES — (1.1%)			
Other Securities		<u>196,045,242</u>	<u>1.1%</u>
POLAND — (1.7%)			
Polski Koncern Naftowy Orlen SA	2,865,816	85,646,571	0.5%
Other Securities		<u>223,047,825</u>	1.2%
TOTAL POLAND		<u>308,694,396</u>	<u>1.7%</u>
RUSSIA — (1.9%)			
Gazprom PJSC Sponsored ADR	46,263,845	219,639,871	1.2%
Lukoil PJSC Sponsored ADR	1,526,223	75,756,583	0.4%
Other Securities		<u>57,956,629</u>	0.3%
TOTAL RUSSIA		<u>353,353,083</u>	<u>1.9%</u>
SOUTH AFRICA — (6.6%)			
MTN Group, Ltd.	12,557,642	118,761,642	0.7%
# Sasol, Ltd.	4,145,981	127,052,974	0.7%
# Standard Bank Group, Ltd.	16,569,484	183,997,209	1.0%
# Steinhoff International Holdings NV	24,951,223	126,929,236	0.7%
Other Securities		<u>673,803,118</u>	3.7%
TOTAL SOUTH AFRICA		<u>1,230,544,179</u>	<u>6.8%</u>
SOUTH KOREA — (15.9%)			
Hana Financial Group, Inc.	3,032,933	104,166,099	0.6%
Hyundai Mobis Co., Ltd.	577,165	112,559,026	0.6%
Hyundai Motor Co.	1,860,186	235,270,558	1.3%
# KB Financial Group, Inc. ADR	2,938,163	127,721,945	0.7%
Kia Motors Corp.	3,369,529	103,144,562	0.6%
# LG Electronics, Inc.	1,692,217	102,723,685	0.6%
POSCO	567,616	134,004,439	0.8%
# POSCO Sponsored ADR	1,500,406	88,553,962	0.5%
Shinhan Financial Group Co., Ltd.	3,333,356	139,172,276	0.8%
SK Innovation Co., Ltd.	879,496	131,946,353	0.7%
Other Securities		<u>1,666,798,598</u>	9.0%
TOTAL SOUTH KOREA		<u>2,946,061,503</u>	<u>16.2%</u>
TAIWAN — (15.8%)			
# First Financial Holding Co., Ltd.	144,043,234	87,846,321	0.5%
# Fubon Financial Holding Co., Ltd.	85,935,471	134,525,353	0.8%
Hon Hai Precision Industry Co., Ltd.	26,120,240	85,495,761	0.5%
# Innolux Corp.	150,377,544	70,187,402	0.4%
# Mega Financial Holding Co., Ltd.	127,434,796	102,304,284	0.6%
# Pegatron Corp.	25,738,998	75,803,396	0.4%

DIMENSIONAL EMERGING MARKETS VALUE FUND
CONTINUED

	<u>Shares</u>	<u>Value††</u>	<u>Percentage of Net Assets**</u>
TAIWAN — (Continued)			
# United Microelectronics Corp.	214,984,681	\$ 85,938,229	0.5%
Other Securities		<u>2,291,586,368</u>	<u>12.5%</u>
TOTAL TAIWAN		<u>2,933,687,114</u>	<u>16.2%</u>
THAILAND — (2.9%)			
PTT PCL	18,654,500	209,788,971	1.2%
Other Securities		<u>323,336,437</u>	<u>1.7%</u>
TOTAL THAILAND		<u>533,125,408</u>	<u>2.9%</u>
TURKEY — (1.3%)			
Other Securities		<u>247,680,274</u>	<u>1.4%</u>
TOTAL COMMON STOCKS		<u>17,332,288,891</u>	<u>95.5%</u>
PREFERRED STOCKS — (3.1%)			
BRAZIL — (3.0%)			
#* Petroleo Brasileiro SA Sponsored ADR	17,415,408	152,036,512	0.8%
Vale SA	21,243,518	175,754,882	1.0%
# Vale SA Sponsored ADR	9,567,563	78,549,692	0.4%
Other Securities		<u>148,725,568</u>	<u>0.9%</u>
TOTAL BRAZIL		<u>555,066,654</u>	<u>3.1%</u>
COLOMBIA — (0.1%)			
Other Securities		<u>16,006,778</u>	<u>0.1%</u>
INDIA — (0.0%)			
Other Securities		<u>3,115,353</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS		<u>574,188,785</u>	<u>3.2%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities		<u>66,557</u>	<u>0.0%</u>
MALAYSIA — (0.0%)			
Other Securities		<u>666,601</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Securities		<u>10,735</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities		<u>559,297</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS		<u>1,303,190</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES		<u>17,907,780,866</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.6%)			
§@ DFA Short Term Investment Fund	58,485,898	<u>676,857,303</u>	<u>3.7%</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$17,425,494,539)		<u>\$18,584,638,169</u>	<u>102.4%</u>

DIMENSIONAL EMERGING MARKETS VALUE FUND
CONTINUED

Summary of the Fund's investments as of April 30, 2017, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil	\$ 839,105,667	—	—	\$ 839,105,667
Chile	76,990,845	\$ 193,187,513	—	270,178,358
China	254,898,716	2,648,662,359	—	2,903,561,075
Colombia	37,369,397	—	—	37,369,397
Czech Republic	—	45,438,831	—	45,438,831
Greece	—	5,026,537	—	5,026,537
Hong Kong	—	657,362	—	657,362
Hungary	—	75,633,104	—	75,633,104
India	159,688,869	2,292,787,122	—	2,452,475,991
Indonesia	2,902,682	522,606,515	—	525,509,197
Malaysia	102,312	597,759,706	—	597,862,018
Mexico	830,280,155	—	—	830,280,155
Philippines	—	196,045,242	—	196,045,242
Poland	—	308,694,396	—	308,694,396
Russia	35,825,591	317,527,492	—	353,353,083
South Africa	123,948,223	1,106,595,956	—	1,230,544,179
South Korea	331,918,753	2,614,142,750	—	2,946,061,503
Taiwan	38,315,239	2,895,371,875	—	2,933,687,114
Thailand	533,100,807	24,601	—	533,125,408
Turkey	—	247,680,274	—	247,680,274
Preferred Stocks				
Brazil	555,066,654	—	—	555,066,654
Colombia	16,006,778	—	—	16,006,778
India	—	3,115,353	—	3,115,353
Rights/Warrants				
Brazil	—	66,557	—	66,557
Malaysia	—	666,601	—	666,601
Philippines	—	10,735	—	10,735
Taiwan	—	559,297	—	559,297
Securities Lending Collateral	—	676,857,303	—	676,857,303
Futures Contracts**	2,820,931	—	—	2,820,931
TOTAL	<u>\$3,838,341,619</u>	<u>\$14,749,117,481</u>	<u>—</u>	<u>\$18,587,459,100</u>

** Not reflected in the Summary Schedule of Portfolio Holdings, valued at the unrealized appreciation/(depreciation) on the investment.
 (Note H)

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
STATEMENT OF ASSETS AND LIABILITIES
APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

ASSETS:

Investments at Value (including \$1,086,158 of securities on loan)*	\$17,907,781
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$676,750)	676,857
Segregated Cash for Futures Contracts	6,240
Foreign Currencies at Value	180,229
Cash	50,161
Receivables:	
Investment Securities Sold	53,695
Dividends, Interest and Tax Reclaims	14,605
Securities Lending Income	2,578
Unrealized Gain on Foreign Currency Contracts	1
Prepaid Expenses and Other Assets	18
Total Assets	<u>18,892,165</u>

LIABILITIES:

Payables:	
Upon Return of Securities Loaned	676,726
Investment Securities Purchased	56,652
Due to Advisor	1,482
Futures Margin Variation	169
Unrealized Loss on Foreign Currency Contracts	2
Accrued Expenses and Other Liabilities	1,475
Total Liabilities	<u>736,506</u>

NET ASSETS	<u>\$18,155,659</u>
Investments at Cost	<u>\$16,748,744</u>
Foreign Currencies at Cost	<u>\$ 180,333</u>

* See Note I in the Notes to Financial Statements for additional securities lending collateral.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
STATEMENT OF OPERATIONS
FOR THE SIX MONTHS ENDED APRIL 30, 2017
(Unaudited)
(Amounts in thousands)

Investment Income	
Dividends (Net of Foreign Taxes Withheld of \$16,643)#	\$ 137,131
Income from Securities Lending	11,769
Total Investment Income	<u>148,900</u>
Expenses	
Investment Management Fees	8,431
Accounting & Transfer Agent Fees	413
Custodian Fees	3,530
Shareholders' Reports	16
Directors'/Trustees' Fees & Expenses	81
Professional Fees	282
Other	296
Total Expenses	<u>13,049</u>
Fees Paid Indirectly (Note C)	<u>(160)</u>
Net Expenses	<u>12,889</u>
Net Investment Income (Loss)	<u>136,011</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold*	(437,219)
Futures	8,492
Foreign Currency Transactions	3,631
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	2,196,324
Futures	3,216
Translation of Foreign Currency Denominated Amounts	<u>(58)</u>
Net Realized and Unrealized Gain (Loss)	<u>1,774,386</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$1,910,397</u>

* Net of foreign capital gain taxes withheld of \$0.

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	Dimensional Emerging Markets Value Fund	
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016
	(Unaudited)	
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	\$ 136,011	\$ 407,052
Net Realized Gain (Loss) on:		
Investment Securities Sold*	(437,219)	(88,448)
Futures	8,492	11,480
Foreign Currency Transactions	3,631	3,764
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	2,196,324	1,983,912
Futures	3,216	(395)
Translation of Foreign Currency Denominated Amounts	(58)	48
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>1,910,397</u>	<u>2,317,413</u>
Transactions in Interest:		
Contributions	510,972	1,192,055
Withdrawals	(913,217)	(1,950,019)
Net Increase (Decrease) from Transactions in Interest	<u>(402,245)</u>	<u>(757,964)</u>
Total Increase (Decrease) in Net Assets	<u>1,508,152</u>	<u>1,559,449</u>
Net Assets		
Beginning of Period	16,647,507	15,088,058
End of Period	<u>\$18,155,659</u>	<u>\$16,647,507</u>

* Net of foreign capital gain taxes withheld of \$0 and \$145, respectively.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND+
FINANCIAL HIGHLIGHTS

	Dimensional Emerging Markets Value Fund					
	Six Months Ended April 30, 2017	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Year Ended Oct. 31, 2013	Year Ended Oct. 31, 2012
	(Unaudited)					
Total Return	11.72%(D)	15.80%	(17.95)%	(1.09)%	8.43%	1.10%
Net Assets, End of Period (thousands)	\$18,155,659	\$16,647,507	\$15,088,058	\$18,927,517	\$19,427,286	\$16,884,322
Ratio of Expenses to Average Net Assets	0.15%(E)	0.16%	0.15%	0.15%	0.16%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.15%(E)	0.16%	0.15%	0.15%	0.16%	0.20%
Ratio of Net Investment Income to Average Net Assets	1.61%(E)	2.72%	2.54%	2.76%	2.32%	2.43%
Portfolio Turnover Rate	7%(D)	12%	14%	12%	6%	8%

+ See Note A in the Notes to Financial Statements.

See page 1 for Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND
NOTES TO FINANCIAL STATEMENTS
(Unaudited)

A. Organization:

Dimensional Emerging Markets Value Fund (the “Fund”) is an open-end management investment company registered under the Investment Company Act of 1940. The Fund meets the definition as an investment company and follows the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”) Topic 946, “Financial Services-Investment Companies.” The Fund consists of one series.

B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities and disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates and those differences could be material.

1. *Security Valuation:* The Fund utilizes a fair value hierarchy which prioritizes the inputs to valuation techniques used to measure fair value into three broad levels described below:

- Level 1 – inputs are quoted prices in active markets for identical securities (including equity securities, open-end investment companies, futures contracts)
- Level 2 – other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 – significant unobservable inputs (including the Fund’s own assumptions in determining the fair value of investments)

Securities held by the Fund, including over-the-counter securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the Fund that are listed on Nasdaq are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Fund values the securities within the range of the most recent quoted bid and asked prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Trustees of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Fund is calculated. When fair value pricing is used, the prices of securities used by the Fund may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

The Fund will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m. ET), which is fourteen hours before the close of the NYSE (normally, 4:00 p.m. ET) and the time that the net asset value of the Fund is computed. Due to the time differences between the closings of the relevant foreign

securities exchanges and the time the Fund prices its shares at the close of the NYSE, the Fund will fair value its foreign investments when it is determined that the market quotations for the foreign investments are either unreliable or not readily available. The fair value prices will attempt to reflect the impact of the U.S. financial markets' perceptions and trading activities on the Fund's foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, the Board of Trustees of the Fund has determined that movements in relevant indices or other appropriate market indicators, after the close of the Tokyo Stock Exchange or the London Stock Exchange, demonstrate that market quotations may be unreliable. Fair valuation of portfolio securities may occur on a daily basis. The fair value pricing by the Fund utilizes data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When the Fund uses fair value pricing, the values assigned to the foreign investments may not be the quoted or published prices of the investments on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

Futures contracts held by the Fund are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy.

A summary of the inputs used to value the Fund's investments by each major security type, industry and/or country is disclosed previously in this note. A valuation hierarchy table has been included at the end of the Summary Schedule of Portfolio Holdings. The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

For the six months ended April 30, 2017, there were no significant transfers between Level 1 and Level 2 and no significant Level 3 investments held by the Fund.

2. Foreign Currency Translation: Securities and other assets and liabilities of the Fund whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and asked prices for the U.S. dollar as quoted by generally recognized reliable sources. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement.

The Fund does not isolate the effect of fluctuations in foreign exchange rates from the effect of fluctuations in the market prices of securities whether realized or unrealized.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates on securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the Fund and the U.S. dollar equivalent amounts actually received or paid.

3. Deferred Compensation Plan: Each eligible Trustee of the Fund may elect participation in The Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Trustees may defer payment of all or a portion of their total fees earned as a Trustee. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: U.S. Large Cap Value Portfolio; U.S. Core Equity 1 Portfolio; U.S. Core Equity 2 Portfolio; U.S. Vector Equity Portfolio; U.S. Micro Cap Portfolio; DFA International Value Portfolio; International Core Equity Portfolio; Emerging Markets Portfolio; Emerging Markets Core Equity Portfolio; and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses. At April 30, 2017, the total liability for deferred compensation to Trustees is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities in the amount of \$561 (in thousands).

Each Trustee has the option to receive their distribution of proceeds in one of the following methods: lump sum; annual installments over a period of agreed-upon years; or quarterly installments over a period of agreed-upon years. Each Trustee shall have the right in a notice of election (the "Notice") to defer the receipt of the Trustee's deferred compensation until a date specified by such Trustee in the Notice, which date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Trustee ceases to be a member of the Board of Trustees of the Fund; and (ii) five years following the effective date of the Trustee's

first deferral election. If a Trustee who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Trustee’s deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Trustee ceases to be a member of the Board (unless the Trustee files an amended Notice selecting a different distribution date). As of April 30, 2017, none of the Trustees have requested or received a distribution of proceeds of a deferred fee account.

4. *Other:* Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Fund estimates the character of distributions received that may be considered return of capital distributions. Interest income is recorded on an accrual basis. Expenses directly attributable to the Fund are directly charged.

The Fund may be subject to taxes imposed by countries in which it invests, with respect to its investments in issuers existing or operating in such countries. Such taxes are generally based on income earned or repatriated and capital gains realized on the sale of such investments. The Fund accrues such taxes when the related income or capital gains are earned or throughout the holding period. Some countries require governmental approval for the repatriation of investment income, capital or the proceeds of sales earned by foreign investors. In addition, if there is a deterioration in a country’s balance of payments or for other reasons, a country may impose temporary restrictions on foreign capital remittances abroad.

The Fund’s investments in Chile are subject to governmental taxes on investment income. Such taxes are due when currencies are repatriated from the country. The Fund accrues for taxes on income as the income is earned.

The Fund is subject to a 15% tax on short-term capital gains for investments in India. Such taxes are due upon sale of individual securities. The capital gains taxes are recognized when the capital gains are earned.

C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Fund. For the six months ended April 30, 2017, the Fund’s investment management fees were accrued daily and paid monthly to the Advisor based on an effective annual rate of 0.10% of average daily net assets.

Earned Income Credit:

In addition, Fund has entered into an arrangement with its custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Fund’s custody expense. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of the Fund’s net assets. During the six months ended April 30, 2017, expenses reduced were \$160 (amount in thousands).

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Trustees of the Advisor are also Officers and Trustees of the Fund; however, such Officers and Trustees (with the exception of the Chief Compliance Officer (“CCO”)) receive no compensation from the Fund. For the six months ended April 30, 2017, the total related amounts paid by the Fund to the CCO were \$8 (in thousands). The total related amounts paid by the Fund are included in Other Expenses on the Statement of Operations.

D. Purchases and Sales of Securities:

For the six months ended April 30, 2017, the Fund’s transactions related to investment securities, other than short-term securities and U.S. government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
Dimensional Emerging Markets Value Fund	\$1,219,041	\$1,527,058

There were no purchases or sales of long-term U.S. government securities.

E. Federal Income Taxes:

No provision for federal income taxes is required since the Fund is treated as a partnership for federal income tax purposes. Any net investment income and realized and unrealized gains and losses have been deemed to have been “passed down” to their respective partners.

At April 30, 2017, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized Depreciation</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
Dimensional Emerging Markets Value Fund	\$17,425,495	\$3,480,970	\$(2,321,827)	\$1,159,143

The difference between book-basis and tax-basis unrealized appreciation (depreciation) is primarily attributable to the tax deferral of losses on wash sales and investments in passive foreign investment companies.

Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Fund’s tax positions and has concluded that no additional provision for income tax is required in the Fund’s financial statements. The Fund is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Fund’s federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

F. Financial Instruments:

In accordance with the Fund’s investment objective and policies, the Fund may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

1. *Foreign Market Risks:* Investments in foreign markets may involve certain considerations and risks not typically associated with investments in the United States of America, including the possibility of future political and economic developments and the level of foreign governmental supervision and regulation of foreign securities markets. These markets are generally smaller, less liquid and more volatile than the major securities markets in the United States of America. Consequently, acquisition and disposition of securities held by the Fund may be inhibited.

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Fund.

2. *Futures Contracts:* The Fund may purchase or sell futures contracts and options on futures contracts for equity securities and indices to adjust market exposure based on actual or expected cash inflows to or outflows from the Fund. The Fund, however, does not intend to sell futures contracts to establish short positions in individual securities. Upon entering into a futures contract, the Fund deposits cash or pledges U.S. government securities to a broker, equal to the minimum “initial margin” requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as “variation margin” and are recorded daily by the Fund as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Fund records a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entering into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Fund could lose more than the initial margin requirements. Entering into stock index futures subjects the Fund to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

At April 30, 2017, the Fund had the following outstanding futures contracts (dollar amounts in thousands):

	<u>Description</u>	<u>Expiration Date</u>	<u>Number of Contracts</u>	<u>Contract Value</u>	<u>Unrealized Gain (Loss)</u>	<u>Cash Collateral</u>
Dimensional Emerging Markets Value Fund	MINI MSCI EAFE Index®	06/16/17	650	\$ 31,818	\$1,478	\$3,269
Dimensional Emerging Markets Value Fund	S&P 500 Emini Index®	06/16/17	988	117,596	1,343	2,971
				<u>\$149,414</u>	<u>\$2,821</u>	<u>\$6,240</u>

Securities have been segregated as collateral for open futures contracts.

3. *Forward Currency Contracts:* The Fund may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). The decision to hedge the Fund's currency exposure with respect to a foreign market will be based primarily on the Fund's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Fund as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation from translation of foreign currency denominated amounts. When the contract is closed or offset with the same counterparty, the Fund records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on foreign currency transactions. At April 30, 2017, the Fund had no outstanding forward currency contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the six months ended April 30, 2017:

	<u>Futures</u>
Dimensional Emerging Markets Value Fund	\$86,583

The following is a summary of the location of derivatives on the Fund's Statements of Assets and Liabilities as of April 30, 2017:

<u>Derivative Type</u>	<u>Location on the Statements of Assets and Liabilities</u>
	<u>Asset Derivatives</u>
Equity contracts	Receivables: Futures Margin Variation

The following is a summary of the Fund's derivative instrument holdings categorized by primary risk exposure as of April 30, 2017 (amounts in thousands):

	<u>Asset Derivatives Value</u>	
	<u>Total Value at April 30, 2017</u>	<u>Equity Contracts*</u>
Dimensional Emerging Markets Value Fund	\$2,821	\$2,821

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statements of Assets and Liabilities.

The following is a summary of the location on the Fund's Statements of Operations of realized and change in unrealized gains and losses from the Fund's derivative instrument holdings through the six months ended April 30, 2017:

<u>Derivative Type</u>	<u>Location of Gain (Loss) on Derivatives</u>
Equity contracts	Net Realized Gain (Loss) on: Futures Change in Unrealized Appreciation (Depreciation) of: Futures

The following is a summary of the realized and change in unrealized gains and losses from the Fund's derivative instrument holdings categorized by primary risk exposure through the six months ended April 30, 2017 (amounts in thousands):

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts</u>
Dimensional Emerging Markets Value Fund	\$8,492	\$8,492

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts</u>
Dimensional Emerging Markets Value Fund	\$3,216	\$3,216

G. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective March 29, 2017, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on March 28, 2018.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 6, 2017. A line of credit with similar terms was in effect through January 6, 2017. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 5, 2018.

For the six months ended April 30, 2017, borrowings by the Fund under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>
Dimensional Emerging Markets Value Fund	1.28%	\$17,757	17	\$10	\$82,809

* Number of Days Outstanding represents the total of single or consecutive days during the six months ended April 30, 2017, that the Fund's available line of credit was utilized.

There were no outstanding borrowings by the Fund under the lines of credit as of April 30, 2017.

Pursuant to an exemptive order issued by the SEC (the “Order”), the Fund may participate in an interfund lending program among certain portfolios managed by the Advisor (portfolios that operate as feeder funds do not participate in the program). The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day’s notice.

The Fund did not utilize the interfund lending program during the six months ended April 30, 2017.

H. Affiliated Trades:

Cross trades for the six months ended April 30, 2017, if any, were executed by the Fund pursuant to procedures adopted by the Board of Directors of the Fund to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the “1940 Act”). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of having a common investment adviser (or affiliated investment advisers), common directors/trustees and/or common officers. At its regularly scheduled meetings, the Board reviews such transactions for compliance with the requirements and restrictions set forth by Rule 17a-7 under the 1940 Act.

For the six months ended April 30, 2017, cross trades by the Fund under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
Dimensional Emerging Markets Value Fund	\$909	\$17,110	\$6,557

I. Securities Lending:

As of April 30, 2017, the Fund had securities on loan to brokers/dealers, for which the Fund received cash collateral. The non-cash collateral includes short and/or long term U.S. Treasuries and U.S. Government Agency Securities with a market value of \$518,098 (amount in thousands). The Fund invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Fund’s collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, and cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities and provided such collateral insufficiency is not the result of investment losses, the lending agent has agreed to pay the amount of the shortfall to the Fund or, at the option of the lending agent, to replace the securities. In the event of the bankruptcy of the borrower, the Fund could experience delay in recovering the loaned securities or only recover cash or a security of equivalent value.

Subject to its stated investment policy, the Fund will generally invest the cash collateral received for the loaned securities in The DFA Short Term Investment Fund (the “Money Market Series”), an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average

daily net assets of the Money Market Series. The Fund also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated and unaffiliated registered and unregistered money market funds. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. In addition, the Fund will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible to be taxed at qualified dividend income rates.

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of April 30, 2017:

	Remaining Contractual Maturity of the Agreements As of April 30, 2017				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
Securities Lending Transactions					
Dimensional Emerging Markets Value Fund					
Common Stocks, Preferred Stocks	\$676,857,303	—	—	—	\$676,857,303

J. Indemnites; Contractual Obligations:

Under the Fund’s organizational documents, its officers and directors are indemnified against certain liabilities arising out of the performance of their duties to the Fund.

In the normal course of business, the Fund enters into contracts that contain a variety of representations and warranties that provide general indemnification. The Fund’s maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Fund and/or its affiliates that have not yet occurred. However, based on experience, the Fund expects the risk of loss to be remote.

K. Subsequent Event Evaluations:

Management has evaluated the impact of all subsequent events on the Fund through the date that the financial statements were issued and has determined that there are no subsequent events requiring recognition or disclosure in the financial statements.

VOTING PROXIES ON FUND PORTFOLIO SECURITIES

A description of the policies and procedures that the Fund uses in voting proxies relating to securities held in the portfolio is available (1) without charge, upon request, by calling collect: (512) 306-7400; (2) from the Advisor's website at <http://us.dimensionalfund.com>; and (3) on the SEC's website at <http://www.sec.gov>. Information regarding how the Advisor votes these proxies is available from the EDGAR database on the SEC's website at <http://www.sec.gov> and from the Advisor's website at <http://us.dimensionalfund.com> and reflects the twelve-month period beginning July 1st and ending June 30th.

BOARD APPROVAL OF INVESTMENT MANAGEMENT AGREEMENTS

At the Board meeting held on December 14-15, 2016 (the “Meeting”), the Boards of Directors of DFA Investment Dimensions Group Inc. and Dimensional Investment Group Inc., and the Boards of Trustees of The DFA Investment Trust Company and Dimensional Emerging Markets Value Fund (together, the “Board”) considered the continuation of the investment management agreements for each portfolio/series (collectively, the “Funds”) and, if applicable, a Fund’s sub-advisory agreements. For certain Funds, Dimensional Fund Advisors Ltd. or DFA Australia Limited serves as a sub-advisor. (The investment management agreements and the sub-advisory agreements are referred to as the “Management Agreements,” and the Advisor and sub-advisors are referred to as the “Advisor.”)

Prior to the Meeting, independent counsel to the Independent Board Members sent to the Advisor a request for information, which identified the information that the Independent Board Members wished to receive in order to consider the continuation of the Management Agreements. The Independent Board Members met with their independent counsel in advance of the Meeting to discuss the materials provided by the Advisor, the independent reports prepared by Morningstar Associates, LLC (the “Morningstar Reports”), and issues related to the continuation of the Management Agreements. Also in advance of the Meeting, management provided additional materials to address and respond to questions that the Independent Board Members posed after their review and analysis of materials provided by the Advisor and the Morningstar Reports.

At the Meeting, the Board considered a number of factors when considering the continuation of each Management Agreement for a Fund, including: (i) the nature, extent and quality of services provided by the Advisor to each Fund; (ii) the performance of each Fund and the Advisor; (iii) the fees and expenses borne by each Fund; (iv) the profitability realized by the Advisor from the relationship with each Fund; and (v) whether economies of scale are realized by the Advisor with respect to each Fund as it grows larger, and the extent to which this is reflected in the level of the management fee charged.

When considering the nature and quality of the services provided by the Advisor to a Fund, the Board reviewed: (a) the scope and depth of the Advisor’s organization; (b) the experience and expertise of its investment professionals currently providing management services to the Fund; and (c) the Advisor’s investment global advisory capabilities. The Board evaluated the Advisor’s portfolio management process and discussed the unique features of the Advisor’s investment approach. The Board also considered the nature and character of non-investment advisory services provided by the Advisor, including administrative services. After analyzing the caliber of services provided by the Advisor to each Fund, both quantitatively and qualitatively, including the impact of these services on investment performance, the Board concluded that the nature, extent and quality of services provided to each Fund were consistent with the operational requirements of the Fund and met the needs of the shareholders of the Fund.

In considering the performance of each Fund, the Board analyzed the Morningstar Reports, which compared the performance of each Fund with other funds in its respective peer group and investment category. The Board also reviewed the performance analysis prepared by the Advisor, which presented the performance of each Fund and its benchmark index, over multiple performance periods, along with the Advisor’s explanation of the performance. The Board concluded that the Advisor’s explanations provided a sound basis for understanding the comparative performance of the Funds. The Board determined, among other things, that after considering each Fund’s investment strategies and the expectations of its shareholder base, the performance of each Fund was reasonable as compared with relevant performance standards and appropriate market indexes.

When considering the fees and expenses borne by each Fund, and considering the reasonableness of the management fees paid to the Advisor in light of the services provided to the Fund and any additional benefits received by the Advisor in connection with providing such services, the Board compared the fees charged by the Advisor to the Fund to the fees charged to the funds in its peer group for comparable services as provided in the Morningstar Reports. The Board concluded that the effective management fees and total expenses of each Fund over various periods were favorable in relation to those of its peer funds, and that the management fees were fair, both on an absolute basis and in comparison with the fees of other funds identified in the peer groups and the industry at large.

The Board considered the profitability of each Fund to the Advisor by reviewing the profitability analysis provided by the Advisor, including information about its fee revenues and income. The Board reviewed the overall profitability of the Advisor, and the compensation that it received for providing services to each Fund. The Board considered the profitability to the Advisor of managing and servicing the Funds and the Advisor's unregistered clients, such as collective trusts, group trusts and separate accounts. Upon closely examining the Advisor's profitability, the Board concluded, among other things, that it was reasonable.

The Board also discussed whether economies of scale are realized by the Advisor with respect to each Fund as it grows larger, and the extent to which this is reflected in the level of management fees charged. For several reasons, the Board concluded that economies of scale and the reflection of such economies of scale in the level of management fees charged were inapplicable to each Fund at the present time, due to the current level of fees and expenses and the profitability of the Fund.

After full consideration of the factors discussed above, with no single factor identified as being of paramount importance, the Board, including the Independent Board Members, with the assistance of independent counsel, concluded that the continuation of the Management Agreement for each Fund was in the best interests of the Fund and its shareholders.

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