Dimensional

ANNUAL REPORT

year ended: October 31, 2016

DFA INVESTMENT DIMENSIONS GROUP INC.
DIMENSIONAL INVESTMENT GROUP INC.
THE DFA INVESTMENT TRUST COMPANY
DIMENSIONAL EMERGING MARKETS VALUE FUND

Dimensional

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

December 2016

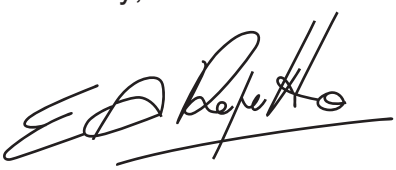
Dear Fellow Shareholder,

On behalf of our team at Dimensional, I want to thank you for trusting us with your investments. We recognize the important role those investments play in your future plans, and we take the responsibility implied by this trust with the utmost dedication and seriousness that it deserves.

Dimensional is focused on offering consistent ways to access the performance delivered by securities in different markets and asset classes through well-diversified, efficiently managed portfolios. The importance of the word *consistency* cannot be overemphasized. By being consistent in our investment approach and the quality of our implementation, we create opportunities for you to combine funds into an asset allocation that fits your goals and preferences — enabling you to be a long-term investor in control of your investments.

We recognize markets are full of uncertainties, which highlights the importance of having efficiently managed funds focused on delivering value to investors as part of an overall asset allocation that can help overcome those uncertainties. We are fortunate to work with clients who are committed to a long-term investment philosophy. We remain committed to managing investments for our clients with the same dedication, transparency, efficiency, and consistency we have for more than 35 years.

Sincerely,



Eduardo A. Repetto
Co-Chief Executive Officer and Co-Chief Investment Officer

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ANNUAL REPORT

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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.

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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

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.
##	Rule 144A, Section 4(2), or other security which is restricted as to resale to institutional investors. The Fund's Advisor has deemed this security to be liquid based upon procedures approved by the Board of Trustees.
‡	Security pledged as collateral for the Open Futures Contracts.
++	Security pledged as collateral for Swap Agreements.
§	Affiliated Fund.

Financial Highlights

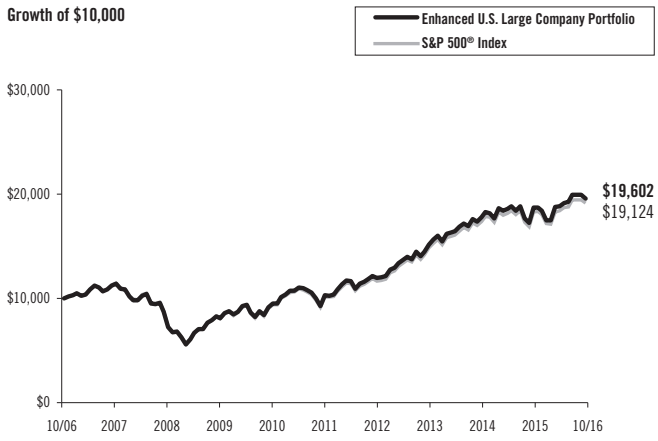
(A)	Computed using average shares outstanding.
(B)	Represents the combined ratios for the respective portfolio and its respective pro-rata share of its Master Fund(s).
(C)	Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future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

PERFORMANCE CHARTS
(Unaudited)

Enhanced U.S. Large Company Portfolio vs. S&P 500® Index
October 31, 2006-October 31, 2016



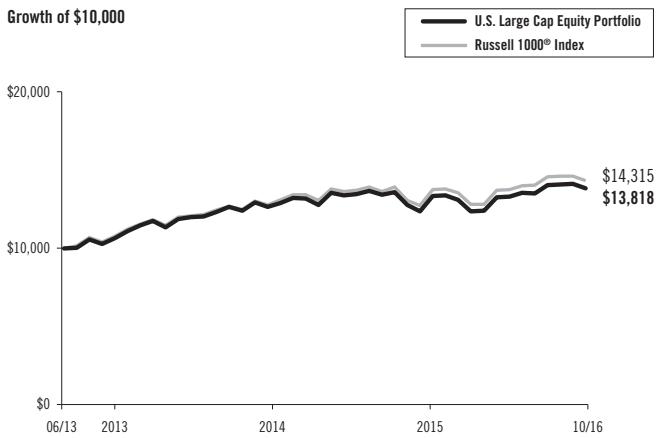
Average Annual Total Return	One Year	Five Years	Ten Years
	4.75%	13.70%	6.96%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

The S&P data are provided by Standard & Poor's Index Services Group.

U.S. Large Cap Equity Portfolio vs. Russell 1000® Index
June 25, 2013-October 31, 2016



Average Annual Total Return	One Year	Since Inception
	3.51%	10.14%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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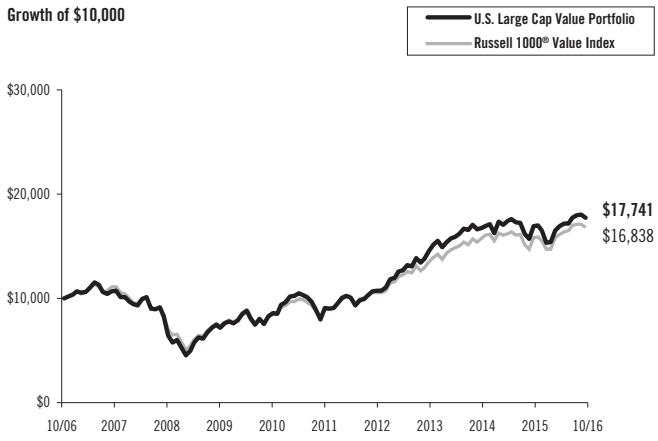
U.S. Large Cap Value Portfolio vs. Russell 1000® Value Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.58%	14.36%	5.90%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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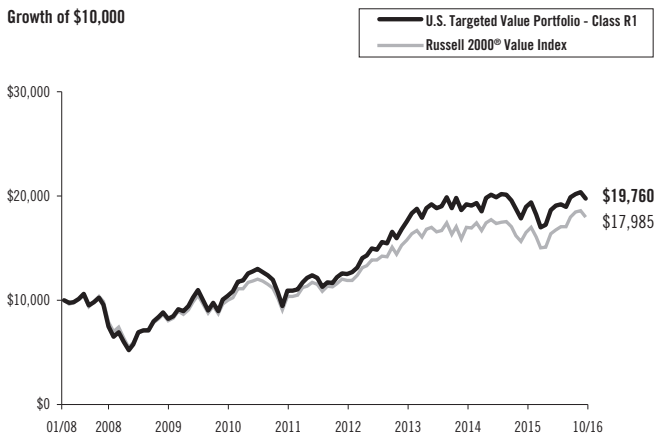
U.S. Targeted Value Portfolio — Class R1 vs. Russell 2000® Value Index

January 31, 2008-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	4.21%	12.62%	8.10%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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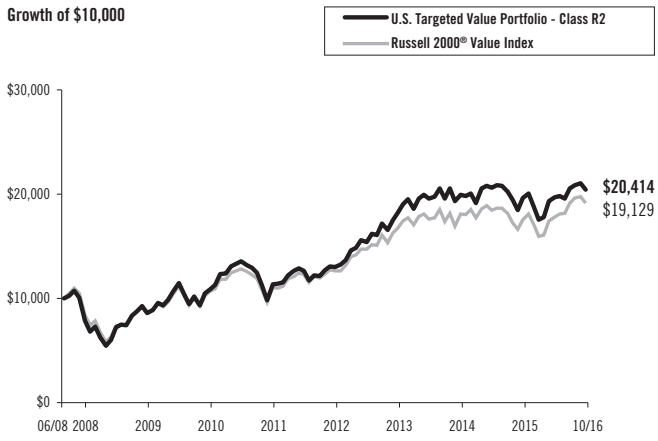
U.S. Targeted Value Portfolio — Class R2 vs. Russell 2000® Value Index

June 30, 2008-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	4.04%	12.43%	8.94%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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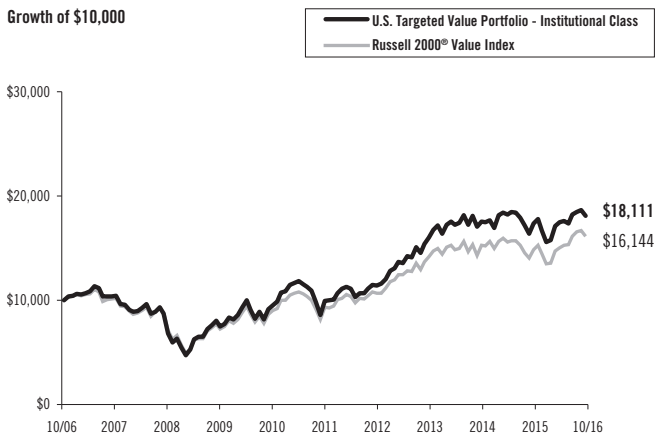
U.S. Targeted Value Portfolio — Institutional Class vs. Russell 2000® Value Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.29%	12.72%	6.12%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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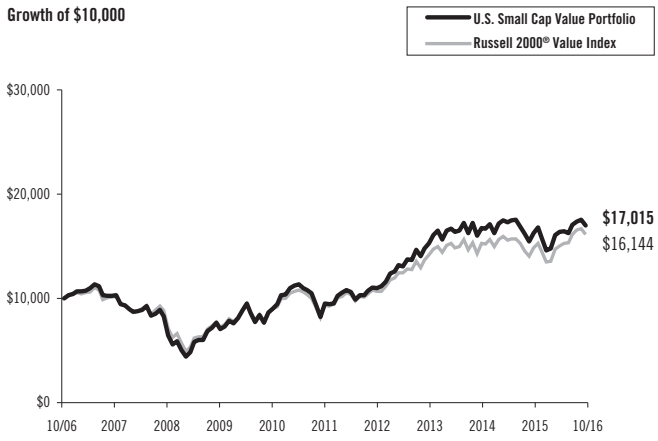
U.S. Small Cap Value Portfolio vs. Russell 2000® Value Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.49%	12.36%	5.46%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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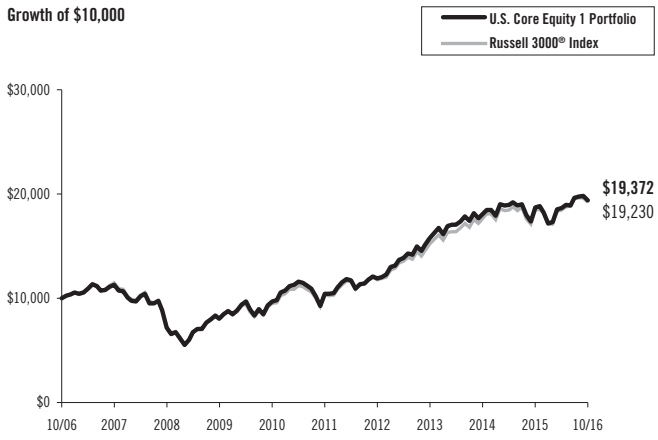
U.S. Core Equity 1 Portfolio vs. Russell 3000® Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	3.68%	13.18%	6.84%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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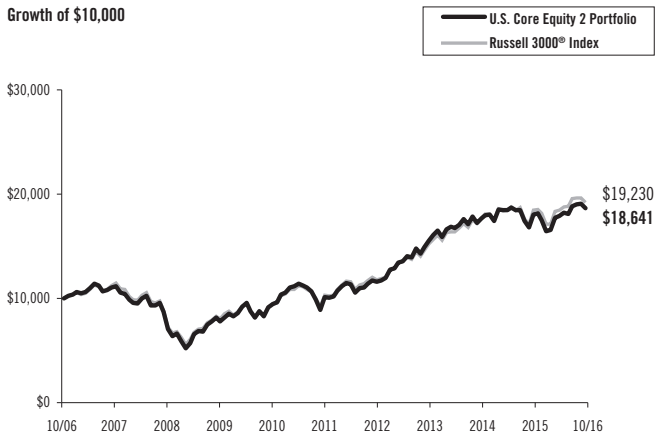
U.S. Core Equity 2 Portfolio vs. Russell 3000® Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	3.47%	12.99%	6.43%

Past performance is not predictive of future performance.

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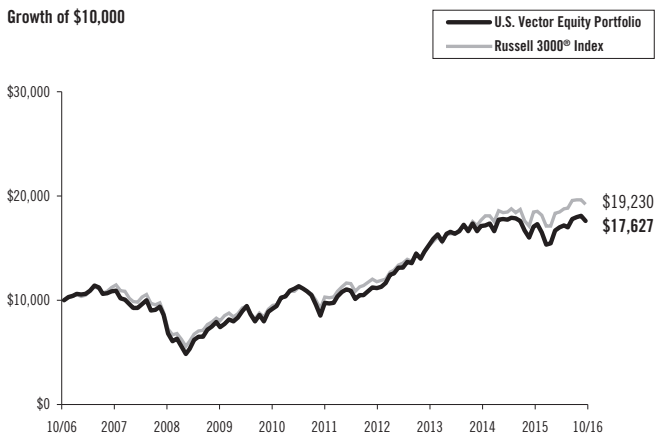
U.S. Vector Equity Portfolio vs. Russell 3000® Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	3.28%	12.57%	5.83%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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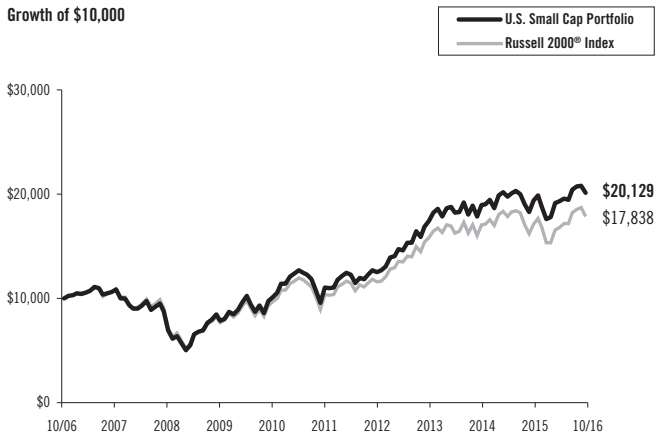
PERFORMANCE CHARTS
(Unaudited)

U.S. Small Cap Portfolio vs. Russell 2000® Index
October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	3.89%	12.78%	7.25%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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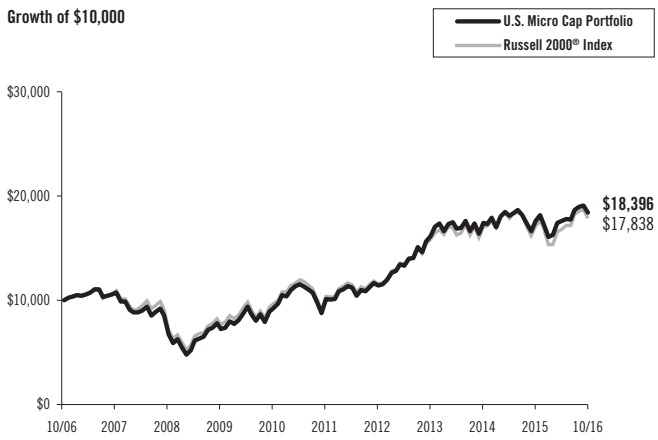
U.S. Micro Cap Portfolio vs. Russell 2000® Index
October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.32%	12.72%	6.28%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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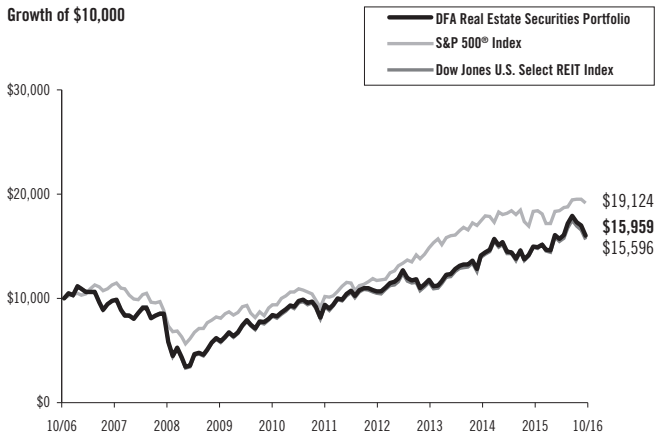
DFA Real Estate Securities Portfolio vs. S&P 500® Index, Dow Jones U.S. Select REIT Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	6.89%	11.35%	4.79%

Past performance is not predictive of future performance.

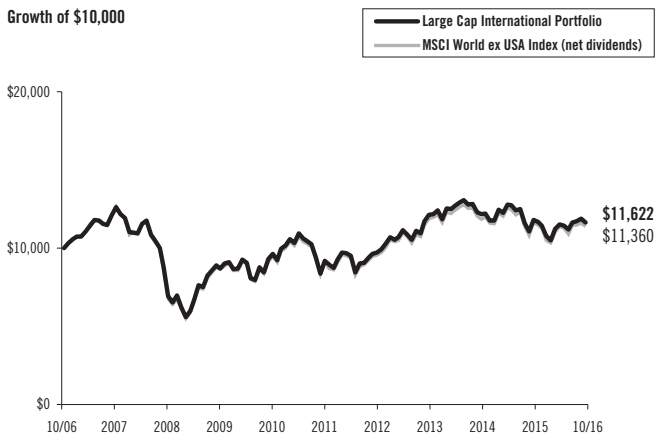
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

The S&P data are provided by Standard & Poor's Index Services Group.

Dow Jones data provided by Dow Jones Indexes.

Large Cap International Portfolio vs. MSCI World ex USA Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	-1.30%	4.90%	1.51%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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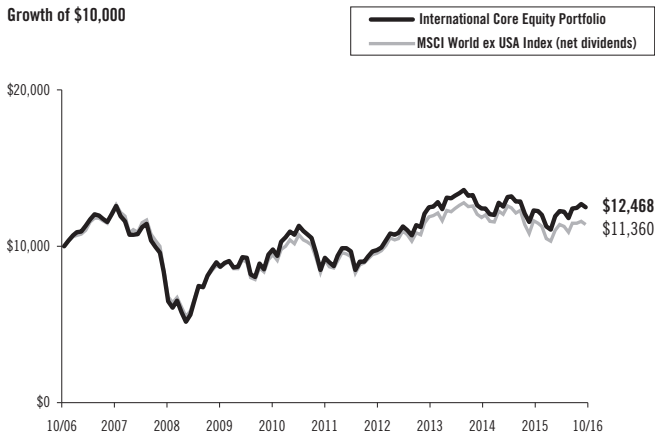
International Core Equity Portfolio vs. MSCI World ex USA Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	1.62%	6.18%	2.23%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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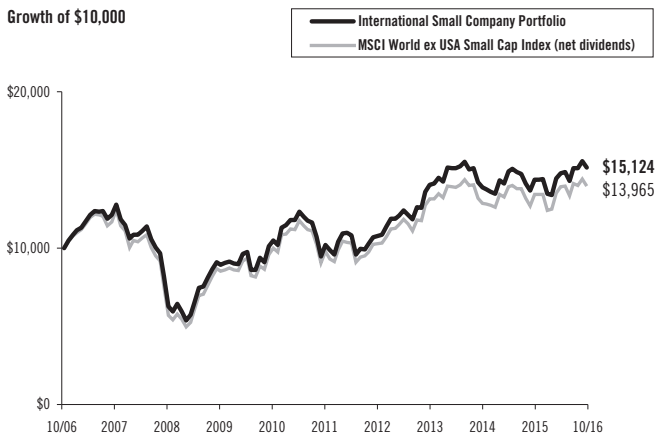
International Small Company Portfolio vs. MSCI World ex USA Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	5.43%	8.25%	4.22%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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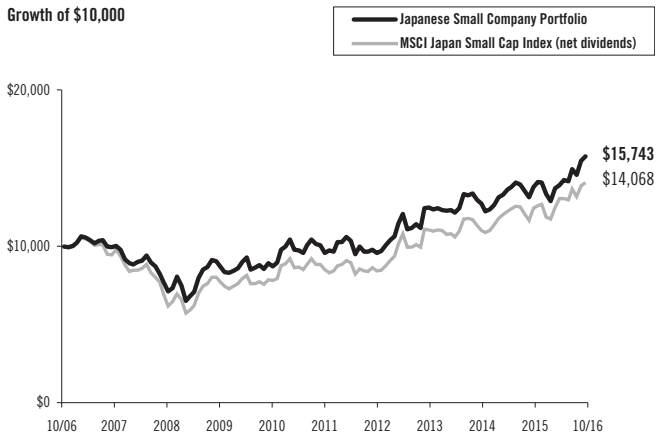
Japanese Small Company Portfolio vs. MSCI Japan Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	14.04%	10.49%	4.64%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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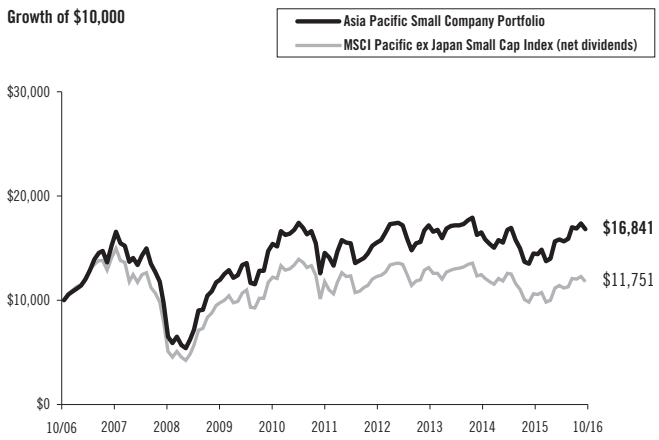
Asia Pacific Small Company Portfolio vs. MSCI Pacific ex Japan Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	16.18%	3.02%	5.35%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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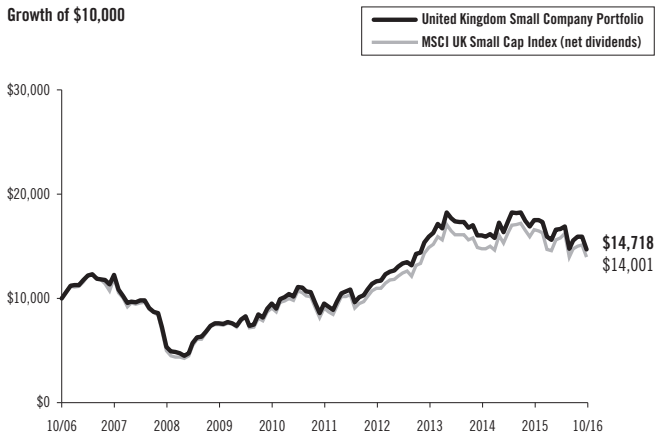
United Kingdom Small Company Portfolio vs. MSCI UK Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	-16.20%	9.19%	3.94%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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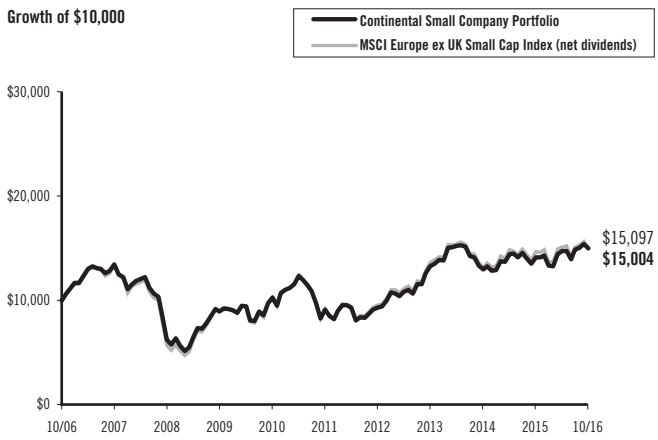
Continental Small Company Portfolio vs. MSCI Europe ex UK Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	5.70%	10.38%	4.14%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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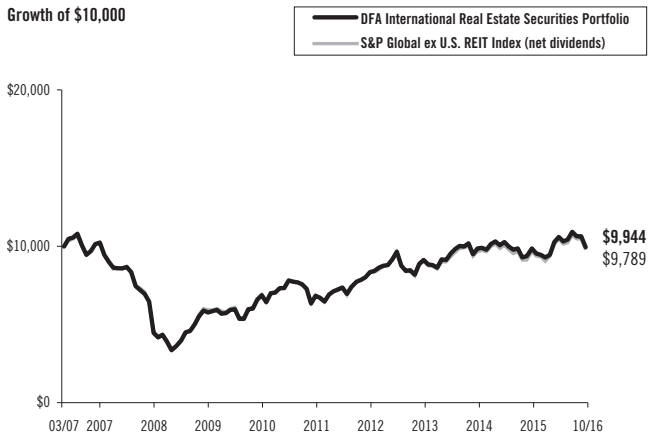
DFA International Real Estate Securities Portfolio vs. S&P Global ex U.S. REIT Index (net dividends)

March 1, 2007-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	1.05%	7.80%	-0.06%

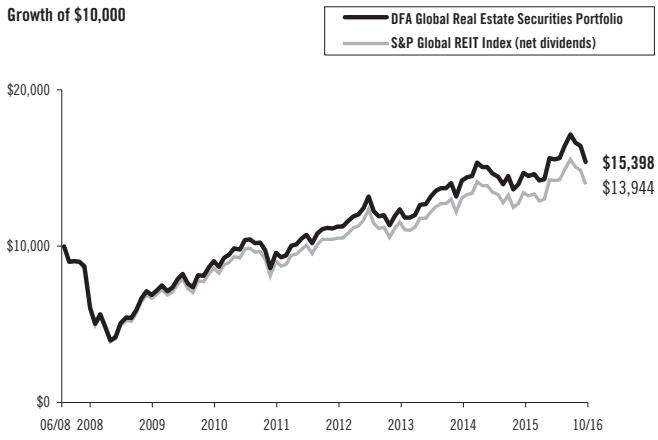
Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

The S&P data are provided by Standard & Poor's Index Services Group.

DFA Global Real Estate Securities Portfolio vs. S&P Global REIT Index (net dividends)

June 4, 2008-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	4.87%	9.94%	5.27%

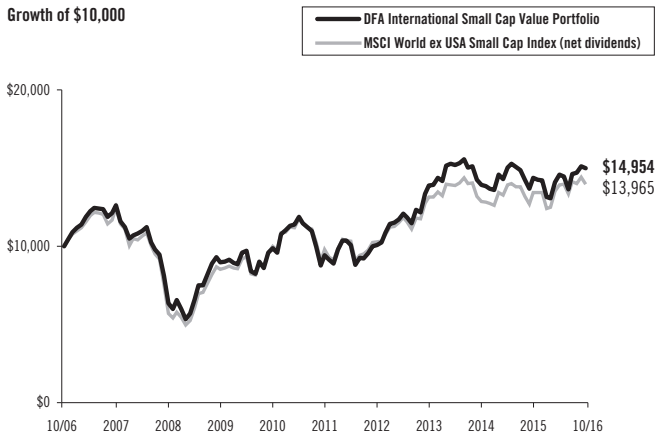
Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

The S&P data are provided by Standard & Poor's Index Services Group.

DFA International Small Cap Value Portfolio vs. MSCI World ex USA Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.09%	9.67%	4.11%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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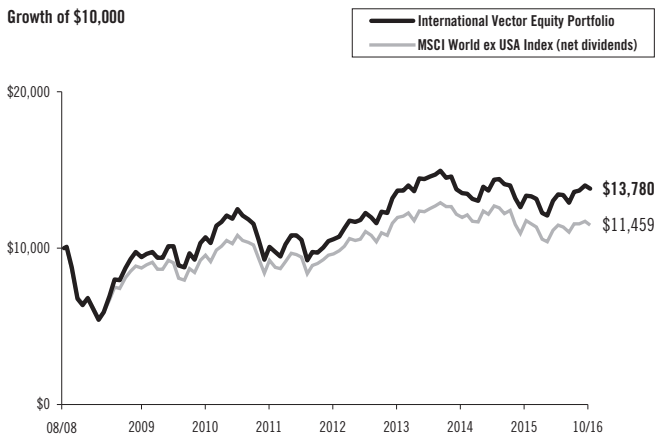
International Vector Equity Portfolio vs. MSCI World ex USA Index (net dividends)

August 14, 2008-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	3.21%	6.53%	3.98%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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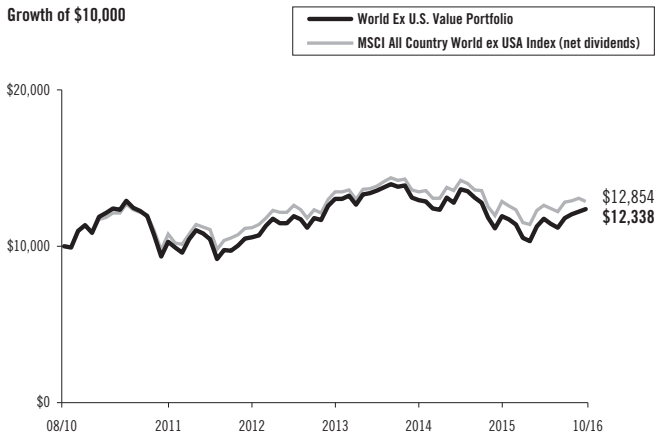
World Ex U.S. Value Portfolio vs. MSCI All Country World ex USA Index (net dividends)

August 23, 2010-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	3.54%	3.75%	3.45%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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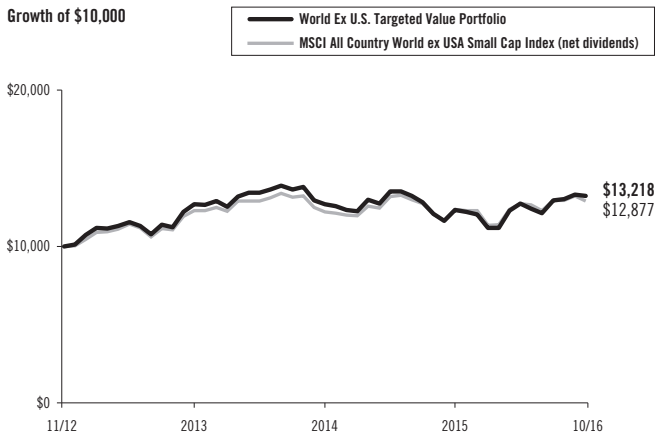
World Ex U.S. Targeted Value Portfolio vs. MSCI All Country World ex USA Small Cap Index (net dividends)

November 1, 2012-October 31, 2016



Average Annual Total Return	One Year	Since Inception
	7.18%	7.23%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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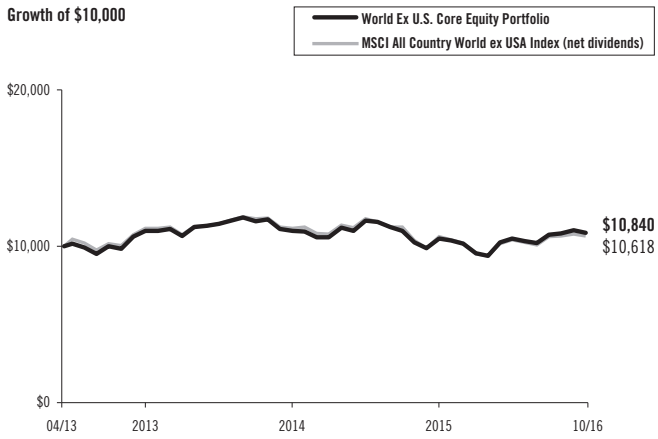
World Ex U.S. Core Equity Portfolio vs. MSCI All Country World ex USA Index (net dividends)

April 9, 2013-October 31, 2016



Average Annual Total Return	One Year	Since Inception
	3.58%	2.29%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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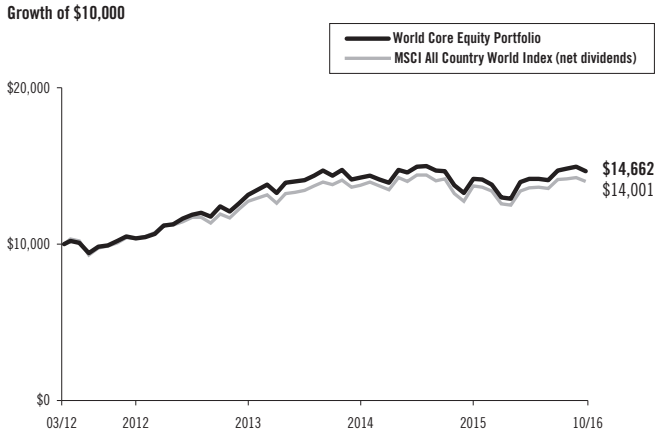
World Core Equity Portfolio vs. MSCI All Country World Index (net dividends)

March 7, 2012-October 31, 2016



Average Annual Total Return	One Year	Since Inception
	3.73%	8.58%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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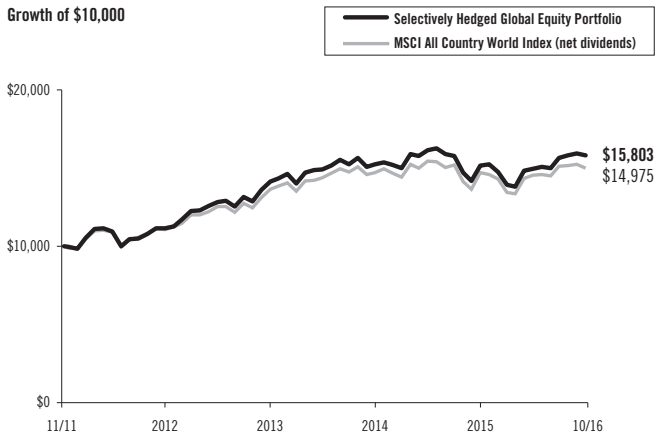
Selectively Hedged Global Equity Portfolio vs. MSCI All Country World Index (net dividends)

November 14, 2011-October 31, 2016



Average Annual Total Return	One Year	Since Inception
	4.32%	9.66%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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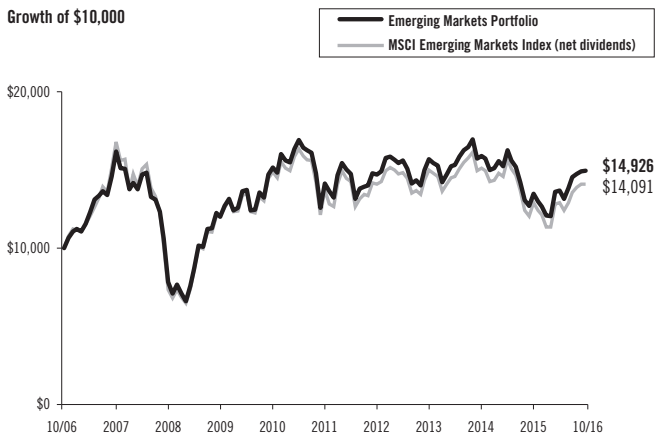
Emerging Markets Portfolio vs. MSCI Emerging Markets Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	11.01%	1.13%	4.09%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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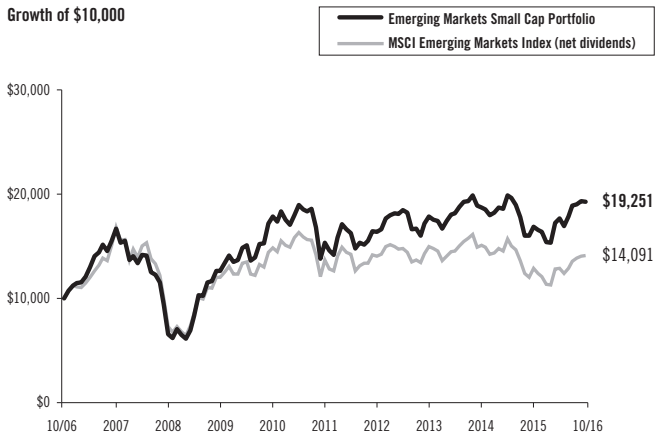
Emerging Markets Small Cap Portfolio vs. MSCI Emerging Markets Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	13.96%	4.65%	6.77%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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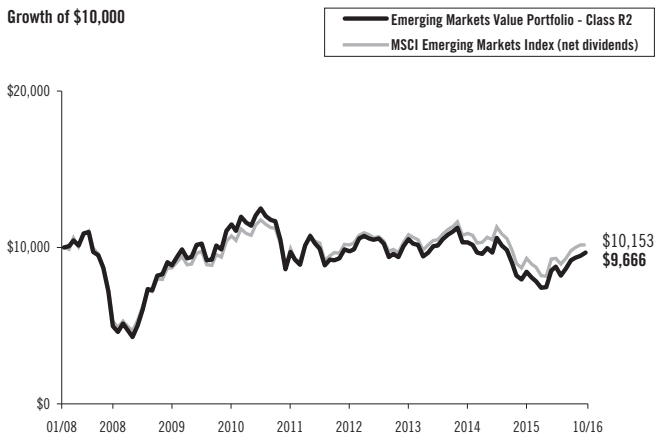
Emerging Markets Value Portfolio — Class R2 vs. MSCI Emerging Markets Index (net dividends)

January 29, 2008-October 31, 2016



Average Annual Total Return	One Year	Five Years	From 01/29/2008
	14.98%	-0.07%	-0.39%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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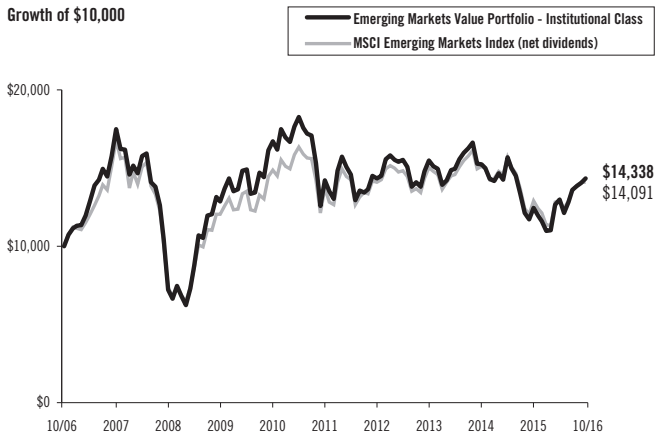
Emerging Markets Value Portfolio — Institutional Class vs. MSCI Emerging Markets Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	15.23%	0.18%	3.67%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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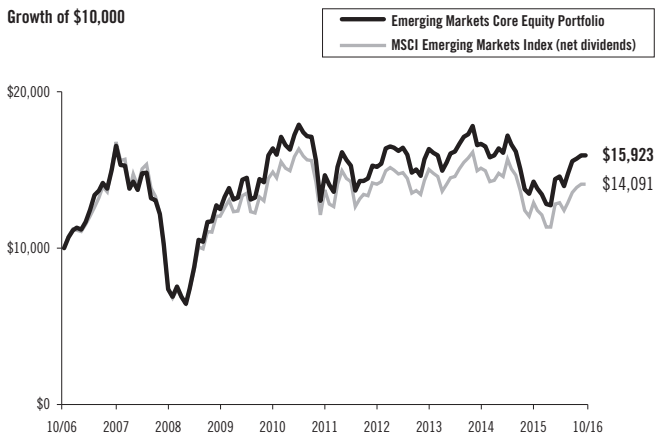
Emerging Markets Core Equity Portfolio vs. MSCI Emerging Markets Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	11.87%	1.69%	4.76%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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U.S. Equity Market Review **12 Months Ended October 31, 2016**

Most U.S. equities had positive returns during the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 4.2%. Large-cap stocks outperformed small-cap stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2016

Russell 3000® Index	4.24%
Russell Microcap® Index (micro-cap stocks)	1.54%
Russell 2000® Index (small-cap stocks)	4.11%
Russell 1000® Index (large-cap stocks)	4.26%
Dow Jones U.S. Select REIT Index℠	4.96%

Value stocks outperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2016

Russell 2000® Value Index (small-cap value stocks)	8.81%
Russell 2000® Growth Index (small-cap growth stocks)	-0.49%
Russell 1000® Value Index (large-cap value stocks)	6.37%
Russell 1000® Growth Index (large-cap growth stocks)	2.28%

Source: Frank Russell Company is the source and owner of the trademarks, service marks, and copyrights related to the Russell Indexes.

Master-Feeder Structure

Certain portfolios described below, called "Feeder Funds," do not buy individual securities directly; instead, these portfolios invest in corresponding funds called "Master Funds." Master Funds, in turn, purchase stocks and/or other securities directly.

Enhanced U.S. Large Company Portfolio

The Enhanced U.S. Large Company Portfolio seeks to outperform the total return of the S&P 500® Index. This strategy uses S&P 500® Index futures contracts, swaps, and/or ETFs in conjunction with short-term investment grade fixed income instruments. As of October 31, 2016, 100% of the equity exposure consisted of S&P 500® Index futures contracts. The behavior of S&P 500® Index futures contracts is determined principally by the performance of the S&P 500® Index.

For the 12 months ended October 31, 2016, the total return was 4.75% for the Portfolio and 4.51% for the S&P 500® Index, the Portfolio's benchmark. Relative to the benchmark, the Portfolio's outperformance was primarily due to the performance of the fixed income component of the Portfolio. The net return of the fixed income component was greater than the average interest rate priced into the S&P 500® Index futures contracts that the Portfolio purchased throughout the year.

U.S. Large Cap Equity Portfolio

The U.S. Large Cap Equity Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to lower total market capitalization large company stocks, value stocks, and higher large cap profitability stocks relative to the U.S. large-cap universe. Value is measured primarily by book-to-market ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 900 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.51% for the Portfolio and 4.26% for the Russell 1000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio had a greater allocation than the benchmark to lower total market capitalization stocks of large companies, which detracted from the Portfolio's performance as mid-cap stocks underperformed.

U.S. Large Cap Value Portfolio

The U.S. Large Cap Value Portfolio is designed to capture the returns of U.S. large-cap value stocks by purchasing shares of The U.S. Large Cap Value Series, a Master Fund that invests in such stocks. Value is measured primarily by book-to-market ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 300 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 4.58% for the Portfolio and 6.37% for the Russell 1000® Value Index, the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than the behavior of a limited number of stocks. The Master Fund had a larger allocation than the benchmark to lower relative price stocks, which detracted from the Portfolio's performance relative to the benchmark, as the lowest relative price quartile underperformed. The Master Fund's exclusion of real estate investment trusts (REITs) and utilities detracted from performance relative to the benchmark, as REITs and utilities outperformed most other sectors during the period.

U.S. Targeted Value Portfolio

The U.S. Targeted Value Portfolio invests in a broadly diversified group of U.S. small and mid-capitalization value stocks. Value is measured primarily by book-to-market ratio. The U.S. Targeted Value Portfolio also may consider profitability in the Portfolio's construction. In assessing profitability, the Advisor may consider such factors as earnings or profits from operations relative to book value or assets. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 1,500 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 4.21% for the Portfolio's Class R1 shares, 4.04% for the Portfolio's Class R2 shares, 4.29% for the Portfolio's Institutional Class shares, and 8.81% for the Russell 2000® Value Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio had a greater allocation than the benchmark to mid-cap stocks and a lower allocation to small-cap stocks. Mid-cap stocks underperformed small-caps during the period and detracted from the Portfolio's performance, relative to the benchmark. Within small-cap and mid-cap value stocks, the Portfolio's greater emphasis on higher profitability stocks detracted from relative performance as these stocks underperformed lower profitability stocks during the period. The Portfolio's exclusion of real estate investment trusts (REITs) and utilities detracted from relative performance as these sectors outperformed most other sectors during the period.

U.S. Small Cap Value Portfolio

The U.S. Small Cap Value Portfolio invests in a broadly diversified group of U.S. small capitalization value stocks. Value is measured primarily by book-to-market ratio. The U.S. Small Cap Value Portfolio also may consider profitability in the Portfolio's construction. In assessing profitability, the Advisor may consider such factors as earnings or profits from operations relative to book value or assets. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 1,100 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 4.49% for the Portfolio and 8.81% for the Russell 2000® Value Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the

behavior of a limited number of stocks. The Portfolio invests in a broader market capitalization range of securities than the benchmark. This detracted from the Portfolio's performance relative to the benchmark, as stocks above the range of market capitalization held by the benchmark underperformed. The Portfolio's greater allocation than the benchmark to deep value stocks also detracted from relative performance. Within small-cap value stocks, the Portfolio's greater emphasis on stocks with higher profitability detracted from relative performance as these stocks underperformed lower profitability stocks during the period. The Portfolio's exclusion of real estate investment trusts and utilities detracted from relative performance as these sectors outperformed most other sectors during the period.

U.S. Core Equity 1 Portfolio

The U.S. Core Equity 1 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller company stocks and value stocks relative to the market. Value is measured primarily by book-to-market ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 2,700 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.68% for the Portfolio and 4.24% for the Russell 3000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio had a greater allocation than the benchmark to lower total market capitalization stocks, which detracted from the Portfolio's performance as mid-cap stocks underperformed. The Portfolio also had a lesser allocation to large cap growth stocks, which outperformed.

U.S. Core Equity 2 Portfolio

The U.S. Core Equity 2 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller company stocks and value stocks relative to the U.S. Core Equity 1 Portfolio and the market. Value is measured primarily by book-to-market ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 2,700 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.47% for the Portfolio and 4.24% for the Russell 3000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio had a greater allocation than the benchmark to lower total market capitalization stocks, which detracted from the Portfolio's performance as mid-cap stocks underperformed. The Portfolio also had a lesser allocation to large cap growth stocks, which outperformed.

U.S. Vector Equity Portfolio

The U.S. Vector Equity Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller company stocks and value stocks relative to the market. Value is measured primarily by book-to-market ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 2,600 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.28% for the Portfolio and 4.24% for the Russell 3000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio had a greater allocation than the benchmark to lower total market capitalization stocks, which detracted from the Portfolio's performance as mid-cap stocks underperformed. The Portfolio also had a lesser allocation to large cap growth stocks, which outperformed.

U.S. Small Cap Portfolio

The U.S. Small Cap Portfolio invests in a broadly diversified group of U.S. small company stocks. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held

approximately 2,000 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.89% for the Portfolio and 4.11% for the Russell 2000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. The Portfolio's exclusion of real estate investment trusts (REITs) detracted from its performance relative to the benchmark, as REITs outperformed most other sectors during the period. Within small-cap stocks, the Portfolio excluded certain stocks with lower profitability and higher relative price, which benefited the Portfolio's performance. These excluded stocks generally underperformed the benchmark return during the period.

U.S. Micro Cap Portfolio

The U.S. Micro Cap Portfolio invests in a broadly diversified group of the smallest U.S. company stocks and generally has a smaller market capitalization profile than the U.S. Small Cap Portfolio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 1,600 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 4.32% for the Portfolio and 4.11% for the Russell 2000® Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. Within small-caps, the Portfolio excluded certain stocks with lower profitability and higher relative price, which contributed to outperformance over the benchmark. These excluded stocks generally underperformed the benchmark return during the period. The Portfolio's exclusion of real estate investment trusts (REITs) detracted from its performance relative to the benchmark as REITs outperformed most other sectors during the period.

DFA Real Estate Securities Portfolio

The DFA Real Estate Securities Portfolio is designed to capture the returns of a broadly diversified portfolio of U.S. real estate securities. As of October 31, 2016, the Portfolio held approximately 150 securities. In general, cash exposure was low throughout the year with an average cash balance of less than 1% of portfolio assets.

For the 12 months ended October 31, 2016, total returns were 6.89% for the Portfolio, 4.96% for the Dow Jones U.S. Select REIT Index℠, the Portfolio's benchmark, and 4.51% for the S&P 500® Index. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. real estate securities market rather than the behavior of a limited number of securities. Differences in REIT eligibility between the Portfolio and the Dow Jones U.S. Select REIT Index℠ were the primary driver of the Portfolio's outperformance relative to the benchmark.

International Equity Market Review **12 Months Ended October 31, 2016**

Performance of non-U.S. developed markets was varied for the period. Small-cap stocks had positive returns, while large-cap stocks had negative returns. As measured by the MSCI World ex USA indices, small-cap stocks outperformed large-cap stocks, and value stocks outperformed growth stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
MSCI World ex USA Index	-2.27%
MSCI World ex USA Small Cap Index	3.96%
MSCI World ex USA Value Index	-2.07%
MSCI World ex USA Growth Index	-2.58%

During the period, the performance of the U.S. dollar was mixed when compared against currencies of other developed markets. In particular, while the U.S. dollar appreciated significantly against the British pound, it

depreciated significantly against the Japanese yen. Overall, currency fluctuations detracted from USD-denominated returns in developed markets.

12 Months Ended October 31, 2016

Ten Largest Foreign Developed Markets by Market Cap	Local Return	Return in U.S. Dollars
Japan	-10.14%	3.19%
United Kingdom	13.55%	-10.24%
France	-4.31%	-5.04%
Switzerland	-8.27%	-8.57%
Canada	11.55%	8.90%
Germany	-2.14%	-2.89%
Australia	5.52%	12.55%
Hong Kong	8.52%	8.45%
Spain	-8.40%	-9.10%
Netherlands	0.63%	-0.20%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved

Emerging markets had stronger performance over the period than non-U.S. developed markets. As measured by the MSCI emerging markets indices, small-cap stocks underperformed large-cap stocks, and growth stocks outperformed value stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
MSCI Emerging Markets Index	9.27%
MSCI Emerging Markets Small Cap Index	4.78%
MSCI Emerging Markets Value Index	8.60%
MSCI Emerging Markets Growth Index	9.81%

During the period, the performance of the U.S. dollar was mixed when compared against currencies of emerging markets. In particular, while the U.S. dollar appreciated significantly against the Mexican peso, it also depreciated significantly against the Brazilian real. Overall, currency fluctuations benfitted from USD-denominated returns in emerging markets.

12 Months Ended October 31, 2016

Ten Largest Emerging Markets by Market Cap	Local Return	Return in U.S. Dollars
China	1.62%	1.54%
Korea	5.56%	5.17%
Taiwan	14.56%	17.85%
India	6.28%	3.99%
South Africa	-0.92%	1.46%
Brazil	40.59%	70.69%
Mexico	8.65%	-4.51%
Russia	17.86%	18.61%
Malaysia	4.44%	6.95%
Indonesia	26.13%	32.31%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved.

For funds investing in non-US equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a fund and its benchmark index may impact relative performance over the

referenced period. The funds price foreign exchange rates at the closing of the U.S. market while their benchmark indices use rates at 4 pm London time. The funds also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2016, these differences generally benefitted the funds' relative performance.

Global Real Estate Market Review **12 Months Ended October 31, 2016**

Publicly traded global real estate investment trusts (REITs) and REIT-like securities produced positive overall returns during the period. REITs and REIT-like securities generally outperformed developed non-U.S. equity markets but underperformed U.S. and emerging markets equities. The U.S. REIT market, the world's largest, had positive performance and outperformed non-U.S. REITs and REIT-like securities overall. Across larger REIT and REIT-like markets, Japan and Australia were among the stronger performers, while the U.K. had the weakest performance during the period. As measured by the S&P Global REIT Index, industrial and healthcare REITs and REIT-like securities had the largest gains, while hotel/resort and retail REITs and REIT-like securities had the weakest returns.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
S&P Global ex U.S. REIT Index (net dividends)	1.28%
S&P Global REIT Index (net dividends)	3.89%

Source: Standard and Poor's. Copyright S&P, 2016. All rights reserved.

For funds investing in non-US REITs and REIT-like securities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a fund and its benchmark index may impact relative performance over the referenced period. The funds price foreign exchange rates at the closing of the U.S. market while their benchmark indices use rates at 4 pm London time. The funds also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2016, these differences generally benefitted the funds' relative performance.

Master-Feeder Structure

Certain portfolios described below, called "Feeder Funds," do not buy individual securities directly; instead, these portfolios invest in corresponding funds called "Master Funds." Master Funds, in turn, purchase stocks and/or other securities directly.

Large Cap International Portfolio

The Large Cap International Portfolio seeks to capture the returns of a broadly diversified portfolio of developed ex U.S. large company stocks. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 1,300 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were -1.30% for the Portfolio and -2.27% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Portfolio's emphasis on large company stocks with relatively smaller market capitalization rather than on the broad large-cap universe contributed positively to its performance relative to the benchmark, as those stocks outperformed for the period.

International Core Equity Portfolio

The International Core Equity Portfolio invests in a broadly diversified group of stocks in developed ex U.S. markets, with increased exposure to stocks with smaller market capitalization and lower relative price. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 5,100 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 1.62% for the Portfolio and -2.27% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Portfolio invests in stocks across all size categories, while the benchmark primarily includes large- and mid-cap stocks. With developed ex U.S. small-cap stocks generally outperforming large-cap stocks during the period, the Portfolio's inclusion of small-cap stocks contributed positively to performance relative to the benchmark. To a lesser extent, the Portfolio's greater emphasis than the benchmark on low relative price (value) stocks also had a positive impact on the Portfolio's relative performance, as value stocks generally outperformed during the period.

International Small Company Portfolio

The International Small Company Portfolio is designed to capture the returns of developed ex U.S. small company stocks by purchasing shares of five Master Funds managed by Dimensional that invest individually in Canada, the United Kingdom, Europe (including Israel and excluding the U.K.), Japan, and the Asia Pacific region (ex Japan). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Funds collectively held approximately 4,200 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 5.43% for the Portfolio and 3.96% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. As a result of each Master Fund's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Master Funds' greater allocation than the benchmark to micro-cap securities was the primary driver of outperformance, as micro caps generally outperformed other small-cap securities. The Master Funds generally exclude real estate investment trusts (REITs), which also contributed positively to relative performance, as REITs generally underperformed the benchmark.

Japanese Small Company Portfolio

The Japanese Small Company Portfolio is designed to capture the returns of Japanese small company stocks by purchasing shares of the Japanese Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 1,500 securities. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were 14.04% for the Portfolio and 13.21% for the MSCI Japan Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in the Japanese equity market rather than by the behavior of a limited number of stocks. The Master Fund's greater allocation than the benchmark to micro-cap securities had a positive impact on its performance relative to the benchmark , as micro-caps generally outperformed other small-cap securities. The Master Fund's outperformance was partially offset by the exclusion of real estate investment trusts (REITs), which outperformed the overall benchmark.

Asia Pacific Small Company Portfolio

The Asia Pacific Small Company Portfolio is designed to capture the returns of small company stocks in Australia, Hong Kong, New Zealand, and Singapore by purchasing shares of the Asia Pacific Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 850 securities across the eligible countries. Country allocations generally reflect the approximate weights of individual securities within a universe of these countries' stocks constructed by the Advisor. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were 16.18% for the Portfolio and 10.56% for the MSCI Pacific ex Japan Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in Asia Pacific

equity markets rather than by the behavior of a limited number of stocks. The Master Fund's exclusion of small- and micro-cap stocks with high relative price (growth) and low profitability contributed to outperformance relative to the benchmark, as that segment of the market underperformed. The Master Fund's holdings of micro-cap securities, which were held at higher weight than in the benchmark, outperformed and also contributed positively to relative performance. In addition, due to differences in methodology the Master Fund may invest in or hold securities that the benchmark deems to be too large to be eligible for inclusion; during the period, these securities also outperformed, contributing to the Master Fund's relative performance.

United Kingdom Small Company Portfolio

The United Kingdom Small Company Portfolio is designed to capture the returns of small company stocks in the U.K. by purchasing shares of the United Kingdom Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 320 securities. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were -16.20% for the Portfolio and -15.89% for the MSCI UK Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in the U.K. equity market rather than by the behavior of a limited number of stocks. The Master Fund's overall performance was adversely affected by the British vote on June 23, 2016 to exit the European Union. The Master Fund's investments are denominated primarily in British pounds, which depreciated approximately 16% from the aftermath of the vote through October 31, 2016. The Master Fund generally excludes real estate investment trusts (REITs), which contributed positively to its performance relative to the benchmark, as REITs in the U.K. underperformed all other sectors during the period. This was offset by differences between the Master Fund's and the benchmark's holdings in the consumer discretionary sector, as the benchmark's holdings in this sector outperformed those of the Master Fund.

Continental Small Company Portfolio

The Continental Small Company Portfolio is designed to capture the returns of small company stocks in the developed markets of Europe (excluding the U.K.) and Israel by purchasing shares of the Continental Small Company Series, a Master Fund managed by Dimensional that invests in such securities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 1,160 securities in 14 eligible developed European countries plus Israel. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were 5.70% for the Portfolio and 2.61% for the MSCI Europe ex UK Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in the European (excluding the U.K.) and Israeli equity markets rather than by the behavior of a limited number of stocks. The Master Fund's holdings of microcap securities, held at a higher weight than in the benchmark, outperformed and contributed to performance relative to the benchmark. In addition, due to differences in methodology, the Master Fund may invest in or hold securities that the benchmark deems to be too large to be eligible for inclusion. During the period, the Master Fund's holdings of these securities outperformed and contributed positively to relative performance. The Master Fund generally excludes real estate investment trusts (REITs), which contributed positively to outperformance relative to the benchmark, as REITs underperformed the overall index.

DFA International Real Estate Securities Portfolio

The DFA International Real Estate Securities Portfolio is designed to capture the returns of a broadly diversified portfolio of real estate securities in developed ex U.S. and emerging markets. As of October 31, 2016, the Portfolio held approximately 260 securities in 21 approved developed ex U.S. and emerging markets countries. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 1.05% for the Portfolio and 1.28% for the S&P Global ex US REIT Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified approach, performance was generally determined by broad trends in developed ex U.S. real estate securities

markets rather than by the behavior of a limited number of stocks. The Portfolio's overall performance and its benchmark were adversely affected by the British vote on June 23, 2016 to exit the European Union. The Portfolio held an average weight of approximately 15% in UK REITs over the one year period ended October 31, 2016. The Portfolio's exclusion of Thailand REITs, which outperformed and were included in the benchmark, detracted from the Portfolio's performance relative to the benchmark. In addition, small holdings differences in Japan, the U.K., and Australia, resulting from differences in the classification of eligible securities between the Portfolio and the benchmark, also detracted from relative performance.

DFA Global Real Estate Securities Portfolio

The DFA Global Real Estate Securities Portfolio is designed to capture the returns of a broadly diversified group of real estate securities in developed and emerging markets. As of October 31, 2016, the Portfolio invested in the DFA International Real Estate Securities Portfolio, the DFA Real Estate Securities Portfolio, and individual securities. As of October 31, 2016, the Portfolio held, either directly or through the underlying portfolios, approximately 410 securities in 22 approved developed and emerging markets countries. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 4.87% for the Portfolio and 3.89% for the S&P Global REIT Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified approach, performance was generally determined by broad trends in global real estate markets rather than by the behavior of a limited number of stocks. The Portfolio's overall performance and its benchmark were adversely affected by the British vote on June 23, 2016 to exit the European Union. The Portfolio held an average weight of approximately 5% in UK REITs over the one year period ended October 31, 2016. The Portfolio's holdings in the U.S. outperformed those in the benchmark. Withholding tax rate differences between the Portfolio and the benchmark also contributed positively to the Portfolio's relative performance relative to the benchmark.

DFA International Small Cap Value Portfolio

The DFA International Small Cap Value Portfolio is designed to capture the returns of small-cap value stocks in developed ex U.S. markets. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held over 2,200 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 4.09% for the Portfolio and 3.96% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Portfolio focuses on deep value stocks, while the benchmark does not. This difference had a positive impact on the Portfolio's performance relative to the benchmark, as value stocks generally outperformed during the period. The Portfolio generally excludes real estate investment trusts (REITs), which also had a positive impact on relative outperformance as REITs underperformed the benchmark.

International Vector Equity Portfolio

The International Vector Equity Portfolio is designed to capture the returns of a broadly diversified group of stocks in developed ex U.S. markets, with increased exposure to stocks with smaller market capitalization, lower relative price, and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 4,600 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.21% for the Portfolio and -2.27% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Portfolio invests in stocks across all size categories, while the benchmark primarily includes large and mid-cap stocks. With developed ex U.S. small-cap stocks generally

outperforming large-cap stocks during the period, the Portfolio's inclusion of small-cap stocks contributed positively to performance relative to the benchmark. To a lesser extent, the Portfolio's greater emphasis than the benchmark on low relative price (value) stocks also had a positive impact on the Portfolio's relative performance, as value stocks outperformed during the period.

World ex U.S. Value Portfolio

The World ex U.S. Value Portfolio is designed to capture the returns of value stocks across all market capitalizations in developed ex U.S. and emerging markets. The Portfolio may pursue its objective by holding direct securities; by purchasing shares of funds managed by Dimensional: the DFA International Value Series, the DFA International Small Cap Value Portfolio, and the Dimensional Emerging Markets Value Fund (the "Underlying Funds"); or by a combination of securities and Underlying Funds. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Underlying Funds collectively held approximately 4,900 securities in 41 eligible developed ex US and emerging markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.54% for the Portfolio and 0.22% for the MSCI All Country World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Underlying Funds' diversified investment approach, performance was determined principally by broad trends in developed ex U.S. and emerging equity markets rather than by the behavior of a limited number of stocks. The Underlying Funds invest primarily in value stocks, while the benchmark is neutral with regard to value or growth stocks. The Underlying Funds' emphasis on deep value stocks contributed positively to the Portfolio's performance relative to the benchmark, as that segment of the market outperformed for the year. The Underlying Funds' inclusion of and emphasis on small and mid-cap stocks also contributed positively to the Portfolio's performance relative to the benchmark, as those stocks outperformed for the period.

World ex U.S. Targeted Value Portfolio

The World ex U.S. Targeted Value Portfolio is designed to capture the returns of small and mid-cap value stocks in developed ex U.S. and emerging markets. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 3,600 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 7.18% for the Portfolio and 4.22% for the MSCI All Country World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. and emerging markets rather than by the behavior of a limited number of stocks. The Portfolio's emphasis on value stocks, compared to the benchmark, which is neutral with regard to value or growth stocks, had a positive impact on the Portfolio's performance relative to the benchmark, as value stocks generally outperformed during the period. The Portfolio generally excludes real estate investment trusts (REITs), which also contributed positively to relative performance as REITs underperformed the benchmark.

World ex U.S. Core Equity Portfolio

The World ex U.S. Core Equity Portfolio is designed to capture the returns of a broadly diversified group of stocks in developed ex U.S. and emerging markets with increased exposure to stocks with smaller market capitalization and lower relative price. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 7,000 securities in 43 eligible developed and emerging markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 3.58% for the Portfolio and 0.22% for the MSCI All Country World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. and emerging equity markets rather than by the behavior of a limited number of stocks. The Portfolio invests in stocks across all size categories, while the benchmark primarily holds large and mid-cap stocks. The Portfolio's inclusion of

small-cap stocks contributed positively to performance relative to the benchmark. To a lesser extent, the Portfolio's greater emphasis than the benchmark on low relative price (value) stocks also had a positive impact on the Portfolio's relative performance, as value stocks outperformed during the period.

World Core Equity Portfolio

The World Core Equity Portfolio seeks long-term capital appreciation generally by investing in a combination of mutual funds managed by Dimensional. As of the date of this report, the Portfolio's investments included the U.S. Core Equity 1 Portfolio, International Core Equity Portfolio, and Emerging Markets Core Equity Portfolio (collectively, the "Underlying Funds"). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Underlying Funds collectively held more than 12,000 equity securities in 44 countries.

For the 12 months ended October 31, 2016, total returns were 3.73% for the Portfolio and 2.05% for the MSCI All Country World Index (net dividends), the Portfolio's benchmark. As a result of the Underlying Funds' diversified investment approach, performance was determined principally by broad trends in global equity markets rather than the behavior of a limited group of stocks. The Underlying Funds' greater exposure than the benchmark to smaller and deeper value stocks, both of which generally outperformed the benchmark, contributed to the Portfolio's performance relative to the benchmark.

Selectively Hedged Global Equity Portfolio

The Selectively Hedged Global Equity Portfolio seeks long-term capital appreciation by investing in a combination of mutual funds managed by Dimensional. As of the date of this report, the Portfolio invests in the U.S. Core Equity 2 Portfolio, International Core Equity Portfolio, and Emerging Markets Core Equity Portfolio (the "Underlying Funds"). The Portfolio hedges foreign currency exposure on a selective basis to capture positive forward currency premiums. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Underlying Funds collectively held more than 12,000 equity securities in 44 countries.

For the 12 months ended October 31, 2016, total returns were 4.32% for the Portfolio and 2.05% for the MSCI All Country World Index (net dividends), the Portfolio's benchmark. As a result of the Underlying Funds' diversified investment approach, performance was determined principally by broad trends in global equity markets rather than the behavior of a limited group of stocks in a particular industry or country. The Underlying Funds invest in stocks across all eligible countries but had a lower allocation than the benchmark to the U.S. and a higher allocation than the benchmark to emerging markets. For the period, emerging markets securities outperformed both U.S. and developed ex U.S. securities, and the Underlying Funds' country allocation contributed to the Portfolio's performance relative to the benchmark. The Underlying Funds' greater exposure than the benchmark to smaller and deeper value stocks, both of which outperformed, contributed to the Portfolio's relative performance. To a lesser extent, the Portfolio's strategy of selectively hedging foreign currency exposure contributed to relative returns, particularly hedging British pound exposure, as the British pound depreciated against the U.S. dollar.

Emerging Markets Portfolio

The Emerging Markets Portfolio is designed to capture the returns of large-cap stocks in selected emerging markets countries by purchasing shares of The Emerging Markets Series, a Master Fund managed by Dimensional that invests in such securities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 1,000 securities across 21 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were 11.01% for the Portfolio and 9.27% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified approach, performance was generally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The relative outperformance of the Master Fund was driven primarily by country allocation differences between the Master Fund and the benchmark. The Master Fund's lesser allocation to China contributed positively to the Portfolio's performance relative to the benchmark, as China underperformed the benchmark during the period. The Master Fund's greater allocation to Brazil (due to caps on larger countries such as China) also had a positive impact on relative performance, as Brazil was the strongest-performing country for

the year. In addition, the Master Fund's emphasis on value stocks contributed positively to relative performance, as that segment of the market outperformed for the year.

Emerging Markets Small Cap Portfolio

The Emerging Markets Small Cap Portfolio is designed to capture the returns of small company stocks in selected emerging markets by purchasing shares of The Emerging Markets Small Cap Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund's investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 3,600 securities across 17 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were 13.96% for the Portfolio and 9.27% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified approach, performance was principally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The relative outperformance of the Master Fund was driven primarily by size allocation differences between the Master Fund and the benchmark. The Master Fund focuses on small-cap stocks while the benchmark primarily holds large-cap and mid-cap stocks. Emerging markets small-cap stocks outperformed emerging markets large-caps and mid-caps during the period, contributing to the Master Fund's outperformance relative to the benchmark. The Master Fund's lesser allocation to China also contributed positively to relative performance, as China underperformed the benchmark during the period. The Master Fund's greater allocation to Brazil also had a positive impact on relative performance, as Brazil was the strongest-performing country for the year.

Emerging Markets Value Portfolio

The Emerging Markets Value Portfolio is designed to capture the returns of value stocks of large and small companies in selected emerging markets by purchasing shares of the Dimensional Emerging Markets Value Fund, a Master Fund managed by Dimensional that invests in such securities. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 2,200 securities across 19 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were 14.98% for the Portfolio's Class R2 shares, 15.23% for the Portfolio's Institutional Class shares, and 9.27% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was generally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The Master Fund invests primarily in low relative price (value) stocks, while the benchmark is neutral with regard to value or growth stocks. The Master Fund's emphasis on the lowest relative price (deep value) stocks contributed positively to the Portfolio's performance relative to the benchmark, as that segment of the market outperformed for the year, especially among small-caps. In addition, differences in country allocations contributed positively to the Master Fund's relative performance. The Master Fund held a lesser allocation to China, which underperformed, and a greater allocation to Brazil, which outperformed, in each case contributing positively to relative performance.

Emerging Markets Core Equity Portfolio

The Emerging Markets Core Equity Portfolio is designed to capture the returns of a broadly diversified group of stocks in emerging markets, with increased exposure to stocks with smaller market capitalization, lower relative price, and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Portfolio held approximately 4,400 securities across 21 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, total returns were 11.87% for the Portfolio and 9.27% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified approach, performance was generally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The Portfolio's inclusion of small-cap securities, particularly the lowest relative price

(deep value) small-cap securities, contributed positively to its performance relative to the benchmark, as that segment of the market outperformed for the year. At the country level, the Portfolio's lesser allocation to China benefited relative performance, as China underperformed. In addition, the Portfolio's greater allocation to Brazil had a positive impact on the Portfolio's relative performance, as Brazil was the strongest performer in the benchmark for the year.

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.

EXPENSE TABLES

Six Months Ended October 31, 2016

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
Enhanced U.S. Large Company Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,040.10	0.23%	$1.18
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.98	0.23%	$1.17

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
U.S. Large Cap Equity Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,038.80	0.17%	$0.87
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,024.28	0.17%	$0.87
U.S. Large Cap Value Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,046.00	0.27%	$1.39
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.78	0.27%	$1.37
U.S. Targeted Value Portfolio				
Actual Fund Return				
Class R1 Shares	$1,000.00	$1,036.30	0.47%	$2.41
Class R2 Shares	$1,000.00	$1,035.10	0.62%	$3.17
Institutional Class Shares	$1,000.00	$1,036.80	0.37%	$1.89
Hypothetical 5% Annual Return				
Class R1 Shares	$1,000.00	$1,022.77	0.47%	$2.39
Class R2 Shares	$1,000.00	$1,022.02	0.62%	$3.15
Institutional Class Shares	$1,000.00	$1,023.28	0.37%	$1.88
U.S. Small Cap Value Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,038.50	0.52%	$2.66
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.52	0.52%	$2.64
U.S. Core Equity 1 Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,038.70	0.19%	$0.97
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,024.18	0.19%	$0.97
U.S. Core Equity 2 Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,039.40	0.22%	$1.13
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,024.03	0.22%	$1.12
U.S. Vector Equity Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,038.70	0.32%	$1.64
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.53	0.32%	$1.63

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
U.S. Small Cap Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,041.40	0.37%	$1.90
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.28	0.37%	$1.88
U.S. Micro Cap Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,045.90	0.52%	$2.67
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.52	0.52%	$2.64
DFA Real Estate Securities Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,018.40	0.18%	$0.91
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,024.23	0.18%	$0.92
Large Cap International Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,011.00	0.28%	$1.42
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.73	0.28%	$1.42
International Core Equity Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,019.00	0.38%	$1.93
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.23	0.38%	$1.93
International Small Company Portfolio***				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,023.90	0.54%	$2.75
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.42	0.54%	$2.75
Japanese Small Company Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,133.50	0.54%	$2.90
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.42	0.54%	$2.75
Asia Pacific Small Company Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,064.00	0.55%	$2.85
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.37	0.55%	$2.80

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
United Kingdom Small Company Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$ 882.00	0.59%	$2.79
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.17	0.59%	$3.00
Continental Small Company Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,016.10	0.55%	$2.79
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.37	0.55%	$2.80
DFA International Real Estate Securities Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$ 939.00	0.28%	$1.36
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.73	0.28%	$1.42
DFA Global Real Estate Securities Portfolio****				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$ 990.00	0.24%	$1.20
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.93	0.24%	$1.22
DFA International Small Cap Value Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,026.70	0.68%	$3.46
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,021.72	0.68%	$3.46
International Vector Equity Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,026.10	0.49%	$2.50
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.67	0.49%	$2.49
World ex U.S. Value Portfolio***				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,052.00	0.52%	$2.68
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.52	0.52%	$2.64
World ex U.S. Targeted Value Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,038.00	0.79%	$4.05
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,021.17	0.79%	$4.01

DISCLOSURE OF FUND EXPENSES

CONTINUED

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
World ex U.S. Core Equity Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,036.40	0.47%	$2.41
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.77	0.47%	$2.39
World Core Equity Portfolio* **				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,036.90	0.30%	$1.54
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.63	0.30%	$1.53
Selectively Hedged Global Equity Portfolio* **				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,057.20	0.35%	$1.81
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,023.38	0.35%	$1.78
Emerging Markets Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,091.50	0.56%	$2.94
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.32	0.56%	$2.85
Emerging Markets Small Cap Portfolio**				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,089.60	0.71%	$3.73
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,021.57	0.71%	$3.61
Emerging Markets Value Portfolio**				
Actual Fund Return				
Class R2 Shares	$1,000.00	$1,104.40	0.81%	$4.28
Institutional Class Shares	$1,000.00	$1,105.50	0.56%	$2.96
Hypothetical 5% Annual Return				
Class R2 Shares	$1,000.00	$1,021.06	0.81%	$4.12
Institutional Class Shares	$1,000.00	$1,022.32	0.56%	$2.85
Emerging Markets Core Equity Portfolio				
Actual Fund Return				
Institutional Class Shares	$1,000.00	$1,092.00	0.61%	$3.21
Hypothetical 5% Annual Return				
Institutional Class Shares	$1,000.00	$1,022.07	0.61%	$3.10

* 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 (184), then divided by the number of days in the year (366) 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.

*** 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 Underlying 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 Underlying 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.

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 September 28, 2016. 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

	Affiliated Investment Companies
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%
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	27.2%
Government	38.1%
Foreign Corporate	16.8%
Foreign Government	15.9%
Supranational	2.0%
	100.0%

DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS

U.S. Large Cap Equity Portfolio	
Consumer Discretionary	15.1%
Consumer Staples	9.3%
Energy	6.2%
Financials	13.6%
Health Care	13.0%
Industrials	11.9%
Information Technology	21.1%
Materials	3.9%
Real Estate	0.2%
Telecommunication Services	3.1%
Utilities	2.6%
	100.0%

U.S. Targeted Value Portfolio	
Consumer Discretionary	12.9%
Consumer Staples	2.8%
Energy	8.1%
Financials	27.5%
Health Care	4.7%
Industrials	20.1%
Information Technology	14.8%
Materials	6.9%
Real Estate	0.4%
Telecommunication Services	1.3%
Utilities	0.5%
	100.0%

U.S. Small Cap Value Portfolio	
Consumer Discretionary	13.1%
Consumer Staples	4.6%
Energy	10.7%
Financials	27.3%
Health Care	4.5%
Industrials	19.1%
Information Technology	13.8%
Materials	5.7%
Real Estate	0.2%
Telecommunication Services	0.8%
Utilities	0.2%
	100.0%

U.S. Core Equity 1 Portfolio	
Consumer Discretionary	15.5%
Consumer Staples	8.6%
Energy	6.0%
Financials	14.7%
Health Care	11.4%
Industrials	13.3%
Information Technology	20.0%
Materials	4.5%
Real Estate	0.2%
Telecommunication Services	2.7%
Utilities	3.1%
	100.0%

U.S. Core Equity 2 Portfolio	
Consumer Discretionary	14.4%
Consumer Staples	7.3%
Energy	7.4%
Financials	17.3%
Health Care	10.7%
Industrials	14.0%
Information Technology	18.7%
Materials	4.7%
Real Estate	0.3%
Telecommunication Services	3.0%
Utilities	2.2%
	100.0%

U.S. Vector Equity Portfolio	
Consumer Discretionary	14.2%
Consumer Staples	4.8%
Energy	7.9%
Financials	24.6%
Health Care	8.1%
Industrials	15.6%
Information Technology	15.1%
Materials	5.3%
Real Estate	0.5%
Telecommunication Services	2.7%
Utilities	1.2%
	100.0%

U.S. Small Cap Portfolio	
Consumer Discretionary	16.0%
Consumer Staples	4.6%
Energy	4.2%
Financials	19.8%
Health Care	8.3%
Industrials	19.1%
Information Technology	16.2%
Materials	5.8%
Real Estate	0.6%
Telecommunication Services	1.0%
Utilities	4.4%
	100.0%

U.S. Micro Cap Portfolio	
Consumer Discretionary	16.3%
Consumer Staples	3.5%
Energy	2.7%
Financials	21.8%
Health Care	9.6%
Industrials	20.8%
Information Technology	14.3%
Materials	5.6%
Real Estate	0.9%
Telecommunication Services	1.8%
Utilities	2.7%
	100.0%

DFA Real Estate Securities Portfolio	
Real Estate	100.0%
	100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

Large Cap International Portfolio

Consumer Discretionary	13.4%
Consumer Staples	11.2%
Energy	6.3%
Financials	20.1%
Health Care	9.6%
Industrials	14.2%
Information Technology	5.0%
Materials	9.7%
Real Estate	2.1%
Telecommunication Services	4.8%
Utilities	3.6%
	100.0%

International Core Equity Portfolio

Consumer Discretionary	15.8%
Consumer Staples	8.1%
Energy	7.2%
Financials	17.0%
Health Care	5.7%
Industrials	18.0%
Information Technology	6.4%
Materials	13.2%
Real Estate	2.6%
Telecommunication Services	2.9%
Utilities	3.1%
	100.0%

DFA International Real Estate Securities Portfolio

Health Care	0.2%
Real Estate	99.8%
	100.0%

DFA Global Real Estate Securities Portfolio

Affiliated Investment Companies	67.4%
Real Estate	32.6%
	100.0%

DFA International Small Cap Value Portfolio

Consumer Discretionary	14.1%
Consumer Staples	5.5%
Energy	7.0%
Financials	18.5%
Health Care	1.7%
Industrials	23.8%
Information Technology	5.2%
Materials	19.9%
Real Estate	2.8%
Telecommunication Services	0.5%
Utilities	1.0%
	100.0%

International Vector Equity Portfolio

Consumer Discretionary	15.1%
Consumer Staples	7.0%
Energy	7.8%
Financials	18.0%
Health Care	4.7%
Industrials	18.9%
Information Technology	6.9%
Materials	14.8%
Real Estate	2.7%
Telecommunication Services	2.0%
Utilities	2.1%
	100.0%

World ex U.S. Targeted Value Portfolio

Consumer Discretionary	14.9%
Consumer Staples	5.6%
Energy	5.7%
Financials	18.3%
Health Care	2.2%
Industrials	20.0%
Information Technology	7.0%
Materials	19.4%
Real Estate	4.3%
Telecommunication Services	1.2%
Utilities	1.4%
	100.0%

World ex U.S. Core Equity Portfolio

Consumer Discretionary	15.1%
Consumer Staples	7.7%
Energy	6.9%
Financials	17.9%
Health Care	5.0%
Industrials	16.4%
Information Technology	8.9%
Materials	12.8%
Real Estate	3.2%
Telecommunication Services	2.9%
Utilities	3.2%
	100.0%

Emerging Markets Core Equity Portfolio

Consumer Discretionary	11.7%
Consumer Staples	8.6%
Energy	6.3%
Financials	19.9%
Health Care	3.7%
Industrials	9.6%
Information Technology	18.6%
Materials	9.9%
Real Estate	3.5%
Telecommunication Services	4.3%
Utilities	3.9%
	100.0%

ENHANCED U.S. LARGE COMPANY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Face Amount^ (000)	Value†
BONDS — (83.5%)		
AUSTRALIA — (7.0%)		
ANZ New Zealand International Ltd.		
1.400%, 04/27/17	1,600	$ 1,601,467
Commonwealth Bank of Australia		
1.900%, 09/18/17	3,250	3,266,997
## 1.375%, 09/06/18	3,000	2,990,274
Westpac Banking Corp.		
1.500%, 12/01/17	2,500	2,504,013
2.250%, 07/30/18	3,000	3,037,617
Other Securities		2,919,569
TOTAL AUSTRALIA		16,319,937
CANADA — (11.4%)		
Ontario, Province of Canada		
2.000%, 09/27/18	6,700	6,797,934
Quebec, Province of Canada		
4.625%, 05/14/18	5,000	5,265,115
Royal Bank of Canada		
1.250%, 06/16/17	2,000	2,000,960
1.500%, 01/16/18	2,000	2,003,486
Toronto-Dominion Bank (The)		
1.400%, 04/30/18	3,000	3,001,851
1.750%, 07/23/18	2,000	2,010,198
Other Securities		5,625,334
TOTAL CANADA		26,704,878
DENMARK — (2.0%)		
Kommunekredit		
1.250%, 08/27/18	3,300	3,305,610
Other Securities		1,501,200
TOTAL DENMARK		4,806,810
FINLAND — (2.8%)		
Municipality Finance P.L.C.		
1.125%, 04/17/18	4,500	4,500,454
Other Securities		2,002,806
TOTAL FINLAND		6,503,260
FRANCE — (2.0%)		
BNP Paribas SA		
1.375%, 03/17/17	1,800	1,801,743
Societe Generale SA		
2.750%, 10/12/17	1,980	2,005,522
Other Securities		1,001,024
TOTAL FRANCE		4,808,289
GERMANY — (11.0%)		
Erste Abwicklungsanstalt		
1.000%, 10/13/17	1,800	1,798,166
1.125%, 02/12/18	2,000	1,997,082
GERMANY — (Continued)		
FMS Wertmanagement AoeR		
1.125%, 09/05/17	5,000	$ 5,005,225
KFW		
1.000%, 09/07/18	3,000	2,995,332
Landeskreditbank Baden-Wuerttemberg Foerderbank		
1.000%, 04/23/18	5,500	5,489,847
State of North Rhine-Westphalia		
1.125%, 11/21/17	3,000	2,999,586
1.375%, 07/16/18	2,500	2,508,507
Other Securities		2,915,935
TOTAL GERMANY		25,709,680
IRELAND — (0.5%)		
Other Securities		1,204,738
JAPAN — (3.9%)		
Toyota Motor Credit Corp.		
1.750%, 05/22/17	5,000	5,019,315
1.550%, 07/13/18	1,500	1,506,684
Other Securities		2,726,816
TOTAL JAPAN		9,252,815
NETHERLANDS — (6.7%)		
Bank Nederlandse Gemeenten NV		
## 1.000%, 09/20/18	5,000	4,982,860
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA		
1.700%, 03/19/18	3,435	3,446,600
Nederlandse Waterschapsbank NV		
0.875%, 07/13/18	3,500	3,482,451
Other Securities		3,839,402
TOTAL NETHERLANDS		15,751,313
NORWAY — (1.2%)		
Statoil ASA		
1.200%, 01/17/18	2,000	1,995,908
Other Securities		748,997
TOTAL NORWAY		2,744,905
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (1.0%)		
African Development Bank		
1.625%, 10/02/18	2,250	2,271,440
SWEDEN — (3.6%)		
Kommuninvest I Sverige AB		
1.000%, 01/29/18	3,000	2,997,069
Svensk Exportkredit AB		
1.125%, 04/05/18	2,430	2,430,705

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	Face Amount^ (000)	Value†
SWEDEN — (Continued)		
Svenska Handelsbanken AB		
1.625%, 03/21/18	3,000	$ 3,007,401
TOTAL SWEDEN		8,435,175
SWITZERLAND — (0.9%)		
Other Securities		2,098,249
UNITED KINGDOM — (3.5%)		
Network Rail Infrastructure Finance P.L.C.		
0.875%, 05/15/18	4,000	3,983,600
Other Securities		4,117,071
TOTAL UNITED KINGDOM		8,100,671
UNITED STATES — (26.0%)		
AT&T, Inc.		
2.400%, 03/15/17	$1,500	1,507,641
Berkshire Hathaway Finance Corp		
1.450%, 03/07/18	2,000	2,009,944
Berkshire Hathaway, Inc.		
1.550%, 02/09/18	4,000	4,018,224
Capital One Financial Corp.		
5.250%, 02/21/17	1,492	1,510,249
Cardinal Health, Inc.		
1.900%, 06/15/17	1,500	1,507,014
Chevron Corp.		
1.344%, 11/09/17	3,200	3,206,624
1.365%, 03/02/18	1,762	1,764,867
Cisco Systems, Inc.		
1.650%, 06/15/18	5,300	5,337,243
Exxon Mobil Corp.		
1.439%, 03/01/18	3,000	3,010,707
Molson Coors Brewing Co.		
2.000%, 05/01/17	1,715	1,721,949
NYSE Euronext		
2.000%, 10/05/17	1,500	1,512,765
UNITED STATES — (Continued)		
Pfizer, Inc.		
1.200%, 06/01/18	$ 5,000	$ 5,003,205
UnitedHealth Group, Inc.		
6.000%, 06/15/17	1,500	1,545,975
Other Securities		27,214,231
TOTAL UNITED STATES		60,870,638
TOTAL BONDS		195,582,798
AGENCY OBLIGATIONS — (5.6%)		
Federal Home Loan Mortgage Corporation		
0.750%, 01/12/18	8,000	7,998,264
Federal National Mortgage Association		
1.875%, 09/18/18	5,000	5,089,485
TOTAL AGENCY OBLIGATIONS		13,087,749
U.S. TREASURY OBLIGATIONS — (10.9%)		
U.S. Treasury Notes		
‡ 0.875%, 11/15/17	22,500	22,532,512
0.875%, 01/15/18	3,000	3,004,806
TOTAL U.S. TREASURY OBLIGATIONS		25,537,318
TOTAL INVESTMENT SECURITIES		234,207,865

	Shares	
SECURITIES LENDING COLLATERAL — (—%)		
§@ DFA Short Term Investment Fund	23	270
TOTAL INVESTMENTS — (100.0%) (Cost $234,199,804)		$234,208,135

Summary of the Portfolio's investments as of October 31, 2016, 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	—	$ 16,319,937	—	$ 16,319,937
Canada	—	26,704,878	—	26,704,878
Denmark	—	4,806,810	—	4,806,810
Finland	—	6,503,260	—	6,503,260
France	—	4,808,289	—	4,808,289
Germany	—	25,709,680	—	25,709,680
Ireland	—	1,204,738	—	1,204,738
Japan	—	9,252,815	—	9,252,815
Netherlands	—	15,751,313	—	15,751,313
Norway	—	2,744,905	—	2,744,905

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Supranational Organization Obligations	—	$ 2,271,440	—	$ 2,271,440
Sweden	—	8,435,175	—	8,435,175
Switzerland	—	2,098,249	—	2,098,249
United Kingdom	—	8,100,671	—	8,100,671
United States	—	60,870,638	—	60,870,638
Agency Obligations	—	13,087,749	—	13,087,749
U.S. Treasury Obligations	—	25,537,318	—	25,537,318
Securities Lending Collateral	—	270	—	270
Futures Contracts**	$251,626	—	—	251,626
TOTAL	$251,626	$234,208,135	—	$234,459,761

** Not reflected in the Schedule of Investments, 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

October 31, 2016

	Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (94.5%)			
Consumer Discretionary — (14.2%)			
* Amazon.com, Inc.	16,644	$ 13,145,764	1.5%
Comcast Corp. Class A	135,240	8,360,537	1.0%
Home Depot, Inc. (The)	49,003	5,978,856	0.7%
McDonald's Corp.	34,541	3,888,280	0.5%
Time Warner, Inc.	36,139	3,216,010	0.4%
Walt Disney Co. (The)	67,452	6,252,126	0.7%
Other Securities		86,938,994	10.2%
Total Consumer Discretionary		127,780,567	15.0%
Consumer Staples — (8.8%)			
Altria Group, Inc.	79,821	5,277,765	0.6%
Coca-Cola Co. (The)	142,593	6,045,943	0.7%
CVS Health Corp.	48,410	4,071,281	0.5%
PepsiCo, Inc.	58,593	6,281,170	0.7%
Philip Morris International, Inc.	47,352	4,566,627	0.5%
Procter & Gamble Co. (The)	103,082	8,947,518	1.1%
Wal-Mart Stores, Inc.	86,141	6,031,593	0.7%
Other Securities		37,710,466	4.5%
Total Consumer Staples		78,932,363	9.3%
Energy — (5.9%)			
Chevron Corp.	61,119	6,402,215	0.8%
Exxon Mobil Corp.	138,324	11,525,156	1.4%
Schlumberger, Ltd.	41,728	3,264,381	0.4%
Other Securities		31,555,639	3.6%
Total Energy		52,747,391	6.2%
Financials — (12.9%)			
Bank of America Corp.	267,185	4,408,553	0.5%
* Berkshire Hathaway, Inc. Class B	60,345	8,707,784	1.0%
Citigroup, Inc.	75,262	3,699,127	0.4%
JPMorgan Chase & Co.	145,465	10,074,906	1.2%
Wells Fargo & Co.	191,846	8,826,834	1.0%
Other Securities		79,882,386	9.5%
Total Financials		115,599,590	13.6%
Health Care — (12.3%)			
AbbVie, Inc.	66,571	3,713,330	0.4%
Amgen, Inc.	29,359	4,144,316	0.5%
Gilead Sciences, Inc.	54,053	3,979,922	0.5%
Johnson & Johnson	107,847	12,509,174	1.5%
Medtronic P.L.C.	40,674	3,336,082	0.4%
Merck & Co., Inc.	119,713	7,029,547	0.8%
Pfizer, Inc.	292,583	9,277,807	1.1%
UnitedHealth Group, Inc.	37,625	5,317,541	0.6%
Other Securities		60,905,220	7.1%
Total Health Care		110,212,939	12.9%

U.S. Large Cap Equity Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets**
Industrials — (11.2%)			
3M Co.	24,565	$ 4,060,594	0.5%
Boeing Co. (The)	23,780	3,386,985	0.4%
General Electric Co.	230,877	6,718,521	0.8%
Honeywell International, Inc.	31,952	3,504,495	0.4%
Union Pacific Corp.	37,430	3,300,577	0.4%
United Parcel Service, Inc. Class B	28,060	3,023,746	0.4%
United Technologies Corp.	36,270	3,706,794	0.4%
Other Securities		73,222,851	8.6%
Total Industrials		100,924,563	11.9%
Information Technology — (19.9%)			
* Alphabet, Inc. Class A	9,593	7,769,371	0.9%
* Alphabet, Inc. Class C	10,253	8,043,889	1.0%
Apple, Inc.	272,646	30,956,227	3.6%
Cisco Systems, Inc.	198,197	6,080,684	0.7%
* Facebook, Inc. Class A	59,975	7,856,125	0.9%
Intel Corp.	250,249	8,726,183	1.0%
International Business Machines Corp.	36,994	5,685,608	0.7%
Mastercard, Inc. Class A	39,435	4,220,334	0.5%
Microsoft Corp.	268,968	16,116,563	1.9%
Oracle Corp.	121,109	4,653,008	0.6%
QUALCOMM, Inc.	57,128	3,925,836	0.5%
# Visa, Inc. Class A	58,180	4,800,432	0.6%
Other Securities		69,767,237	8.1%
Total Information Technology		178,601,497	21.0%
Materials — (3.6%)			
Other Securities		32,740,265	3.8%
Real Estate — (0.2%)			
Other Securities		1,600,080	0.2%
Telecommunication Services — (3.0%)			
AT&T, Inc.	347,768	12,794,385	1.5%
Verizon Communications, Inc.	202,782	9,753,814	1.1%
Other Securities		4,152,720	0.5%
Total Telecommunication Services		26,700,919	3.1%
Utilities — (2.5%)			
Other Securities		22,316,605	2.6%
TOTAL COMMON STOCKS		848,156,779	99.6%
RIGHTS/WARRANTS — (0.0%)			
Other Securities		7,339	0.0%
TOTAL INVESTMENT SECURITIES		848,164,118	
TEMPORARY CASH INVESTMENTS — (0.4%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	3,254,122	3,254,122	0.4%
SECURITIES LENDING COLLATERAL — (5.1%)			
§@ DFA Short Term Investment Fund	3,978,329	46,037,222	5.4%
TOTAL INVESTMENTS — (100.0%) (Cost $843,199,221)		$897,455,462	105.4%

U.S. Large Cap Equity Portfolio
CONTINUED

Summary of the Portfolio's investments as of October 31, 2016, 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	$127,780,567	—	—	$127,780,567
Consumer Staples	78,932,363	—	—	78,932,363
Energy	52,747,391	—	—	52,747,391
Financials	115,599,590	—	—	115,599,590
Health Care	110,212,939	—	—	110,212,939
Industrials	100,924,563	—	—	100,924,563
Information Technology	178,601,497	—	—	178,601,497
Materials	32,740,265	—	—	32,740,265
Real Estate	1,600,080	—	—	1,600,080
Telecommunication Services	26,700,919	—	—	26,700,919
Utilities	22,316,605	—	—	22,316,605
Rights/Warrants	—	$ 7,339	—	7,339
Temporary Cash Investments	3,254,122	—	—	3,254,122
Securities Lending Collateral	—	46,037,222	—	46,037,222
TOTAL	$851,410,901	$46,044,561	—	$897,455,462

See accompanying Notes to Financial Statements.

U.S. LARGE CAP VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2016

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company	$17,646,269,059
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $13,161,852,368)	$17,646,269,059

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, 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

October 31, 2016

		Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (85.7%)				
Consumer Discretionary — (11.1%)				
#	CalAtlantic Group, Inc.	950,452	$ 30,718,609	0.4%
#	Penske Automotive Group, Inc.	670,459	30,003,040	0.4%
	PulteGroup, Inc.	2,619,087	48,715,018	0.6%
#*	Toll Brothers, Inc.	1,825,686	50,096,824	0.6%
#	Wendy's Co. (The)	2,467,549	26,748,231	0.3%
	Other Securities		842,546,526	10.5%
Total Consumer Discretionary			1,028,828,248	12.8%
Consumer Staples — (2.4%)				
	Ingredion, Inc.	308,331	40,443,777	0.5%
*	Post Holdings, Inc.	452,753	34,513,361	0.4%
	Other Securities		152,404,280	1.9%
Total Consumer Staples			227,361,418	2.8%
Energy — (7.0%)				
#	CONSOL Energy, Inc.	2,053,549	34,807,656	0.4%
#	Helmerich & Payne, Inc.	981,328	61,931,610	0.8%
#	Nabors Industries, Ltd.	2,649,417	31,528,062	0.4%
#	Patterson-UTI Energy, Inc.	1,467,463	32,988,568	0.4%
#*	Transocean, Ltd.	3,859,284	37,087,719	0.5%
*	WPX Energy, Inc.	2,495,721	27,103,530	0.3%
	Other Securities		423,271,669	5.2%
Total Energy			648,718,814	8.0%
Financials — (23.5%)				
	Allied World Assurance Co. Holdings AG	916,893	39,408,061	0.5%
	American Financial Group, Inc.	410,982	30,618,159	0.4%
	Assurant, Inc.	690,273	55,580,782	0.7%
	Assured Guaranty, Ltd.	1,411,615	42,193,172	0.5%
	Axis Capital Holdings, Ltd.	833,379	47,477,602	0.6%
	Endurance Specialty Holdings, Ltd.	556,970	51,213,391	0.6%
#	Investors Bancorp, Inc.	3,372,014	41,340,892	0.5%
	Old Republic International Corp.	1,651,907	27,851,152	0.4%
#	PacWest Bancorp	1,062,252	46,091,114	0.6%
#	People's United Financial, Inc.	3,573,174	58,028,346	0.7%
#	Prosperity Bancshares, Inc.	566,971	31,449,881	0.4%
	Reinsurance Group of America, Inc.	529,505	57,112,409	0.7%
#	RenaissanceRe Holdings, Ltd.	413,158	51,351,408	0.6%
	Umpqua Holdings Corp.	2,309,943	35,295,929	0.4%
	Validus Holdings, Ltd.	731,070	37,357,677	0.5%
#	WR Berkley Corp.	503,536	28,751,906	0.4%
#	Zions Bancorporation	2,055,260	66,199,925	0.8%
	Other Securities		1,442,305,161	17.8%
Total Financials			2,189,626,967	27.1%
Health Care — (4.1%)				
	Other Securities		378,473,936	4.7%

U.S. Targeted Value Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Industrials — (17.2%)				
*	AECOM	1,159,540	$ 32,293,189	0.4%
	AGCO Corp.	894,626	45,697,496	0.6%
	Curtiss-Wright Corp.	299,743	26,862,968	0.3%
#*	Genesee & Wyoming, Inc. Class A	449,223	30,520,211	0.4%
*	Jacobs Engineering Group, Inc.	1,318,143	67,989,816	0.8%
*	Quanta Services, Inc.	1,588,395	45,666,356	0.6%
	Ryder System, Inc.	518,458	35,975,801	0.5%
#	Trinity Industries, Inc.	1,681,931	35,909,227	0.4%
*	United Rentals, Inc.	381,529	28,866,484	0.4%
	Other Securities		1,250,108,938	15.4%
Total Industrials			1,599,890,486	19.8%
Information Technology — (12.7%)				
*	Arrow Electronics, Inc.	917,670	56,087,990	0.7%
	Avnet, Inc.	1,392,357	58,409,376	0.7%
#*	Cirrus Logic, Inc.	580,482	31,334,418	0.4%
#*	First Solar, Inc.	938,396	37,995,654	0.5%
	Ingram Micro, Inc. Class A	1,355,507	50,424,860	0.6%
	Marvell Technology Group, Ltd.	2,895,763	37,731,792	0.5%
	Other Securities		906,143,941	11.2%
Total Information Technology			1,178,128,031	14.6%
Materials — (5.9%)				
	Albemarle Corp.	447,820	37,415,361	0.5%
	Huntsman Corp.	1,712,055	29,019,332	0.4%
	Reliance Steel & Aluminum Co.	799,232	54,971,177	0.7%
	Steel Dynamics, Inc.	1,783,702	48,980,457	0.6%
	Other Securities		377,919,526	4.6%
Total Materials			548,305,853	6.8%
Real Estate — (0.3%)				
	Other Securities		31,044,144	0.4%
Telecommunication Services — (1.1%)				
#	Frontier Communications Corp.	10,593,249	42,584,861	0.5%
	Other Securities		60,816,043	0.8%
Total Telecommunication Services			103,400,904	1.3%
Utilities — (0.4%)				
	Other Securities		41,264,674	0.5%
TOTAL COMMON STOCKS			7,975,043,475	98.8%
TOTAL INVESTMENT SECURITIES			7,975,043,475	
TEMPORARY CASH INVESTMENTS — (0.9%)				
	State Street Institutional U.S. Government Money Market Fund, 0.260%	87,592,812	87,592,812	1.1%
SECURITIES LENDING COLLATERAL — (13.4%)				
§@	DFA Short Term Investment Fund	107,201,971	1,240,541,205	15.4%
TOTAL INVESTMENTS — (100.0%) (Cost $8,412,322,925)			$9,303,177,492	115.3%

U.S. Targeted Value Portfolio
CONTINUED

Summary of the Portfolio's investments as of October 31, 2016, 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	$1,028,828,248	—	—	$1,028,828,248
Consumer Staples	227,361,418	—	—	227,361,418
Energy	648,718,814	—	—	648,718,814
Financials	2,189,620,054	$ 6,913	—	2,189,626,967
Health Care	378,473,936	—	—	378,473,936
Industrials	1,599,890,486	—	—	1,599,890,486
Information Technology	1,178,128,031	—	—	1,178,128,031
Materials	548,305,853	—	—	548,305,853
Real Estate	31,044,144	—	—	31,044,144
Telecommunication Services	103,400,904	—	—	103,400,904
Utilities	41,264,674	—	—	41,264,674
Temporary Cash Investments	87,592,812	—	—	87,592,812
Securities Lending Collateral	—	1,240,541,205	—	1,240,541,205
Futures Contracts**	(2,038,880)	—	—	(2,038,880)
TOTAL	$8,060,590,494	$1,240,548,118	—	$9,301,138,612

** Not reflected in the Schedule of Investments, 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

October 31, 2016

		Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (85.5%)				
Consumer Discretionary — (11.2%)				
	Aaron's, Inc.	2,619,654	$ 64,731,650	0.5%
#	Marriott Vacations Worldwide Corp.	886,647	56,373,016	0.5%
	Scholastic Corp.	1,405,229	53,750,009	0.4%
	Other Securities		1,437,550,390	11.4%
Total Consumer Discretionary			1,612,405,065	12.8%
Consumer Staples — (3.9%)				
*	Darling Ingredients, Inc.	5,273,808	71,723,789	0.6%
#	Fresh Del Monte Produce, Inc.	1,819,097	109,782,504	0.9%
#*	Post Holdings, Inc.	729,726	55,627,013	0.4%
#*	Seaboard Corp.	18,550	62,791,750	0.5%
	Other Securities		266,035,208	2.1%
Total Consumer Staples			565,960,264	4.5%
Energy — (9.1%)				
#	Nabors Industries, Ltd.	6,743,367	80,246,067	0.6%
#*	Oasis Petroleum, Inc.	7,099,759	74,476,472	0.6%
#	Patterson-UTI Energy, Inc.	5,206,407	117,040,029	0.9%
#*	PDC Energy, Inc.	1,354,503	83,071,669	0.7%
#	Rowan Cos. P.L.C. Class A	4,670,168	61,973,129	0.5%
*	RSP Permian, Inc.	2,076,424	74,958,906	0.6%
#*	WPX Energy, Inc.	8,320,294	90,358,393	0.7%
	Other Securities		728,160,751	5.8%
Total Energy			1,310,285,416	10.4%
Financials — (23.3%)				
	American Equity Investment Life Holding Co.	3,022,120	54,186,612	0.4%
	Argo Group International Holdings, Ltd.	1,114,881	61,987,384	0.5%
	Aspen Insurance Holdings, Ltd.	2,180,395	105,204,059	0.8%
#	Associated Banc-Corp	5,119,075	103,917,222	0.8%
	CNO Financial Group, Inc.	5,075,652	76,540,832	0.6%
	Endurance Specialty Holdings, Ltd.	1,510,269	138,869,235	1.1%
#	FNB Corp.	4,087,225	53,420,031	0.4%
#	Fulton Financial Corp.	5,483,715	81,707,353	0.7%
#	Hancock Holding Co.	2,430,305	81,536,733	0.7%
#	Hanover Insurance Group, Inc. (The)	1,211,123	92,275,461	0.7%
#	Iberiabank Corp.	1,089,503	71,525,872	0.6%
#	Kemper Corp.	1,719,925	64,583,184	0.5%
	MB Financial, Inc.	2,019,391	73,485,638	0.6%
#	Old National Bancorp.	3,911,008	57,491,818	0.5%
#	Provident Financial Services, Inc.	2,304,932	52,298,907	0.4%
#	Selective Insurance Group, Inc.	1,813,049	66,992,161	0.5%
#	Washington Federal, Inc.	3,026,177	82,463,323	0.7%
#	Webster Financial Corp.	1,721,848	69,562,659	0.6%
#	Wintrust Financial Corp.	1,662,760	89,705,902	0.7%
	Other Securities		1,872,244,452	14.8%
Total Financials			3,349,998,838	26.6%
Health Care — (3.9%)				
#*	LifePoint Health, Inc.	1,329,027	79,542,266	0.6%
	Other Securities		478,998,709	3.8%
Total Health Care			558,540,975	4.4%

U.S. Small Cap Value Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Industrials — (16.3%)				
#	AMERCO	257,968	$ 83,166,304	0.7%
#*	DigitalGlobe, Inc.	2,364,203	59,341,495	0.5%
#*	Esterline Technologies Corp.	1,119,490	82,226,540	0.7%
#	GATX Corp.	1,668,824	73,044,426	0.6%
#	Terex Corp.	2,260,148	53,972,334	0.4%
#*	WESCO International, Inc.	1,292,611	70,059,516	0.6%
	Other Securities		1,921,247,349	15.1%
Total Industrials			2,343,057,964	18.6%
Information Technology — (11.8%)				
*	CACI International, Inc. Class A	858,360	83,990,526	0.7%
#	Convergys Corp.	3,815,481	111,412,045	0.9%
	MKS Instruments, Inc.	1,746,536	88,112,741	0.7%
*	Sanmina Corp.	2,632,783	72,796,450	0.6%
#	SYNNEX Corp.	1,127,587	115,622,771	0.9%
*	Tech Data Corp.	1,052,415	81,057,003	0.7%
#	Vishay Intertechnology, Inc.	4,973,378	70,124,630	0.6%
	Other Securities		1,073,379,767	8.3%
Total Information Technology			1,696,495,933	13.4%
Materials — (4.9%)				
#	Commercial Metals Co.	4,211,702	66,165,838	0.5%
	Domtar Corp.	2,244,104	80,675,539	0.6%
	Hecla Mining Co.	11,724,548	70,230,043	0.6%
	Other Securities		487,436,138	3.9%
Total Materials			704,507,558	5.6%
Real Estate — (0.2%)				
	Other Securities		23,804,157	0.2%
Telecommunication Services — (0.7%)				
	Other Securities		103,486,357	0.8%
Utilities — (0.2%)				
	Other Securities		23,427,929	0.2%
TOTAL COMMON STOCKS			12,291,970,456	97.5%
TOTAL INVESTMENT SECURITIES			12,291,970,456	
TEMPORARY CASH INVESTMENTS — (2.0%)				
	State Street Institutional U.S. Government Money Market Fund, 0.260%	283,404,183	283,404,183	2.2%
SECURITIES LENDING COLLATERAL — (12.5%)				
§@	DFA Short Term Investment Fund	155,722,809	1,802,024,349	14.3%
TOTAL INVESTMENTS — (100.0%) (Cost $12,171,084,667)			$14,377,398,988	114.0%

U.S. Small Cap Value Portfolio
CONTINUED

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 1,612,405,065	—	—	$ 1,612,405,065
Consumer Staples	565,960,264	—	—	565,960,264
Energy	1,310,285,416	—	—	1,310,285,416
Financials	3,349,986,790	$ 12,048	—	3,349,998,838
Health Care	558,540,975	—	—	558,540,975
Industrials	2,343,057,964	—	—	2,343,057,964
Information Technology	1,696,495,933	—	—	1,696,495,933
Materials	704,507,558	—	—	704,507,558
Real Estate	23,804,157	—	—	23,804,157
Telecommunication Services	103,486,357	—	—	103,486,357
Utilities	23,427,929	—	—	23,427,929
Temporary Cash Investments	283,404,183	—	—	283,404,183
Securities Lending Collateral	—	1,802,024,349	—	1,802,024,349
Futures Contracts**	(3,945,888)	—	—	(3,945,888)
TOTAL	$12,571,416,703	$1,802,036,397	—	$14,373,453,100

** Not reflected in the Schedule of Investments, 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

October 31, 2016

	Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (90.3%)			
Consumer Discretionary — (14.0%)			
* Amazon.com, Inc.	250,397	$ 197,768,559	1.3%
Comcast Corp. Class A	1,901,433	117,546,588	0.8%
Home Depot, Inc. (The)	756,178	92,261,278	0.6%
McDonald's Corp.	530,776	59,749,454	0.4%
Starbucks Corp.	870,072	46,174,721	0.3%
Time Warner, Inc.	482,981	42,980,479	0.3%
Walt Disney Co. (The)	805,208	74,634,730	0.5%
Other Securities		1,657,204,270	11.1%
Total Consumer Discretionary		2,288,320,079	15.3%
Consumer Staples — (7.8%)			
Altria Group, Inc.	1,195,886	79,071,982	0.5%
Coca-Cola Co. (The)	2,096,157	88,877,057	0.6%
CVS Health Corp.	645,839	54,315,060	0.4%
PepsiCo, Inc.	877,848	94,105,306	0.6%
Philip Morris International, Inc.	687,129	66,266,721	0.5%
Procter & Gamble Co. (The)	1,135,621	98,571,903	0.7%
Wal-Mart Stores, Inc.	1,208,559	84,623,301	0.6%
Other Securities		706,978,514	4.6%
Total Consumer Staples		1,272,809,844	8.5%
Energy — (5.4%)			
Chevron Corp.	976,212	102,258,207	0.7%
Exxon Mobil Corp.	2,081,293	173,413,333	1.2%
Other Securities		613,459,356	4.0%
Total Energy		889,130,896	5.9%
Financials — (13.2%)			
Bank of America Corp.	4,254,770	70,203,705	0.5%
* Berkshire Hathaway, Inc. Class B	839,905	121,198,291	0.8%
Citigroup, Inc.	1,228,689	60,390,064	0.4%
JPMorgan Chase & Co.	1,957,414	135,570,494	0.9%
Wells Fargo & Co.	2,832,919	130,342,603	0.9%
Other Securities		1,653,107,668	11.0%
Total Financials		2,170,812,825	14.5%
Health Care — (10.3%)			
AbbVie, Inc.	996,807	55,601,894	0.4%
Amgen, Inc.	323,892	45,720,595	0.3%
Gilead Sciences, Inc.	809,650	59,614,529	0.4%
Johnson & Johnson	1,195,271	138,639,483	0.9%
Merck & Co., Inc.	1,202,109	70,587,840	0.5%
Pfizer, Inc.	2,732,131	86,635,874	0.6%
UnitedHealth Group, Inc.	505,441	71,433,977	0.5%
Other Securities		1,152,557,911	7.6%
Total Health Care		1,680,792,103	11.2%
Industrials — (12.0%)			
3M Co.	374,232	61,860,550	0.4%
# Boeing Co. (The)	368,258	52,450,987	0.4%
General Electric Co.	2,137,237	62,193,597	0.4%
Lockheed Martin Corp.	168,798	41,588,451	0.3%
Union Pacific Corp.	498,031	43,916,374	0.3%
United Parcel Service, Inc. Class B	428,021	46,123,543	0.3%

U.S. Core Equity 1 Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Industrials — (Continued)				
	United Technologies Corp.	496,912	$ 50,784,406	0.4%
	Other Securities		1,615,098,714	10.7%
Total Industrials			1,974,016,622	13.2%
Information Technology — (18.1%)				
	Accenture P.L.C. Class A	364,757	42,399,354	0.3%
*	Alphabet, Inc. Class A	96,373	78,052,493	0.5%
*	Alphabet, Inc. Class C	101,097	79,314,640	0.5%
	Apple, Inc.	3,494,715	396,789,941	2.7%
	Cisco Systems, Inc.	3,096,820	95,010,438	0.6%
*	Facebook, Inc. Class A	724,263	94,871,210	0.6%
	Intel Corp.	3,555,626	123,984,679	0.8%
#	International Business Machines Corp.	550,964	84,677,657	0.6%
	Mastercard, Inc. Class A	586,074	62,721,639	0.4%
	Microsoft Corp.	3,909,747	234,272,040	1.6%
	Oracle Corp.	1,433,762	55,085,136	0.4%
	QUALCOMM, Inc.	905,277	62,210,635	0.4%
#	Visa, Inc. Class A	980,278	80,882,738	0.6%
	Other Securities		1,467,222,979	9.8%
Total Information Technology			2,957,495,579	19.8%
Materials — (4.1%)				
	Other Securities		665,729,324	4.5%
Real Estate — (0.2%)				
	Other Securities		36,928,080	0.3%
Telecommunication Services — (2.4%)				
	AT&T, Inc.	4,867,797	179,086,252	1.2%
	Verizon Communications, Inc.	2,600,726	125,094,921	0.9%
	Other Securities		89,185,801	0.5%
Total Telecommunication Services			393,366,974	2.6%
Utilities — (2.8%)				
	Other Securities		466,182,552	3.1%
TOTAL COMMON STOCKS			14,795,584,878	98.9%
RIGHTS/WARRANTS — (0.0%)				
	Other Securities		288,782	0.0%
		Face Amount (000)		
BONDS — (0.0%)				
Financials — (0.0%)				
	Other Securities		486	0.0%
TOTAL INVESTMENT SECURITIES			14,795,874,146	
		Shares		
TEMPORARY CASH INVESTMENTS — (1.0%)				
	State Street Institutional U.S. Government Money Market Fund, 0.260%	164,854,069	164,854,069	1.1%
SECURITIES LENDING COLLATERAL — (8.7%)				
§@	DFA Short Term Investment Fund	122,384,250	1,416,230,536	9.5%
TOTAL INVESTMENTS — (100.0%)				
	(Cost $12,906,896,966)		$16,376,958,751	109.5%

U.S. Core Equity 1 Portfolio
CONTINUED

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 2,288,319,629	$ 450	—	$ 2,288,320,079
Consumer Staples	1,272,809,844	—	—	1,272,809,844
Energy	889,130,896	—	—	889,130,896
Financials	2,170,812,811	14	—	2,170,812,825
Health Care	1,680,792,103	—	—	1,680,792,103
Industrials	1,974,016,622	—	—	1,974,016,622
Information Technology	2,957,495,579	—	—	2,957,495,579
Materials	665,729,324	—	—	665,729,324
Real Estate	36,928,080	—	—	36,928,080
Telecommunication Services	393,366,974	—	—	393,366,974
Utilities	466,182,552	—	—	466,182,552
Rights/Warrants	—	288,782	—	288,782
Bonds				
Financials	—	486	—	486
Temporary Cash Investments	164,854,069	—	—	164,854,069
Securities Lending Collateral	—	1,416,230,536	—	1,416,230,536
Futures Contracts**	(3,223,874)	—	—	(3,223,874)
TOTAL	$14,957,214,609	$1,416,520,268	—	$16,373,734,877

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

U.S. CORE EQUITY 2 PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (89.1%)			
Consumer Discretionary — (12.8%)			
* Amazon.com, Inc.	92,798	$ 73,293,716	0.4%
Comcast Corp. Class A	2,688,214	166,185,389	1.0%
Ford Motor Co.	4,094,278	48,066,824	0.3%
General Motors Co.	1,628,062	51,446,759	0.3%
Time Warner, Inc.	819,384	72,916,982	0.4%
Walt Disney Co. (The)	797,924	73,959,576	0.4%
Other Securities		1,912,343,860	11.4%
Total Consumer Discretionary		2,398,213,106	14.2%
Consumer Staples — (6.5%)			
Coca-Cola Co. (The)	1,116,947	47,358,553	0.3%
CVS Health Corp.	951,257	80,000,714	0.5%
Mondelez International, Inc. Class A	1,063,522	47,794,679	0.3%
PepsiCo, Inc.	441,915	47,373,288	0.3%
Procter & Gamble Co. (The)	1,378,860	119,685,048	0.7%
Wal-Mart Stores, Inc.	1,736,979	121,623,270	0.7%
Walgreens Boots Alliance, Inc.	601,602	49,770,533	0.3%
Other Securities		704,946,070	4.1%
Total Consumer Staples		1,218,552,155	7.2%
Energy — (6.6%)			
Chevron Corp.	903,415	94,632,721	0.6%
Exxon Mobil Corp.	3,452,202	287,637,471	1.7%
Schlumberger, Ltd.	707,001	55,308,688	0.3%
Other Securities		792,436,584	4.7%
Total Energy		1,230,015,464	7.3%
Financials — (15.4%)			
American Express Co.	891,891	59,239,400	0.4%
Bank of America Corp.	4,757,621	78,500,746	0.5%
* Berkshire Hathaway, Inc. Class B	418,047	60,324,182	0.4%
Citigroup, Inc.	1,387,754	68,208,109	0.4%
JPMorgan Chase & Co.	2,648,420	183,429,569	1.1%
U.S. Bancorp.	1,202,817	53,838,089	0.3%
Wells Fargo & Co.	4,176,562	192,163,618	1.1%
Other Securities		2,186,100,062	12.9%
Total Financials		2,881,803,775	17.1%
Health Care — (9.6%)			
Abbott Laboratories	977,224	38,346,270	0.2%
Amgen, Inc.	302,107	42,645,424	0.3%
* Express Scripts Holding Co.	708,012	47,720,009	0.3%
Johnson & Johnson	1,146,077	132,933,471	0.8%
Medtronic P.L.C.	632,272	51,858,949	0.3%
Merck & Co., Inc.	1,166,009	68,468,048	0.4%
Pfizer, Inc.	4,006,194	127,036,412	0.8%
Thermo Fisher Scientific, Inc.	263,037	38,674,330	0.2%
UnitedHealth Group, Inc.	576,403	81,463,036	0.5%
Other Securities		1,159,142,075	6.8%
Total Health Care		1,788,288,024	10.6%

U.S. Core Equity 2 Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Industrials — (12.4%)				
	FedEx Corp.	216,896	$ 37,809,311	0.2%
	General Electric Co.	2,865,545	83,387,360	0.5%
	Union Pacific Corp.	697,153	61,474,952	0.4%
	United Technologies Corp.	668,943	68,365,975	0.4%
	Other Securities		2,076,061,696	12.3%
Total Industrials			2,327,099,294	13.8%
Information Technology — (16.7%)				
*	Alphabet, Inc. Class A	92,515	74,927,898	0.5%
*	Alphabet, Inc. Class C	97,000	76,100,380	0.5%
	Apple, Inc.	3,310,342	375,856,231	2.2%
	Cisco Systems, Inc.	4,466,540	137,033,447	0.8%
*	Facebook, Inc. Class A	369,031	48,339,371	0.3%
	Hewlett Packard Enterprise Co.	1,807,285	40,609,694	0.3%
	Intel Corp.	5,141,165	179,272,424	1.1%
	Microsoft Corp.	3,539,615	212,093,731	1.3%
	Oracle Corp.	1,315,382	50,536,976	0.3%
	QUALCOMM, Inc.	1,310,728	90,073,228	0.5%
#	Visa, Inc. Class A	547,188	45,148,482	0.3%
	Other Securities		1,784,149,765	10.4%
Total Information Technology			3,114,141,627	18.5%
Materials — (4.2%)				
	Dow Chemical Co. (The)	878,752	47,285,645	0.3%
	Other Securities		742,321,499	4.4%
Total Materials			789,607,144	4.7%
Real Estate — (0.3%)				
	Other Securities		54,654,832	0.3%
Telecommunication Services — (2.7%)				
	AT&T, Inc.	7,348,948	270,367,797	1.6%
	Verizon Communications, Inc.	2,287,031	110,006,191	0.7%
	Other Securities		121,517,343	0.7%
Total Telecommunication Services			501,891,331	3.0%
Utilities — (1.9%)				
	Other Securities		359,606,647	2.2%
TOTAL COMMON STOCKS			16,663,873,399	98.9%
RIGHTS/WARRANTS — (0.0%)				
	Other Securities		316,401	0.0%
		Face Amount (000)		
BONDS — (0.0%)				
Financials — (0.0%)				
	Other Securities		1,134	0.0%
TOTAL INVESTMENT SECURITIES			16,664,190,934	

U.S. Core Equity 2 Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets**
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	183,777,496	$ 183,777,496	1.1%
SECURITIES LENDING COLLATERAL — (9.9%)			
§@ DFA Short Term Investment Fund	161,181,286	1,865,189,843	11.1%
TOTAL INVESTMENTS — (100.0%) (Cost $14,482,818,245)		$18,713,158,273	111.1%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 2,398,212,074	$ 1,032	—	$ 2,398,213,106
Consumer Staples	1,218,552,155	—	—	1,218,552,155
Energy	1,230,015,464	—	—	1,230,015,464
Financials	2,881,802,054	1,721	—	2,881,803,775
Health Care	1,788,288,024	—	—	1,788,288,024
Industrials	2,327,099,294	—	—	2,327,099,294
Information Technology	3,114,141,627	—	—	3,114,141,627
Materials	789,607,144	—	—	789,607,144
Real Estate	54,654,832	—	—	54,654,832
Telecommunication Services	501,891,331	—	—	501,891,331
Utilities	359,606,647	—	—	359,606,647
Rights/Warrants	—	316,401	—	316,401
Bonds				
Financials	—	1,134	—	1,134
Temporary Cash Investments	183,777,496	—	—	183,777,496
Securities Lending Collateral	—	1,865,189,843	—	1,865,189,843
Futures Contracts**	(3,629,644)	—	—	(3,629,644)
TOTAL	$16,844,018,498	$1,865,510,131	—	$18,709,528,629

** Not reflected in the Schedule of Investments, 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

October 31, 2016

	Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (87.4%)			
Consumer Discretionary — (12.4%)			
* Charter Communications, Inc. Class A	37,711	$ 9,423,602	0.3%
Comcast Corp. Class A	467,989	28,931,080	0.8%
Ford Motor Co.	829,745	9,741,206	0.3%
General Motors Co.	339,484	10,727,694	0.3%
Time Warner, Inc.	94,912	8,446,219	0.2%
Walt Disney Co. (The)	118,253	10,960,871	0.3%
Other Securities		459,291,025	11.9%
Total Consumer Discretionary		537,521,697	14.1%
Consumer Staples — (4.2%)			
CVS Health Corp.	102,304	8,603,766	0.2%
JM Smucker Co. (The)	60,483	7,942,023	0.2%
Procter & Gamble Co. (The)	99,988	8,678,958	0.2%
Wal-Mart Stores, Inc.	179,784	12,588,476	0.3%
Other Securities		144,905,623	3.9%
Total Consumer Staples		182,718,846	4.8%
Energy — (6.9%)			
Chevron Corp.	222,498	23,306,665	0.6%
Exxon Mobil Corp.	465,409	38,777,878	1.0%
Tesoro Corp.	121,066	10,286,978	0.3%
Valero Energy Corp.	125,201	7,416,907	0.2%
Other Securities		218,565,840	5.7%
Total Energy		298,354,268	7.8%
Financials — (21.5%)			
American International Group, Inc.	128,798	7,946,837	0.2%
Bank of America Corp.	1,204,998	19,882,467	0.5%
Chubb, Ltd.	58,676	7,451,852	0.2%
Citigroup, Inc.	347,253	17,067,485	0.5%
Endurance Specialty Holdings, Ltd.	95,353	8,767,708	0.2%
Fifth Third Bancorp	403,189	8,773,393	0.2%
Goldman Sachs Group, Inc. (The)	44,550	7,940,592	0.2%
Huntington Bancshares, Inc.	748,332	7,932,319	0.2%
JPMorgan Chase & Co.	550,713	38,142,382	1.0%
KeyCorp	521,658	7,365,811	0.2%
Principal Financial Group, Inc.	157,281	8,587,543	0.2%
Travelers Cos., Inc. (The)	66,684	7,213,875	0.2%
Wells Fargo & Co.	913,280	42,020,013	1.1%
Other Securities		743,387,298	19.5%
Total Financials		932,479,575	24.4%
Health Care — (7.1%)			
* Allergan P.L.C.	38,459	8,035,623	0.2%
Johnson & Johnson	98,222	11,392,770	0.3%
Merck & Co., Inc.	149,737	8,792,557	0.2%
Pfizer, Inc.	459,005	14,555,049	0.4%
UnitedHealth Group, Inc.	69,193	9,779,047	0.3%
Other Securities		254,811,203	6.6%
Total Health Care		307,366,249	8.0%

U.S. VECTOR EQUITY PORTFOLIO
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Industrials — (13.7%)				
	General Electric Co.	299,460	$ 8,714,286	0.2%
	Union Pacific Corp.	79,133	6,977,948	0.2%
*	United Rentals, Inc.	117,421	8,884,073	0.2%
	United Technologies Corp.	74,891	7,653,860	0.2%
	Other Securities		559,426,056	14.7%
Total Industrials			591,656,223	15.5%
Information Technology — (13.2%)				
*	Alphabet, Inc. Class A	9,286	7,520,731	0.2%
*	Alphabet, Inc. Class C	9,743	7,643,773	0.2%
	Apple, Inc.	329,973	37,465,134	1.0%
	Cisco Systems, Inc.	479,871	14,722,442	0.4%
	Intel Corp.	578,019	20,155,523	0.5%
*	Micron Technology, Inc.	650,355	11,160,092	0.3%
	Microsoft Corp.	278,222	16,671,062	0.4%
	QUALCOMM, Inc.	140,266	9,639,080	0.3%
#	Visa, Inc. Class A	116,012	9,572,150	0.3%
	Other Securities		438,055,756	11.4%
Total Information Technology			572,605,743	15.0%
Materials — (4.6%)				
	Newmont Mining Corp.	252,066	9,336,525	0.3%
	Other Securities		191,048,264	4.9%
Total Materials			200,384,789	5.2%
Real Estate — (0.4%)				
	Other Securities		16,384,164	0.4%
Telecommunication Services — (2.3%)				
	AT&T, Inc.	1,215,522	44,719,054	1.2%
#	CenturyLink, Inc.	526,869	14,004,178	0.4%
	Verizon Communications, Inc.	259,639	12,488,636	0.3%
	Other Securities		30,610,456	0.8%
Total Telecommunication Services			101,822,324	2.7%
Utilities — (1.1%)				
	UGI Corp.	157,006	7,267,808	0.2%
	Other Securities		38,789,597	1.0%
Total Utilities			46,057,405	1.2%
TOTAL COMMON STOCKS			3,787,351,283	99.1%
RIGHTS/WARRANTS — (0.0%)				
	Other Securities		61,431	0.0%
		Face Amount (000)		
BONDS — (0.0%)				
Financials — (0.0%)				
	Other Securities		249	0.0%
TOTAL INVESTMENT SECURITIES			3,787,412,963	

U.S. VECTOR EQUITY PORTFOLIO
CONTINUED

	Shares	Value†	Percentage of Net Assets**
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	37,303,788	$ 37,303,788	1.0%
SECURITIES LENDING COLLATERAL — (11.7%)			
§@ DFA Short Term Investment Fund	44,015,065	509,342,336	13.3%
TOTAL INVESTMENTS — (100.0%) (Cost $3,439,212,409)		$4,334,059,087	113.4%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 537,521,697	—	—	$ 537,521,697
Consumer Staples	182,718,846	—	—	182,718,846
Energy	298,354,268	—	—	298,354,268
Financials	932,479,561	$ 14	—	932,479,575
Health Care	307,366,249	—	—	307,366,249
Industrials	591,656,223	—	—	591,656,223
Information Technology	572,605,743	—	—	572,605,743
Materials	200,384,789	—	—	200,384,789
Real Estate	16,384,164	—	—	16,384,164
Telecommunication Services	101,822,324	—	—	101,822,324
Utilities	46,057,405	—	—	46,057,405
Rights/Warrants	—	61,431	—	61,431
Bonds				
Financials	—	249	—	249
Temporary Cash Investments	37,303,788	—	—	37,303,788
Securities Lending Collateral	—	509,342,336	—	509,342,336
Futures Contracts**	(834,976)	—	—	(834,976)
TOTAL	$3,823,820,081	$509,404,030	—	$4,333,224,111

** Not reflected in the Schedule of Investments, 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

October 31, 2016

		Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (82.5%)				
Consumer Discretionary — (13.2%)				
#	Brinker International, Inc.	617,456	$ 30,403,533	0.2%
	Jack in the Box, Inc.	357,108	33,471,733	0.3%
*	Murphy USA, Inc.	419,540	28,855,961	0.2%
#	Papa John's International, Inc.	393,634	29,699,685	0.2%
#*	Tenneco, Inc.	550,288	30,304,360	0.2%
#	Texas Roadhouse, Inc.	698,310	28,295,521	0.2%
	Thor Industries, Inc.	471,347	37,382,531	0.3%
#	Wendy's Co. (The)	2,782,938	30,167,048	0.2%
	Other Securities		1,799,231,492	14.0%
Total Consumer Discretionary			2,047,811,864	15.8%
Consumer Staples — (3.8%)				
#	Snyder's-Lance, Inc.	822,391	29,252,448	0.2%
	Other Securities		557,877,990	4.3%
Total Consumer Staples			587,130,438	4.5%
Energy — (3.5%)				
*	Parsley Energy, Inc. Class A	1,036,429	34,098,514	0.3%
#	Patterson-UTI Energy, Inc.	1,368,035	30,753,427	0.2%
#	Superior Energy Services, Inc.	2,025,077	28,675,090	0.2%
	Other Securities		452,526,393	3.5%
Total Energy			546,053,424	4.2%
Financials — (16.3%)				
#	Associated Banc-Corp	1,454,729	29,530,999	0.2%
#	Bank of Hawaii Corp.	422,076	31,719,011	0.2%
#	FNB Corp.	2,174,721	28,423,603	0.2%
	MarketAxess Holdings, Inc.	232,513	35,053,660	0.3%
#	Mercury General Corp.	537,758	29,291,678	0.2%
#	Primerica, Inc.	604,825	33,083,927	0.3%
	PrivateBancorp, Inc.	716,638	32,420,703	0.3%
	ProAssurance Corp.	573,835	30,585,405	0.2%
#*	Texas Capital Bancshares, Inc.	519,188	30,787,848	0.2%
#	UMB Financial Corp.	504,045	31,275,992	0.2%
#	United Bankshares, Inc.	780,243	29,415,161	0.2%
	Other Securities		2,192,611,155	17.0%
Total Financials			2,534,199,142	19.5%
Health Care — (6.8%)				
	Cantel Medical Corp.	414,757	29,543,141	0.2%
#*	Integra LifeSciences Holdings Corp.	391,182	31,102,881	0.2%
#*	NuVasive, Inc.	483,734	28,893,432	0.2%
	Other Securities		974,356,810	7.6%
Total Health Care			1,063,896,264	8.2%
Industrials — (15.8%)				
#	CLARCOR, Inc.	480,948	29,919,775	0.2%
	EMCOR Group, Inc.	543,968	32,888,305	0.3%
	EnerSys	439,795	28,643,848	0.2%
#	Landstar System, Inc.	405,580	28,857,017	0.2%
#	Valmont Industries, Inc.	241,944	30,956,735	0.2%
	Other Securities		2,303,425,786	17.8%
Total Industrials			2,454,691,466	18.9%

U.S. Small Cap Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Information Technology — (13.4%)				
*	Cirrus Logic, Inc.	640,150	$ 34,555,297	0.3%
*	Coherent, Inc.	280,344	29,189,417	0.2%
	Fair Isaac Corp.	241,729	29,171,856	0.2%
#*	Finisar Corp.	1,068,758	29,262,594	0.2%
*	Integrated Device Technology, Inc.	1,375,469	28,485,963	0.2%
	Intersil Corp. Class A	1,298,168	28,663,549	0.2%
	Littelfuse, Inc.	214,417	29,911,171	0.2%
	Mentor Graphics Corp.	1,218,313	35,209,246	0.3%
#*	Paycom Software, Inc.	565,608	29,258,902	0.2%
	Science Applications International Corp.	441,505	30,424,110	0.2%
	Other Securities		1,773,252,649	13.8%
Total Information Technology			2,077,384,754	16.0%
Materials — (4.8%)				
	Hecla Mining Co.	5,071,896	30,380,657	0.2%
*	Louisiana-Pacific Corp.	1,673,693	30,712,267	0.2%
	Sensient Technologies Corp.	410,208	30,564,598	0.2%
#	United States Steel Corp.	2,199,218	42,532,876	0.3%
	Worthington Industries, Inc.	635,344	29,861,168	0.2%
	Other Securities		580,757,928	4.6%
Total Materials			744,809,494	5.7%
Real Estate — (0.5%)				
	Other Securities		76,852,267	0.6%
Telecommunication Services — (0.8%)				
	Other Securities		123,052,617	1.0%
Utilities — (3.6%)				
	ALLETE, Inc.	482,475	29,570,893	0.2%
#	Black Hills Corp.	507,714	31,402,111	0.2%
	Portland General Electric Co.	690,542	30,135,253	0.2%
	Southwest Gas Corp.	436,198	31,606,907	0.3%
	Other Securities		446,178,138	3.5%
Total Utilities			568,893,302	4.4%
TOTAL COMMON STOCKS			12,824,775,032	98.8%
RIGHTS/WARRANTS — (0.0%)				
	Other Securities		20	0.0%
		Face Amount (000)		
BONDS — (0.0%)				
Financials — (0.0%)				
	Other Securities		2,106	0.0%
TOTAL INVESTMENT SECURITIES			12,824,777,158	
TEMPORARY CASH INVESTMENTS — (1.0%)				
	State Street Institutional U.S. Government Money Market Fund, 0.260%	159,359,591	159,359,591	1.2%
SECURITIES LENDING COLLATERAL — (16.5%)				
§@	DFA Short Term Investment Fund	221,707,965	2,565,604,574	19.8%
TOTAL INVESTMENTS — (100.0%) (Cost $13,461,178,185)			$15,549,741,323	119.8%

U.S. Small Cap Portfolio
CONTINUED

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 2,047,809,164	$ 2,700	—	$ 2,047,811,864
Consumer Staples	587,130,438	—	—	587,130,438
Energy	546,048,955	4,469	—	546,053,424
Financials	2,534,173,706	25,436	—	2,534,199,142
Health Care	1,063,896,264	—	—	1,063,896,264
Industrials	2,454,691,466	—	—	2,454,691,466
Information Technology	2,077,384,754	—	—	2,077,384,754
Materials	744,809,494	—	—	744,809,494
Real Estate	76,852,267	—	—	76,852,267
Telecommunication Services	123,052,617	—	—	123,052,617
Utilities	568,893,302	—	—	568,893,302
Rights/Warrants	—	20	—	20
Bonds				
Financials	—	2,106	—	2,106
Temporary Cash Investments	159,359,591	—	—	159,359,591
Securities Lending Collateral	—	2,565,604,574	—	2,565,604,574
Futures Contracts**	(4,289,881)	—	—	(4,289,881)
TOTAL	$12,979,812,137	$2,565,639,305	—	$15,545,451,442

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

U.S. MICRO CAP PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (85.6%)				
Consumer Discretionary — (14.0%)				
*	American Axle & Manufacturing Holdings, Inc.	801,076	$ 14,355,282	0.3%
#	Children's Place, Inc. (The)	197,911	15,031,340	0.3%
#*	iRobot Corp.	256,033	12,980,873	0.3%
	La-Z-Boy, Inc.	582,277	13,625,282	0.3%
#	Nexstar Broadcasting Group, Inc. Class A	270,654	13,207,915	0.3%
#*	Popeyes Louisiana Kitchen, Inc.	268,854	14,351,427	0.3%
#*	Smith & Wesson Holding Corp.	524,678	13,867,240	0.3%
#	Sonic Corp.	598,492	13,711,452	0.3%
	Standard Motor Products, Inc.	256,836	12,559,280	0.3%
	Other Securities		700,845,778	13.4%
Total Consumer Discretionary			824,535,869	16.1%
Consumer Staples — (3.0%)				
#	WD-40 Co.	145,060	15,467,022	0.3%
	Other Securities		163,581,879	3.2%
Total Consumer Staples			179,048,901	3.5%
Energy — (2.3%)				
	Other Securities		133,958,199	2.6%
Financials — (18.7%)				
#*	BofI Holding, Inc.	689,616	12,847,546	0.3%
#	Columbia Banking System, Inc.	385,842	12,740,503	0.3%
#	Community Bank System, Inc.	265,690	12,516,656	0.3%
	FBL Financial Group, Inc. Class A	265,072	16,779,058	0.3%
	First Midwest Bancorp, Inc.	753,336	14,546,918	0.3%
	FirstCash, Inc.	343,499	16,213,153	0.3%
	Horace Mann Educators Corp.	408,077	14,670,368	0.3%
	Independent Bank Corp.	230,864	12,732,150	0.3%
#	LegacyTexas Financial Group, Inc.	475,476	16,266,034	0.3%
#	Northwest Bancshares, Inc.	947,369	14,911,588	0.3%
	Other Securities		956,160,755	18.5%
Total Financials			1,100,384,729	21.5%
Health Care — (8.2%)				
#*	Cambrex Corp.	340,394	13,717,878	0.3%
#*	ICU Medical, Inc.	113,977	15,876,996	0.3%
*	Natus Medical, Inc.	355,299	13,981,016	0.3%
*	Omnicell, Inc.	388,890	12,687,536	0.3%
	Other Securities		425,847,551	8.2%
Total Health Care			482,110,977	9.4%
Industrials — (17.8%)				
#	AAON, Inc.	563,173	16,867,031	0.3%
	Exponent, Inc.	266,014	15,229,301	0.3%
	Forward Air Corp.	308,222	12,735,733	0.3%
	G&K Services, Inc. Class A	178,867	16,938,705	0.3%
	Insperity, Inc.	230,702	17,348,790	0.3%
	John Bean Technologies Corp.	209,011	16,689,528	0.3%
*	MRC Global, Inc.	966,521	14,246,520	0.3%
	Mueller Water Products, Inc. Class A	1,171,951	14,438,436	0.3%
#*	Trex Co., Inc.	299,194	16,099,629	0.3%
	Other Securities		907,722,426	17.7%
Total Industrials			1,048,316,099	20.4%

U.S. Micro Cap Portfolio
CONTINUED

		Shares	Value†	Percentage of Net Assets**
Information Technology — (12.3%)				
*	Advanced Energy Industries, Inc.	353,998	$ 16,885,705	0.3%
	Cabot Microelectronics Corp.	273,995	15,140,964	0.3%
#	CSG Systems International, Inc.	348,861	13,267,184	0.3%
*	ExlService Holdings, Inc.	330,438	14,549,185	0.3%
	Methode Electronics, Inc.	456,176	14,232,691	0.3%
#*	NETGEAR, Inc.	248,640	12,556,320	0.3%
	NIC, Inc.	621,988	14,274,625	0.3%
#*	OSI Systems, Inc.	210,211	14,742,097	0.3%
	Other Securities		608,447,189	11.7%
Total Information Technology			724,095,960	14.1%
Materials — (4.8%)				
	Innospec, Inc.	251,708	15,165,407	0.3%
	Neenah Paper, Inc.	166,919	13,336,828	0.3%
	Quaker Chemical Corp.	133,400	14,340,500	0.3%
	Stepan Co.	188,462	13,386,456	0.3%
	Other Securities		227,984,277	4.3%
Total Materials			284,213,468	5.5%
Real Estate — (0.7%)				
	Other Securities		43,411,885	0.9%
Telecommunication Services — (1.5%)				
#	Shenandoah Telecommunications Co.	502,216	13,258,502	0.3%
	Other Securities		78,954,809	1.5%
Total Telecommunication Services			92,213,311	1.8%
Utilities — (2.3%)				
#	American States Water Co.	394,204	15,760,276	0.3%
#	California Water Service Group	493,470	15,297,570	0.3%
#	MGE Energy, Inc.	270,481	15,809,614	0.3%
	Northwest Natural Gas Co.	215,566	12,675,281	0.3%
	Other Securities		74,233,231	1.4%
Total Utilities			133,775,972	2.6%
TOTAL COMMON STOCKS			5,046,065,370	98.4%
RIGHTS/WARRANTS — (0.0%)				
	Other Securities		16	0.0%
		Face Amount (000)		
BONDS — (0.0%)				
Financials — (0.0%)				
	Other Securities		8,945	0.0%
TOTAL INVESTMENT SECURITIES			5,046,074,331	

U.S. Micro Cap Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets**
TEMPORARY CASH INVESTMENTS — (0.7%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	42,875,826	$ 42,875,826	0.8%
SECURITIES LENDING COLLATERAL — (13.7%)			
§@ DFA Short Term Investment Fund	69,547,620	804,805,059	15.7%
TOTAL INVESTMENTS — (100.0%) (Cost $4,608,078,487)		$5,893,755,216	114.9%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 824,512,903	$ 22,966	—	$ 824,535,869
Consumer Staples	179,048,901	—	—	179,048,901
Energy	133,941,707	16,492	—	133,958,199
Financials	1,100,381,682	3,047	—	1,100,384,729
Health Care	482,110,977	—	—	482,110,977
Industrials	1,048,316,099	—	—	1,048,316,099
Information Technology	724,095,960	—	—	724,095,960
Materials	284,213,468	—	—	284,213,468
Real Estate	43,411,885	—	—	43,411,885
Telecommunication Services	92,213,311	—	—	92,213,311
Utilities	133,775,972	—	—	133,775,972
Rights/Warrants	—	16	—	16
Bonds				
Financials	—	8,945	—	8,945
Temporary Cash Investments	42,875,826	—	—	42,875,826
Securities Lending Collateral	—	804,805,059	—	804,805,059
Futures Contracts**	(1,662,432)	—	—	(1,662,432)
TOTAL	$5,087,236,259	$804,856,525	—	$5,892,092,784

** 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 REAL ESTATE SECURITIES PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (93.1%)				
Real Estate — (93.1%)				
#	Alexandria Real Estate Equities, Inc.	720,216	$ 77,646,487	1.1%
#	American Campus Communities, Inc.	1,213,467	63,233,765	0.9%
	Apartment Investment & Management Co. Class A	1,525,464	67,227,198	0.9%
	AvalonBay Communities, Inc.	1,327,485	227,238,882	3.1%
	Boston Properties, Inc.	1,506,103	181,455,289	2.5%
	Brixmor Property Group, Inc.	2,184,902	55,540,209	0.8%
#	Camden Property Trust	844,698	68,792,205	0.9%
	CubeSmart	1,753,596	45,716,248	0.6%
	DCT Industrial Trust, Inc.	903,208	42,224,974	0.6%
	DDR Corp.	3,104,998	47,475,419	0.7%
#	Digital Realty Trust, Inc.	1,447,241	135,215,727	1.9%
#	Douglas Emmett, Inc.	1,378,896	50,329,704	0.7%
#	Duke Realty Corp.	3,381,456	88,425,074	1.2%
	EPR Properties	582,095	42,329,948	0.6%
	Equinix, Inc.	544,188	194,427,489	2.7%
	Equity Lifestyle Properties, Inc.	784,291	59,480,629	0.8%
	Equity Residential	3,532,521	218,133,172	3.0%
	Essex Property Trust, Inc.	642,088	137,464,620	1.9%
#	Extra Space Storage, Inc.	1,156,690	84,611,873	1.2%
	Federal Realty Investment Trust	677,286	98,362,246	1.4%
	Gaming and Leisure Properties, Inc.	1,519,882	49,897,726	0.7%
	General Growth Properties, Inc.	5,585,578	139,360,171	1.9%
	HCP, Inc.	4,530,819	155,180,551	2.1%
	Highwoods Properties, Inc.	930,202	46,165,925	0.6%
#	Host Hotels & Resorts, Inc.	7,456,077	115,420,072	1.6%
#	Iron Mountain, Inc.	2,162,348	72,935,998	1.0%
	Kilroy Realty Corp.	896,716	64,411,110	0.9%
	Kimco Realty Corp.	4,031,807	107,286,384	1.5%
	Liberty Property Trust	1,471,333	59,485,993	0.8%
	Macerich Co. (The)	1,466,447	103,795,119	1.4%
	Mid-America Apartment Communities, Inc.	735,123	68,182,658	0.9%
	National Retail Properties, Inc.	1,321,316	60,278,436	0.8%
#	Omega Healthcare Investors, Inc.	1,734,691	55,215,215	0.8%
	Prologis, Inc.	5,065,428	264,212,724	3.6%
	Public Storage	1,433,171	306,297,306	4.2%
#	Realty Income Corp.	2,392,365	141,723,703	2.0%
	Regency Centers Corp.	958,173	69,055,528	1.0%
	Senior Housing Properties Trust	2,309,088	49,114,302	0.7%
	Simon Property Group, Inc.	2,957,958	550,061,870	7.6%
#	SL Green Realty Corp.	972,860	95,554,309	1.3%
	Spirit Realty Capital, Inc.	4,534,334	54,003,918	0.7%
	Sun Communities, Inc.	586,641	45,130,292	0.6%
	Taubman Centers, Inc.	620,452	44,957,952	0.6%
	UDR, Inc.	2,556,062	89,385,488	1.2%
	Ventas, Inc.	3,250,505	220,221,714	3.0%
	VEREIT, Inc. REIT	8,620,068	81,028,639	1.1%
	Vornado Realty Trust	1,669,064	154,855,758	2.1%
	Weingarten Realty Investors	1,173,966	42,509,309	0.6%
	Welltower, Inc.	3,434,840	235,389,585	3.2%
	WP Carey, Inc.	949,550	57,675,667	0.8%
	Other Securities		1,609,452,453	22.3%
TOTAL COMMON STOCKS			7,193,577,033	99.1%
TOTAL INVESTMENT SECURITIES			7,193,577,033	

DFA Real Estate Securities Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets**
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	67,516,660	$ 67,516,660	0.9%
SECURITIES LENDING COLLATERAL — (6.0%)			
§@ DFA Short Term Investment Fund	39,885,634	461,556,560	6.4%
TOTAL INVESTMENTS — (100.0%) (Cost $5,617,986,921)		$7,722,650,253	106.4%

Summary of the Portfolio's investments as of October 31, 2016, 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				
Real Estate	$7,193,577,033	—	—	$7,193,577,033
Temporary Cash Investments	67,516,660	—	—	67,516,660
Securities Lending Collateral	—	$461,556,560	—	461,556,560
Futures Contracts**	(1,518,080)	—	—	(1,518,080)
TOTAL	$7,259,575,613	$461,556,560	—	$7,721,132,173

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

LARGE CAP INTERNATIONAL PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (93.9%)			
AUSTRALIA — (5.8%)			
Australia & New Zealand Banking Group, Ltd.	643,282	$ 13,583,162	0.4%
BHP Billiton, Ltd.	816,132	14,258,502	0.4%
# Commonwealth Bank of Australia	360,229	20,054,267	0.6%
National Australia Bank, Ltd.	570,039	12,100,464	0.4%
Westpac Banking Corp.	790,393	18,277,786	0.5%
Other Securities		136,917,797	3.8%
TOTAL AUSTRALIA		215,191,978	6.1%
AUSTRIA — (0.2%)			
Other Securities		6,631,352	0.2%
BELGIUM — (1.2%)			
Anheuser-Busch InBev SA	170,354	19,551,493	0.6%
Other Securities		24,710,275	0.7%
TOTAL BELGIUM		44,261,768	1.3%
CANADA — (8.3%)			
Bank of Nova Scotia (The)	181,668	9,762,640	0.3%
Royal Bank of Canada	246,120	15,376,766	0.4%
Toronto-Dominion Bank (The)	270,619	12,279,037	0.4%
Other Securities		268,497,721	7.6%
TOTAL CANADA		305,916,164	8.7%
DENMARK — (1.5%)			
Novo Nordisk A.S. Class B	411,533	14,661,061	0.3%
Other Securities		39,053,449	1.2%
TOTAL DENMARK		53,714,510	1.5%
FINLAND — (0.9%)			
Other Securities		33,176,858	0.9%
FRANCE — (8.2%)			
BNP Paribas SA	261,502	15,162,737	0.4%
Danone SA	140,586	9,750,811	0.3%
L'Oreal SA	61,025	10,933,185	0.3%
LVMH Moet Hennessy Louis Vuitton SE	74,220	13,512,577	0.4%
Sanofi	243,641	18,959,844	0.5%
Total SA	399,254	19,126,223	0.5%
Other Securities		215,281,036	6.2%
TOTAL FRANCE		302,726,413	8.6%
GERMANY — (7.2%)			
Allianz SE	76,148	11,887,025	0.3%
BASF SE	233,002	20,568,940	0.6%
Bayer AG	177,385	17,612,490	0.5%
Daimler AG	265,526	18,943,149	0.5%
Deutsche Telekom AG	829,875	13,539,591	0.4%
SAP SE	185,556	16,347,377	0.5%
Siemens AG	151,354	17,196,439	0.5%
Other Securities		148,923,152	4.2%
TOTAL GERMANY		265,018,163	7.5%

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
HONG KONG — (2.9%)			
AIA Group, Ltd.	2,502,600	$ 15,743,861	0.5%
Other Securities		89,463,523	2.5%
TOTAL HONG KONG		105,207,384	3.0%
IRELAND — (0.5%)			
Other Securities		17,246,217	0.5%
ISRAEL — (0.5%)			
Other Securities		17,274,396	0.5%
ITALY — (1.7%)			
Other Securities		61,192,587	1.7%
JAPAN — (22.8%)			
Japan Tobacco, Inc.	294,200	11,185,520	0.3%
KDDI Corp.	492,100	14,956,471	0.4%
SoftBank Group Corp.	258,360	16,271,791	0.5%
Sumitomo Mitsui Financial Group, Inc.	300,940	10,434,090	0.3%
Toyota Motor Corp.	516,669	29,970,271	0.9%
Toyota Motor Corp. Sponsored ADR	96,721	11,186,751	0.3%
Other Securities		745,363,913	21.1%
TOTAL JAPAN		839,368,807	23.8%
NETHERLANDS — (2.6%)			
# Unilever NV	256,547	10,730,329	0.3%
Other Securities		85,584,302	2.4%
TOTAL NETHERLANDS		96,314,631	2.7%
NEW ZEALAND — (0.2%)			
Other Securities		7,703,900	0.2%
NORWAY — (0.7%)			
Other Securities		24,569,910	0.7%
PORTUGAL — (0.2%)			
Other Securities		5,616,292	0.2%
SINGAPORE — (1.0%)			
Other Securities		38,097,183	1.1%
SPAIN — (2.6%)			
Banco Santander SA	2,510,082	12,299,466	0.3%
Other Securities		85,110,915	2.5%
TOTAL SPAIN		97,410,381	2.8%
SWEDEN — (2.4%)			
Other Securities		90,092,687	2.5%
SWITZERLAND — (7.2%)			
Nestle SA	782,441	56,737,823	1.6%
Novartis AG	431,870	30,648,770	0.9%
Roche Holding AG	183,267	42,093,048	1.2%
Other Securities		137,305,900	3.9%
TOTAL SWITZERLAND		266,785,541	7.6%

LARGE CAP INTERNATIONAL PORTFOLIO
CONTINUED

		Shares	Value††	Percentage of Net Assets**
UNITED KINGDOM — (15.3%)				
	BP P.L.C. Sponsored ADR	798,270	$ 28,378,481	0.8%
	British American Tobacco P.L.C.	322,533	18,485,313	0.5%
#	Diageo P.L.C. Sponsored ADR	106,769	11,480,871	0.3%
	GlaxoSmithKline P.L.C.	566,003	11,181,008	0.3%
#	GlaxoSmithKline P.L.C. Sponsored ADR	364,297	14,575,523	0.4%
*	Glencore P.L.C.	3,170,885	9,706,413	0.3%
	HSBC Holdings P.L.C.	1,783,266	13,430,020	0.4%
#	HSBC Holdings P.L.C. Sponsored ADR	538,345	20,257,922	0.6%
	Imperial Brands P.L.C.	213,827	10,343,202	0.3%
	Reckitt Benckiser Group P.L.C.	153,746	13,754,195	0.4%
	Royal Dutch Shell P.L.C. Class A	449,764	11,202,290	0.3%
	Royal Dutch Shell P.L.C. Sponsored ADR, Class A	293,116	14,600,121	0.4%
#	Royal Dutch Shell P.L.C. Sponsored ADR, Class B	270,733	14,162,043	0.4%
	Unilever P.L.C. Sponsored ADR	241,380	10,058,305	0.3%
	Vodafone Group P.L.C.	4,075,813	11,193,505	0.3%
	Other Securities		349,728,527	9.9%
TOTAL UNITED KINGDOM			562,537,739	15.9%
UNITED STATES — (0.0%)				
	Other Securities		227,016	0.0%
TOTAL COMMON STOCKS			3,456,281,877	98.0%
PREFERRED STOCKS — (0.5%)				
GERMANY — (0.5%)				
	Other Securities		16,981,064	0.5%
TOTAL PREFERRED STOCKS			16,981,064	0.5%
RIGHTS/WARRANTS — (0.0%)				
SPAIN — (0.0%)				
	Other Securities		202,968	0.0%
SWEDEN — (0.0%)				
	Other Securities		42,577	0.0%
TOTAL RIGHTS/WARRANTS			245,545	0.0%
TOTAL INVESTMENT SECURITIES			3,473,508,486	
			Value†	
SECURITIES LENDING COLLATERAL — (5.6%)				
§@	DFA Short Term Investment Fund	17,954,930	207,774,454	5.9%
TOTAL INVESTMENTS — (100.0%) (Cost $3,448,198,124)			$3,681,282,940	104.4%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 5,086,440	$ 210,105,538	—	$ 215,191,978
Austria	—	6,631,352	—	6,631,352
Belgium	22,518,893	21,742,875	—	44,261,768
Canada	305,916,164	—	—	305,916,164
Denmark	2,149,708	51,564,802	—	53,714,510
Finland	1,417,006	31,759,852	—	33,176,858
France	9,305,388	293,421,025	—	302,726,413
Germany	16,983,548	248,034,615	—	265,018,163
Hong Kong	571,437	104,635,947	—	105,207,384
Ireland	3,949,806	13,296,411	—	17,246,217
Israel	9,067,086	8,207,310	—	17,274,396
Italy	3,474,243	57,718,344	—	61,192,587
Japan	36,199,503	803,169,304	—	839,368,807
Netherlands	20,384,578	75,930,053	—	96,314,631
New Zealand	—	7,703,900	—	7,703,900
Norway	768,438	23,801,472	—	24,569,910
Portugal	—	5,616,292	—	5,616,292
Singapore	—	38,097,183	—	38,097,183
Spain	12,512,270	84,898,111	—	97,410,381
Sweden	—	90,092,687	—	90,092,687
Switzerland	16,403,240	250,382,301	—	266,785,541
United Kingdom	181,389,085	381,148,654	—	562,537,739
United States	—	227,016	—	227,016
Preferred Stocks				
Germany	—	16,981,064	—	16,981,064
Rights/Warrants				
Spain	—	202,968	—	202,968
Sweden	—	42,577	—	42,577
Securities Lending Collateral	—	207,774,454	—	207,774,454
Futures Contracts**	(869,741)	—	—	(869,741)
TOTAL	$647,227,092	$3,033,186,107	—	$3,680,413,199

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

INTERNATIONAL CORE EQUITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (92.7%)			
AUSTRALIA — (6.0%)			
# Australia & New Zealand Banking Group, Ltd.	2,056,866	$ 43,431,565	0.3%
BHP Billiton, Ltd.	2,388,698	41,732,533	0.3%
# Commonwealth Bank of Australia	536,081	29,844,102	0.2%
Macquarie Group, Ltd.	602,362	36,412,406	0.2%
National Australia Bank, Ltd.	1,864,442	39,577,315	0.2%
Westpac Banking Corp.	1,908,557	44,135,255	0.3%
Woodside Petroleum, Ltd.	1,399,661	29,961,126	0.2%
Other Securities		809,573,794	4.6%
TOTAL AUSTRALIA		1,074,668,096	6.3%
AUSTRIA — (0.5%)			
Other Securities		91,731,975	0.5%
BELGIUM — (1.4%)			
Anheuser-Busch InBev SA	393,517	45,163,864	0.3%
Other Securities		199,927,530	1.1%
TOTAL BELGIUM		245,091,394	1.4%
CANADA — (8.5%)			
Royal Bank of Canada	699,021	43,674,832	0.3%
Toronto-Dominion Bank (The)	680,144	30,860,780	0.2%
Other Securities		1,449,023,827	8.5%
TOTAL CANADA		1,523,559,439	9.0%
CHINA — (0.0%)			
Other Securities		2,708,191	0.0%
DENMARK — (1.8%)			
Other Securities		320,918,627	1.9%
FINLAND — (1.7%)			
UPM-Kymmene Oyj	1,573,268	36,596,585	0.2%
Other Securities		270,742,567	1.6%
TOTAL FINLAND		307,339,152	1.8%
FRANCE — (6.7%)			
BNP Paribas SA	796,740	46,197,577	0.3%
Cie de Saint-Gobain	677,742	30,093,894	0.2%
Cie Generale des Etablissements Michelin	362,160	39,224,836	0.2%
Orange SA	2,108,185	33,169,456	0.2%
Total SA	1,954,493	93,629,793	0.6%
Other Securities		956,157,803	5.5%
TOTAL FRANCE		1,198,473,359	7.0%
GERMANY — (6.6%)			
Adidas AG	191,209	31,414,494	0.2%
BASF SE	707,050	62,416,929	0.4%
Bayerische Motoren Werke AG	472,907	41,258,985	0.3%
Daimler AG	1,158,983	82,684,133	0.5%
Deutsche Telekom AG	2,550,534	41,612,518	0.3%
E.ON SE	5,371,567	39,367,437	0.2%

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
GERMANY — (Continued)			
Fresenius SE & Co. KGaA	594,150	$ 43,900,083	0.3%
Other Securities		836,999,292	4.7%
TOTAL GERMANY		1,179,653,871	6.9%
HONG KONG — (2.8%)			
AIA Group, Ltd.	6,136,600	38,605,361	0.2%
Other Securities		462,170,603	2.7%
TOTAL HONG KONG		500,775,964	2.9%
IRELAND — (0.5%)			
Other Securities		85,350,165	0.5%
ISRAEL — (0.6%)			
Other Securities		104,555,277	0.6%
ITALY — (2.3%)			
Assicurazioni Generali SpA	2,476,453	31,989,189	0.2%
Eni SpA	2,230,601	32,371,056	0.2%
Other Securities		354,242,498	2.1%
TOTAL ITALY		418,602,743	2.5%
JAPAN — (23.2%)			
# Honda Motor Co., Ltd.	1,287,400	38,521,073	0.2%
Mitsubishi UFJ Financial Group, Inc.	6,194,700	31,963,466	0.2%
Nissan Motor Co., Ltd.	3,081,900	31,350,574	0.2%
NTT DOCOMO, Inc.	1,305,900	32,796,350	0.2%
Toyota Motor Corp.	1,432,494	83,094,269	0.5%
# Toyota Motor Corp. Sponsored ADR	384,641	44,487,578	0.3%
Other Securities		3,908,722,637	23.0%
TOTAL JAPAN		4,170,935,947	24.6%
NETHERLANDS — (2.5%)			
Koninklijke Ahold Delhaize NV	2,136,192	48,731,664	0.3%
Other Securities		406,732,883	2.4%
TOTAL NETHERLANDS		455,464,547	2.7%
NEW ZEALAND — (0.4%)			
Other Securities		75,118,626	0.4%
NORWAY — (0.8%)			
Other Securities		149,177,332	0.9%
PORTUGAL — (0.3%)			
Other Securities		44,394,308	0.3%
SINGAPORE — (1.0%)			
Other Securities		182,338,798	1.1%
SPAIN — (2.2%)			
Banco Santander SA	8,235,475	40,354,037	0.3%
Iberdrola SA	6,182,145	42,072,266	0.3%
Other Securities		321,145,827	1.8%
TOTAL SPAIN		403,572,130	2.4%

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

		Shares	Value††	Percentage of Net Assets**
SWEDEN — (2.6%)				
	Other Securities		$ 474,138,525	2.8%
SWITZERLAND — (6.0%)				
	ABB, Ltd.	1,450,592	29,926,319	0.2%
	Nestle SA	2,417,067	175,270,877	1.0%
	Novartis AG Sponsored ADR	794,013	56,390,803	0.3%
	Roche Holding AG	153,905	35,349,138	0.2%
	Syngenta AG	92,858	37,158,601	0.2%
	Other Securities		745,940,760	4.5%
TOTAL SWITZERLAND			1,080,036,498	6.4%
UNITED KINGDOM — (14.3%)				
	BP P.L.C. Sponsored ADR	2,592,381	92,159,153	0.6%
#	HSBC Holdings P.L.C. Sponsored ADR	1,960,952	73,790,624	0.4%
	Lloyds Banking Group P.L.C.	46,732,230	32,634,191	0.2%
#	Rio Tinto P.L.C. Sponsored ADR	929,561	32,395,201	0.2%
	Royal Dutch Shell P.L.C. Class A	1,299,991	32,378,927	0.2%
	Royal Dutch Shell P.L.C. Sponsored ADR, Class A	1,185,020	59,025,846	0.4%
#	Royal Dutch Shell P.L.C. Sponsored ADR, Class B	1,354,884	70,873,982	0.4%
*	Tesco P.L.C.	11,587,266	29,845,153	0.2%
#	Vodafone Group P.L.C. Sponsored ADR	1,397,631	38,910,039	0.2%
	Other Securities		2,114,841,864	12.4%
TOTAL UNITED KINGDOM			2,576,854,980	15.2%
UNITED STATES — (0.0%)				
	Other Securities		3,901,386	0.0%
TOTAL COMMON STOCKS			16,669,361,330	98.1%
PREFERRED STOCKS — (0.4%)				
GERMANY — (0.4%)				
	Volkswagen AG	225,791	31,131,053	0.2%
	Other Securities		34,513,017	0.2%
TOTAL GERMANY			65,644,070	0.4%
UNITED KINGDOM — (0.0%)				
	Other Securities		14,278	0.0%
TOTAL PREFERRED STOCKS			65,658,348	0.4%
RIGHTS/WARRANTS — (0.0%)				
AUSTRALIA — (0.0%)				
	Other Securities		87,327	0.0%
FRANCE — (0.0%)				
	Other Securities		35	0.0%
HONG KONG — (0.0%)				
	Other Securities		736	0.0%
SINGAPORE — (0.0%)				
	Other Securities		26,148	0.0%
SPAIN — (0.0%)				
	Other Securities		604,074	0.0%

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
SWEDEN — (0.0%)			
Other Securities		$ 299,130	0.0%
UNITED KINGDOM — (0.0%)			
Other Securities		1,203,565	0.0%
TOTAL RIGHTS/WARRANTS		2,221,015	0.0%
TOTAL INVESTMENT SECURITIES		16,737,240,693	
		Value†	
SECURITIES LENDING COLLATERAL — (6.9%)			
§@ DFA Short Term Investment Fund	106,864,635	1,236,637,558	7.3%
TOTAL INVESTMENTS — (100.0%) (Cost $17,498,407,878)		$17,973,878,251	105.8%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 37,103,287	$ 1,037,564,809	—	$ 1,074,668,096
Austria	49,098	91,682,877	—	91,731,975
Belgium	58,744,725	186,346,669	—	245,091,394
Canada	1,523,377,449	181,990	—	1,523,559,439
China	—	2,708,191	—	2,708,191
Denmark	21,156,358	299,762,269	—	320,918,627
Finland	6,367,123	300,972,029	—	307,339,152
France	69,350,590	1,129,122,769	—	1,198,473,359
Germany	79,163,985	1,100,489,886	—	1,179,653,871
Hong Kong	1,718,770	499,057,194	—	500,775,964
Ireland	19,547,023	65,803,142	—	85,350,165
Israel	28,473,368	76,081,909	—	104,555,277
Italy	11,331,958	407,270,785	—	418,602,743
Japan	115,521,400	4,055,414,547	—	4,170,935,947
Netherlands	67,080,426	388,384,121	—	455,464,547
New Zealand	656,849	74,461,777	—	75,118,626
Norway	12,717,633	136,459,699	—	149,177,332
Portugal	238,098	44,156,210	—	44,394,308
Singapore	680	182,338,118	—	182,338,798
Spain	25,603,409	377,968,721	—	403,572,130
Sweden	2,614,670	471,523,855	—	474,138,525
Switzerland	93,775,066	986,261,432	—	1,080,036,498
United Kingdom	602,836,047	1,974,018,933	—	2,576,854,980
United States	1,630,990	2,270,396	—	3,901,386
Preferred Stocks				
Germany	—	65,644,070	—	65,644,070
United Kingdom	—	14,278	—	14,278

INTERNATIONAL CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Rights/Warrants				
Australia	—	$ 87,327	—	$ 87,327
France	—	35	—	35
Hong Kong	—	736	—	736
Singapore	—	26,148	—	26,148
Spain	—	604,074	—	604,074
Sweden	—	299,130	—	299,130
United Kingdom	—	1,203,565	—	1,203,565
Securities Lending Collateral	—	1,236,637,558	—	1,236,637,558
Futures Contracts**	$ (2,947,701)	—	—	(2,947,701)
TOTAL	$2,776,111,301	$15,194,819,249	—	$17,970,930,550

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

See accompanying Notes to Financial Statements.

INTERNATIONAL SMALL COMPANY PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2016

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company	$ 3,831,133,408
Investment in The Japanese Small Company Series of The DFA Investment Trust Company	2,622,939,356
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company	1,623,793,646
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company	1,304,060,854
Investment in The Canadian Small Company Series of The DFA Investment Trust Company	912,080,702
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost $9,548,011,247)	10,294,007,966
TOTAL INVESTMENTS — (100.0%) (Cost $9,548,011,247)	$10,294,007,966

Summary of the Portfolio's investments as of October 31, 2016, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies	$10,294,007,966	—	—	$10,294,007,966
Futures Contracts**	(2,788,124)	—	—	(2,788,124)
TOTAL	$10,291,219,842	—	—	$10,291,219,842

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

See accompanying Notes to Financial Statements.

SCHEDULES OF INVESTMENTS

October 31, 2016

JAPANESE SMALL COMPANY PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company	$509,654,577
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $438,858,924)	$509,654,577

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, based on their valuation inputs, is located within this report (See Security Valuation Note).

ASIA PACIFIC SMALL COMPANY PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company	$251,675,013
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $260,212,173)	$251,675,013

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, based on their valuation inputs, is located within this report (See Security Valuation Note).

SCHEDULES OF INVESTMENTS

October 31, 2016

UNITED KINGDOM SMALL COMPANY PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company	$32,369,395
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $30,007,760)	$32,369,395

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, based on their valuation inputs, is located within this report (See Security Valuation Note).

CONTINENTAL SMALL COMPANY PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company	$292,248,971
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $254,355,139)	$292,248,971

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, 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

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (96.3%)			
AUSTRALIA — (19.3%)			
Dexus Property Group	10,421,155	$ 70,792,307	1.7%
Goodman Group	18,851,899	97,172,423	2.3%
GPT Group (The)	19,362,947	68,455,268	1.6%
Scentre Group	54,296,774	173,778,720	4.2%
Stockland	25,313,761	85,014,734	2.0%
Vicinity Centres	34,732,755	75,743,821	1.8%
Westfield Corp.	20,974,759	141,744,743	3.4%
Other Securities		109,559,306	2.7%
TOTAL AUSTRALIA		822,261,322	19.7%
BELGIUM — (1.9%)			
Cofinimmo SA	238,829	27,961,580	0.6%
Other Securities		53,212,619	1.3%
TOTAL BELGIUM		81,174,199	1.9%
CANADA — (5.4%)			
H&R REIT	1,595,665	27,135,707	0.7%
# RioCan REIT	1,689,942	32,858,933	0.8%
Other Securities		172,649,171	4.1%
TOTAL CANADA		232,643,811	5.6%
CHINA — (0.3%)			
Other Securities		11,237,887	0.3%
FRANCE — (5.7%)			
Fonciere Des Regions	379,734	33,187,074	0.8%
Gecina SA	377,040	54,972,887	1.3%
ICADE	402,909	28,934,036	0.7%
Klepierre	2,396,542	97,941,331	2.4%
Other Securities		28,802,314	0.6%
TOTAL FRANCE		243,837,642	5.8%
GERMANY — (0.6%)			
Other Securities		25,143,013	0.6%
GREECE — (0.0%)			
Other Securities		744,713	0.0%
HONG KONG — (4.9%)			
Link REIT	23,556,305	167,578,021	4.0%
Other Securities		43,309,315	1.1%
TOTAL HONG KONG		210,887,336	5.1%
IRELAND — (0.0%)			
Other Securities		1,374,206	0.0%
ITALY — (0.3%)			
Other Securities		11,138,933	0.3%
JAPAN — (23.0%)			
Advance Residence Investment Corp.	13,996	39,173,593	0.9%
# Daiwa House REIT Investment Corp.	12,360	33,510,134	0.8%
# Daiwa Office Investment Corp.	3,983	22,498,132	0.5%

DFA International Real Estate Securities Portfolio
CONTINUED

		Shares	Value††	Percentage of Net Assets**
JAPAN — (Continued)				
#	Frontier Real Estate Investment Corp.	5,413	$ 25,460,606	0.6%
#	GLP J-Reit	22,433	28,111,373	0.7%
	Japan Hotel REIT Investment Corp.	40,160	27,094,758	0.6%
#	Japan Logistics Fund, Inc.	10,121	22,012,338	0.5%
	Japan Prime Realty Investment Corp.	9,039	39,035,811	0.9%
	Japan Real Estate Investment Corp.	14,179	82,108,307	2.0%
	Japan Retail Fund Investment Corp.	27,239	61,968,555	1.5%
#	Kenedix Office Investment Corp.	5,113	28,829,953	0.7%
#	Mori Hills REIT Investment Corp.	17,770	25,055,593	0.6%
#	Nippon Accommodations Fund, Inc.	5,159	23,476,891	0.6%
#	Nippon Building Fund, Inc.	15,266	90,714,220	2.2%
#	Nomura Real Estate Master Fund, Inc.	39,926	64,808,049	1.6%
	Orix JREIT, Inc.	26,064	44,647,991	1.1%
#	United Urban Investment Corp.	31,108	52,604,206	1.3%
	Other Securities		270,972,139	6.4%
TOTAL JAPAN			982,082,649	23.5%
MALAYSIA — (0.6%)				
	Other Securities		26,876,659	0.7%
MEXICO — (2.0%)				
#	Fibra Uno Administracion S.A. de C.V.	27,780,766	52,868,851	1.3%
	Other Securities		31,820,022	0.7%
TOTAL MEXICO			84,688,873	2.0%
NETHERLANDS — (6.7%)				
	Unibail-Rodamco SE	978,160	232,180,914	5.6%
	Other Securities		53,692,413	1.2%
TOTAL NETHERLANDS			285,873,327	6.8%
NEW ZEALAND — (0.9%)				
	Other Securities		38,938,815	0.9%
SINGAPORE — (7.5%)				
	Ascendas REIT	25,809,800	43,983,702	1.1%
	CapitaLand Commercial Trust	28,645,800	32,416,256	0.8%
	CapitaLand Mall Trust	27,289,300	40,664,892	1.0%
	Suntec REIT	26,331,900	31,803,711	0.8%
	Other Securities		171,622,152	4.0%
TOTAL SINGAPORE			320,490,713	7.7%
SOUTH AFRICA — (3.9%)				
#	Growthpoint Properties, Ltd.	25,861,189	48,224,649	1.2%
	Redefine Properties, Ltd.	45,551,268	38,977,751	0.9%
	Resilient REIT, Ltd.	2,831,518	23,424,603	0.6%
	Other Securities		53,783,748	1.2%
TOTAL SOUTH AFRICA			164,410,751	3.9%
SPAIN — (0.9%)				
	Merlin Properties Socimi SA	3,441,570	38,613,634	0.9%
TAIWAN — (0.3%)				
	Other Securities		12,147,545	0.3%
TURKEY — (0.7%)				
	Other Securities		29,344,452	0.7%
UNITED KINGDOM — (11.4%)				
	British Land Co. P.L.C. (The)	10,898,856	78,029,194	1.9%
	Derwent London P.L.C.	1,176,748	34,800,232	0.8%

DFA International Real Estate Securities Portfolio
CONTINUED

	Shares	Value††	Percentage of Net Assets**
UNITED KINGDOM — (Continued)			
Great Portland Estates P.L.C.	3,858,150	$ 27,994,372	0.7%
Hammerson P.L.C.	8,960,814	60,284,091	1.4%
# Intu Properties P.L.C.	10,648,168	35,886,732	0.8%
Land Securities Group P.L.C.	8,807,163	107,540,737	2.6%
Segro P.L.C.	8,436,335	45,185,521	1.1%
Shaftesbury P.L.C.	2,926,579	32,832,178	0.8%
Other Securities		63,665,670	1.5%
TOTAL UNITED KINGDOM		486,218,727	11.6%
TOTAL COMMON STOCKS		4,110,129,207	98.3%
RIGHTS/WARRANTS — (0.0%)			
SINGAPORE — (0.0%)			
Other Securities		14,393	0.0%
TOTAL INVESTMENT SECURITIES		4,110,143,600	

		Value†	
SECURITIES LENDING COLLATERAL — (3.7%)			
§@ DFA Short Term Investment Fund	13,647,290	157,926,434	3.8%
TOTAL INVESTMENTS — (100.0%) (Cost $4,136,479,829)		$4,268,070,034	102.1%

Summary of the Portfolio's investments as of October 31, 2016, 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	—	$ 822,261,322	—	$ 822,261,322
Belgium	—	81,174,199	—	81,174,199
Canada	$232,643,811	—	—	232,643,811
China	—	11,237,887	—	11,237,887
France	8,846,020	234,991,622	—	243,837,642
Germany	—	25,143,013	—	25,143,013
Greece	—	744,713	—	744,713
Hong Kong	—	210,887,336	—	210,887,336
Ireland	—	1,374,206	—	1,374,206
Italy	—	11,138,933	—	11,138,933
Japan	—	982,082,649	—	982,082,649
Malaysia	—	26,876,659	—	26,876,659
Mexico	84,688,873	—	—	84,688,873
Netherlands	—	285,873,327	—	285,873,327
New Zealand	—	38,938,815	—	38,938,815
Singapore	—	320,490,713	—	320,490,713
South Africa	—	164,410,751	—	164,410,751
Spain	—	38,613,634	—	38,613,634
Taiwan	—	12,147,545	—	12,147,545
Turkey	—	29,344,452	—	29,344,452
United Kingdom	—	486,218,727	—	486,218,727
Rights/Warrants				
Singapore	—	14,393	—	14,393
Securities Lending Collateral	—	157,926,434	—	157,926,434
Futures Contracts**	(303,666)	—	—	(303,666)
TOTAL	$325,875,038	$3,941,891,330	—	$4,267,766,368

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

DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (32.3%)				
UNITED STATES — (32.3%)				
	Alexandria Real Estate Equities, Inc.	174,347	$ 18,796,350	0.4%
	American Campus Communities, Inc.	279,406	14,559,847	0.3%
	Apartment Investment & Management Co. Class A	335,438	14,782,753	0.3%
	AvalonBay Communities, Inc.	291,915	49,970,010	1.0%
	Boston Properties, Inc.	327,235	39,425,273	0.8%
	Brixmor Property Group, Inc.	530,182	13,477,226	0.3%
#	Camden Property Trust	187,245	15,249,233	0.3%
	CubeSmart	382,314	9,966,926	0.2%
	DDR Corp.	666,214	10,186,412	0.2%
	Digital Realty Trust, Inc.	326,268	30,483,219	0.6%
#	Douglas Emmett, Inc.	305,331	11,144,582	0.2%
	Duke Realty Corp.	751,217	19,644,325	0.4%
	EPR Properties	137,096	9,969,621	0.2%
	Equinix, Inc.	152,062	54,328,711	1.1%
	Equity Lifestyle Properties, Inc.	163,143	12,372,765	0.3%
	Equity Residential	779,120	48,110,660	1.0%
	Essex Property Trust, Inc.	138,955	29,748,876	0.6%
	Extra Space Storage, Inc.	269,405	19,706,976	0.4%
	Federal Realty Investment Trust	152,350	22,125,790	0.5%
	Gaming and Leisure Properties, Inc.	353,547	11,606,948	0.2%
	General Growth Properties, Inc.	1,218,319	30,397,059	0.6%
	HCP, Inc.	996,797	34,140,297	0.7%
#	Highwoods Properties, Inc.	212,512	10,546,971	0.2%
	Hospitality Properties Trust	348,626	9,538,407	0.2%
#	Host Hotels & Resorts, Inc.	1,590,717	24,624,299	0.5%
	Iron Mountain, Inc.	537,781	18,139,353	0.4%
#	Kilroy Realty Corp.	197,573	14,191,669	0.3%
#	Kimco Realty Corp.	891,266	23,716,588	0.5%
	Liberty Property Trust	314,355	12,709,373	0.3%
	Macerich Co. (The)	259,337	18,355,873	0.4%
#	Mid-America Apartment Communities, Inc.	159,688	14,811,062	0.3%
	National Retail Properties, Inc.	314,811	14,361,678	0.3%
#	Omega Healthcare Investors, Inc.	414,309	13,187,455	0.3%
	Prologis, Inc.	1,126,524	58,759,492	1.2%
	Public Storage	316,191	67,576,341	1.4%
	Realty Income Corp.	548,676	32,503,566	0.7%
	Regency Centers Corp.	224,566	16,184,472	0.3%
	Senior Housing Properties Trust	511,739	10,884,689	0.2%
	Simon Property Group, Inc.	675,550	125,625,278	2.6%
#	SL Green Realty Corp.	214,852	21,102,763	0.4%
	Spirit Realty Capital, Inc.	1,027,741	12,240,395	0.3%
	Sun Communities, Inc.	133,702	10,285,695	0.2%
	UDR, Inc.	568,465	19,879,221	0.4%
	Ventas, Inc.	745,527	50,509,454	1.0%
	VEREIT, Inc. REIT	2,089,475	19,641,065	0.4%
	Vornado Realty Trust	361,278	33,519,373	0.7%
	Welltower, Inc.	764,813	52,412,635	1.1%
	WP Carey, Inc.	209,677	12,735,781	0.3%
	Other Securities		354,946,650	7.1%
TOTAL COMMON STOCKS			1,593,183,457	32.6%

DFA Global Real Estate Securities Portfolio
CONTINUED

	Shares	Value††	Percentage of Net Assets**
AFFILIATED INVESTMENT COMPANIES — (67.0%)			
UNITED STATES — (67.0%)			
DFA International Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.	320,901,426	$1,678,314,456	34.3%
DFA Real Estate Securities Portfolio of DFA Investment Dimensions Group Inc.	47,182,930	1,619,318,167	33.1%
TOTAL UNITED STATES		3,297,632,623	67.4%
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		3,297,632,623	67.4%
TOTAL INVESTMENT SECURITIES		4,890,816,080	
		Value†	
SECURITIES LENDING COLLATERAL — (0.7%)			
§@ DFA Short Term Investment Fund	2,940,518	34,027,679	0.7%
TOTAL INVESTMENTS — (100.0%) (Cost $4,228,323,230)		$4,924,843,759	100.7%

Summary of the Portfolio's investments as of October 31, 2016, 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				
United States	$1,593,183,457	—	—	$1,593,183,457
Affiliated Investment Companies				
United States	3,297,632,623	—	—	3,297,632,623
Securities Lending Collateral	—	$34,027,679	—	34,027,679
TOTAL	$4,890,816,080	$34,027,679	—	$4,924,843,759

See accompanying Notes to Financial Statements.

DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (92.9%)			
AUSTRALIA — (7.2%)			
BlueScope Steel, Ltd.	10,422,296	$ 61,831,603	0.5%
Downer EDI, Ltd.	10,628,374	46,976,239	0.4%
OZ Minerals, Ltd.	7,708,562	39,385,693	0.3%
# Primary Health Care, Ltd.	12,982,539	37,841,289	0.3%
Treasury Wine Estates, Ltd.	5,628,238	45,883,460	0.4%
Other Securities		765,041,938	5.8%
TOTAL AUSTRALIA		996,960,222	7.7%
AUSTRIA — (1.0%)			
Wienerberger AG	2,688,169	42,958,537	0.3%
Other Securities		93,902,207	0.8%
TOTAL AUSTRIA		136,860,744	1.1%
BELGIUM — (1.2%)			
Other Securities		168,390,567	1.3%
CANADA — (8.0%)			
* New Gold, Inc.	11,382,167	44,890,527	0.4%
# Precision Drilling Corp.	9,599,787	42,799,319	0.3%
Other Securities		1,015,574,961	7.8%
TOTAL CANADA		1,103,264,807	8.5%
CHINA — (0.1%)			
Other Securities		10,731,956	0.1%
DENMARK — (1.7%)			
Jyske Bank A.S.	1,025,280	46,486,501	0.4%
Sydbank A.S.	1,377,895	43,026,529	0.3%
Other Securities		143,175,738	1.1%
TOTAL DENMARK		232,688,768	1.8%
FINLAND — (2.5%)			
Cargotec Oyj Class B	973,185	39,910,579	0.3%
Kesko Oyj Class B	1,458,967	72,495,964	0.6%
Other Securities		225,344,052	1.7%
TOTAL FINLAND		337,750,595	2.6%
FRANCE — (4.4%)			
Arkema SA	1,001,886	95,001,175	0.7%
* Nexans SA	759,787	43,188,043	0.3%
Rexel SA	3,645,764	50,563,981	0.4%
Other Securities		412,423,919	3.2%
TOTAL FRANCE		601,177,118	4.6%
GERMANY — (6.8%)			
Aareal Bank AG	1,773,002	64,129,789	0.5%
Aurubis AG	1,167,679	60,878,661	0.5%
DMG Mori AG	999,797	45,763,876	0.4%
Lanxess AG	1,639,319	105,120,810	0.8%
Osram Licht AG	1,096,994	62,305,723	0.5%
Rheinmetall AG	1,078,306	74,853,689	0.6%

DFA International Small Cap Value Portfolio
CONTINUED

	Shares	Value††	Percentage of Net Assets**
GERMANY — (Continued)			
Salzgitter AG	1,332,610	$ 43,805,512	0.4%
Other Securities		481,546,452	3.5%
TOTAL GERMANY		938,404,512	7.2%
GREECE — (0.0%)			
Other Securities		1,886	0.0%
HONG KONG — (3.1%)			
Other Securities		420,368,732	3.2%
IRELAND — (0.3%)			
Other Securities		43,620,825	0.3%
ISRAEL — (0.6%)			
Other Securities		82,215,729	0.6%
ITALY — (3.0%)			
Banca Popolare dell'Emilia Romagna SC	13,794,426	64,820,979	0.5%
# Banca Popolare di Milano Scarl	131,508,015	60,272,546	0.5%
Unipol Gruppo Finanziario SpA	12,280,894	37,597,880	0.3%
Other Securities		256,609,430	1.9%
TOTAL ITALY		419,300,835	3.2%
JAPAN — (25.9%)			
Fujikura, Ltd.	6,644,200	39,038,012	0.3%
Kyushu Financial Group, Inc.	5,673,395	37,724,890	0.3%
Other Securities		3,491,498,246	26.8%
TOTAL JAPAN		3,568,261,148	27.4%
NETHERLANDS — (2.1%)			
# APERAM SA	1,295,977	58,939,499	0.5%
Delta Lloyd NV	7,177,283	43,360,353	0.3%
# SBM Offshore NV	4,403,531	63,209,832	0.5%
Other Securities		129,334,903	1.0%
TOTAL NETHERLANDS		294,844,587	2.3%
NEW ZEALAND — (0.4%)			
Other Securities		58,409,655	0.4%
NORWAY — (0.7%)			
Other Securities		94,820,762	0.7%
PORTUGAL — (0.3%)			
Other Securities		39,952,792	0.3%
SINGAPORE — (1.2%)			
Other Securities		158,940,173	1.2%
SPAIN — (2.3%)			
Acciona SA	641,361	48,739,153	0.4%
# Acerinox SA	3,328,284	40,957,184	0.3%
Gamesa Corp. Tecnologica SA	2,275,221	52,531,263	0.4%
Other Securities		169,582,811	1.3%
TOTAL SPAIN		311,810,411	2.4%

DFA International Small Cap Value Portfolio
CONTINUED

	Shares	Value††	Percentage of Net Assets**
SWEDEN — (3.0%)			
BillerudKorsnas AB	2,518,920	$ 41,364,292	0.3%
Holmen AB Class B	1,244,509	42,581,753	0.3%
Saab AB Class B	1,090,814	38,634,039	0.3%
Other Securities		290,912,982	2.3%
TOTAL SWEDEN		413,493,066	3.2%
SWITZERLAND — (4.4%)			
Baloise Holding AG	499,895	61,501,836	0.5%
Helvetia Holding AG	166,174	86,454,389	0.7%
Other Securities		458,006,489	3.5%
TOTAL SWITZERLAND		605,962,714	4.7%
UNITED KINGDOM — (12.7%)			
Beazley P.L.C.	13,328,414	59,345,802	0.5%
Bellway P.L.C.	3,292,215	95,270,849	0.7%
Bodycote P.L.C.	5,196,658	37,662,195	0.3%
Bovis Homes Group P.L.C.	4,562,935	42,247,075	0.3%
Centamin P.L.C.	25,014,912	48,451,085	0.4%
Close Brothers Group P.L.C.	2,394,726	38,860,135	0.3%
Greene King P.L.C.	7,070,307	63,247,094	0.5%
Hiscox, Ltd.	7,430,506	92,783,332	0.7%
Inchcape P.L.C.	6,553,522	52,105,182	0.4%
John Wood Group P.L.C.	7,902,149	74,273,651	0.6%
Man Group P.L.C.	27,750,733	42,307,017	0.3%
Melrose Industries P.L.C.	38,390,186	79,225,571	0.6%
Other Securities		1,028,984,021	7.9%
TOTAL UNITED KINGDOM		1,754,763,009	13.5%
UNITED STATES — (0.0%)			
Other Securities		3,056,896	0.0%
TOTAL COMMON STOCKS		12,796,052,509	98.3%
PREFERRED STOCKS — (0.1%)			
GERMANY — (0.1%)			
Other Securities		7,352,563	0.1%
TOTAL PREFERRED STOCKS		7,352,563	0.1%
RIGHTS/WARRANTS — (0.1%)			
AUSTRALIA — (0.0%)			
Other Securities		91,309	0.0%
SINGAPORE — (0.0%)			
Other Securities		131,043	0.0%
SPAIN — (0.0%)			
Other Securities		215,821	0.0%
UNITED KINGDOM — (0.1%)			
Other Securities		6,722,457	0.1%
TOTAL RIGHTS/WARRANTS		7,160,630	0.1%
TOTAL INVESTMENT SECURITIES		12,810,565,702	

DFA International Small Cap Value Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets**
SECURITIES LENDING COLLATERAL — (6.9%)			
§@ DFA Short Term Investment Fund	81,879,790	$ 947,512,927	7.3%
TOTAL INVESTMENTS — (100.0%)			
(Cost $12,684,369,059)		$13,758,078,629	105.8%

Summary of the Portfolio's investments as of October 31, 2016, 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	—	$ 996,960,222	—	$ 996,960,222
Austria	—	136,860,744	—	136,860,744
Belgium	—	168,390,567	—	168,390,567
Canada	$1,102,402,780	862,027	—	1,103,264,807
China	—	10,731,956	—	10,731,956
Denmark	—	232,688,768	—	232,688,768
Finland	—	337,750,595	—	337,750,595
France	86,852	601,090,266	—	601,177,118
Germany	—	938,404,512	—	938,404,512
Greece	—	1,886	—	1,886
Hong Kong	79,646	420,289,086	—	420,368,732
Ireland	—	43,620,825	—	43,620,825
Israel	—	82,215,729	—	82,215,729
Italy	—	419,300,835	—	419,300,835
Japan	4,531,599	3,563,729,549	—	3,568,261,148
Netherlands	—	294,844,587	—	294,844,587
New Zealand	—	58,409,655	—	58,409,655
Norway	—	94,820,762	—	94,820,762
Portugal	—	39,952,792	—	39,952,792
Singapore	438,984	158,501,189	—	158,940,173
Spain	—	311,810,411	—	311,810,411
Sweden	—	413,493,066	—	413,493,066
Switzerland	—	605,962,714	—	605,962,714
United Kingdom	—	1,754,763,009	—	1,754,763,009
United States	150,425	2,906,471	—	3,056,896
Preferred Stocks				
Germany	—	7,352,563	—	7,352,563
Rights/Warrants				
Australia	—	91,309	—	91,309
Singapore	—	131,043	—	131,043
Spain	—	215,821	—	215,821
United Kingdom	—	6,722,457	—	6,722,457
Securities Lending Collateral	—	947,512,927	—	947,512,927
Futures Contracts**	(3,457,941)	—	—	(3,457,941)
TOTAL	$1,104,232,345	$12,650,388,343	—	$13,754,620,688

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

INTERNATIONAL VECTOR EQUITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (92.4%)			
AUSTRALIA — (6.2%)			
Australia & New Zealand Banking Group, Ltd.	214,260	$ 4,524,187	0.3%
BHP Billiton, Ltd.	314,531	5,495,117	0.3%
# Fortescue Metals Group, Ltd.	868,376	3,644,250	0.2%
Macquarie Group, Ltd.	80,830	4,886,127	0.3%
Treasury Wine Estates, Ltd.	356,118	2,903,204	0.2%
Woodside Petroleum, Ltd.	224,990	4,816,133	0.3%
Other Securities		97,973,431	5.1%
TOTAL AUSTRALIA		124,242,449	6.7%
AUSTRIA — (0.6%)			
Other Securities		12,418,345	0.7%
BELGIUM — (1.7%)			
Ageas	83,970	3,067,703	0.2%
# Anheuser-Busch InBev SA	27,589	3,166,384	0.2%
Umicore SA	56,575	3,438,746	0.2%
Other Securities		23,106,059	1.2%
TOTAL BELGIUM		32,778,892	1.8%
CANADA — (8.2%)			
Suncor Energy, Inc.	139,453	4,184,723	0.2%
Other Securities		160,062,099	8.7%
TOTAL CANADA		164,246,822	8.9%
CHINA — (0.0%)			
Other Securities		811,856	0.0%
DENMARK — (1.8%)			
Other Securities		36,479,776	2.0%
FINLAND — (2.1%)			
UPM-Kymmene Oyj	273,652	6,365,558	0.4%
Other Securities		35,417,221	1.9%
TOTAL FINLAND		41,782,779	2.3%
FRANCE — (6.0%)			
BNP Paribas SA	73,561	4,265,306	0.2%
Cie de Saint-Gobain	105,119	4,667,617	0.3%
Technip SA	50,974	3,383,140	0.2%
Total SA	240,139	11,503,835	0.6%
Other Securities		95,214,376	5.1%
TOTAL FRANCE		119,034,274	6.4%
GERMANY — (5.6%)			
Allianz SE	25,753	4,020,152	0.2%
BASF SE	38,075	3,361,183	0.2%
Daimler AG	89,896	6,413,358	0.4%
E.ON SE	588,434	4,312,548	0.2%
* RWE AG	247,438	3,936,537	0.2%
Other Securities		89,878,733	4.8%
TOTAL GERMANY		111,922,511	6.0%

INTERNATIONAL VECTOR EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
HONG KONG — (3.0%)			
Other Securities		$ 60,120,275	3.2%
IRELAND — (0.5%)			
Other Securities		9,302,904	0.5%
ISRAEL — (0.7%)			
Other Securities		13,848,935	0.7%
ITALY — (2.5%)			
Assicurazioni Generali SpA	303,243	3,917,093	0.2%
Eni SpA	211,731	3,072,695	0.2%
Other Securities		42,065,042	2.2%
TOTAL ITALY		49,054,830	2.6%
JAPAN — (23.8%)			
Honda Motor Co., Ltd.	108,123	3,235,214	0.2%
Mitsubishi Chemical Holdings Corp.	462,400	3,036,083	0.2%
Mitsubishi UFJ Financial Group, Inc.	817,300	4,217,111	0.2%
Sumitomo Mitsui Financial Group, Inc.	88,341	3,062,929	0.2%
Toyota Motor Corp.	55,363	3,211,426	0.2%
Toyota Motor Corp. Sponsored ADR	36,827	4,259,411	0.3%
Other Securities		453,241,144	24.2%
TOTAL JAPAN		474,263,318	25.5%
NETHERLANDS — (2.7%)			
Koninklijke Ahold Delhaize NV	290,458	6,626,044	0.4%
Koninklijke DSM NV	62,767	4,034,318	0.2%
Other Securities		43,716,231	2.3%
TOTAL NETHERLANDS		54,376,593	2.9%
NEW ZEALAND — (0.5%)			
Other Securities		10,447,365	0.6%
NORWAY — (0.9%)			
Other Securities		18,361,505	1.0%
PORTUGAL — (0.3%)			
Other Securities		5,076,833	0.3%
SINGAPORE — (1.1%)			
Other Securities		21,758,685	1.2%
SPAIN — (2.1%)			
Banco Santander SA	853,014	4,179,790	0.2%
Other Securities		37,107,416	2.0%
TOTAL SPAIN		41,287,206	2.2%
SWEDEN — (2.6%)			
Other Securities		50,731,426	2.7%
SWITZERLAND — (6.1%)			
Baloise Holding AG	26,119	3,213,408	0.2%
Clariant AG	182,599	3,023,740	0.2%
Flughafen Zuerich AG	16,575	3,046,882	0.2%
Lonza Group AG	15,916	3,003,376	0.2%
Nestle SA	110,012	7,977,396	0.4%

	Shares	Value††	Percentage of Net Assets**
SWITZERLAND — (Continued)			
Novartis AG	52,784	$ 3,745,953	0.2%
Novartis AG Sponsored ADR	73,269	5,203,564	0.3%
Swiss Life Holding AG	12,759	3,376,447	0.2%
Swiss Re AG	39,527	3,668,568	0.2%
Zurich Insurance Group AG	11,416	2,988,212	0.2%
Other Securities		81,499,610	4.2%
TOTAL SWITZERLAND		120,747,156	6.5%
UNITED KINGDOM — (13.4%)			
* Anglo American P.L.C.	210,298	2,918,769	0.2%
BP P.L.C. Sponsored ADR	259,985	9,242,472	0.5%
HSBC Holdings P.L.C. Sponsored ADR	228,451	8,596,611	0.5%
Melrose Industries P.L.C.	1,702,272	3,512,968	0.2%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	147,757	7,359,766	0.4%
Royal Dutch Shell P.L.C. Sponsored ADR, Class B	113,939	5,960,149	0.3%
* Standard Chartered P.L.C.	374,495	3,256,575	0.2%
# Vodafone Group P.L.C. Sponsored ADR	142,624	3,970,657	0.2%
WM Morrison Supermarkets P.L.C.	1,327,157	3,673,920	0.2%
Other Securities		218,402,900	11.7%
TOTAL UNITED KINGDOM		266,894,787	14.4%
UNITED STATES — (0.0%)			
Other Securities		700,028	0.0%
TOTAL COMMON STOCKS		1,840,689,550	99.1%
PREFERRED STOCKS — (0.4%)			
GERMANY — (0.4%)			
Other Securities		6,885,828	0.4%
UNITED KINGDOM — (0.0%)			
Other Securities		1,326	0.0%
TOTAL PREFERRED STOCKS		6,887,154	0.4%
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities		4,475	0.0%
HONG KONG — (0.0%)			
Other Securities		151	0.0%
SPAIN — (0.0%)			
Other Securities		60,463	0.0%
SWEDEN — (0.0%)			
Other Securities		37,741	0.0%
UNITED KINGDOM — (0.0%)			
Other Securities		236,150	0.0%
TOTAL RIGHTS/WARRANTS		338,980	0.0%
TOTAL INVESTMENT SECURITIES		1,847,915,684	

	Shares	Value†	Percentage of Net Assets**
SECURITIES LENDING COLLATERAL — (7.2%)			
§@ DFA Short Term Investment Fund	12,465,810	$ 144,254,351	7.8%
TOTAL INVESTMENTS — (100.0%) (Cost $1,899,597,169)		$1,992,170,035	107.3%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 2,866,003	$ 121,376,446	—	$ 124,242,449
Austria	—	12,418,345	—	12,418,345
Belgium	3,908,754	28,870,138	—	32,778,892
Canada	164,215,258	31,564	—	164,246,822
China	—	811,856	—	811,856
Denmark	—	36,479,776	—	36,479,776
Finland	—	41,782,779	—	41,782,779
France	488,883	118,545,391	—	119,034,274
Germany	3,778,788	108,143,723	—	111,922,511
Hong Kong	372,251	59,748,024	—	60,120,275
Ireland	2,225,599	7,077,305	—	9,302,904
Israel	2,102,368	11,746,567	—	13,848,935
Italy	507,826	48,547,004	—	49,054,830
Japan	9,015,112	465,248,206	—	474,263,318
Netherlands	6,228,570	48,148,023	—	54,376,593
New Zealand	49,885	10,397,480	—	10,447,365
Norway	490,003	17,871,502	—	18,361,505
Portugal	—	5,076,833	—	5,076,833
Singapore	14,322	21,744,363	—	21,758,685
Spain	2,418,495	38,868,711	—	41,287,206
Sweden	132,406	50,599,020	—	50,731,426
Switzerland	8,678,108	112,069,048	—	120,747,156
United Kingdom	51,871,871	215,022,916	—	266,894,787
United States	248,573	451,455	—	700,028
Preferred Stocks				
Germany	—	6,885,828	—	6,885,828
United Kingdom	—	1,326	—	1,326
Rights/Warrants				
Australia	—	4,475	—	4,475
Hong Kong	—	151	—	151
Spain	—	60,463	—	60,463
Sweden	—	37,741	—	37,741
United Kingdom	—	236,150	—	236,150
Securities Lending Collateral	—	144,254,351	—	144,254,351
TOTAL	$259,613,075	$1,732,556,960	—	$1,992,170,035

WORLD EX U.S. VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2016

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in The DFA International Value Series of The DFA Investment Trust Company		$122,604,492
Investment in Dimensional Emerging Markets Value Fund		45,155,236
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.	1,059,135	20,451,904
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost $188,081,378)		188,211,632
TOTAL INVESTMENTS — (100.0%) (Cost $188,081,378)		$188,211,632

Summary of the Portfolio's investments as of October 31, 2016, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies	$188,211,632	—	—	$188,211,632
TOTAL	$188,211,632	—	—	$188,211,632

See accompanying Notes to Financial Statements.

WORLD EX U.S. TARGETED VALUE PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (96.8%)			
AUSTRALIA — (4.7%)			
BlueScope Steel, Ltd.	88,385	$ 524,355	0.2%
Challenger, Ltd.	73,657	601,300	0.2%
Orica, Ltd.	46,842	578,704	0.2%
Santos, Ltd.	212,526	568,666	0.2%
Treasury Wine Estates, Ltd.	78,127	636,920	0.2%
Other Securities		10,485,523	3.8%
TOTAL AUSTRALIA		13,395,468	4.8%
AUSTRIA — (0.6%)			
Other Securities		1,846,597	0.7%
BELGIUM — (0.9%)			
Ageas	28,003	1,023,045	0.4%
Other Securities		1,650,898	0.6%
TOTAL BELGIUM		2,673,943	1.0%
BRAZIL — (1.4%)			
Kroton Educacional SA	178,300	888,149	0.3%
Other Securities		3,067,544	1.1%
TOTAL BRAZIL		3,955,693	1.4%
CANADA — (6.5%)			
First Quantum Minerals, Ltd.	103,517	983,230	0.4%
Teck Resources, Ltd. Class B	48,198	1,040,643	0.4%
Other Securities		16,511,927	5.8%
TOTAL CANADA		18,535,800	6.6%
CHILE — (0.3%)			
Other Securities		820,569	0.3%
CHINA — (6.6%)			
Other Securities		18,991,993	6.8%
COLOMBIA — (0.1%)			
Other Securities		188,478	0.1%
DENMARK — (1.4%)			
* TDC A.S.	96,517	532,146	0.2%
Other Securities		3,355,721	1.2%
TOTAL DENMARK		3,887,867	1.4%
FINLAND — (2.1%)			
Neste Oyj	17,647	761,329	0.3%
Stora Enso Oyj Class R	70,796	669,031	0.2%
UPM-Kymmene Oyj	72,885	1,695,415	0.6%
Other Securities		3,023,290	1.1%
TOTAL FINLAND		6,149,065	2.2%
FRANCE — (4.0%)			
Arkema SA	9,229	875,115	0.3%
Atos SE	5,086	527,792	0.2%

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
FRANCE — (Continued)			
Rexel SA	43,153	$ 598,499	0.2%
SCOR SE	23,193	751,073	0.3%
STMicroelectronics NV	87,664	832,020	0.3%
Technip SA	15,411	1,022,827	0.4%
Other Securities		6,730,753	2.3%
TOTAL FRANCE		11,338,079	4.0%
GERMANY — (4.5%)			
Lanxess AG	11,884	762,058	0.3%
Osram Licht AG	10,639	604,261	0.2%
Rheinmetall AG	8,438	585,748	0.2%
* RWE AG	53,047	843,935	0.3%
Other Securities		9,983,758	3.5%
TOTAL GERMANY		12,779,760	4.5%
HONG KONG — (2.1%)			
Hang Lung Group, Ltd.	135,000	516,407	0.2%
Other Securities		5,470,545	1.9%
TOTAL HONG KONG		5,986,952	2.1%
INDIA — (4.1%)			
Other Securities		11,697,767	4.2%
INDONESIA — (1.0%)			
Other Securities		2,942,436	1.0%
IRELAND — (0.5%)			
Smurfit Kappa Group P.L.C.	34,342	753,542	0.3%
Other Securities		735,704	0.2%
TOTAL IRELAND		1,489,246	0.5%
ISRAEL — (0.5%)			
Other Securities		1,527,113	0.5%
ITALY — (2.5%)			
# Fiat Chrysler Automobiles NV	99,560	729,867	0.3%
Other Securities		6,334,151	2.2%
TOTAL ITALY		7,064,018	2.5%
JAPAN — (17.7%)			
Other Securities		50,738,692	18.0%
MALAYSIA — (0.9%)			
Other Securities		2,613,089	0.9%
MEXICO — (1.2%)			
* Cemex S.A.B. de C.V.	905,938	783,667	0.3%
Other Securities		2,518,164	0.9%
TOTAL MEXICO		3,301,831	1.2%
NETHERLANDS — (1.0%)			
APERAM SA	14,890	677,180	0.3%
Other Securities		2,176,908	0.7%
TOTAL NETHERLANDS		2,854,088	1.0%

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
NEW ZEALAND — (0.4%)			
Other Securities		$ 1,288,946	0.5%
NORWAY — (0.8%)			
Other Securities		2,227,940	0.8%
PHILIPPINES — (0.3%)			
Other Securities		1,004,770	0.4%
POLAND — (0.3%)			
Other Securities		939,013	0.3%
PORTUGAL — (0.2%)			
Other Securities		550,784	0.2%
SINGAPORE — (0.8%)			
Other Securities		2,206,646	0.8%
SOUTH AFRICA — (2.0%)			
* AngloGold Ashanti, Ltd. Sponsored ADR	47,956	658,916	0.2%
Other Securities		5,090,776	1.8%
TOTAL SOUTH AFRICA		5,749,692	2.0%
SOUTH KOREA — (4.9%)			
Other Securities		14,046,582	5.0%
SPAIN — (1.3%)			
Banco de Sabadell SA	566,408	756,284	0.3%
Other Securities		3,087,463	1.1%
TOTAL SPAIN		3,843,747	1.4%
SWEDEN — (1.8%)			
Other Securities		5,080,507	1.8%
SWITZERLAND — (3.4%)			
Baloise Holding AG	6,236	767,212	0.3%
* Dufry AG	4,813	585,538	0.2%
Helvetia Holding AG	1,207	627,959	0.2%
Swiss Life Holding AG	4,696	1,242,715	0.5%
Other Securities		6,423,050	2.2%
TOTAL SWITZERLAND		9,646,474	3.4%
TAIWAN — (4.4%)			
Other Securities		12,698,779	4.5%
THAILAND — (0.8%)			
Other Securities		2,273,285	0.8%
TURKEY — (0.4%)			
Other Securities		1,037,862	0.4%
UNITED KINGDOM — (10.4%)			
Barratt Developments P.L.C.	95,492	529,544	0.2%
Bellway P.L.C.	25,648	742,208	0.3%
Coca-Cola HBC AG	24,514	529,010	0.2%
Direct Line Insurance Group P.L.C.	174,812	739,555	0.3%
GKN P.L.C.	201,823	787,073	0.3%
Hiscox, Ltd.	55,044	687,324	0.3%

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
UNITED KINGDOM — (Continued)			
Inchcape P.L.C.	64,830	$ 515,445	0.2%
J Sainsbury P.L.C.	241,161	739,410	0.3%
Johnson Matthey P.L.C.	24,288	1,012,409	0.4%
Marks & Spencer Group P.L.C.	150,625	626,719	0.2%
Persimmon P.L.C.	29,335	607,230	0.2%
Royal Mail P.L.C.	123,358	740,085	0.3%
Smiths Group P.L.C.	49,987	866,184	0.3%
Tate & Lyle P.L.C.	57,850	551,713	0.2%
Travis Perkins P.L.C.	34,083	554,511	0.2%
WM Morrison Supermarkets P.L.C.	299,653	829,518	0.3%
Other Securities		18,779,099	6.4%
TOTAL UNITED KINGDOM		29,837,037	10.6%
UNITED STATES — (0.0%)			
Other Securities		66,196	0.0%
TOTAL COMMON STOCKS		277,276,804	98.6%
PREFERRED STOCKS — (0.7%)			
BRAZIL — (0.5%)			
Other Securities		1,303,313	0.5%
CHILE — (0.0%)			
Other Securities		30,737	0.0%
COLOMBIA — (0.0%)			
Other Securities		129,859	0.0%
GERMANY — (0.2%)			
Other Securities		487,381	0.2%
SOUTH KOREA — (0.0%)			
Other Securities		27,468	0.0%
TOTAL PREFERRED STOCKS		1,978,758	0.7%
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities		3,794	0.0%
HONG KONG — (0.0%)			
Other Securities		231	0.0%
INDIA — (0.0%)			
Other Securities		8,078	0.0%
SPAIN — (0.0%)			
Other Securities		1,620	0.0%
SWEDEN — (0.0%)			
Other Securities		13,288	0.0%
UNITED KINGDOM — (0.0%)			
Other Securities		48,844	0.1%
TOTAL RIGHTS/WARRANTS		75,855	0.1%
TOTAL INVESTMENT SECURITIES		279,331,417	

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Shares	Value†	Percentage of Net Assets**
SECURITIES LENDING COLLATERAL — (2.5%)			
§@ DFA Short Term Investment Fund	617,478	$ 7,145,456	2.5%
TOTAL INVESTMENTS — (100.0%)			
(Cost $272,647,227)		$286,476,873	101.9%

Summary of the Portfolio's investments as of October 31, 2016, 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	—	$ 13,395,468	—	$ 13,395,468
Austria	—	1,846,597	—	1,846,597
Belgium	—	2,673,943	—	2,673,943
Brazil	$ 3,955,693	—	—	3,955,693
Canada	18,533,056	2,744	—	18,535,800
Chile	269,518	551,051	—	820,569
China	272,255	18,719,738	—	18,991,993
Colombia	188,478	—	—	188,478
Denmark	—	3,887,867	—	3,887,867
Finland	—	6,149,065	—	6,149,065
France	—	11,338,079	—	11,338,079
Germany	31,774	12,747,986	—	12,779,760
Hong Kong	39,535	5,947,417	—	5,986,952
India	28,376	11,669,391	—	11,697,767
Indonesia	—	2,942,436	—	2,942,436
Ireland	—	1,489,246	—	1,489,246
Israel	20,588	1,506,525	—	1,527,113
Italy	—	7,064,018	—	7,064,018
Japan	159,283	50,579,409	—	50,738,692
Malaysia	—	2,613,089	—	2,613,089
Mexico	3,301,831	—	—	3,301,831
Netherlands	55,536	2,798,552	—	2,854,088
New Zealand	—	1,288,946	—	1,288,946
Norway	—	2,227,940	—	2,227,940
Philippines	—	1,004,770	—	1,004,770
Poland	—	939,013	—	939,013
Portugal	—	550,784	—	550,784
Singapore	16,121	2,190,525	—	2,206,646
South Africa	1,273,262	4,476,430	—	5,749,692
South Korea	15,289	14,031,293	—	14,046,582
Spain	—	3,843,747	—	3,843,747
Sweden	—	5,080,507	—	5,080,507
Switzerland	—	9,646,474	—	9,646,474
Taiwan	—	12,698,779	—	12,698,779
Thailand	2,273,285	—	—	2,273,285
Turkey	—	1,037,862	—	1,037,862
United Kingdom	—	29,837,037	—	29,837,037
United States	—	66,196	—	66,196
Preferred Stocks				
Brazil	1,303,313	—	—	1,303,313
Chile	—	30,737	—	30,737
Colombia	129,859	—	—	129,859
Germany	—	487,381	—	487,381
South Korea	27,468	—	—	27,468

WORLD EX U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Rights/Warrants				
Australia	—	$ 3,794	—	$ 3,794
Hong Kong	—	231	—	231
India	—	8,078	—	8,078
Spain	—	1,620	—	1,620
Sweden	—	13,288	—	13,288
United Kingdom	—	48,844	—	48,844
Securities Lending Collateral	—	7,145,456	—	7,145,456
TOTAL	$31,894,520	$254,582,353	—	$286,476,873

See accompanying Notes to Financial Statements.

WORLD EX U.S. CORE EQUITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (93.2%)			
AUSTRALIA — (4.6%)			
Australia & New Zealand Banking Group, Ltd.	136,042	$ 2,872,582	0.2%
BHP Billiton, Ltd.	219,729	3,838,848	0.3%
Commonwealth Bank of Australia	42,958	2,391,510	0.2%
National Australia Bank, Ltd.	167,814	3,562,260	0.2%
Westpac Banking Corp.	198,957	4,600,868	0.3%
Other Securities		62,753,461	3.6%
TOTAL AUSTRALIA		80,019,529	4.8%
AUSTRIA — (0.4%)			
Other Securities		7,680,103	0.5%
BELGIUM — (1.1%)			
Anheuser-Busch InBev SA	39,170	4,495,533	0.3%
Other Securities		14,059,749	0.8%
TOTAL BELGIUM		18,555,282	1.1%
BRAZIL — (1.5%)			
Other Securities		26,540,217	1.6%
CANADA — (6.1%)			
Bank of Montreal	43,272	2,752,099	0.2%
Bank of Nova Scotia (The)	50,621	2,721,385	0.2%
Canadian Natural Resources, Ltd.	74,149	2,351,265	0.2%
Royal Bank of Canada	72,182	4,509,931	0.3%
Toronto-Dominion Bank (The)	54,161	2,457,826	0.2%
Other Securities		92,344,997	5.4%
TOTAL CANADA		107,137,503	6.5%
CHILE — (0.3%)			
Other Securities		4,757,960	0.3%
CHINA — (5.2%)			
China Construction Bank Corp. Class H	6,570,000	4,797,721	0.3%
Industrial & Commercial Bank of China, Ltd. Class H	4,897,000	2,939,372	0.2%
Tencent Holdings, Ltd.	91,900	2,435,563	0.2%
Other Securities		79,872,000	4.7%
TOTAL CHINA		90,044,656	5.4%
COLOMBIA — (0.1%)			
Other Securities		1,515,620	0.1%
CZECH REPUBLIC — (0.0%)			
Other Securities		405,216	0.0%
DENMARK — (1.3%)			
Other Securities		22,550,888	1.4%
EGYPT — (0.0%)			
Other Securities		139,538	0.0%
FINLAND — (1.2%)			
UPM-Kymmene Oyj	130,315	3,031,323	0.2%
Other Securities		18,204,516	1.1%
TOTAL FINLAND		21,235,839	1.3%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
FRANCE — (5.0%)			
BNP Paribas SA	50,207	$ 2,911,165	0.2%
Cie Generale des Etablissements Michelin	28,430	3,079,197	0.2%
Orange SA	153,965	2,422,432	0.2%
Sanofi	39,753	3,093,530	0.2%
Total SA	185,779	8,899,725	0.6%
Other Securities		67,700,511	3.9%
TOTAL FRANCE		88,106,560	5.3%
GERMANY — (4.8%)			
Allianz SE	15,044	2,348,432	0.2%
BASF SE	63,703	5,623,571	0.4%
Bayerische Motoren Werke AG	37,367	3,260,101	0.2%
Daimler AG	84,976	6,062,355	0.4%
Deutsche Telekom AG	206,421	3,367,804	0.2%
E.ON SE	360,877	2,644,815	0.2%
Other Securities		59,721,059	3.4%
TOTAL GERMANY		83,028,137	5.0%
GREECE — (0.0%)			
Other Securities		432,683	0.0%
HONG KONG — (2.1%)			
AIA Group, Ltd.	557,400	3,506,604	0.2%
Other Securities		33,937,074	2.1%
TOTAL HONG KONG		37,443,678	2.3%
HUNGARY — (0.1%)			
Other Securities		1,321,333	0.1%
INDIA — (2.6%)			
Other Securities		46,087,975	2.8%
INDONESIA — (0.7%)			
Other Securities		11,630,052	0.7%
IRELAND — (0.4%)			
Other Securities		6,869,216	0.4%
ISRAEL — (0.5%)			
Other Securities		7,991,959	0.5%
ITALY — (1.7%)			
Eni SpA	205,577	2,983,386	0.2%
Other Securities		26,311,110	1.6%
TOTAL ITALY		29,294,496	1.8%
JAPAN — (17.7%)			
Hitachi, Ltd.	498,000	2,654,784	0.2%
Honda Motor Co., Ltd.	104,700	3,132,792	0.2%
Nissan Motor Co., Ltd.	257,500	2,619,414	0.2%
Toyota Motor Corp.	156,288	9,065,753	0.6%
Other Securities		291,593,321	17.5%
TOTAL JAPAN		309,066,064	18.7%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
MALAYSIA — (0.7%)			
Other Securities		$ 11,274,046	0.7%
MEXICO — (0.9%)			
Other Securities		16,495,098	1.0%
NETHERLANDS — (1.9%)			
Koninklijke Ahold Delhaize NV	155,008	3,536,098	0.2%
Koninklijke DSM NV	40,578	2,608,131	0.2%
Other Securities		26,922,912	1.6%
TOTAL NETHERLANDS		33,067,141	2.0%
NEW ZEALAND — (0.4%)			
Other Securities		7,022,283	0.4%
NORWAY — (0.6%)			
Other Securities		10,675,154	0.6%
PERU — (0.0%)			
Other Securities		352,679	0.0%
PHILIPPINES — (0.3%)			
Other Securities		5,911,104	0.4%
POLAND — (0.3%)			
Other Securities		5,277,124	0.3%
PORTUGAL — (0.2%)			
Other Securities		3,621,321	0.2%
RUSSIA — (0.3%)			
Other Securities		4,682,726	0.3%
SINGAPORE — (0.8%)			
Other Securities		13,524,076	0.8%
SOUTH AFRICA — (1.8%)			
Other Securities		31,676,545	1.9%
SOUTH KOREA — (4.1%)			
Samsung Electronics Co., Ltd.	7,245	10,362,727	0.7%
Other Securities		61,042,613	3.6%
TOTAL SOUTH KOREA		71,405,340	4.3%
SPAIN — (1.8%)			
Banco Bilbao Vizcaya Argentaria SA	419,111	3,017,052	0.2%
Banco Santander SA	715,205	3,504,525	0.2%
Other Securities		24,651,683	1.5%
TOTAL SPAIN		31,173,260	1.9%
SWEDEN — (1.9%)			
Other Securities		33,786,883	2.0%
SWITZERLAND — (4.5%)			
ABB, Ltd.	127,841	2,637,413	0.2%
Nestle SA	188,507	13,669,372	0.8%
Novartis AG	47,933	3,401,689	0.2%
Roche Holding AG	11,852	2,722,186	0.2%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
SWITZERLAND — (Continued)			
Syngenta AG	8,330	$ 3,333,382	0.2%
Other Securities		53,010,824	3.2%
TOTAL SWITZERLAND		78,774,866	4.8%
TAIWAN — (3.6%)			
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	123,087	3,828,006	0.3%
Other Securities		58,897,843	3.5%
TOTAL TAIWAN		62,725,849	3.8%
THAILAND — (0.7%)			
Other Securities		11,481,135	0.7%
TURKEY — (0.3%)			
Other Securities		5,328,110	0.3%
UNITED KINGDOM — (10.7%)			
BP P.L.C. Sponsored ADR	275,906	9,808,458	0.6%
# HSBC Holdings P.L.C. Sponsored ADR	146,019	5,494,695	0.3%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	112,390	5,598,146	0.4%
Royal Dutch Shell P.L.C. Sponsored ADR, Class B	91,039	4,762,250	0.3%
SSE P.L.C.	129,263	2,513,266	0.2%
Vodafone Group P.L.C.	1,177,738	3,234,451	0.2%
Other Securities		156,096,346	9.3%
TOTAL UNITED KINGDOM		187,507,612	11.3%
UNITED STATES — (0.0%)			
Other Securities		593,241	0.0%
TOTAL COMMON STOCKS		1,628,210,097	98.3%
PREFERRED STOCKS — (1.0%)			
BRAZIL — (0.7%)			
Other Securities		11,035,263	0.7%
CHILE — (0.0%)			
Other Securities		173,093	0.0%
COLOMBIA — (0.0%)			
Other Securities		246,622	0.0%
GERMANY — (0.3%)			
Volkswagen AG	17,044	2,349,951	0.2%
Other Securities		3,111,594	0.2%
TOTAL GERMANY		5,461,545	0.4%
SOUTH KOREA — (0.0%)			
Other Securities		61,114	0.0%
UNITED KINGDOM — (0.0%)			
Other Securities		1,830	0.0%
TOTAL PREFERRED STOCKS		16,979,467	1.1%
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities		48,457	0.0%

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
BRAZIL — (0.0%)			
Other Securities		$ 80	0.0%
CHINA — (0.0%)			
Other Securities		263	0.0%
INDIA — (0.0%)			
Other Securities		14,019	0.0%
SPAIN — (0.0%)			
Other Securities		48,645	0.0%
SWEDEN — (0.0%)			
Other Securities		22,703	0.0%
UNITED KINGDOM — (0.0%)			
Other Securities		110,403	0.0%
TOTAL RIGHTS/WARRANTS		244,570	0.0%
TOTAL INVESTMENT SECURITIES		1,645,434,134	
		Value†	
SECURITIES LENDING COLLATERAL — (5.8%)			
§@ DFA Short Term Investment Fund	8,774,063	101,533,454	6.1%
TOTAL INVESTMENTS — (100.0%) (Cost $1,755,514,830)		$1,746,967,588	105.5%

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 891,056	$ 79,128,473	—	$ 80,019,529
Austria	—	7,680,103	—	7,680,103
Belgium	4,851,820	13,703,462	—	18,555,282
Brazil	26,540,217	—	—	26,540,217
Canada	107,135,128	2,375	—	107,137,503
Chile	1,106,857	3,651,103	—	4,757,960
China	6,089,017	83,955,639	—	90,044,656
Colombia	1,515,620	—	—	1,515,620
Czech Republic	—	405,216	—	405,216
Denmark	189,926	22,360,962	—	22,550,888
Egypt	—	139,538	—	139,538
Finland	163,491	21,072,348	—	21,235,839
France	1,670,790	86,435,770	—	88,106,560
Germany	2,997,165	80,030,972	—	83,028,137
Greece	—	432,683	—	432,683
Hong Kong	137,953	37,305,725	—	37,443,678
Hungary	—	1,321,333	—	1,321,333
India	941,362	45,146,613	—	46,087,975
Indonesia	203,564	11,426,488	—	11,630,052
Ireland	1,807,573	5,061,643	—	6,869,216
Israel	2,183,220	5,808,739	—	7,991,959

WORLD EX U.S. CORE EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	**Level 2**	**Level 3**	**Total**
Italy	$ 150,542	$ 29,143,954	—	$ 29,294,496
Japan	3,248,558	305,817,506	—	309,066,064
Malaysia	—	11,274,046	—	11,274,046
Mexico	16,495,098	—	—	16,495,098
Netherlands	3,265,362	29,801,779	—	33,067,141
New Zealand	9,966	7,012,317	—	7,022,283
Norway	262,785	10,412,369	—	10,675,154
Peru	352,679	—	—	352,679
Philippines	28,620	5,882,484	—	5,911,104
Poland	—	5,277,124	—	5,277,124
Portugal	—	3,621,321	—	3,621,321
Russia	390,926	4,291,800	—	4,682,726
Singapore	—	13,524,076	—	13,524,076
South Africa	3,779,428	27,897,117	—	31,676,545
South Korea	1,111,922	70,293,418	—	71,405,340
Spain	760,670	30,412,590	—	31,173,260
Sweden	45,801	33,741,082	—	33,786,883
Switzerland	3,055,601	75,719,265	—	78,774,866
Taiwan	4,081,719	58,644,130	—	62,725,849
Thailand	11,481,135	—	—	11,481,135
Turkey	19,248	5,308,862	—	5,328,110
United Kingdom	45,963,618	141,543,994	—	187,507,612
United States	465,821	127,420	—	593,241
Preferred Stocks				
Brazil	11,035,263	—	—	11,035,263
Chile	—	173,093	—	173,093
Colombia	246,622	—	—	246,622
Germany	—	5,461,545	—	5,461,545
South Korea	61,114	—	—	61,114
United Kingdom	—	1,830	—	1,830
Rights/Warrants				
Australia	—	48,457	—	48,457
Brazil	—	80	—	80
China	—	263	—	263
India	—	14,019	—	14,019
Spain	—	48,645	—	48,645
Sweden	—	22,703	—	22,703
United Kingdom	—	110,403	—	110,403
Securities Lending Collateral	—	101,533,454	—	101,533,454
TOTAL	$264,737,257	$1,482,230,331	—	$1,746,967,588

See accompanying Notes to Financial Statements.

WORLD CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2016

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group Inc.	10,503,349	$189,060,275
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.	11,886,670	137,647,634
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.	2,358,062	43,388,342
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost $367,362,816)		370,096,251
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 0.250% (Cost $135,220)	135,220	135,220
TOTAL INVESTMENTS — (100.0%) (Cost $367,498,036)		$370,231,471

Summary of the Fund's investments as of October 31, 2016, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies	$370,096,251	—	—	$370,096,251
Temporary Cash Investments	135,220	—	—	135,220
TOTAL	$370,231,471	—	—	$370,231,471

See accompanying Notes to Financial Statements.

SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2016

	Shares	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group Inc.	7,247,010	$124,576,109
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group Inc.	8,721,975	101,000,470
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group Inc.	2,750,059	50,601,077
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost $262,973,959)		276,177,656
TOTAL INVESTMENTS — (100.0%) (Cost $262,973,959)		$276,177,656

Summary of the Portfolio's investments as of October 31, 2016, based on their valuation inputs, is as follows (See Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Affiliated Investment Companies	$276,177,656	—	—	$276,177,656
Futures Contracts**	(348,246)	—	—	(348,246)
Forward Currency Contracts**	—	$648,545	—	648,545
TOTAL	$275,829,410	$648,545	—	$276,477,955

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

See accompanying Notes to Financial Statements.

SCHEDULES OF INVESTMENTS

October 31, 2016

EMERGING MARKETS PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	$4,914,328,310
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $3,933,956,774)	$4,914,328,310

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, based on their valuation inputs, is located within this report (See Security Valuation Note).

EMERGING MARKETS SMALL CAP PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company	$5,462,433,773
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $5,273,564,309)	$5,462,433,773

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, based on their valuation inputs, is located within this report (See Security Valuation Note).

EMERGING MARKETS VALUE PORTFOLIO

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund	$16,486,353,176
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $17,575,579,787)	$16,486,353,176

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, based on their valuation inputs, is located within this report (See Security Valuation Note).

EMERGING MARKETS CORE EQUITY PORTFOLIO

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (91.5%)				
BRAZIL — (6.7%)				
	AMBEV SA ADR	12,546,714	$ 74,025,613	0.4%
	BM&FBovespa SA - Bolsa de Valores Mercadorias e Futuros	13,167,642	77,553,781	0.4%
*	Petroleo Brasileiro SA Sponsored ADR	3,804,709	44,400,954	0.2%
	Ultrapar Participacoes SA	2,067,950	46,859,281	0.3%
	Other Securities		1,072,346,099	5.7%
TOTAL BRAZIL			1,315,185,728	7.0%
CHILE — (1.4%)				
	Other Securities		275,769,136	1.5%
CHINA — (14.1%)				
*	Alibaba Group Holding, Ltd. Sponsored ADR	496,150	50,453,493	0.3%
	Bank of China, Ltd. Class H	150,583,702	67,479,412	0.4%
	China Construction Bank Corp. Class H	236,178,302	172,468,432	0.9%
	China Mobile, Ltd.	3,748,000	42,938,557	0.2%
	China Mobile, Ltd. Sponsored ADR	1,846,091	106,021,006	0.6%
	CNOOC, Ltd.	34,505,000	43,416,745	0.2%
	Industrial & Commercial Bank of China, Ltd. Class H	172,209,725	103,367,047	0.6%
	Ping An Insurance Group Co. of China, Ltd. Class H	12,889,500	67,844,082	0.4%
	Tencent Holdings, Ltd.	10,436,500	276,591,471	1.5%
	Other Securities		1,819,775,830	9.6%
TOTAL CHINA			2,750,356,075	14.7%
COLOMBIA — (0.4%)				
	Other Securities		67,342,330	0.4%
CZECH REPUBLIC — (0.2%)				
	Other Securities		30,382,918	0.2%
EGYPT — (0.1%)				
	Other Securities		17,471,189	0.1%
GREECE — (0.3%)				
	Other Securities		49,673,177	0.3%
HONG KONG — (0.0%)				
	Other Securities		2,330,709	0.0%
HUNGARY — (0.3%)				
	Other Securities		62,864,262	0.3%
INDIA — (12.6%)				
	HDFC Bank, Ltd.	2,994,559	56,121,149	0.3%
	Housing Development Finance Corp., Ltd.	2,148,830	44,361,378	0.3%
	Infosys, Ltd.	2,997,055	44,946,786	0.3%
#	Infosys, Ltd. Sponsored ADR	3,708,004	56,584,141	0.3%
	ITC, Ltd.	12,536,994	45,357,157	0.3%
	Reliance Industries, Ltd.	3,320,225	52,171,656	0.3%
	Tata Consultancy Services, Ltd.	1,537,993	55,052,747	0.3%
	Other Securities		2,112,215,323	11.1%
TOTAL INDIA			2,466,810,337	13.2%

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

		Shares	Value††	Percentage of Net Assets**
INDONESIA — (3.2%)				
	Astra International Tbk PT	70,413,000	$ 44,424,093	0.3%
	Bank Central Asia Tbk PT	41,064,300	48,823,200	0.3%
	Bank Rakyat Indonesia Persero Tbk PT	50,598,500	47,247,330	0.3%
	Other Securities		487,905,040	2.5%
TOTAL INDONESIA			628,399,663	3.4%
MALAYSIA — (3.5%)				
	Other Securities		687,558,992	3.7%
MEXICO — (4.2%)				
#	America Movil S.A.B. de C.V. Series L ADR	3,134,148	41,182,704	0.2%
*	Cemex S.A.B. de C.V. Sponsored ADR	6,971,669	60,514,088	0.3%
	Fomento Economico Mexicano S.A.B. de C.V. Sponsored ADR	627,285	60,012,356	0.3%
#	Grupo Financiero Banorte S.A.B. de C.V. Class O	8,068,930	47,599,899	0.3%
#	Grupo Mexico S.A.B. de C.V. Series B	19,578,566	48,063,354	0.3%
	Grupo Televisa S.A.B. Sponsored ADR	1,922,391	47,156,251	0.3%
	Other Securities		521,520,285	2.7%
TOTAL MEXICO			826,048,937	4.4%
PERU — (0.1%)				
	Other Securities		25,378,230	0.1%
PHILIPPINES — (1.5%)				
	Other Securities		291,108,976	1.6%
POLAND — (1.5%)				
	Other Securities		285,379,966	1.5%
RUSSIA — (1.3%)				
	Other Securities		252,847,002	1.3%
SOUTH AFRICA — (7.7%)				
*	AngloGold Ashanti, Ltd. Sponsored ADR	4,151,296	57,038,807	0.3%
	FirstRand, Ltd.	17,937,935	64,321,236	0.4%
	MTN Group, Ltd.	9,901,001	85,518,271	0.5%
	Naspers, Ltd. Class N	568,071	95,140,661	0.5%
	Sanlam, Ltd.	9,204,888	44,585,717	0.2%
	Standard Bank Group, Ltd.	6,015,257	63,853,654	0.3%
#	Steinhoff International Holdings NV	9,034,034	48,735,616	0.3%
	Other Securities		1,038,433,994	5.5%
TOTAL SOUTH AFRICA			1,497,627,956	8.0%
SOUTH KOREA — (13.6%)				
	Hyundai Motor Co.	364,834	44,542,372	0.3%
	NAVER Corp.	62,169	46,512,689	0.3%
	Samsung Electronics Co., Ltd.	379,401	542,667,873	2.9%
	SK Hynix, Inc.	2,440,058	87,272,625	0.5%
	Other Securities		1,926,609,968	10.1%
TOTAL SOUTH KOREA			2,647,605,527	14.1%
TAIWAN — (14.1%)				
#	Hon Hai Precision Industry Co., Ltd.	55,950,504	151,131,357	0.8%
	Taiwan Semiconductor Manufacturing Co., Ltd.	41,147,652	246,941,518	1.3%

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value††	Percentage of Net Assets**
TAIWAN — (Continued)			
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	5,726,641	$ 178,098,535	1.0%
Other Securities		2,177,762,272	11.6%
TOTAL TAIWAN		2,753,933,682	14.7%
THAILAND — (3.1%)			
PTT PCL	5,479,380	54,171,455	0.3%
Other Securities		554,594,571	2.9%
TOTAL THAILAND		608,766,026	3.2%
TURKEY — (1.6%)			
Other Securities		315,650,023	1.7%
TOTAL COMMON STOCKS		17,858,490,841	95.4%
PREFERRED STOCKS — (3.2%)			
BRAZIL — (3.1%)			
Banco Bradesco SA	4,819,172	50,486,564	0.3%
Banco Bradesco SA ADR	4,068,175	42,349,700	0.2%
Itau Unibanco Holding SA	10,663,754	128,285,762	0.7%
Itau Unibanco Holding SA ADR	6,510,406	77,669,143	0.4%
* Petroleo Brasileiro SA	9,738,720	53,971,791	0.3%
* Petroleo Brasileiro SA Sponsored ADR	4,323,435	47,817,191	0.3%
Other Securities		201,052,509	1.0%
TOTAL BRAZIL		601,632,660	3.2%
CHILE — (0.0%)			
Other Securities		3,532,418	0.0%
COLOMBIA — (0.1%)			
Other Securities		16,088,406	0.1%
SOUTH KOREA — (0.0%)			
Other Securities		762,788	0.0%
TOTAL PREFERRED STOCKS		622,016,272	3.3%
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities		3,518	0.0%
CHINA — (0.0%)			
Other Securities		2,893	0.0%
INDIA — (0.0%)			
Other Securities		681,471	0.0%
KOREA — (0.0%)			
Other Securities		91,836	0.0%
SOUTH KOREA — (0.0%)			
Other Securities		1,028,102	0.0%
TAIWAN — (0.0%)			
Other Securities		2,899	0.0%
THAILAND — (0.0%)			
Other Securities		502	0.0%
TOTAL RIGHTS/WARRANTS		1,811,221	0.0%
TOTAL INVESTMENT SECURITIES		18,482,318,334	

	Shares	Value†	Percentage of Net Assets**
SECURITIES LENGTH COLLATERAL — (5.3%)			
§@ DFA Short Term Investment Fund	89,883,156	$ 1,040,127,884	5.6%
TOTAL INVESTMENTS — (100.0%)			
(Cost $18,654,071,551)		$19,522,446,218	104.3%

Summary of the Portfolio's investments as of October 31, 2016, 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	$1,315,185,728	—	—	$ 1,315,185,728
Chile	92,720,557	$ 183,048,579	—	275,769,136
China	296,032,195	2,454,323,880	—	2,750,356,075
Colombia	67,342,330	—	—	67,342,330
Czech Republic	—	30,382,918	—	30,382,918
Egypt	873,114	16,598,075	—	17,471,189
Greece	—	49,673,177	—	49,673,177
Hong Kong	—	2,330,709	—	2,330,709
Hungary	297,975	62,566,287	—	62,864,262
India	118,055,293	2,348,755,044	—	2,466,810,337
Indonesia	29,984,610	598,415,053	—	628,399,663
Malaysia	—	687,558,992	—	687,558,992
Mexico	826,048,937	—	—	826,048,937
Peru	25,378,230	—	—	25,378,230
Philippines	5,316,547	285,792,429	—	291,108,976
Poland	—	285,379,966	—	285,379,966
Russia	13,016,138	239,830,864	—	252,847,002
South Africa	145,078,248	1,352,549,708	—	1,497,627,956
South Korea	83,894,614	2,563,710,913	—	2,647,605,527
Taiwan	205,016,334	2,548,917,348	—	2,753,933,682
Thailand	608,588,877	177,149	—	608,766,026
Turkey	2,338,047	313,311,976	—	315,650,023
Preferred Stocks				
Brazil	601,632,660	—	—	601,632,660
Chile	—	3,532,418	—	3,532,418
Colombia	16,088,406	—	—	16,088,406
South Korea	762,788	—	—	762,788
Rights/Warrants				
Brazil	—	3,518	—	3,518
China	—	2,893	—	2,893
India	—	681,471	—	681,471
Korea	—	91,836	—	91,836
South Korea	—	1,028,102	—	1,028,102
Taiwan	—	2,899	—	2,899
Thailand	—	502	—	502
Securities Lending Collateral	—	1,040,127,884	—	1,040,127,884
Futures Contracts**	(3,446,602)	—	—	(3,446,602)
TOTAL	$4,450,205,026	$15,068,794,590	—	$19,518,999,616

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

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2016
(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	—	—	$ 17,646,269	—
Investments at Value (including $0, $53,986, $0 and $1,565,476 of securities on loan, respectively)	$ 234,208	$ 848,164	—	$ 7,975,043
Temporary Cash Investments at Value & Cost	—	3,254	—	87,593
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $0, $46,030, $0 and $1,240,328)	—	46,037	—	1,240,541
Segregated Cash for Futures Contracts	—	—	—	3,420
Cash	8,411	—	—	—
Receivables:				
Investment Securities/Affiliated Investment Company Sold	—	180	—	61,483
Dividends, Interest and Tax Reclaims	1,060	1,012	—	2,380
Securities Lending Income	—	18	—	432
Fund Shares Sold	110	539	38,325	5,191
Prepaid Expenses and Other Assets	16	22	114	58
Total Assets	243,805	899,226	17,684,708	9,376,141
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	—	46,029	—	1,240,317
Investment Securities/Affiliated Investment Company Purchased	4,829	1,147	—	57,171
Fund Shares Redeemed	72	562	8,422	7,221
Due to Advisor	40	109	2,260	2,439
Futures Margin Variation	427	—	—	141
Accrued Expenses and Other Liabilities	24	56	773	563
Total Liabilities	5,392	47,903	11,455	1,307,852
NET ASSETS	$ 238,413	$ 851,323	$ 17,673,253	$ 8,068,289
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Class R1 Shares — based on net assets of $0; $0; $0 and $35,661 and shares outstanding of 0; 0; 0 and 1,677,570, respectively	**N/A**	**N/A**	**N/A**	**$ 21.26**
NUMBER OF SHARES AUTHORIZED	N/A	N/A	N/A	100,000,000
Class R2 Shares — based on net assets of $0; $0; $0 and $147,945 and shares outstanding of 0; 0; 0 and 6,990,693, respectively	**N/A**	**N/A**	**N/A**	**$ 21.16**
NUMBER OF SHARES AUTHORIZED	N/A	N/A	N/A	100,000,000
Institutional Class Shares — based on net assets of $238,413; $851,323; $17,673,253 and $7,884,683 and shares outstanding of 19,513,163; 65,183,149; 541,624,567 and 370,883,194, respectively	**$ 12.22**	**$ 13.06**	**$ 32.63**	**$ 21.26**
NUMBER OF SHARES AUTHORIZED	300,000,000	100,000,000	2,000,000,000	700,000,000
Investments in Affiliated Investment Company at Cost	$ —	$ —	$ 13,161,852	$ —
Investments at Cost	$ 234,200	$ 793,916	$ —	$ 7,084,402
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 231,408	$ 806,457	$ 12,720,635	$ 6,878,063
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	201	1,887	18,983	1,417
Accumulated Net Realized Gain (Loss)	6,558	(11,276)	449,218	299,994
Net Unrealized Appreciation (Depreciation)	246	54,255	4,484,417	888,815
NET ASSETS	$ 238,413	$ 851,323	$ 17,673,253	$ 8,068,289

* 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

OCTOBER 31, 2016
(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 $1,943,046, $1,995,032, $2,369,893 and $656,011 of securities on loan, respectively)	$ 12,291,970	$ 14,795,874	$ 16,664,191	$ 3,787,413
Temporary Cash Investments at Value & Cost	283,404	164,854	183,777	37,304
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $1,801,739, $1,416,026, $1,864,887 and $509,259)	1,802,024	1,416,231	1,865,190	509,342
Segregated Cash for Futures Contracts	12,321	5,040	5,670	1,305
Receivables:				
Investment Securities Sold	86,220	2,721	11,313	821
Dividends and Interest	3,198	14,707	16,403	2,747
Securities Lending Income	507	637	832	224
Fund Shares Sold	5,780	9,283	9,566	1,859
Prepaid Expenses and Other Assets	116	172	115	26
Total Assets	14,485,540	16,409,519	18,757,057	4,341,041
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	1,801,676	1,415,949	1,864,857	509,255
Investment Securities Purchased	51,203	21,930	31,705	2,159
Fund Shares Redeemed	12,581	8,277	5,348	5,688
Due to Advisor	5,485	2,168	2,882	988
Futures Margin Variation	507	207	233	54
Accrued Expenses and Other Liabilities	903	829	986	250
Total Liabilities	1,872,355	1,449,360	1,906,011	518,394
NET ASSETS	$ 12,613,185	$ 14,960,159	$ 16,851,046	$ 3,822,647
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of $12,613,185; $14,960,159; $16,851,046 and $3,822,647 and shares outstanding of 385,110,575; 831,236,058; 980,473,669 and 239,934,633, respectively	**$ 32.75**	**$ 18.00**	**$ 17.19**	**$ 15.93**
NUMBER OF SHARES AUTHORIZED	1,700,000,000	1,500,000,000	2,300,000,000	1,000,000,000
Investments at Cost	$ 10,085,942	$ 11,326,017	$ 12,434,154	$ 2,892,649
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 9,878,016	$ 11,386,149	$ 12,472,449	$ 2,824,977
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	(1,771)	33,644	26,714	150
Accumulated Net Realized Gain (Loss)	534,573	73,528	125,173	103,508
Net Unrealized Appreciation (Depreciation)	2,202,367	3,466,838	4,226,710	894,012
NET ASSETS	$ 12,613,185	$ 14,960,159	$ 16,851,046	$ 3,822,647

* 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

OCTOBER 31, 2016
(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 $2,734,250, $866,990, $601,613 and $199,224 of securities on loan, respectively)	$ 12,824,777	$ 5,046,074	$ 7,193,577	$ 3,473,508
Temporary Cash Investments at Value & Cost	159,360	42,876	67,517	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $2,565,207, $804,677, $461,489 and $207,749)	2,565,605	804,805	461,557	207,774
Segregated Cash for Futures Contracts	5,903	2,709	2,412	1,473
Foreign Currencies at Value	—	—	—	10,328
Cash	—	—	—	27,839
Receivables:				
Investment Securities Sold	14,794	52,190	154	19,362
Dividends, Interest and Tax Reclaims	3,059	1,582	5,834	11,545
Securities Lending Income	1,155	358	90	253
Fund Shares Sold	10,547	2,483	4,054	1,824
Futures Margin Variation	79	3	—	—
Unrealized Gain on Foreign Currency Contracts	—	—	—	2
Prepaid Expenses and Other Assets	89	38	65	22
Total Assets	15,585,368	5,953,118	7,735,260	3,753,930
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	2,565,111	804,670	461,482	207,738
Investment Securities Purchased	27,611	13,328	8,118	15,610
Fund Shares Redeemed	10,670	4,200	3,938	1,760
Due to Advisor	3,878	2,222	983	750
Futures Margin Variation	—	—	99	19
Unrealized Loss on Foreign Currency Contracts	—	—	—	10
Accrued Expenses and Other Liabilities	899	375	460	268
Total Liabilities	2,608,169	824,795	475,080	226,155
NET ASSETS	$ 12,977,199	$ 5,128,323	$ 7,260,180	$ 3,527,775
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of $12,977,199; $5,128,323; $7,260,180 and $3,527,775 and shares outstanding of 430,635,066; 275,979,542; 211,528,474 and 180,746,924, respectively	**$ 30.14**	**$ 18.58**	**$ 34.32**	**$ 19.52**
NUMBER OF SHARES AUTHORIZED	1,000,000,000	1,500,000,000	700,000,000	500,000,000
Investments at Cost	$ 10,736,611	$ 3,760,525	$ 5,088,981	$ 3,240,449
Foreign Currencies at Cost	$ —	$ —	$ —	$ 10,325
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 10,544,580	$ 3,590,798	$ 5,130,102	$ 3,512,948
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	2,738	1,818	39,022	11,729
Accumulated Net Realized Gain (Loss)	345,607	251,692	(12,090)	(228,787)
Net Unrealized Foreign Exchange Gain (Loss)	—	—	—	(332)
Net Unrealized Appreciation (Depreciation)	2,084,274	1,284,015	2,103,146	232,217
NET ASSETS	$ 12,977,199	$ 5,128,323	$ 7,260,180	$ 3,527,775

* 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

OCTOBER 31, 2016
(Amounts in thousands, except share and per share amounts)

	International Core Equity Portfolio*	International Small Company Portfolio	Japanese Small Company Portfolio	Asia Pacific Small Company Portfolio
ASSETS:				
Investments in Affiliated Investment Companies at Value	—	$ 10,294,008	$ 509,655	$ 251,675
Investments at Value (including $1,202,449, $0, $0 and $0 of securities on loan, respectively)	$ 16,737,241	—	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $1,236,430, $0, $0 and $0)	1,236,638	—	—	—
Segregated Cash for Futures Contracts	6,030	3,866	—	—
Foreign Currencies at Value	23,403	—	—	—
Cash	158,681	97,178	—	—
Receivables:				
Investment Securities Sold	489	—	—	—
Dividends, Interest and Tax Reclaims	49,672	—	—	—
Securities Lending Income	2,314	—	—	—
Fund Shares Sold	21,215	2,600	—	17
Prepaid Expenses and Other Assets	158	110	8	8
Total Assets	18,235,841	10,397,762	509,663	251,700
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	1,236,407	—	—	—
Investment Securities Purchased	1,463	—	—	—
Fund Shares Redeemed	8,573	6,350	67	25
Due to Advisor	5,034	3,567	170	87
Futures Margin Variation	248	2	—	—
Accrued Expenses and Other Liabilities	1,105	482	13	13
Total Liabilities	1,252,830	10,401	250	125
NET ASSETS	$ 16,983,011	$ 10,387,361	$ 509,413	$ 251,575
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of $16,983,011; $10,387,361; $509,413 and $251,575 and shares outstanding of 1,466,221,305; 584,367,957; 22,135,681 and 11,829,539, respectively	**$ 11.58**	**$ 17.78**	**$ 23.01**	**$ 21.27**
NUMBER OF SHARES AUTHORIZED	2,000,000,000	1,500,000,000	100,000,000	100,000,000
Investments in Affiliated Investment Companies at Cost	$ —	$ 9,548,011	$ 438,859	$ 260,212
Investments at Cost	$ 16,261,978	$ —	$ —	$ —
Foreign Currencies at Cost	$ 23,405	$ —	$ —	$ —
NET ASSETS CONSIST OF:				
Paid-In Capital	$ 16,830,111	$ 9,407,620	$ 470,614	$ 281,710
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	49,229	(18,870)	2,402	511
Accumulated Net Realized Gain (Loss)	(367,321)	256,462	(34,243)	(22,109)
Net Unrealized Foreign Exchange Gain (Loss)	(1,529)	(1,059)	(156)	—
Net Unrealized Appreciation (Depreciation)	472,521	743,208	70,796	(8,537)
NET ASSETS	$ 16,983,011	$ 10,387,361	$ 509,413	$ 251,575

* 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

OCTOBER 31, 2016

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

	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*
ASSETS:					
Investments in Affiliated Investment Companies at Value	$ 32,369	$ 292,249	—	$ 3,297,633	—
Investments at Value (including $0, $0, $153,418, $33,099 and $894,648 of securities on loan, respectively)	—	—	$ 4,110,144	1,593,183	$ 12,810,566
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $0, $0, $157,915, $34,022 and $947,349)	—	—	157,926	34,028	947,513
Segregated Cash for Futures Contracts	—	—	1,238	—	5,653
Foreign Currencies at Value	—	—	18,761	120	51,381
Cash	—	—	39,036	10,382	95,845
Receivables:					
Investment Securities/Affiliated Investment Company Sold	—	—	577	—	16,986
Dividends, Interest and Tax Reclaims	—	—	14,191	1,322	43,106
Securities Lending Income	—	—	128	10	1,924
Fund Shares Sold	22	8	2,545	5,285	14,151
Unrealized Gain on Foreign Currency Contracts	—	—	—	—	8
Prepaid Expenses and Other Assets	18	11	21	65	77
Total Assets	32,409	292,268	4,344,567	4,942,028	13,987,210
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	—	—	157,910	34,018	947,321
Investment Securities/Affiliated Investment Company Purchased	—	—	2,811	5,093	14,693
Fund Shares Redeemed	72	32	1,000	13,564	7,184
Due to Advisor	10	108	891	162	7,191
Futures Margin Variation	—	—	51	—	174
Unrealized Loss on Foreign Currency Contracts	—	—	1	—	—
Accrued Expenses and Other Liabilities	4	11	280	236	918
Total Liabilities	86	151	162,944	53,073	977,481
NET ASSETS	$ 32,323	$ 292,117	$ 4,181,623	$ 4,888,955	$ 13,009,729
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Institutional Class Shares — based on net assets of $32,323; $292,117; $4,181,623; $4,888,955 and $13,009,729 and shares outstanding of 1,187,810; 13,601,917; 799,639,322; 450,869,182 and 673,643,118, respectively	**$ 27.21**	**$ 21.48**	**$ 5.23**	**$ 10.84**	**$ 19.31**
NUMBER OF SHARES AUTHORIZED	100,000,000	100,000,000	1,200,000,000	1,500,000,000	2,300,000,000
Investments in Affiliated Investment Companies at Cost	$ 30,008	$ 254,355	$ —	$ 2,659,558	$ —
Investments at Cost	$ —	$ —	$ 3,978,565	$ 1,534,743	$ 11,737,020
Foreign Currencies at Cost	$ —	$ —	$ 18,681	$ 117	$ 51,989
NET ASSETS CONSIST OF:					
Paid-In Capital	$ 28,283	$ 264,520	$ 4,440,849	$ 4,154,717	$ 11,585,752
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	199	227	(148,335)	61,223	(39,951)
Accumulated Net Realized Gain (Loss)	1,478	(10,637)	(241,893)	(23,508)	395,817
Net Unrealized Foreign Exchange Gain (Loss)	2	113	(364)	—	(1,533)
Net Unrealized Appreciation (Depreciation)	2,361	37,894	131,366	696,523	1,069,644
NET ASSETS	$ 32,323	$ 292,117	$ 4,181,623	$ 4,888,955	$ 13,009,729

* 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

OCTOBER 31, 2016
(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	—	$ 188,212	—	—	$ 370,096
Investments at Value (including $138,147, $0, $7,915, $105,597 and $0 of securities on loan, respectively)	$ 1,847,916	—	$ 279,331	$ 1,645,434	—
Temporary Cash Investments at Value & Cost	—	—	—	—	135
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $144,230, $0, $7,144, $101,516 and $0)	144,254	—	7,145	101,533	—
Foreign Currencies at Value	4,420	—	1,028	2,874	—
Cash	284	43	18	3,306	—
Receivables:					
Investment Securities Sold	851	—	661	61	—
Dividends, Interest and Tax Reclaims	5,604	—	661	3,976	—
Securities Lending Income	273	—	22	239	—
Fund Shares Sold	1,028	—	308	1,741	2
From Advisor	—	—	—	—	8
Unrealized Gain on Foreign Currency Contracts	—	—	1	—	—
Prepaid Expenses and Other Assets	31	12	22	18	15
Total Assets	2,004,661	188,267	289,197	1,759,182	370,256
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	144,226	—	7,144	101,515	—
Investment Securities Purchased	1,285	—	259	80	—
Fund Shares Redeemed	1,815	52	383	545	6
Due to Advisor	711	54	141	393	—
Unrealized Loss on Foreign Currency Contracts	2	—	1	—	—
Accrued Expenses and Other Liabilities	148	7	57	204	21
Total Liabilities	148,187	113	7,985	102,737	27
NET ASSETS	$ 1,856,474	$ 188,154	$ 281,212	$ 1,656,445	$ 370,229
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Institutional Class Shares — based on net assets of $1,856,474; $188,154; $281,212; $1,656,445 and $370,229 and shares outstanding of 172,237,676; 18,255,169; 23,363,536; 166,766,789 and 28,171,065, respectively	**$ 10.78**	**$ 10.31**	**$ 12.04**	**$ 9.93**	**$ 13.14**
NUMBER OF SHARES AUTHORIZED	500,000,000	100,000,000	100,000,000	500,000,000	100,000,000
Investments in Affiliated Investment Companies at Cost	$ —	$ 188,081	$ —	$ —	$ 367,363
Investments at Cost	$ 1,755,367	$ —	$ 265,503	$ 1,653,999	$ —
Foreign Currencies at Cost	$ 4,427	$ —	$ 1,031	$ 2,878	$ —
NET ASSETS CONSIST OF:					
Paid-In Capital	$ 1,756,001	$ 190,641	$ 274,788	$ 1,673,173	$ 369,759
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	4,967	737	882	4,174	205
Accumulated Net Realized Gain (Loss)	3,124	(3,306)	(8,262)	(12,234)	(2,468)
Net Unrealized Foreign Exchange Gain (Loss)	(184)	(48)	(22)	(116)	—
Net Unrealized Appreciation (Depreciation)	92,566	130	13,826	(8,552)	2,733
NET ASSETS	$ 1,856,474	$ 188,154	$ 281,212	$ 1,656,445	$ 370,229

* 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

OCTOBER 31, 2016
(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	$ 276,178	$ 4,914,328	$ 5,462,434	$ 16,486,353	—
Investments at Value (including $0, $0, $0, $0 and $1,574,094 of securities on loan, respectively)	—	—	—	—	$ 18,482,318
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $0, $0, $0, $0 and $1,039,952)	—	—	—	—	1,040,128
Segregated Cash for Futures Contracts	572	—	—	—	6,871
Foreign Currencies at Value	—	—	—	—	98,558
Cash	12,553	—	—	—	139,308
Receivables:					
Investment Securities/Affiliated Investment Companies Sold	—	—	—	—	634
Dividends, Interest and Tax Reclaims	—	—	—	—	12,373
Securities Lending Income	—	—	—	—	5,094
Fund Shares Sold	40	5,121	2,266	5,442	15,651
Unrealized Gain on Forward Currency Contracts	847	—	—	—	—
Unrealized Gain on Foreign Currency Contracts	—	—	—	—	1
Prepaid Expenses and Other Assets	13	32	42	103	85
Total Assets	290,203	4,919,481	5,464,742	16,491,898	19,801,021
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	—	—	—	—	1,039,932
Investment Securities/Affiliated Investment Companies Purchased	—	—	—	—	28,037
Fund Shares Redeemed	66	2,214	2,976	83,446	9,734
Due to Advisor	—	1,667	2,098	5,568	8,700
Futures Margin Variation	23	—	—	—	80
Unrealized Loss on Forward Currency Contracts	198	—	—	—	—
Unrealized Loss on Foreign Currency Contracts	—	—	—	—	1
Accrued Expenses and Other Liabilities	12	200	159	640	1,571
Total Liabilities	299	4,081	5,233	89,654	1,088,055
NET ASSETS	$ 289,904	$ 4,915,400	$ 5,459,509	$ 16,402,244	$ 18,712,966
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:					
Class R2 Shares — based on net assets of $0; $0; $0; $97,923 and $0 and shares outstanding of 0; 0; 0; 3,963,250 and 0, respectively	**N/A**	**N/A**	**N/A**	**$ 24.71**	**N/A**
NUMBER OF SHARES AUTHORIZED	N/A	N/A	N/A	100,000,000	N/A
Institutional Class Shares — based on net assets of $289,904; $4,915,400; $5,459,509; $16,304,321 and $18,712,966 and shares outstanding of 21,214,902; 203,789,810; 267,753,160; 656,277,888 and 1,017,087,290, respectively	**$ 13.67**	**$ 24.12**	**$ 20.39**	**$ 24.84**	**$ 18.40**
NUMBER OF SHARES AUTHORIZED	100,000,000	500,000,000	500,000,000	1,500,000,000	1,500,000,000
Investments in Affiliated Investment Companies at Cost	$ 262,974	$ 3,933,957	$ 5,273,564	$ 17,575,580	$ —
Investments at Cost	$ —	$ —	$ —	$ —	$ 17,614,120
Foreign Currencies at Cost	$ —	$ —	$ —	$ —	$ 98,578
NET ASSETS CONSIST OF:					
Paid-In Capital	$ 270,820	$ 4,153,898	$ 5,139,325	$ 18,602,540	$ 18,639,428
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	4,245	3,519	12,479	(49,300)	11,774
Accumulated Net Realized Gain (Loss)	1,334	(222,448)	118,721	(1,061,981)	(803,309)
Net Unrealized Foreign Exchange Gain (Loss)	649	60	114	212	166
Net Unrealized Appreciation (Depreciation)	12,856	980,371	188,870	(1,089,227)	864,907
NET ASSETS	$ 289,904	$ 4,915,400	$ 5,459,509	$ 16,402,244	$ 18,712,966

* 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 YEAR ENDED OCTOBER 31, 2016
(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 (Net of Foreign Taxes Withheld of $0, $0, $17 and $0, respectively)	—	—	$404,068	—
Income from Securities Lending	—	—	2,879	—
Expenses Allocated from Affiliated Investment Company	—	—	(18,139)	—
Total Net Investment Income Received from Affiliated Investment Company	—	—	388,808	—
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of $0, $1, $0 and $63, respectively)	—	$16,204	—	$114,601
Interest	$2,157	—	—	—
Income from Securities Lending	—	178	—	6,652
Total Investment Income	2,157	16,382	—	121,253
Fund Expenses				
Investment Management Fees	418	1,135	40,630	26,301
Accounting & Transfer Agent Fees	15	45	95	420
S&P 500® Fees	8	—	—	—
Custodian Fees	5	—	—	74
Shareholder Servicing Fees				—
Class R1 Shares	—	—	—	35
Class R2 Shares	—	—	—	365
Filing Fees	26	61	444	259
Shareholders' Reports	7	17	416	322
Directors'/Trustees' Fees & Expenses	1	5	112	52
Professional Fees	5	16	33	149
Other	8	28	94	232
Total Expenses	493	1,307	41,824	28,209
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	—	28	(16,252)	—
Fees Paid Indirectly (Note C)	(6)	—	—	—
Net Expenses	487	1,335	25,572	28,209
Net Investment Income (Loss)	1,670	15,047	363,236	93,044
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	(59)	(9,470)	447,750	310,791
Futures	7,848	—	17,635	6,695
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	118	22,964	(11,625)	(32,158)
Futures	(557)	—	(3,292)	(2,039)
Net Realized and Unrealized Gain (Loss)	7,350	13,494	450,468	283,289
Net Increase (Decrease) in Net Assets Resulting from Operations	$9,020	$28,541	$813,704	$376,333

* 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.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(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 $80, $49, $60 and $19, respectively)	$176,347	$278,853	$316,205	$ 68,324
Income from Securities Lending	8,445	8,606	11,265	3,297
Total Investment Income	185,792	287,459	327,470	71,621
Expenses				
Investment Management Fees	60,645	23,598	31,418	10,982
Accounting & Transfer Agent Fees	669	765	865	205
Custodian Fees	120	117	135	25
Filing Fees	340	490	504	113
Shareholders' Reports	344	240	285	114
Directors'/Trustees' Fees & Expenses	84	95	108	25
Professional Fees	243	278	316	75
Other	378	432	488	121
Total Expenses	62,823	26,015	34,119	11,660
Net Investment Income (Loss)	122,969	261,444	293,351	59,961
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	533,632	71,932	110,911	103,375
Futures	42,945	14,545	16,424	3,911
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities	(45,822)	193,308	180,375	(37,035)
Futures	(3,946)	(3,224)	(3,630)	(835)
Net Realized and Unrealized Gain (Loss)	526,809	276,561	304,080	69,416
Net Increase (Decrease) in Net Assets Resulting from Operations	$649,778	$538,005	$597,431	$129,377

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(Amounts in thousands)

	U.S. Small Cap Portfolio	U.S. Micro Cap Portfolio	DFA Real Estate Securities Portfolio	Large Cap International Portfolio
Investment Income				
Dividends (Net of Foreign Taxes Withheld of $39, $9, $0 and $8,961, respectively)	$161,627	$ 63,399	$233,312	$ 101,033
Income from Securities Lending	16,878	5,807	784	3,010
Total Investment Income	178,505	69,206	234,096	104,043
Expenses				
Investment Management Fees	40,791	24,790	11,950	8,053
Accounting & Transfer Agent Fees	642	276	388	189
Custodian Fees	97	36	68	316
Filing Fees	445	107	173	127
Shareholders' Reports	311	135	246	136
Directors'/Trustees' Fees & Expenses	79	35	48	22
Professional Fees	229	102	142	113
Other	354	163	199	141
Total Expenses	42,948	25,644	13,214	9,097
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	—	—	(561)	—
Fees Paid Indirectly (Note C)	—	—	—	(110)
Net Expenses	42,948	25,644	12,653	8,987
Net Investment Income (Loss)	135,557	43,562	221,443	95,056
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	362,082	265,995	90,717	40,972
Futures	18,220	4,507	6,786	2,587
Foreign Currency Transactions	—	—	—	(670)
Forward Currency Contracts	—	—	—	(1)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	11,454	(93,832)	133,266	(163,381)
Futures	(4,290)	(1,662)	(1,518)	(870)
Translation of Foreign Currency Denominated Amounts	—	—	—	(284)
Net Realized and Unrealized Gain (Loss)	387,466	175,008	229,251	(121,647)
Net Increase (Decrease) in Net Assets Resulting from Operations	$523,023	$218,570	$450,694	$ (26,591)

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(Amounts in thousands)

	International Core Equity Portfolio	International Small Company Portfolio*	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, $20,552, $939 and $212, respectively)	—	$262,595	$ 8,477	$ 8,411
Income from Securities Lending	—	27,016	930	818
Expenses Allocated from Affiliated Investment Companies	—	(12,006)	(570)	(291)
Total Net Investment Income Received from Affiliated Investment Companies	—	277,605	8,837	8,938
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of $40,187, $0, $0 and $0, respectively)	$463,144	—	—	—
Income from Securities Lending	26,239	—	—	—
Total Investment Income	489,383	—	—	—
Fund Expenses				
Investment Management Fees	53,516	38,540	2,232	1,120
Accounting & Transfer Agent Fees	851	58	5	4
Custodian Fees	1,623	6	—	—
Filing Fees	749	279	19	21
Shareholders' Reports	400	280	7	5
Directors'/Trustees' Fees & Expenses	104	66	3	2
Professional Fees	414	66	1	—
Other	620	77	3	3
Total Expenses	58,277	39,372	2,270	1,155
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	—	—	(446)	(224)
Fees Paid Indirectly (Note C)	(585)	—	—	—
Net Expenses	57,692	39,372	1,824	931
Net Investment Income (Loss)	431,691	238,233	7,013	8,007
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	(84,212)	261,664	20,065	(4,191)
Futures	19,275	17,796	—	—
Foreign Currency Transactions	(72)	673	326	49
Forward Currency Contracts	(3)	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	(7,083)	13,423	33,546	30,333
Futures	(2,948)	(2,771)	—	—
Translation of Foreign Currency Denominated Amounts	(1,251)	(814)	(100)	4
Net Realized and Unrealized Gain (Loss)	(76,294)	289,971	53,837	26,195
Net Increase (Decrease) in Net Assets Resulting from Operations	$355,397	$528,204	$60,850	$34,202

* 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.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(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, $1,000, $0, $1 and $0, respectively)	$ 1,468	$ 6,890	—	$ 42,420	—
Income from Securities Lending	31	1,089	—	—	—
Expenses Allocated from Affiliated Investment Company	(40)	(392)	—	—	—
Income Distributions Received from Affiliated Investment Companies	—	—	—	71,889	—
Total Net Investment Income Received from Affiliated Investment Company	1,459	7,587	—	114,309	—
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of $0, $0, $17,637, $0 and $29,147, respectively)	—	—	$ 151,831	—	$ 353,979
Interest	—	—	—	44	—
Income from Securities Lending	—	—	1,972	192	24,293
Total Fund Investment Income	—	—	153,803	236	378,272
Fund Expenses					
Investment Management Fees	168	1,521	9,646	9,072	80,458
Accounting & Transfer Agent Fees	4	4	225	96	692
Custodian Fees	—	—	404	25	1,740
Filing Fees	21	26	137	203	257
Shareholders' Reports	3	8	121	220	381
Directors'/Trustees' Fees & Expenses	—	2	26	30	86
Professional Fees	1	1	107	37	353
Other	—	4	126	51	526
Total Expenses	197	1,566	10,792	9,734	84,493
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	(40)	(304)	—	(6,179)	—
Fees Paid Indirectly (Note C)	—	—	(119)	—	(296)
Net Expenses	157	1,262	10,673	3,555	84,197
Net Investment Income (Loss)	1,302	6,325	143,130	110,990	294,075
Realized and Unrealized Gain (Loss)					
Net Realized Gain (Loss) on:					
Investment Securities Sold**	2,090	6,536	(1,596)	14,561	414,975
Futures	—	50	4,432	757	29,217
Foreign Currency Transactions	(25)	(31)	540	7	7,305
Forward Currency Contracts	—	—	48	—	27
In-Kind Redemptions	—	—	—	—	29,398
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	(8,433)	5,988	(118,705)	61,152	(242,603)
Futures	—	2	(304)	—	(3,458)
Translation of Foreign Currency Denominated Amounts	(2)	(3)	(367)	—	(1,796)
Net Realized and Unrealized Gain (Loss)	(6,370)	12,542	(115,952)	76,477	233,065
Net Increase (Decrease) in Net Assets Resulting from Operations	$(5,068)	$18,867	$ 27,178	$187,467	$ 527,140

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

** Net of foreign capital gains tax withheld of $0, $0, $92, $0 and $0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(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, $492, $0, $0 and $0, respectively)	—	$ 5,381	—	—	—
Income from Securities Lending	—	201	—	—	—
Expenses Allocated from Affiliated Investment Companies	—	(304)	—	—	—
Income Distributions Received from Affiliated Investment Companies	—	588	—	—	$ 6,062
Total Net Investment Income Received from Affiliated Investment Companies	—	5,866	—	—	6,062
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of $4,468, $0, $597, $3,996 and $0, respectively)	$51,558	—	$ 6,847	$42,011	1
Income from Securities Lending	3,343	—	266	2,478	—
Total Investment Income	54,901	—	7,113	44,489	1
Fund Expenses					
Investment Management Fees	7,682	794	1,404	5,663	834
Accounting & Transfer Agent Fees	107	4	26	94	4
Custodian Fees	242	4	308	602	1
Filing Fees	114	25	60	123	61
Shareholders' Reports	78	4	7	68	4
Directors'/Trustees' Fees & Expenses	12	1	2	9	2
Professional Fees	46	4	19	56	2
Other	88	2	27	73	—
Total Expenses	8,369	838	1,853	6,688	908
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	—	(385)	—	(34)	(794)
Fees Paid Indirectly (Note C)	(19)	1	(4)	(26)	—
Net Expenses	8,350	454	1,849	6,628	114
Net Investment Income (Loss)	46,551	5,412	5,264	37,861	5,949
Realized and Unrealized Gain (Loss)					
Capital Gain Distributions Received from Affiliated Investment Companies	—	256	—	—	1,313
Net Realized Gain (Loss) on:					
Investment Securities Sold**	4,157	(2,948)	6,843	(2,134)	(2,896)
Futures	182	112	—	(629)	—
Foreign Currency Transactions	127	85	124	189	—
Forward Currency Contracts	(44)	—	8	—	—
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	16,206	7,285	5,177	47,901	—
Affiliated Investment Companies Shares	—	148	—	—	9,340
Futures	—	(19)	—	—	—
Translation of Foreign Currency Denominated Amounts	(165)	(11)	(20)	(103)	—
Net Realized and Unrealized Gain (Loss)	20,463	4,908	12,132	45,224	7,757
Net Increase (Decrease) in Net Assets Resulting from Operations	$67,014	$10,320	$17,396	$83,085	$13,706

* A portion of 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, $1, $0 and $0, respectively.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(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, $14,897, $12,705, $54,004 and $0, respectively)	—	$ 109,056	$117,674	$ 396,366	—
Interest	—	56	46	24	—
Income from Securities Lending	—	6,581	38,125	30,263	—
Expenses Allocated from Affiliated Investment Companies	—	(6,819)	(13,037)	(23,422)	—
Income Distributions Received from Affiliated Investment Companies	$ 5,430	—	—	—	—
Total Net Investment Income Received from Affiliated Investment Companies	5,430	108,874	142,808	403,231	—
Fund Investment Income					
Dividends (Net of Foreign Taxes Withheld of $0, $0, $0, $0 and $51,428, respectively)	37	—	—	—	$ 396,631
Income from Securities Lending	—	—	—	—	52,227
Total Fund Investment Income	37	—	—	—	448,858
Fund Expenses					
Investment Management Fees	799	22,217	32,167	74,178	88,014
Accounting & Transfer Agent Fees	5	29	31	87	887
Custodian Fees	1	—	—	—	6,581
Shareholder Servicing Fees — Class R2 Shares	—	—	—	196	—
Filing Fees	32	151	104	229	620
Shareholders' Reports	7	171	119	280	503
Directors'/Trustees' Fees & Expenses	2	30	34	102	107
Professional Fees	4	10	16	31	640
Other	2	28	32	89	612
Total Expenses	852	22,636	32,503	75,192	97,964
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	(791)	(4,443)	(9,898)	—	—
Institutional Class Shares	—	—	—	(14,757)	—
Class R2 Shares	—	—	—	(78)	—
Fees Paid Indirectly (Note C)	—	—	—	—	(556)
Net Expenses	63	18,193	22,605	60,357	97,408
Net Investment Income (Loss)	5,406	90,681	120,203	342,874	351,450
Realized and Unrealized Gain (Loss)					
Capital Gain Distributions Received from Affiliated Investment Companies	2,164	—	—	—	—
Net Realized Gain (Loss) on:					
Investment Securities Sold**	(989)	(105,635)	141,742	(77,435)	(342,991)
Futures	1,760	5,655	4,016	11,373	30,116
Foreign Currency Transactions	—	955	338	3,728	(539)
Forward Currency Contracts	371	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	—	506,131	394,050	1,954,176	2,038,618
Affiliated Investment Companies Shares	6,150	—	—	—	—
Futures	(1,100)	(263)	286	(391)	(3,447)
Translation of Foreign Currency Denominated Amounts	—	204	579	46	726
Forward Currency Contracts	541	—	—	—	—
Net Realized and Unrealized Gain (Loss)	8,897	407,047	541,011	1,891,497	1,722,483
Net Increase (Decrease) in Net Assets Resulting from Operations	$14,303	$ 497,728	$661,214	$2,234,371	$2,073,933

* 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, $68, $144 and $53, respectively.

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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 1,670	$ 1,130	$ 15,047	$ 9,255	$ 363,236	$ 317,704
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(59)	4,580	(9,470)	(1,560)	447,750	681,400
Futures	7,848	15,372	—	(12)	17,635	(35)
Foreign Currency Transactions	—	629	—	—	—	—
In-Kind Redemptions	—	—	—	10,024	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	118	(4,379)	22,964	(4,105)	(11,625)	(815,432)
Futures	(557)	(6,271)	—	—	(3,292)	4
Translation of Foreign Currency Denominated Amounts	—	(191)	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations	9,020	10,870	28,541	13,602	813,704	183,641
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(1,417)	(799)	(14,431)	(8,112)	(357,227)	(302,945)
Net Short-Term Gains:						
Institutional Class Shares	(3,529)	(10,591)	—	(285)	—	—
Net Long-Term Gains:						
Institutional Class Shares	(9,801)	(16,610)	—	(266)	(643,970)	(86,223)
Total Distributions	(14,747)	(28,000)	(14,431)	(8,663)	(1,001,197)	(389,168)
Capital Share Transactions (1):						
Shares Issued	73,655	39,673	301,960	595,263	4,078,939	3,716,590
Shares Issued in Lieu of Cash Distributions	13,002	24,405	14,259	8,492	935,970	359,045
Shares Redeemed	(46,158)	(60,026)	(178,150)	(184,505)	(2,962,098)	(3,209,154)
Net Increase (Decrease) from Capital Share Transactions	40,499	4,052	138,069	419,250	2,052,811	866,481
Total Increase (Decrease) in Net Assets	34,772	(13,078)	152,179	424,189	1,865,318	660,954
Net Assets						
Beginning of Period	203,641	216,719	699,144	274,955	15,807,935	15,146,981
End of Period	$238,413	$203,641	$ 851,323	$ 699,144	$17,673,253	$15,807,935
(1) Shares Issued and Redeemed:						
Shares Issued	6,113	3,122	24,003	46,215	131,035	110,785
Shares Issued in Lieu of Cash Distributions	1,111	2,085	1,116	675	29,906	10,996
Shares Redeemed	(3,945)	(4,848)	(14,319)	(14,242)	(94,466)	(95,477)
Net Increase (Decrease) from Shares Issued and Redeemed	3,279	359	10,800	32,648	66,475	26,304
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 201**	**$ 48**	**$ 1,887**	**$ 1,341**	**$ 18,983**	**$ 29,922**

See page 1 for the Definitions of Abbreviations and Footnotes.

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 93,044	$ 81,463	$ 122,969	$ 140,359	$ 261,444	$ 209,655
Net Realized Gain (Loss) on:						
Investment Securities Sold*	310,791	315,026	533,632	522,294	71,932	164,919
Futures	6,695	(296)	42,945	(2,510)	14,545	—
In-Kind Redemptions	—	—	—	12,630	—	48,790
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities	(32,158)	(527,329)	(45,822)	(1,025,518)	193,308	(56,468)
Futures	(2,039)	—	(3,946)	—	(3,224)	—
Net Increase (Decrease) in Net Assets Resulting from Operations	376,333	(131,136)	649,778	(352,745)	538,005	366,896
Distributions From:						
Net Investment Income:						
Class R1 Shares	(462)	(374)	—	—	—	—
Class R2 Shares	(1,837)	(1,058)	—	—	—	—
Institutional Class Shares	(92,387)	(74,793)	(122,993)	(130,190)	(253,050)	(200,298)
Net Short-Term Gains:						
Class R1 Shares	(54)	(49)	—	—	—	—
Class R2 Shares	(202)	(144)	—	—	—	—
Institutional Class Shares	(9,668)	(9,156)	—	—	—	—
Net Long-Term Gains:						
Class R1 Shares	(1,571)	(1,235)	—	—	—	—
Class R2 Shares	(5,836)	(3,653)	—	—	—	—
Institutional Class Shares	(279,118)	(233,022)	(487,348)	(427,115)	(160,152)	(49,469)
Total Distributions	(391,135)	(323,484)	(610,341)	(557,305)	(413,202)	(249,767)
Capital Share Transactions (1):						
Shares Issued	1,989,566	2,861,668	2,855,521	2,562,626	3,836,889	4,137,187
Shares Issued in Lieu of Cash Distributions	363,680	306,474	547,459	501,839	394,137	236,854
Shares Redeemed	(1,433,622)	(1,140,962)	(2,509,494)	(1,986,459)	(2,671,444)	(1,996,226)
Net Increase (Decrease) from Capital Share Transactions	919,624	2,027,180	893,486	1,078,006	1,559,582	2,377,815
Total Increase (Decrease) in Net Assets	904,822	1,572,560	932,923	167,956	1,684,385	2,494,944
Net Assets						
Beginning of Year	7,163,467	5,590,907	11,680,262	11,512,306	13,275,774	10,780,830
End of Year	$ 8,068,289	$ 7,163,467	$12,613,185	$11,680,262	$14,960,159	$13,275,774
(1) Shares Issued and Redeemed:						
Shares Issued	99,453	127,780	94,286	73,971	221,794	230,659
Shares Issued in Lieu of Cash Distributions	18,127	14,559	17,740	15,227	22,712	13,516
Shares Redeemed	(70,370)	(51,364)	(79,957)	(57,511)	(154,875)	(111,260)
Net Increase (Decrease) from Shares Issued and Redeemed	47,210	90,975	32,069	31,688	89,631	132,915
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 1,417**	**$ 8,044**	**$ (1,771)**	**$ 6,188**	**$ 33,644**	**$ 21,625**

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 293,351	$ 239,037	$ 59,961	$ 54,509	$ 135,557	$ 112,326
Net Realized Gain (Loss) on:						
Investment Securities Sold*	110,911	305,920	103,375	127,309	362,082	532,485
Futures	16,424	1,793	3,911	(811)	18,220	—
In-Kind Redemptions	—	—	—	—	—	28,254
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities	180,375	(307,072)	(37,035)	(193,154)	11,454	(457,527)
Futures	(3,630)	—	(835)	—	(4,290)	—
Net Increase (Decrease) in Net Assets Resulting from Operations	597,431	239,678	129,377	(12,147)	523,023	215,538
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(281,321)	(228,075)	(59,624)	(51,799)	(133,998)	(105,110)
Net Short-Term Gains:						
Institutional Class Shares	—	—	—	—	(1,951)	—
Net Long-Term Gains:						
Institutional Class Shares	(296,061)	(89,857)	(119,588)	(109,045)	(503,176)	(268,312)
Total Distributions	(577,382)	(317,932)	(179,212)	(160,844)	(639,125)	(373,422)
Capital Share Transactions (1):						
Shares Issued	3,614,827	4,082,819	802,042	848,464	3,878,897	2,815,856
Shares Issued in Lieu of Cash Distributions	569,820	313,194	177,958	159,804	601,644	351,264
Shares Redeemed	(2,554,214)	(2,036,371)	(759,047)	(685,067)	(2,003,782)	(1,640,410)
Net Increase (Decrease) from Capital Share Transactions	1,630,433	2,359,642	220,953	323,201	2,476,759	1,526,710
Total Increase (Decrease) in Net Assets	1,650,482	2,281,388	171,118	150,210	2,360,657	1,368,826
Net Assets						
Beginning of Year	15,200,564	12,919,176	3,651,529	3,501,319	10,616,542	9,247,716
End of Year	$16,851,046	$15,200,564	$3,822,647	$3,651,529	$12,977,199	$10,616,542
(1) Shares Issued and Redeemed:						
Shares Issued	220,326	234,298	53,015	51,015	133,904	90,041
Shares Issued in Lieu of Cash Distributions	34,541	18,413	11,617	10,033	20,883	11,800
Shares Redeemed	(155,064)	(116,908)	(49,773)	(41,495)	(68,437)	(52,277)
Net Increase (Decrease) from Shares Issued and Redeemed	99,803	135,803	14,859	19,553	86,350	49,563
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 26,714**	**$ 25,434**	**$ 150**	**$ 4,454**	**$ 2,738**	**$ 7,767**

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 43,562	$ 41,868	$ 221,443	$ 187,615	$ 95,056	$ 86,418
Net Realized Gain (Loss) on:						
Investment Securities Sold*	265,995	283,555	90,717	119,527	40,972	(50,887)
Futures	4,507	(2,258)	6,786	—	2,587	769
Foreign Currency Transactions	—	—	—	—	(670)	(528)
Forward Currency Contracts	—	—	—	—	(1)	—
In-Kind Redemptions	—	12,861	—	258,319	—	33,199
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	(93,832)	(281,159)	133,266	(219,248)	(163,381)	(155,643)
Futures	(1,662)	—	(1,518)	—	(870)	—
Translation of Foreign Currency Denominated Amounts	—	—	—	—	(284)	142
Net Increase (Decrease) in Net Assets Resulting from Operations	218,570	54,867	450,694	346,213	(26,591)	(86,530)
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(43,417)	(39,933)	(199,996)	(220,092)	(92,122)	(85,101)
Net Long-Term Gains:						
Institutional Class Shares	(267,818)	(278,652)	—	—	—	—
Total Distributions	(311,235)	(318,585)	(199,996)	(220,092)	(92,122)	(85,101)
Capital Share Transactions (1):						
Shares Issued	728,237	657,708	1,324,786	1,268,079	1,137,696	1,019,845
Shares Issued in Lieu of Cash Distributions	288,388	296,069	180,508	216,090	81,307	76,483
Shares Redeemed	(802,728)	(711,995)	(1,049,004)	(1,664,857)	(722,849)	(902,210)
Net Increase (Decrease) from Capital Share Transactions	213,897	241,782	456,290	(180,688)	496,154	194,118
Total Increase (Decrease) in Net Assets	121,232	(21,936)	706,988	(54,567)	377,441	22,487
Net Assets						
Beginning of Year	5,007,091	5,029,027	6,553,192	6,607,759	3,150,334	3,127,847
End of Year	$5,128,323	$5,007,091	$ 7,260,180	$ 6,553,192	$3,527,775	$3,150,334
(1) Shares Issued and Redeemed:						
Shares Issued	41,740	33,975	38,318	38,538	59,417	48,288
Shares Issued in Lieu of Cash Distributions	16,256	16,153	5,269	6,758	4,282	3,639
Shares Redeemed	(45,482)	(36,869)	(30,405)	(51,930)	(37,696)	(42,081)
Net Increase (Decrease) from Shares Issued and Redeemed	12,514	13,259	13,182	(6,634)	26,003	9,846
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 1,818**	**$ 2,845**	**$ 39,022**	**$ (120)**	**$ 11,729**	**$ 8,542**

* 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		Japanese Small Company Portfolio	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 431,691	$ 354,330	$ 238,233	$ 208,124	$ 7,013	$ 6,024
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(84,212)	4,776	261,664	376,613	20,065	12,888
Futures	19,275	—	17,796	(4,583)	—	—
Foreign Currency Transactions	(72)	(2,904)	673	(2,876)	326	(355)
Forward Currency Contracts	(3)	—	—	—	—	—
In-Kind Redemptions	—	163,544	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	(7,083)	(679,030)	13,423	(293,604)	33,546	20,984
Futures	(2,948)	—	(2,771)	(22)	—	—
Translation of Foreign Currency Denominated Amounts	(1,251)	330	(814)	344	(100)	68
Net Increase (Decrease) in Net Assets Resulting from Operations	355,397	(158,954)	528,204	283,996	60,850	39,609
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(387,589)	(367,607)	(283,791)	(208,535)	(6,534)	(7,758)
Net Short-Term Gains:						
Institutional Class Shares	—	—	—	(27,069)	—	—
Net Long-Term Gains:						
Institutional Class Shares	—	—	(207,859)	(250,320)	—	—
Total Distributions	(387,589)	(367,607)	(491,650)	(485,924)	(6,534)	(7,758)
Capital Share Transactions (1):						
Shares Issued	5,576,571	5,383,645	2,126,348	1,961,417	50,775	20,159
Shares Issued in Lieu of Cash Distributions	367,352	349,000	473,837	472,853	6,058	7,251
Shares Redeemed	(3,349,288)	(3,080,058)	(1,572,870)	(1,753,367)	(65,733)	(103,454)
Net Increase (Decrease) from Capital Share Transactions	2,594,635	2,652,587	1,027,315	680,903	(8,900)	(76,044)
Total Increase (Decrease) in Net Assets	2,562,443	2,126,026	1,063,869	478,975	45,416	(44,193)
Net Assets						
Beginning of Year	14,420,568	12,294,542	9,323,492	8,844,517	463,997	508,190
End of Year	$16,983,011	$14,420,568	$10,387,361	$ 9,323,492	$509,413	$ 463,997
(1) Shares Issued and Redeemed:						
Shares Issued	500,176	449,331	124,163	110,551	2,413	1,017
Shares Issued in Lieu of Cash Distributions	33,144	29,177	27,874	28,178	298	406
Shares Redeemed	(300,515)	(256,979)	(92,160)	(99,058)	(3,255)	(5,278)
Net Increase (Decrease) from Shares Issued and Redeemed	232,805	221,528	59,877	39,671	(544)	(3,855)
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 49,229**	**$ 17,301**	**$ (18,870)**	**$ 34,648**	**$ 2,402**	**$ 1,497**

* 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)

	Asia Pacific Small Company Portfolio		United Kingdom Small Company Portfolio		Continental Small Company Portfolio	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 8,007	$ 9,355	$ 1,302	$ 1,058	$ 6,325	$ 4,880
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(4,191)	(2,042)	2,090	2,661	6,536	7,314
Futures	—	—	—	—	50	(267)
Foreign Currency Transactions	49	(202)	(25)	3	(31)	(64)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	30,333	(43,082)	(8,433)	(569)	5,988	7,186
Futures	—	—	—	—	2	3
Translation of Foreign Currency Denominated Amounts	4	(3)	(2)	1	(3)	(4)
Net Increase (Decrease) in Net Assets Resulting from Operations	34,202	(35,974)	(5,068)	3,154	18,867	19,048
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(7,760)	(16,487)	(1,389)	(1,011)	(6,377)	(4,771)
Net Short-Term Gains:						
Institutional Class Shares	—	—	—	(57)	—	—
Net Long-Term Gains:						
Institutional Class Shares	—	—	(1,632)	(2,151)	—	—
Total Distributions	(7,760)	(16,487)	(3,021)	(3,219)	(6,377)	(4,771)
Capital Share Transactions (1):						
Shares Issued	30,200	13,081	12,964	4,028	68,569	112,313
Shares Issued in Lieu of Cash Distributions	6,990	15,524	2,476	2,521	4,981	4,167
Shares Redeemed	(12,327)	(139,991)	(10,665)	(5,897)	(71,947)	(21,694)
Net Increase (Decrease) from Capital Share Transactions	24,863	(111,386)	4,775	652	1,603	94,786
Total Increase (Decrease) in Net Assets	51,305	(163,847)	(3,314)	587	14,093	109,063
Net Assets						
Beginning of Year	200,270	364,117	35,637	35,050	278,024	168,961
End of Year	$251,575	$ 200,270	$ 32,323	$35,637	$292,117	$278,024
(1) Shares Issued and Redeemed:						
Shares Issued	1,570	643	473	117	3,363	5,532
Shares Issued in Lieu of Cash Distributions	387	792	78	78	249	199
Shares Redeemed	(637)	(6,841)	(367)	(167)	(3,414)	(1,061)
Net Increase (Decrease) from Shares Issued and Redeemed	1,320	(5,406)	184	28	198	4,670
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 511**	**$ 83**	**$ 199**	**$ 207**	**$ 227**	**$ 248**

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 143,130	$ 119,980	$ 110,990	$ 154,237	$ 294,075	$ 239,388
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(1,596)	(17,379)	14,561	(188)	414,975	203,049
Affiliated Investment Companies Shares Sold	—	—	—	(1,351)	—	—
Futures	4,432	—	757	—	29,217	(5,555)
Foreign Currency Transactions	540	(1,791)	7	—	7,305	(4,926)
Forward Currency Contracts	48	—	—	—	27	—
In-Kind Redemptions	—	—	—	—	29,398	193,547
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	(118,705)	(116,739)	61,152	(43,036)	(242,603)	(244,703)
Affiliated Investment Companies Shares	—	—	—	(78,977)	—	—
Futures	(304)	—	—	—	(3,458)	—
Translation of Foreign Currency Denominated Amounts	(367)	284	—	—	(1,796)	1,015
Net Increase (Decrease) in Net Assets Resulting from Operations	27,178	(15,645)	187,467	117,133	527,140	381,815
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(60,576)	(182,724)	(97,767)	(124,281)	(381,199)	(224,376)
Net Long-Term Gains:						
Institutional Class Shares	—	—	—	—	(182,540)	(207,080)
Total Distributions	(60,576)	(182,724)	(97,767)	(124,281)	(563,739)	(431,456)
Capital Share Transactions (1):						
Shares Issued	1,062,437	886,775	1,524,272	1,347,820	2,066,905	2,629,814
Shares Issued in Lieu of Cash Distributions	60,055	181,249	93,708	121,908	508,968	392,052
Shares Redeemed	(447,563)	(417,939)	(878,641)	(708,136)	(2,107,120)	(2,079,421)
Net Increase (Decrease) from Capital Share Transactions	674,929	650,085	739,339	761,592	468,753	942,445
Total Increase (Decrease) in Net Assets	641,531	451,716	829,039	754,444	432,154	892,804
Net Assets						
Beginning of Year	3,540,092	3,088,376	4,059,916	3,305,472	12,577,575	11,684,771
End of Year	$4,181,623	$3,540,092	$4,888,955	$4,059,916	$13,009,729	$12,577,575
(1) Shares Issued and Redeemed:						
Shares Issued	201,532	166,717	139,784	127,842	113,522	135,446
Shares Issued in Lieu of Cash Distributions	12,306	34,991	9,151	11,884	28,063	21,362
Shares Redeemed	(85,422)	(79,211)	(81,345)	(67,340)	(115,085)	(107,415)
Net Increase (Decrease) from Shares Issued and Redeemed	128,416	122,497	67,590	72,386	26,500	49,393
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ (148,335)**	**$ (221,598)**	**$ 61,223**	**$ 50,527**	**$ (39,951)**	**$ 44,763**

* Net of foreign capital gain taxes withheld of $92, $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 Vector Equity Portfolio		World ex U.S. Value Portfolio		World ex U.S. Targeted Value Portfolio	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 46,551	$ 37,987	$ 5,412	$ 3,484	$ 5,264	$ 3,960
Capital Gain Distributions Received from Affiliated Investment Companies	—	—	256	169	—	1,932
Net Realized Gain (Loss) on:						
Investment Securities Sold*	4,157	5,992	(2,948)	—	6,843	(356)
Affiliated Investment Companies Shares Sold	—	—	—	1,061	—	(13,958)
Futures	182	—	112	—	—	(347)
Foreign Currency Transactions	127	(490)	85	(65)	124	(169)
Forward Currency Contracts	(44)	—	—	—	8	—
In-Kind Redemptions	—	10,623	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	16,206	(79,483)	7,285	(16,458)	5,177	8,649
Affiliated Investment Companies Shares	—	—	148	—	—	(6,911)
Futures	—	—	(19)	—	—	—
Translation of Foreign Currency Denominated Amounts	(165)	54	(11)	7	(20)	(2)
Net Increase (Decrease) in Net Assets Resulting from Operations	67,014	(25,317)	10,320	(11,802)	17,396	(7,202)
Distributions From:						
Net Investment Income:						
Institutional Class Shares	(43,651)	(36,861)	(5,358)	(3,283)	(4,374)	(3,896)
Net Short-Term Gains:						
Institutional Class Shares	—	(1,236)	—	—	—	—
Net Long-Term Gains:						
Institutional Class Shares	(5,716)	(10,949)	—	—	—	(408)
Total Distributions	(49,367)	(49,046)	(5,358)	(3,283)	(4,374)	(4,304)
Capital Share Transactions (1):						
Shares Issued	688,513	757,055	47,689	65,656	164,346	204,717
Shares Issued in Lieu of Cash Distributions	48,918	48,618	5,353	3,281	4,371	4,301
Shares Redeemed	(493,518)	(441,949)	(25,151)	(12,502)	(128,258)	(120,877)
Net Increase (Decrease) from Capital Share Transactions	243,913	363,724	27,891	56,435	40,459	88,141
Total Increase (Decrease) in Net Assets	261,560	289,361	32,853	41,350	53,481	76,635
Net Assets						
Beginning of Period	1,594,914	1,305,553	155,301	113,951	227,731	151,096
End of Period	$1,856,474	$1,594,914	$188,154	$155,301	$ 281,212	$ 227,731
(1) Shares Issued and Redeemed:						
Shares Issued	68,056	68,272	5,184	6,010	15,218	17,665
Shares Issued in Lieu of Cash Distributions	4,797	4,463	562	303	392	377
Shares Redeemed	(48,877)	(40,404)	(2,605)	(1,167)	(12,154)	(10,646)
Net Increase (Decrease) from Shares Issued and Redeemed	23,976	32,331	3,141	5,146	3,456	7,396
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 4,967**	**$ 3,889**	**$ 737**	**$ 517**	**$ 882**	**$ 10**

See page 1 for the Definitions of Abbreviations and Footnotes.

* Net of foreign capital gain taxes withheld of $0, $0, $0, $0, $1 and $0, 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets								
Operations:								
Net Investment Income (Loss)	$ 37,861	$ 19,993	$ 5,949	$ 2,788	$ 5,406	$ 3,745	$ 90,681	$ 82,136
Capital Gain Distributions Received from Affiliated Investment Companies	—	—	1,313	171	2,164	469	—	—
Net Realized Gain (Loss) on:								
Investment Securities Sold*	(2,134)	534	(2,896)	—	(989)	—	(105,635)	(98,317)
Affiliated Investment Companies Shares Sold	—	(9,894)	—	(905)	—	(251)	—	—
Futures	(629)	171	—	—	1,760	(402)	5,655	2,417
Foreign Currency Transactions	189	(238)	—	—	—	3,159	955	(2,155)
Forward Currency Contracts	—	—	—	—	371	—	—	—
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency	47,901	(56,453)	—	—	—	—	506,131	(669,787)
Affiliated Investment Companies Shares	—	2,100	9,340	(4,000)	6,150	(9,320)	—	—
Futures	—	—	—	—	(1,100)	701	(263)	4
Translation of Foreign Currency Denominated Amounts	(103)	(13)	—	—	—	(530)	204	(93)
Forward Currency Contracts	—	—	—	—	541	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations	83,085	(43,800)	13,706	(1,946)	14,303	(2,429)	497,728	(685,795)
Distributions From:								
Net Investment Income:								
Institutional Class Shares	(36,005)	(15,824)	(5,800)	(2,667)	(6,333)	(4,603)	(89,527)	(73,891)
Net Short-Term Gains:								
Institutional Class Shares	—	—	—	(12)	(115)	(365)	—	—
Net Long-Term Gains:								
Institutional Class Shares	—	—	(132)	(232)	(620)	(1,915)	—	—
Total Distributions	(36,005)	(15,824)	(5,932)	(2,911)	(7,068)	(6,883)	(89,527)	(73,891)
Capital Share Transactions (1):								
Shares Issued	729,178	946,814	189,580	143,661	77,521	130,229	1,428,054	2,348,904
Shares Issued in Lieu of Cash Distributions	34,930	15,654	5,702	2,860	7,066	6,883	83,981	68,708
Shares Redeemed	(325,571)	(138,664)	(35,482)	(14,716)	(47,024)	(29,970)	(1,326,366)	(1,410,094)
Net Increase (Decrease) from Capital Share Transactions	438,537	823,804	159,800	131,805	37,563	107,142	185,669	1,007,518
Total Increase (Decrease) in Net Assets	485,617	764,180	167,574	126,948	44,798	97,830	593,870	247,832
Net Assets								
Beginning of Period	1,170,828	406,648	202,655	75,707	245,106	147,276	4,321,530	4,073,698
End of Period	$1,656,445	$1,170,828	$370,229	$202,655	$289,904	$245,106	$ 4,915,400	$ 4,321,530
(1) Shares Issued and Redeemed:								
Shares Issued	78,713	92,639	14,944	10,926	6,131	9,466	67,596	98,569
Shares Issued in Lieu of Cash Distributions	3,690	1,533	451	220	552	532	3,805	3,055
Shares Redeemed	(34,710)	(13,850)	(2,883)	(1,167)	(3,623)	(2,213)	(62,542)	(59,625)
Net Increase (Decrease) from Shares Issued and Redeemed	47,693	80,322	12,512	9,979	3,060	7,785	8,859	41,999
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 4,174**	**$ 3,451**	**$ 205**	**$ 121**	**$ 4,245**	**$ 5,058**	**$ 3,519**	**$ 5,762**

See page 1 for the Definitions of Abbreviations and Footnotes.

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 120,203	$ 109,144	$ 342,874	$ 362,517	$ 351,450	$ 324,860
Net Realized Gain (Loss) on:						
Investment Securities Sold*	141,742	46,152	(77,435)	(409,296)	(342,991)	(327,586)
Futures	4,016	—	11,373	—	30,116	—
Foreign Currency Transactions	338	(4,493)	3,728	(7,810)	(539)	(8,472)
In-Kind Redemptions	—	—	—	—	—	29,647
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	394,050	(681,504)	1,954,176	(3,279,764)	2,038,618	(2,517,402)
Futures	286	—	(391)	—	(3,447)	—
Translation of Foreign Currency Denominated Amounts	579	(237)	46	107	726	(300)
Net Increase (Decrease) in Net Assets Resulting from Operations	661,214	(530,938)	2,234,371	(3,334,246)	2,073,933	(2,499,253)
Distributions From:						
Net Investment Income:						
Class R2 Shares	—	—	(2,365)	(1,822)	—	—
Institutional Class Shares	(124,387)	(99,603)	(436,707)	(349,391)	(349,434)	(304,141)
Net Short-Term Gains:						
Institutional Class Shares	—	(3,364)	—	—	—	—
Net Long-Term Gains:						
Institutional Class Shares	(36,697)	(88,636)	—	—	—	—
Total Distributions	(161,084)	(191,603)	(439,072)	(351,213)	(349,434)	(304,141)
Capital Share Transactions (1):						
Shares Issued	913,984	1,309,981	2,821,337	3,635,785	6,091,963	6,175,578
Shares Issued in Lieu of Cash Distributions	151,141	180,085	416,149	332,144	328,562	282,610
Shares Redeemed	(950,920)	(782,954)	(3,539,505)	(4,119,848)	(4,288,936)	(4,525,463)
Net Increase (Decrease) from Capital Share Transactions	114,205	707,112	(302,019)	(151,919)	2,131,589	1,932,725
Total Increase (Decrease) in Net Assets	614,335	(15,429)	1,493,280	(3,837,378)	3,856,088	(870,669)
Net Assets						
Beginning of Year	4,845,174	4,860,603	14,908,964	18,746,342	14,856,878	15,727,547
End of Year	$5,459,509	$4,845,174	$16,402,244	$14,908,964	$18,712,966	$14,856,878
(1) Shares Issued and Redeemed:						
Shares Issued	49,652	65,569	133,176	147,429	379,414	339,318
Shares Issued in Lieu of Cash Distributions	8,492	9,583	19,311	14,339	19,496	16,465
Shares Redeemed	(52,089)	(40,423)	(163,363)	(164,669)	(265,600)	(255,411)
Net Increase (Decrease) from Shares Issued and Redeemed	6,055	34,729	(10,876)	(2,901)	133,310	100,372
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 12,479**	**$ 14,068**	**$ (49,300)**	**$ 24,502**	**$ 11,774**	**$ 17,752**

* Net of foreign capital gain taxes withheld of $68, $0, $144, $0, $53 and $0, 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			
	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	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	$ 12.54	$ 13.65	$ 11.70	$ 9.29	$ 8.15	$ 12.86	$ 12.65	$ 11.07	$ 10.00
Income from Investment Operations									
Net Investment Income (Loss) (A)	0.10	0.07	0.07	0.07	0.07	0.25	0.23	0.21	0.06
Net Gains (Losses) on Securities (Realized and Unrealized)	0.45	0.53	1.94	2.42	1.20	0.19	0.21	1.57	1.04
Total from Investment Operations	0.55	0.60	2.01	2.49	1.27	0.44	0.44	1.78	1.10
Less Distributions									
Net Investment Income	(0.08)	(0.05)	(0.06)	(0.08)	(0.13)	(0.24)	(0.21)	(0.20)	(0.03)
Net Realized Gains	(0.79)	(1.66)	—	—	—	—	(0.02)	—	—
Total Distributions	(0.87)	(1.71)	(0.06)	(0.08)	(0.13)	(0.24)	(0.23)	(0.20)	(0.03)
Net Asset Value, End of Period	$ 12.22	$ 12.54	$ 13.65	$ 11.70	$ 9.29	$ 13.06	$ 12.86	$ 12.65	$ 11.07
Total Return	4.75%	5.25%	17.18%	26.99%	15.84%	3.51%	3.49%	16.19%	11.01%(D)
Net Assets, End of Period (thousands)	$238,413	$203,641	$216,719	$212,840	$190,011	$851,323	$699,144	$274,955	$135,407
Ratio of Expenses to Average Net Assets	0.23%	0.24%	0.23%	0.24%	0.25%	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)	0.24%	0.24%	0.23%	0.24%	0.25%	0.17%	0.19%	0.20%	0.25%(C)(E)
Ratio of Net Investment Income to Average Net Assets	0.80%	0.53%	0.55%	0.63%	0.80%	1.99%	1.77%	1.75%	1.58%(C)(E)
Portfolio Turnover Rate	119%	223%	202%	139%	76%	12%	12%	1%	0%(D)

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. Large Cap Value Portfolio				
	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	$ 33.27	$ 33.75	$ 29.72	$ 22.34	$ 19.29
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.70	0.69	0.56	0.47	0.41
Net Gains (Losses) on Securities (Realized and Unrealized)	0.71	(0.32)	4.02	7.38	3.04
Total from Investment Operations	1.41	0.37	4.58	7.85	3.45
Less Distributions					
Net Investment Income	(0.70)	(0.66)	(0.55)	(0.47)	(0.40)
Net Realized Gains	(1.35)	(0.19)	—	—	—
Total Distributions	(2.05)	(0.85)	(0.55)	(0.47)	(0.40)
Net Asset Value, End of Period	$ 32.63	$ 33.27	$ 33.75	$ 29.72	$ 22.34
Total Return	4.58%	1.16%	15.49%	35.52%	18.14%
Net Assets, End of Period (thousands)	$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%	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%	0.30%	0.27%	0.27%	0.27%
Ratio of Net Investment Income to Average Net Assets	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				
	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 Year	$ 21.58	$ 23.19	$ 22.63	$17.28	$ 15.32
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.24	0.26	0.18	0.27	0.15
Net Gains (Losses) on Securities (Realized and Unrealized)	0.60	(0.61)	1.86	6.28	2.06
Total from Investment Operations	0.84	(0.35)	2.04	6.55	2.21
Less Distributions					
Net Investment Income	(0.27)	(0.25)	(0.16)	(0.22)	(0.13)
Net Realized Gains	(0.89)	(1.01)	(1.32)	(0.98)	(0.12)
Total Distributions	(1.16)	(1.26)	(1.48)	(1.20)	(0.25)
Net Asset Value, End of Year	$ 21.26	$ 21.58	$ 23.19	$22.63	$ 17.28
Total Return	4.21%	(1.33)%	9.47%	40.39%	14.67%
Net Assets, End of Year (thousands)	$35,661	$40,159	$16,971	$9,470	$49,423
Ratio of Expenses to Average Net Assets	0.47%	0.47%	0.47%	0.47%	0.48%
Ratio of Net Investment Income to Average Net Assets	1.16%	1.15%	0.79%	1.42%	0.93%
Portfolio Turnover Rate	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				
	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 Year	$ 21.51	$ 23.12	$ 22.57	$ 17.26	$ 15.31
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.20	0.23	0.15	0.19	0.13
Net Gains (Losses) on Securities (Realized and Unrealized)	0.60	(0.61)	1.84	6.31	2.05
Total from Investment Operations	0.80	(0.38)	1.99	6.50	2.18
Less Distributions					
Net Investment Income	(0.26)	(0.22)	(0.12)	(0.21)	(0.11)
Net Realized Gains	(0.89)	(1.01)	(1.32)	(0.98)	(0.12)
Total Distributions	(1.15)	(1.23)	(1.44)	(1.19)	(0.23)
Net Asset Value, End of Year	$ 21.16	$ 21.51	$ 23.12	$ 22.57	$ 17.26
Total Return	4.04%	(1.49)%	9.30%	40.10%	14.46%
Net Assets, End of Year (thousands)	$147,945	$135,412	$82,977	$23,305	$12,754
Ratio of Expenses to Average Net Assets	0.62%	0.63%	0.62%	0.62%	0.63%
Ratio of Net Investment Income to Average Net Assets	1.00%	1.02%	0.64%	0.95%	0.78%
Portfolio Turnover Rate	28%	15%	10%	16%	20%

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. Targeted Value Portfolio-Institutional Class Shares				
	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 Year	$ 21.56	$ 23.16	$ 22.60	$ 17.28	$ 15.32
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.25	0.29	0.21	0.24	0.17
Net Gains (Losses) on Securities (Realized and Unrealized)	0.60	(0.61)	1.85	6.31	2.06
Total from Investment Operations	0.85	(0.32)	2.06	6.55	2.23
Less Distributions					
Net Investment Income	(0.26)	(0.27)	(0.18)	(0.25)	(0.15)
Net Realized Gains	(0.89)	(1.01)	(1.32)	(0.98)	(0.12)
Total Distributions	(1.15)	(1.28)	(1.50)	(1.23)	(0.27)
Net Asset Value, End of Year	$ 21.26	$ 21.56	$ 23.16	$ 22.60	$ 17.28
Total Return	4.29%	(1.20)%	9.58%	40.40%	14.78%
Net Assets, End of Year (thousands)	$7,884,683	$6,987,896	$5,490,959	$4,180,974	$2,989,632
Ratio of Expenses to Average Net Assets	0.37%	0.37%	0.37%	0.37%	0.38%
Ratio of Net Investment Income to Average Net Assets	1.24%	1.28%	0.90%	1.25%	1.03%
Portfolio Turnover Rate	28%	15%	10%	16%	20%

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. Small Cap Value Portfolio				
	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 Year	$ 33.08	$ 35.82	$ 34.48	$ 26.57	$ 23.50
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.32	0.41	0.23	0.39	0.20
Net Gains (Losses) on Securities (Realized and Unrealized)	1.06	(1.44)	2.93	9.41	3.38
Total from Investment Operations	1.38	(1.03)	3.16	9.80	3.58
Less Distributions					
Net Investment Income	(0.33)	(0.38)	(0.22)	(0.37)	(0.18)
Net Realized Gains	(1.38)	(1.33)	(1.60)	(1.52)	(0.33)
Total Distributions	(1.71)	(1.71)	(1.82)	(1.89)	(0.51)
Net Asset Value, End of Year	$ 32.75	$ 33.08	$ 35.82	$ 34.48	$ 26.57
Total Return	4.49%	(2.83)%	9.49%	39.35%	15.60%
Net Assets, End of Year (thousands)	$12,613,185	$11,680,262	$11,512,306	$9,526,981	$7,088,470
Ratio of Expenses to Average Net Assets	0.52%	0.52%	0.52%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets	1.01%	1.18%	0.66%	1.28%	0.78%
Portfolio Turnover Rate	19%	17%	9%	14%	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)

	U.S. Core Equity 1 Portfolio					U.S. Core Equity 2 Portfolio				
	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	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 Year	$ 17.90	$ 17.71	$ 15.74	$ 12.11	$ 10.78	$ 17.26	$ 17.34	$ 15.62	$ 11.99	$ 10.61
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.33	0.31	0.27	0.25	0.21	0.31	0.30	0.26	0.24	0.20
Net Gains (Losses) on Securities (Realized and Unrealized)	0.30	0.26	2.02	3.62	1.32	0.25	0.02	1.86	3.73	1.36
Total from Investment Operations	0.63	0.57	2.29	3.87	1.53	0.56	0.32	2.12	3.97	1.56
Less Distributions										
Net Investment Income	(0.32)	(0.30)	(0.25)	(0.24)	(0.20)	(0.30)	(0.28)	(0.24)	(0.24)	(0.18)
Net Realized Gains	(0.21)	(0.08)	(0.07)	—	—	(0.33)	(0.12)	(0.16)	(0.10)	—
Total Distributions	(0.53)	(0.38)	(0.32)	(0.24)	(0.20)	(0.63)	(0.40)	(0.40)	(0.34)	(0.18)
Net Asset Value, End of Year	$ 18.00	$ 17.90	$ 17.71	$ 15.74	$ 12.11	$ 17.19	$ 17.26	$ 17.34	$ 15.62	$ 11.99
Total Return	3.68%	3.26%	14.72%	32.32%	14.29%	3.47%	1.92%	13.78%	33.66%	14.81%
Net Assets, End of Year (thousands)	$14,960,159	$13,275,774	$10,780,830	$7,566,179	$4,876,973	$16,851,046	$15,200,564	$12,919,176	$9,989,564	$6,923,984
Ratio of Expenses to Average Net Assets	0.19%	0.19%	0.19%	0.19%	0.19%	0.22%	0.22%	0.22%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets	1.88%	1.71%	1.61%	1.79%	1.79%	1.87%	1.68%	1.55%	1.74%	1.74%
Portfolio Turnover Rate	4%	4%	5%	1%	3%	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				
	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 Year	$ 16.22	$ 17.04	$ 15.62	$ 11.61	$ 10.28
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.25	0.25	0.21	0.20	0.16
Net Gains (Losses) on Securities (Realized and Unrealized)	0.24	(0.30)	1.62	4.03	1.32
Total from Investment Operations	0.49	(0.05)	1.83	4.23	1.48
Less Distributions					
Net Investment Income	(0.25)	(0.24)	(0.19)	(0.20)	(0.15)
Net Realized Gains	(0.53)	(0.53)	(0.22)	(0.02)	—
Total Distributions	(0.78)	(0.77)	(0.41)	(0.22)	(0.15)
Net Asset Value, End of Year	$ 15.93	$ 16.22	$ 17.04	$ 15.62	$ 11.61
Total Return	3.28%	(0.18)%	11.91%	36.80%	14.55%
Net Assets, End of Year (thousands)	$3,822,647	$3,651,529	$3,501,319	$2,893,842	$2,009,177
Ratio of Expenses to Average Net Assets	0.32%	0.32%	0.32%	0.32%	0.32%
Ratio of Net Investment Income to Average Net Assets	1.64%	1.50%	1.26%	1.50%	1.45%
Portfolio Turnover Rate	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				
	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	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 Year	$ 30.84	$ 31.38	$ 30.03	$ 23.11	$ 20.55	$ 19.00	$ 20.10	$ 19.64	$ 14.84	$ 13.24
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.34	0.35	0.26	0.35	0.25	0.16	0.16	0.14	0.19	0.14
Net Gains (Losses) on Securities (Realized and Unrealized)	0.77	0.33	2.27	8.13	2.53	0.60	0.02	1.35	5.57	1.59
Total from Investment Operations	1.11	0.68	2.53	8.48	2.78	0.76	0.18	1.49	5.76	1.73
Less Distributions										
Net Investment Income	(0.35)	(0.33)	(0.24)	(0.36)	(0.22)	(0.16)	(0.16)	(0.13)	(0.20)	(0.13)
Net Realized Gains	(1.46)	(0.89)	(0.94)	(1.20)	—	(1.02)	(1.12)	(0.90)	(0.76)	—
Total Distributions	(1.81)	(1.22)	(1.18)	(1.56)	(0.22)	(1.18)	(1.28)	(1.03)	(0.96)	(0.13)
Net Asset Value, End of Year	$ 30.14	$ 30.84	$ 31.38	$ 30.03	$ 23.11	$ 18.58	$ 19.00	$ 20.10	$ 19.64	$ 14.84
Total Return	3.89%	2.34%	8.67%	39.03%	13.61%	4.32%	1.11%	7.88%	41.34%	13.13%
Net Assets, End of Year (thousands)	$12,977,199	$10,616,542	$9,247,716	$7,446,827	$4,563,345	$5,128,323	$5,007,091	$5,029,027	$4,695,831	$3,437,958
Ratio of Expenses to Average Net Assets	0.37%	0.37%	0.37%	0.37%	0.37%	0.52%	0.52%	0.52%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets	1.16%	1.10%	0.86%	1.33%	1.14%	0.88%	0.82%	0.69%	1.16%	0.99%
Portfolio Turnover Rate	10%	11%	9%	10%	16%	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				
	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	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 Year	$ 33.04	$ 32.24	$ 27.77	$ 25.83	$ 23.25	$ 20.36	$ 21.59	$ 22.20	$ 18.33	$ 17.91
Income from Investment Operations										
Net Investment Income (Loss) (A)	1.09	0.90	0.72	0.67	0.57	0.57	0.58	0.75	0.58	0.60
Net Gains (Losses) on Securities (Realized and Unrealized)	1.18	0.95	4.62	1.95	2.74	(0.86)	(1.24)	(0.62)	3.90	0.40
Total from Investment Operations	2.27	1.85	5.34	2.62	3.31	(0.29)	(0.66)	0.13	4.48	1.00
Less Distributions										
Net Investment Income	(0.99)	(1.05)	(0.87)	(0.68)	(0.73)	(0.55)	(0.57)	(0.74)	(0.61)	(0.58)
Total Distributions	(0.99)	(1.05)	(0.87)	(0.68)	(0.73)	(0.55)	(0.57)	(0.74)	(0.61)	(0.58)
Net Asset Value, End of Year	$ 34.32	$ 33.04	$ 32.24	$ 27.77	$ 25.83	$ 19.52	$ 20.36	$ 21.59	$ 22.20	$ 18.33
Total Return	6.89%	5.89%	19.80%	10.28%	14.45%	(1.30)%	(3.10)%	0.47%	24.85%	5.89%
Net Assets, End of Year (thousands)	$7,260,180	$6,553,192	$6,607,759	$4,677,418	$3,716,389	$3,527,775	$3,150,334	$3,127,847	$2,755,114	$2,055,759
Ratio of Expenses to Average Net Assets	0.18%	0.18%	0.18%	0.18%	0.22%	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%	0.19%	0.19%	0.19%	0.23%	0.28%	0.29%	0.28%	0.29%	0.30%
Ratio of Net Investment Income to Average Net Assets	3.15%	2.75%	2.48%	2.42%	2.29%	2.95%	2.71%	3.35%	2.90%	3.38%
Portfolio Turnover Rate	3%	4%	0%	1%	0%	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				
	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 Year	$ 11.69	$ 12.15	$ 12.57	$ 10.10	$ 9.89
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.32	0.32	0.38	0.31	0.31
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.15)	(0.45)	(0.43)	2.47	0.20
Total from Investment Operations	0.17	(0.13)	(0.05)	2.78	0.51
Less Distributions					
Net Investment Income	(0.28)	(0.33)	(0.37)	(0.31)	(0.30)
Total Distributions	(0.28)	(0.33)	(0.37)	(0.31)	(0.30)
Net Asset Value, End of Year	$ 11.58	$ 11.69	$ 12.15	$ 12.57	$ 10.10
Total Return	1.62%	(1.10)%	(0.55)%	27.98%	5.49%
Net Assets, End of Year (thousands)	$16,983,011	$14,420,568	$12,294,542	$9,508,466	$6,482,738
Ratio of Expenses to Average Net Assets	0.38%	0.38%	0.38%	0.39%	0.40%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor and Fees Paid Indirectly)	0.38%	0.38%	0.38%	0.39%	0.40%
Ratio of Net Investment Income to Average Net Assets	2.83%	2.63%	3.01%	2.80%	3.18%
Portfolio Turnover Rate	2%	4%	7%	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)

	International Small Company Portfolio					Japanese Small Company Portfolio				
	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	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 Year	$ 17.78	$ 18.24	$ 19.40	$ 15.28	$ 15.21	$ 20.46	$ 19.15	$ 19.33	$ 14.99	$ 15.24
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.43	0.41	0.42	0.42	0.38	0.32	0.25	0.24	0.26	0.29
Net Gains (Losses) on Securities (Realized and Unrealized)	0.48	0.12	(0.62)	4.16	0.39	2.51	1.36	0.13	4.21	(0.26)
Total from Investment Operations	0.91	0.53	(0.20)	4.58	0.77	2.83	1.61	0.37	4.47	0.03
Less Distributions										
Net Investment Income	(0.51)	(0.42)	(0.42)	(0.37)	(0.42)	(0.28)	(0.30)	(0.55)	(0.13)	(0.28)
Net Realized Gains	(0.40)	(0.57)	(0.54)	(0.09)	(0.28)	—	—	—	—	—
Total Distributions	(0.91)	(0.99)	(0.96)	(0.46)	(0.70)	(0.28)	(0.30)	(0.55)	(0.13)	(0.28)
Net Asset Value, End of Year	$ 17.78	$ 17.78	$ 18.24	$ 19.40	$ 15.28	$ 23.01	$ 20.46	$ 19.15	$ 19.33	$ 14.99
Total Return	5.43%	3.30%	(1.09)%	30.66%	5.63%	14.04%	8.62%	2.00%	30.06%	0.20%
Net Assets, End of Year (thousands)	$10,387,361	$9,323,492	$8,844,517	$8,520,717	$6,423,160	$509,413	$463,997	$508,190	$414,132	$293,968
Ratio of Expenses to Average Net Assets (B)	0.53%	0.54%	0.53%	0.54%	0.56%	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)	0.53%	0.54%	0.53%	0.54%	0.56%	0.64%	0.57%	0.55%	0.56%	0.57%
Ratio of Net Investment Income to Average Net Assets	2.47%	2.30%	2.15%	2.47%	2.58%	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				
	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	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 Year	$ 19.06	$ 22.88	$ 24.82	$ 23.22	$ 23.04	$ 35.50	$ 35.92	$ 36.96	$ 27.81	$ 23.44
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.71	0.75	0.83	1.01	0.87	1.18	1.06	0.95	0.88	0.69
Net Gains (Losses) on Securities (Realized and Unrealized)	2.24	(3.51)	(1.81)	1.37	0.58	(6.55)	1.95	(0.65)	9.17	4.47
Total from Investment Operations	2.95	(2.76)	(0.98)	2.38	1.45	(5.37)	3.01	0.30	10.05	5.16
Less Distributions										
Net Investment Income	(0.74)	(1.06)	(0.96)	(0.78)	(1.27)	(1.29)	(1.05)	(0.93)	(0.90)	(0.79)
Net Realized Gains	—	—	—	—	—	(1.63)	(2.38)	(0.41)	—	—
Total Distributions	(0.74)	(1.06)	(0.96)	(0.78)	(1.27)	(2.92)	(3.43)	(1.34)	(0.90)	(0.79)
Net Asset Value, End of Year	$ 21.27	$ 19.06	$ 22.88	$ 24.82	$ 23.22	$ 27.21	$ 35.50	$ 35.92	$ 36.96	$ 27.81
Total Return	16.18%	(12.19)%	(3.84)%	10.46%	7.09%	(16.20)%	9.43%	0.73%	36.81%	22.82%
Net Assets, End of Year (thousands)	$251,575	$200,270	$364,117	$331,166	$238,191	$32,323	$35,637	$35,050	$37,096	$31,316
Ratio of Expenses to Average Net Assets (B)	0.54%	0.55%	0.55%	0.57%	0.59%	0.59%	0.58%	0.58%	0.59%	0.60%
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	0.64%	0.57%	0.55%	0.57%	0.59%	0.71%	0.62%	0.62%	0.63%	0.63%
Ratio of Net Investment Income to Average Net Assets	3.57%	3.67%	3.53%	4.26%	3.91%	3.87%	2.99%	2.50%	2.79%	2.83%

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				
	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	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 Year	$ 20.74	$ 19.34	$ 20.26	$ 14.51	$ 14.66	$ 5.27	$ 5.63	$ 5.48	$ 5.67	$ 4.90
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.43	0.43	0.42	0.37	0.39	0.20	0.19	0.22	0.22	0.27
Net Gains (Losses) on Securities (Realized and Unrealized)	0.72	1.38	(0.90)	5.78	(0.17)	(0.15)	(0.22)	0.19	0.25	0.75
Total from Investment Operations	1.15	1.81	(0.48)	6.15	0.22	0.05	(0.03)	0.41	0.47	1.02
Less Distributions										
Net Investment Income	(0.41)	(0.41)	(0.44)	(0.40)	(0.37)	(0.09)	(0.33)	(0.26)	(0.66)	(0.25)
Total Distributions	(0.41)	(0.41)	(0.44)	(0.40)	(0.37)	(0.09)	(0.33)	(0.26)	(0.66)	(0.25)
Net Asset Value, End of Year	$ 21.48	$ 20.74	$ 19.34	$ 20.26	$ 14.51	$ 5.23	$ 5.27	$ 5.63	$ 5.48	$ 5.67
Total Return	5.70%	9.37%	(2.68)%	42.99%	1.85%	1.05%	(0.37)%	8.21%	9.24%	22.34%
Net Assets, End of Year (thousands)	$292,117	$278,024	$168,961	$170,806	$106,316	$4,181,623	$3,540,092	$3,088,376	$2,158,977	$1,531,708
Ratio of Expenses to Average Net Assets	0.54%(B)	0.55%(B)	0.56%(B)	0.58%(B)	0.59%(B)	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)	0.58%(B)	0.56%(B)	0.58%(B)	0.59%(B)	0.28%	0.32%	0.38%	0.39%	0.41%
Ratio of Net Investment Income to Average Net Assets	2.08%	2.09%	1.97%	2.16%	2.78%	3.71%	3.64%	4.14%	4.07%	5.45%
Portfolio Turnover Rate	N/A	N/A	N/A	N/A	N/A	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				
	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	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 Year	$ 10.59	$ 10.63	$ 9.59	$ 9.33	$ 8.21	$ 19.44	$ 19.55	$ 20.17	$ 15.16	$ 14.85
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.27	0.44	0.31	0.49	0.29	0.44	0.38	0.37	0.37	0.34
Net Gains (Losses) on Securities (Realized and Unrealized)	0.23	(0.09)	1.05	0.37	1.07	0.29	0.22	(0.34)	5.21	0.61
Total from Investment Operations	0.50	0.35	1.36	0.86	1.36	0.73	0.60	0.03	5.58	0.95
Less Distributions										
Net Investment Income	(0.25)	(0.39)	(0.32)	(0.60)	(0.24)	(0.58)	(0.37)	(0.35)	(0.36)	(0.36)
Net Realized Gains	—	—	—	—	—	(0.28)	(0.34)	(0.30)	(0.21)	(0.28)
Total Distributions	(0.25)	(0.39)	(0.32)	(0.60)	(0.24)	(0.86)	(0.71)	(0.65)	(0.57)	(0.64)
Net Asset Value, End of Year	$ 10.84	$ 10.59	$ 10.63	$ 9.59	$ 9.33	$ 19.31	$ 19.44	$ 19.55	$ 20.17	$ 15.16
Total Return	4.87%	3.44%	14.98%	9.74%	17.33%	4.09%	3.31%	0.13%	37.79%	6.92%
Net Assets, End of Year (thousands)	$4,888,955	$4,059,916	$3,305,472	$2,082,707	$1,315,547	$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)	0.27%(B)	0.32%(B)	0.32%(B)	0.34%(B)	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)	0.38%(B)	0.45%(B)	0.55%(B)	0.55%(B)	0.60%(B)	0.68%	0.69%	0.68%	0.69%	0.71%
Ratio of Net Investment Income to Average Net Assets	2.45%	4.16%	3.21%	5.18%	3.38%	2.38%	1.94%	1.78%	2.16%	2.30%
Portfolio Turnover Rate	2%	1%	N/A	N/A	N/A	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				
	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	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	$ 10.76	$ 11.26	$ 11.75	$ 9.33	$ 9.34	$ 10.28	$ 11.43	$ 11.93	$ 9.94	$ 9.96
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.28	0.28	0.32	0.26	0.27	0.31	0.30	0.42	0.29	0.29
Net Gains (Losses) on Securities (Realized and Unrealized)	0.05	(0.41)	(0.43)	2.44	0.14	0.03	(1.18)	(0.50)	2.02	(0.05)
Total from Investment Operations	0.33	(0.13)	(0.11)	2.70	0.41	0.34	(0.88)	(0.08)	2.31	0.24
Less Distributions										
Net Investment Income	(0.27)	(0.27)	(0.30)	(0.25)	(0.27)	(0.31)	(0.27)	(0.42)	(0.32)	(0.26)
Net Realized Gains	(0.04)	(0.10)	(0.08)	(0.03)	(0.15)	—	—	—	—	—
Total Distributions	(0.31)	(0.37)	(0.38)	(0.28)	(0.42)	(0.31)	(0.27)	(0.42)	(0.32)	(0.26)
Net Asset Value, End of Period	$ 10.78	$ 10.76	$ 11.26	$ 11.75	$ 9.33	$ 10.31	$ 10.28	$ 11.43	$ 11.93	$ 9.94
Total Return	3.21%	(1.14)%	(1.05)%	29.52%	4.90%	3.54%	(7.77)%	(0.81)%	23.61%	2.70%
Net Assets, End of Period (thousands)	$1,856,474	$1,594,914	$1,305,553	$1,090,774	$561,399	$188,154	$155,301	$113,951	$117,587	$57,197
Ratio of Expenses to Average Net Assets	0.49%	0.50%	0.49%	0.51%	0.54%	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)	0.49%	0.50%	0.49%	0.51%	0.54%	0.76%(B)	0.75%(B)	0.76%(B)	0.76%(B)	0.84%(B)
Ratio of Net Investment Income to Average Net Assets	2.73%	2.50%	2.64%	2.51%	2.94%	3.20%	2.69%	3.54%	2.61%	2.97%
Portfolio Turnover Rate	4%	8%	8%	2%	5%	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)

	World ex U.S. Targeted Value Portfolio				World ex U.S. Core Equity Portfolio			
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2014	Period Nov. 1, 2012(a) to Oct. 31, 2013	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	$ 11.44	$ 12.08	$ 12.46	$ 10.00	$ 9.83	$ 10.49	$ 10.77	$ 10.00
Income from Investment Operations								
Net Investment Income (Loss) (A)	0.25	0.23	0.23	0.20	0.26	0.26	0.28	0.18
Net Gains (Losses) on Securities (Realized and Unrealized)	0.55	(0.58)	(0.22)	2.46	0.08	(0.72)	(0.27)	0.77
Total from Investment Operations	0.80	(0.35)	0.01	2.66	0.34	(0.46)	0.01	0.95
Less Distributions								
Net Investment Income	(0.20)	(0.26)	(0.24)	(0.20)	(0.24)	(0.20)	(0.28)	(0.18)
Net Realized Gains	—	(0.03)	(0.15)	—	—	—	(0.01)	—
Total Distributions	(0.20)	(0.29)	(0.39)	(0.20)	(0.24)	(0.20)	(0.29)	(0.18)
Net Asset Value, End of Period	$ 12.04	$ 11.44	$ 12.08	$ 12.46	$ 9.93	$ 9.83	$ 10.49	$ 10.77
Total Return	7.18%	(2.88)%	0.06%	26.90%(D)	3.58%	(4.50)%	(0.04)%	9.62%(D)
Net Assets, End of Period (thousands)	$281,212	$227,731	$151,096	$96,010	$1,656,445	$1,170,828	$406,648	$129,720
Ratio of Expenses to Average Net Assets (B)	0.76%	0.65%	0.69%	0.79%(C)(E)	0.47%	0.47%	0.47%	0.47%(C)(E)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) (B)	0.77%	1.06%	1.17%	1.27%(C)(E)	0.47%	0.52%	0.88%	0.97%(C)(E)
Ratio of Net Investment Income to Average Net Assets	2.18%	1.95%	1.84%	1.78%(C)(E)	2.67%	2.54%	2.59%	3.12%(C)(E)
Portfolio Turnover Rate	28%	1%	N/A	N/A	1%	1%	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)

	World Core Equity Portfolio					Selectively Hedged Global Equity Portfolio				
	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	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	$ 12.94	$ 13.33	$ 12.71	$10.24	$10.00	$ 13.50	$ 14.20	$ 13.63	$ 10.87	$ 10.00
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.27	0.26	0.17	0.23	0.16	0.26	0.27	0.27	0.24	0.22
Net Gains (Losses) on Securities (Realized and Unrealized)	0.20	(0.35)	0.87	2.47	0.19	0.30	(0.34)	0.76	2.65	0.87
Total from Investment Operations	0.47	(0.09)	1.04	2.70	0.35	0.56	(0.07)	1.03	2.89	1.09
Less Distributions										
Net Investment Income	(0.26)	(0.26)	(0.24)	(0.23)	(0.11)	(0.35)	(0.42)	(0.32)	(0.10)	(0.22)
Net Realized Gains	(0.01)	(0.04)	(0.18)	—	—	(0.04)	(0.21)	(0.14)	(0.03)	—
Total Distributions	(0.27)	(0.30)	(0.42)	(0.23)	(0.11)	(0.39)	(0.63)	(0.46)	(0.13)	(0.22)
Net Asset Value, End of Period	$ 13.14	$ 12.94	$ 13.33	$12.71	$10.24	$ 13.67	$ 13.50	$ 14.20	$ 13.63	$ 10.87
Total Return	3.73%	(0.61)%	8.36%	26.77%	3.54%(D)	4.32%	(0.34)%	7.83%	26.86%	11.11%(D)
Net Assets, End of Period (thousands)	$370,229	$202,655	$75,707	$1,728	$ 191	$289,904	$245,106	$147,276	$91,348	$34,950
Ratio of Expenses to Average Net Assets (B)	0.35%	0.35%	0.35%	0.40%	0.40%(C)(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)	0.64%	0.65%	0.97%	5.71%	52.27%(C)(E)	0.64%	0.66%	0.69%	0.72%	1.00%(C)(E)
Ratio of Net Investment Income to Average Net Assets	2.14%	1.95%	1.27%	2.01%	2.40%(C)(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				
	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	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 Year	$ 22.17	$ 26.64	$ 26.97	$ 26.06	$ 26.68	$ 18.51	$ 21.42	$ 21.10	$ 20.33	$ 19.85
Income from Investment Operations										
Net Investment Income (Loss) (A)	0.45	0.49	0.56	0.52	0.55	0.45	0.43	0.43	0.40	0.40
Net Gains (Losses) on Securities (Realized and Unrealized)	1.95	(4.54)	(0.20)	1.17	0.37	2.04	(2.53)	0.62	1.37	0.83
Total from Investment Operations	2.40	(4.05)	0.36	1.69	0.92	2.49	(2.10)	1.05	1.77	1.23
Less Distributions										
Net Investment Income	(0.45)	(0.42)	(0.53)	(0.50)	(0.50)	(0.47)	(0.41)	(0.40)	(0.39)	(0.35)
Net Realized Gains	—	—	(0.16)	(0.28)	(1.04)	(0.14)	(0.40)	(0.33)	(0.61)	(0.40)
Total Distributions	(0.45)	(0.42)	(0.69)	(0.78)	(1.54)	(0.61)	(0.81)	(0.73)	(1.00)	(0.75)
Net Asset Value, End of Year	$ 24.12	$ 22.17	$ 26.64	$ 26.97	$ 26.06	$ 20.39	$ 18.51	$ 21.42	$ 21.10	$ 20.33
Total Return	11.01%	(15.24)%	1.33%	6.58%	4.08%	13.96%	(9.88)%	5.12%	8.92%	6.71%
Net Assets, End of Year (thousands)	$4,915,400	$4,321,530	$4,073,698	$3,655,740	$2,797,177	$5,459,509	$4,845,174	$4,860,603	$4,041,863	$2,907,673
Ratio of Expenses to Average Net Assets (B)	0.56%	0.57%	0.56%	0.57%	0.61%	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)	0.66%	0.60%	0.56%	0.57%	0.61%	0.92%	0.78%	0.72%	0.75%	0.82%
Ratio of Net Investment Income to Average Net Assets	2.04%	1.97%	2.11%	1.97%	2.14%	2.43%	2.16%	2.02%	1.91%	2.01%

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 Value Portfolio-Class R2 Shares				
	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 Year	$ 22.18	$ 27.79	$ 29.27	$ 28.21	$ 29.02
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.46	0.49	0.59	0.47	0.50
Net Gains (Losses) on Securities (Realized and Unrealized)	2.75	(5.61)	(1.10)	1.68	(0.45)
Total from Investment Operations	3.21	(5.12)	(0.51)	2.15	0.05
Less Distributions					
Net Investment Income	(0.68)	(0.49)	(0.55)	(0.50)	(0.47)
Net Realized Gains	—	—	(0.42)	(0.59)	(0.39)
Total Distributions	(0.68)	(0.49)	(0.97)	(1.09)	(0.86)
Net Asset Value, End of Year	$ 24.71	$ 22.18	$ 27.79	$ 29.27	$ 28.21
Total Return	14.98%	(18.49)%	(1.75)%	7.75%	0.43%
Net Assets, End of Year (thousands)	$97,923	$74,076	$99,066	$106,070	$99,111
Ratio of Expenses to Average Net Assets (B)	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%	0.84%	0.80%	0.82%	0.86%
Ratio of Net Investment Income to Average Net Assets	2.08%	1.93%	2.09%	1.65%	1.78%

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 Value Portfolio-Institutional Class Shares				
	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 Year	$ 22.22	$ 27.81	$ 29.28	$ 28.22	$ 29.02
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.51	0.54	0.66	0.55	0.57
Net Gains (Losses) on Securities (Realized and Unrealized)	2.77	(5.60)	(1.10)	1.67	(0.44)
Total from Investment Operations	3.28	(5.06)	(0.44)	2.22	0.13
Less Distributions					
Net Investment Income	(0.66)	(0.53)	(0.61)	(0.57)	(0.54)
Net Realized Gains	—	—	(0.42)	(0.59)	(0.39)
Total Distributions	(0.66)	(0.53)	(1.03)	(1.16)	(0.93)
Net Asset Value, End of Year	$ 24.84	$ 22.22	$ 27.81	$ 29.28	$ 28.22
Total Return	15.23%	(18.27)%	(1.51)%	8.01%	0.70%
Net Assets, End of Year (thousands)	$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%	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%	0.59%	0.55%	0.57%	0.61%
Ratio of Net Investment Income to Average Net Assets	2.31%	2.12%	2.35%	1.91%	2.03%

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 Core Equity Portfolio				
	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 Year	$ 16.81	$ 20.08	$ 20.09	$ 19.00	$ 18.73
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.37	0.39	0.42	0.39	0.41
Net Gains (Losses) on Securities (Realized and Unrealized)	1.59	(3.29)	(0.03)	1.07	0.23
Total from Investment Operations	1.96	(2.90)	0.39	1.46	0.64
Less Distributions					
Net Investment Income	(0.37)	(0.37)	(0.40)	(0.37)	(0.37)
Total Distributions	(0.37)	(0.37)	(0.40)	(0.37)	(0.37)
Net Asset Value, End of Year	$ 18.40	$ 16.81	$ 20.08	$ 20.09	$ 19.00
Total Return	11.87%	(14.49)%	1.89%	7.75%	3.55%
Net Assets, End of Year (thousands)	$18,712,966	$14,856,878	$15,727,547	$13,020,962	$8,594,707
Ratio of Expenses to Average Net Assets	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)	0.61%	0.62%	0.61%	0.63%	0.68%
Ratio of Net Investment Income to Average Net Assets	2.20%	2.06%	2.10%	1.97%	2.18%
Portfolio Turnover Rate	3%	5%	2%	1%	1%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

NOTES TO FINANCIAL STATEMENTS

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-five operational portfolios, of which thirty-one (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. 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 invests in three portfolios within the Fund. Selectively Hedged Global Equity Portfolio invests in three portfolios within the Fund.

Feeder Funds	Master Funds	Percentage Ownership at 10/31/16
U.S. Large Cap Value Portfolio	The U.S. Large Cap Value Series	84%
Japanese Small Company Portfolio	The Japanese Small Company Series	16%
Asia Pacific Small Company Portfolio	The Asia Pacific Small Company Series	16%
United Kingdom Small Company Portfolio	The United Kingdom Small Company Series	2%
Continental Small Company Portfolio	The Continental Small Company Series	7%
Emerging Markets Portfolio	The Emerging Markets Series	98%
Emerging Markets Small Cap Portfolio	The Emerging Markets Small Cap Series	99%
Emerging Markets Value Portfolio	Dimensional Emerging Markets Value Fund	99%
Fund of Funds		
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	84%
	The Canadian Small Company Series	98%
DFA Global Real Estate Securities Portfolio**	DFA Real Estate Securities Portfolio	22%
	DFA International Real Estate Securities Portfolio	40%
World ex U.S. Value Portfolio	Dimensional Emerging Markets Value Fund	—*
	DFA International Small Cap Value Portfolio	—*
	The DFA International Value Series	1%
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.

Each feeder fund (collectively, "Feeder Funds") and Fund of Funds invests primarily in a corresponding master fund(s) ("Master Fund") as indicated. 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 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 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.

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. The Portfolios recognize transfers between the levels as of the end of the period. As of October 31, 2016, DFA International Real Estate Securities Portfolio had significant transfers of securities with a total value of $64,808 (in thousands), that transferred from Level 1 to Level 2 because the fair market values of certain securities were adjusted due to developments which occurred between the time of the close of the foreign markets on which they trade and the close of business on the NYSE which resulted in their Level 2 classification. As of October 31, 2016, World ex U.S. Targeted Value Portfolio, World ex U.S. Core Equity Portfolio and Emerging Markets Core Equity Portfolio had significant transfers of securities with a total value of $3,921, $32,655 and $1,460,813 (in thousands), respectively, that transferred from Level 2 to Level 1 because fair value procedures were no longer applied.

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' 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 October 31, 2016, 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 year ended October 31, 2016, 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	0.25%
International Core Equity Portfolio	0.35%
International Small Company Portfolio	0.40%
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	0.40%
World Core Equity Portfolio	0.30%
Selectively Hedged Global Equity Portfolio	0.30%
Emerging Markets Portfolio	0.50%
Emerging Markets Small Cap Portfolio	0.65%
Emerging Markets Value Portfolio	0.50%
Emerging Markets Core Equity Portfolio	0.55%

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, 2017, 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 year ended October 31, 2016, 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 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.

Institutional Class Shares	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery
U.S. Large Cap Equity Portfolio (1)	0.19%	$ 28	—
U.S. Large Cap Value Portfolio (2)	0.25%	—	—
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%	7	$ 1,726
International Core Equity Portfolio (1)	0.49%	—	—
International Small Company Portfolio (4)	0.45%	—	—
Japanese Small Company Portfolio (5)	0.47%	—	—
Asia Pacific Small Company Portfolio (5)	0.47%	—	—
United Kingdom Small Company Portfolio (5)	0.47%	1	24
Continental Small Company Portfolio (5)	0.47%	—	—
DFA International Real Estate Securities Portfolio (6)	0.29%	—	—
DFA Global Real Estate Securities Portfolio (7)	0.24%	—	19,086
International Vector Equity Portfolio (1)	0.60%	—	—
World ex U.S. Value Portfolio (8)	0.60%	—	923
World ex U.S. Targeted Value Portfolio (9)	0.80%	—	1,507
World ex U.S. Core Equity Portfolio (10)	0.47%	154	1,575
World Core Equity Portfolio (11)	0.35%	9	1,348
Selectively Hedged Global Equity Portfolio (12)	0.40%	—	1,702
Emerging Markets Portfolio (2)	0.50%	—	—
Emerging Markets Small Cap Portfolio (2)	0.65%	—	—
Emerging Markets Value Portfolio (2)	0.50%	—	—
Emerging Markets Core Equity Portfolio (1)	0.85%	—	—
Class R1 Shares			
U.S. Targeted Value Portfolio (13)	0.62%	—	—
Class R2 Shares			
U.S. Targeted Value Portfolio (13)	0.77%	—	—
Emerging Markets Value Portfolio (14)	0.96%	—	—

(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.

(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, 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 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. 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. 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. At any time that the Portfolio Expenses of the Portfolio were less than the Expense Limitation Amount listed above, the Advisor retained the right to seek reimbursement for any fees previously waived and/or expenses previously assumed to the extent that the amount of such reimbursement was within thirty-six months and did not cause the annualized Portfolio Expenses of the Portfolio to exceed the applicable Expense Limitation Amount then in effect.

(5) 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, 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 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. Also, a 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. 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 beared as a shareholder of its Master Fund. At any time that the direct expenses of a Portfolio were less than the Expense Limitation Amount listed above, the Advisor retained the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery was within thirty-six months and did not cause the Portfolio's direct expenses to exceed the Expense Limitation Amount then in effect.

(6) 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.

(7) 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 DFA Short Term Investment Fund (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.

(8) 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. 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.

(9) 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. 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.

(10) 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 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.

(11) 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 (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"). 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.

Prior to June 27, 2014, the Advisor 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 (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 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) ("Portfolio Expenses") of such class of the Portfolio so that the Portfolio Expenses did not exceed 0.40% of the average net assets of such class of the Portfolio on an annualized basis.

(12) 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. 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.

(13) 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.

(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, 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 (including for the period prior to July 21, 2015) to 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 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. Also, 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.

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 year ended October 31, 2016, expenses reduced were as follows (amounts in thousands):

	Fees Paid Indirectly
Enhanced U.S. Large Company Portfolio	$ 6
Large Cap International Portfolio	110
International Core Equity Portfolio	585
DFA International Real Estate Securities Portfolio	119
DFA International Small Cap Value Portfolio	296
International Vector Equity Portfolio	19
World ex U.S. Value Portfolio	(1)*
World ex U.S. Targeted Value Portfolio	4
World ex U.S. Core Equity Portfolio	26
Emerging Markets Core Equity Portfolio	556

* A credit may be negative as a result of a negative cash balance with the custodian.

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 year ended October 31, 2016, the total related amounts paid by the Fund to the CCO were $291 (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 October 31, 2016, 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	$ 9
U.S. Large Cap Equity Portfolio	4
U.S. Large Cap Value Portfolio	381
U.S. Targeted Value Portfolio	121
U.S. Small Cap Value Portfolio	338
U.S. Core Equity 1 Portfolio	197
U.S. Core Equity 2 Portfolio	283
U.S. Vector Equity Portfolio	82
U.S. Small Cap Portfolio	201
U.S. Micro Cap Portfolio	163
DFA Real Estate Securities Portfolio	143
Large Cap International Portfolio	85
International Core Equity Portfolio	267
International Small Company Portfolio	257
Japanese Small Company Portfolio	10
Asia Pacific Small Company Portfolio	7
United Kingdom Small Company Portfolio	1
Continental Small Company Portfolio	6
DFA International Real Estate Securities Portfolio	58
DFA Global Real Estate Securities Portfolio	50
DFA International Small Cap Value Portfolio	371
International Vector Equity Portfolio	24
World ex U.S. Value Portfolio	2
World ex U.S. Targeted Value Portfolio	2
World ex U.S. Core Equity Portfolio	6
World Core Equity Portfolio	1
Selectively Hedged Global Equity Portfolio	2
Emerging Markets Portfolio	116
Emerging Markets Small Cap Portfolio	96
Emerging Markets Value Portfolio	490
Emerging Markets Core Equity Portfolio	274

E. Purchases and Sales of Securities:

For the year ended October 31, 2016, the Portfolios transactions related to investment securities, other than short-term securities (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
Enhanced U.S. Large Company Portfolio	$124,198	$187,445	$ 155,588	$ 59,010
U.S. Large Cap Equity Portfolio	—	—	230,249	87,431
U.S. Targeted Value Portfolio	—	—	3,296,950	2,119,996
U.S. Small Cap Value Portfolio	—	—	3,224,499	2,319,214

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
U.S. Core Equity 1 Portfolio	—	—	$2,139,073	$ 538,773
U.S. Core Equity 2 Portfolio	—	—	2,313,580	714,155
U.S. Vector Equity Portfolio	—	—	591,925	380,583
U.S. Small Cap Portfolio	—	—	3,477,660	1,180,532
U.S. Micro Cap Portfolio	—	—	938,043	829,033
DFA Real Estate Securities Portfolio	—	—	657,728	210,391
Large Cap International Portfolio	—	—	742,110	331,612
International Core Equity Portfolio	—	—	1,481,725	305,360
DFA International Real Estate Securities Portfolio	—	—	654,586	24,687
DFA Global Real Estate Securities Portfolio	—	—	896,766	84,061
DFA International Small Cap Value Portfolio	—	—	2,691,336	2,324,466
International Vector Equity Portfolio	—	—	213,086	66,645
World ex U.S. Targeted Value Portfolio	—	—	109,785	67,591
World ex U.S. Core Equity Portfolio	—	—	457,750	19,495
Emerging Markets Core Equity Portfolio	—	—	2,630,228	521,897

For the year ended October 31, 2016, the Fund of Funds transactions related to Affiliated Investment Companies were as follows (amounts in thousands):

	DFA Global Real Estate Securities Portfolio					
Affiliated Investment Companies	Balance at 10/31/2015	Balance at 10/31/2016	Purchases	Sales	Dividend Income	Distributions of Realized Gains
DFA International Real Estate Securities Portfolio	$1,448,338	$1,678,314	$271,438	$26,141	$24,916	—
DFA Real Estate Securities Portfolio	1,574,619	1,619,318	32,220	48,319	46,973	—
Total	$3,022,957	$3,297,632	$303,658	$74,460	$71,889	—

	World ex U.S. Value Portfolio					
Affiliated Investment Companies	Balance at 10/31/2015	Balance at 10/31/2016	Purchases	Sales	Dividend Income	Distributions of Realized Gains
DFA International Small Cap Value Portfolio	$ 16,637	$ 20,452	$ 6,095	$ 2,442	$ 588	$256
Total	$ 16,637	$ 20,452	$ 6,095	$ 2,442	$ 588	$256

	World Core Equity Portfolio					
Affiliated Investment Companies	Balance at 10/31/2015	Balance at 10/31/2016	Purchases	Sales	Dividend Income	Distributions of Realized Gains
U.S. Core Equity 1 Portfolio	$105,442	$189,060	$ 91,959	$10,829	$2,599	$1,313
International Core Equity Portfolio	76,621	137,648	67,241	6,540	2,806	—
Emerging Markets Core Equity Portfolio	20,320	43,388	22,874	3,437	657	—
Total	$202,383	$370,096	$182,074	$20,806	$6,062	$1,313

	Selectively Hedged Global Equity Portfolio					
Affiliated Investment Companies	Balance at 10/31/2015	Balance at 10/31/2016	Purchases	Sales	Dividend Income	Distributions of Realized Gains
U.S. Core Equity 2 Portfolio	$110,935	$124,577	$15,341	$2,287	$2,111	$2,164
International Core Equity Portfolio	87,007	101,000	17,605	3,707	2,409	—
Emerging Markets Core Equity Portfolio	36,717	50,601	10,607	1,202	910	—
Total	$234,659	$276,178	$43,553	$7,196	$5,430	$2,164

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):

	Increase (Decrease) Paid-In Capital	Increase (Decrease) Undistributed Net Investment Income	Increase (Decrease) Accumulated Net Realized Gains (Losses)
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.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)
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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
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
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
Japanese Small Company Portfolio			
2015	7,758	—	7,758
2016	6,534	—	6,534

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
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
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

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)
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)	(21,808)
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

	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)
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
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)
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	—	—	—	—	—
Japanese Small Company Portfolio	13,897	12,208	5,543	—	31,648
Asia Pacific Small Company Portfolio	8,261	—	—	13,552	21,813

	Expires on October 31,				
	2017	2018	2019	Unlimited	Total
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	2,363	2,708
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 International Real Estate Securities Portfolio	$1,010
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
World ex U.S. Targeted Value Portfolio	6,624

At October 31, 2016, 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	$ 234,200	$ 197	$ (189)	$ 8
U.S. Large Cap Equity Portfolio	843,248	90,541	(36,333)	54,208
U.S. Large Cap Value Portfolio	13,161,883	4,484,386	—	4,484,386
U.S. Targeted Value Portfolio	8,412,868	1,592,535	(702,225)	890,310
U.S. Small Cap Value Portfolio	12,191,562	3,315,985	(1,130,148)	2,185,837
U.S. Core Equity 1 Portfolio	12,905,940	4,024,119	(553,100)	3,471,019
U.S. Core Equity 2 Portfolio	14,483,954	4,994,488	(765,283)	4,229,205
U.S. Vector Equity Portfolio	3,438,827	1,166,324	(271,092)	895,232
U.S. Small Cap Portfolio	13,478,533	2,986,935	(915,727)	2,071,208
U.S. Micro Cap Portfolio	4,615,954	1,707,552	(429,751)	1,277,801
DFA Real Estate Securities Portfolio	5,697,975	2,172,707	(148,032)	2,024,675
Large Cap International Portfolio	3,472,803	591,185	(382,705)	208,480
International Core Equity Portfolio	17,544,279	2,624,727	(2,195,128)	429,599
International Small Company Portfolio	9,645,400	901,692	(253,084)	648,608
Japanese Small Company Portfolio	448,349	61,306	—	61,306
Asia Pacific Small Company Portfolio	268,083	—	(16,408)	(16,408)
United Kingdom Small Company Portfolio	30,445	1,924	—	1,924
Continental Small Company Portfolio	255,325	36,924	—	36,924
DFA International Real Estate Securities Portfolio	4,624,639	—	(356,569)	(356,569)
DFA Global Real Estate Securities Portfolio	4,267,424	705,578	(48,158)	657,420
DFA International Small Cap Value Portfolio	12,839,126	2,621,586	(1,702,633)	918,953

	Federal Tax Cost	Unrealized Appreciation	Unrealized Depreciation	Net Unrealized Appreciation (Depreciation)
International Vector Equity Portfolio	$ 1,906,637	$ 315,636	$ (230,103)	$ 85,533
World ex U.S. Value Portfolio	188,993	—	(782)	(782)
World ex U.S. Targeted Value Portfolio	272,787	37,221	(23,531)	13,690
World ex U.S. Core Equity Portfolio	1,759,314	159,516	(171,862)	(12,346)
World Core Equity Portfolio	371,264	1,948	(2,980)	(1,032)
Selectively Hedged Global Equity Portfolio	264,617	11,776	(215)	11,561
Emerging Markets Portfolio	3,956,360	957,968	—	957,968
Emerging Markets Small Cap Portfolio	5,326,498	135,936	—	135,936
Emerging Markets Value Portfolio	17,713,863	—	(1,227,510)	(1,227,510)
Emerging Markets Core Equity Portfolio	18,713,368	3,479,196	(2,670,118)	809,078

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):

	Year Ended Oct. 31, 2016		Year Ended Oct. 31, 2015	
	Amount	Shares	Amount	Shares
U.S. Targeted Value Portfolio				
Class R1 Shares				
Shares Issued	$ 10,885	541	$ 32,126	1,408
Shares Issued in Lieu of Cash Distributions	2,087	104	1,658	78
Shares Redeemed	(16,510)	(828)	(7,954)	(357)
Net Increase (Decrease) — Class R1 Shares	$ (3,538)	(183)	$ 25,830	1,129
Class R2 Shares				
Shares Issued	$ 55,695	2,692	$ 91,125	4,038
Shares Issued in Lieu of Cash Distributions	7,874	394	4,855	231
Shares Redeemed	(48,930)	(2,390)	(35,030)	(1,563)
Net Increase (Decrease) — Class R2 Shares	$ 14,639	696	$ 60,950	2,706
Institutional Class Shares				
Shares Issued	$ 1,922,986	96,220	$ 2,738,417	122,334
Shares Issued in Lieu of Cash Distributions	353,719	17,629	299,961	14,250
Shares Redeemed	(1,368,182)	(67,152)	(1,098,528)	(49,444)
Net Increase (Decrease) — Institutional Class Shares	$ 908,523	46,697	$ 1,939,850	87,140

	Year Ended Oct. 31, 2016		Year Ended Oct. 31, 2015	
	Amount	Shares	Amount	Shares
Emerging Markets Value Portfolio				
Class R2 Shares				
Shares Issued	$ 26,972	1,227	$ 30,224	1,180
Shares Issued in Lieu of Cash Distributions	2,365	110	1,822	79
Shares Redeemed	(15,075)	(714)	(36,071)	(1,484)
Net Increase (Decrease) — Class R2 Shares	$ 14,262	623	$ (4,025)	(225)
Institutional Class Shares				
Shares Issued	$ 2,794,365	131,949	$ 3,605,561	146,249
Shares Issued in Lieu of Cash Distributions	413,784	19,201	330,322	14,260
Shares Redeemed	(3,524,430)	(162,649)	(4,083,777)	(163,185)
Net Increase (Decrease) — Institutional Class Shares	$ (316,281)	(11,499)	$ (147,894)	(2,676)

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*: Enhanced U.S. Large Company Portfolio, International Equity Portfolios and 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 Enhanced U.S. Large Company Portfolio may also enter into forward currency contracts to transfer balances from one currency to another currency. 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 a 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. At October 31, 2016, 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 October 31, 2016	Unrealized Foreign Exchange Gain (Loss)
11/04/16	(8,024)	Canadian Dollar	Bank of America Corp.	$ (6,085)	$ (5,983)	$102
12/01/16	(12,226)	Denmark Krone	Citibank, N.A.	(1,787)	(1,807)	(20)
11/02/16	21,610	Euro	Citibank, N.A.	23,649	23,722	73
11/02/16	(21,610)	Euro	JP Morgan	(24,311)	(23,723)	588
12/05/16	(21,951)	Euro	Citibank, N.A.	(24,055)	(24,130)	(75)
11/30/16	(69,716)	Hong Kong Dollar	ANZ Securities	(8,989)	(8,990)	(1)
12/01/16	(2,314,926)	Japanese Yen	Citibank, N.A.	(22,115)	(22,095)	20
11/22/16	(23,113)	Swedish Krona	Citibank, N.A.	(2,625)	(2,561)	64
11/29/16	(5,768)	Swiss Franc	State Street Bank and Trust	(5,817)	(5,837)	(20)
11/22/16	(11,511)	UK Pound Sterling	State Street Bank and Trust	(14,013)	(14,095)	(82)
				$(86,148)	$(85,499)	$649

* 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:* 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. 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 October 31, 2016, the following Portfolios had outstanding futures contracts (dollar amounts in thousands):

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
Enhanced U.S. Large Company Portfolio	S&P 500 Emini Index®	12/16/16	2,258	$239,359	$252	—
				$239,359	$252	—

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Targeted Value Portfolio	S&P 500 Emini Index®	12/16/16	760	$80,564	$(2,039)	$3,420
				$80,564	$(2,039)	$3,420

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Small Cap Value Portfolio	S&P 500 Emini Index®	12/16/16	2,738	$290,242	$(3,946)	$12,321
				$290,242	$(3,946)	$12,321

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Core Equity 1 Portfolio	S&P 500 Emini Index®	12/16/16	1,120	$118,726	$(3,224)	$5,040
				$118,726	$(3,224)	$5,040

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Core Equity 2 Portfolio	S&P 500 Emini Index®	12/16/16	1,260	$133,566	$(3,630)	$5,670
				$133,566	$(3,630)	$5,670

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Vector Equity Portfolio	S&P 500 Emini Index®	12/16/16	290	$30,741	$(835)	$1,305
				$30,741	$(835)	$1,305

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Small Cap Portfolio	Russell 2000 Index®	12/16/16	552	$ 65,649	$(3,300)	$3,028
U.S. Small Cap Portfolio	S&P 500 Emini Index®	12/16/16	588	62,331	(990)	2,875
				$127,980	$(4,290)	$5,903

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Micro Cap Portfolio	Russell 2000 Index®	12/16/16	196	$23,310	$(1,224)	$1,055
U.S. Micro Cap Portfolio	S&P 500 Emini Index®	12/16/16	345	36,572	(438)	1,654
				$59,882	$(1,662)	$2,709

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
DFA Real Estate Securities Portfolio	S&P 500 Emini Index®	12/16/16	536	$56,819	$(1,518)	$2,412
				$56,819	$(1,518)	$2,412

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
Large Cap International Portfolio	MINI MSCI EAFE Index®	12/16/16	190	$15,824	$(579)	$ 735
Large Cap International Portfolio	S&P 500 Emini Index®	12/16/16	150	15,901	(291)	738
				$31,725	$(870)	$1,473

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
International Core Equity Portfolio	S&P 500 Emini Index®	12/16/16	1,340	$142,047	$(2,948)	$6,030
				$142,047	$(2,948)	$6,030

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
International Small Company Portfolio	Russell 2000 Index®	12/16/16	270	$32,111	$(1,548)	$1,450
International Small Company Portfolio	S&P 500 Emini Index®	12/16/16	505	53,533	(1,240)	2,416
				$85,644	$(2,788)	$3,866

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
DFA International Real Estate Securities Portfolio	S&P 500 Emini Index®	12/16/16	275	$29,151	$(304)	$1,238
				$29,151	$(304)	$1,238

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
DFA International Small Cap Value Portfolio	Russell 2000 Index®	12/16/16	100	$ 11,893	$ (621)	$ 513
DFA International Small Cap Value Portfolio	S&P 500 Emini Index®	12/16/16	1,125	119,256	(2,837)	5,140
				$131,149	$(3,458)	$5,653

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
Selectively Hedged Global Equity Portfolio	S&P 500 Emini Index®	12/16/16	127	$13,463	$(348)	$572
				$13,463	$(348)	$572

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
Emerging Markets Core Equity Portfolio	MINI MSCI Emerging Markets Index®	12/16/16	650	$ 29,364	$ (206)	$1,256
Emerging Markets Core Equity Portfolio	S&P 500 Emini Index®	12/16/16	1,238	131,234	(3,241)	5,615
				$160,598	$(3,447)	$6,871

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2016 (amounts in thousands):

	Forward Currency Contracts	Futures
Enhanced U.S. Large Company Portfolio	—	$206,092
U.S. Targeted Value Portfolio	—	54,741
U.S. Small Cap Value Portfolio	—	204,770
U.S. Core Equity 1 Portfolio	—	83,185
U.S. Core Equity 2 Portfolio	—	93,600
U.S. Vector Equity Portfolio	—	21,552
U.S. Small Cap Portfolio	—	94,517
U.S. Micro Cap Portfolio	—	40,166
DFA Real Estate Securities Portfolio	—	42,383
Large Cap International Portfolio *	$ 1,268	19,922
International Core Equity Portfolio *	695	104,335
International Small Company Portfolio	—	69,319
DFA International Real Estate Securities Portfolio*	349	26,287
DFA International Small Cap Value Portfolio *	914	115,375
International Vector Equity Portfolio *	211	—
World ex U.S. Targeted Value Portfolio *	7	—
World ex U.S. Core Equity Portfolio *	174	—
Selectively Hedged Global Equity Portfolio	106,282	12,902
Emerging Markets Core Equity Portfolio *	606	122,171

* The Portfolio had derivative activity during the period but it did not have open forward currency contract positions at October 31, 2016.

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 October 31, 2016:

	Location on the Statements of Assets and Liabilities	
Derivative Type	Asset Derivatives	Liability Derivatives
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 October 31, 2016 (amounts in thousands):

	Asset Derivatives Value		
	Total Value at October 31, 2016	Foreign Exchange Contracts	Equity Contracts*
Enhanced U.S. Large Company Portfolio	$ 252	—	$ 252
Selectively Hedged Global Equity Portfolio	847	$ 847	—

	Liability Derivatives Value		
	Total Value at October 31, 2016	Foreign Exchange Contracts	Equity Contracts*
U.S. Targeted Value Portfolio	$(2,039)	—	$(2,039)
U.S. Small Cap Value Portfolio	(3,946)	—	(3,946)
U.S. Core Equity 1 Portfolio	(3,224)	—	(3,224)
U.S. Core Equity 2 Portfolio	(3,630)	—	(3,630)
U.S. Vector Equity Portfolio	(835)	—	(835)
U.S. Small Cap Portfolio	(4,290)	—	(4,290)
U.S. Micro Cap Portfolio	(1,662)	—	(1,662)
DFA Real Estate Securities Portfolio	(1,518)	—	(1,518)
Large Cap International Portfolio	(870)	—	(870)
International Core Equity Portfolio	(2,948)	—	(2,948)
International Small Company Portfolio	(2,788)	—	(2,788)
DFA International Real Estate Securities Portfolio	(304)	—	(304)
DFA International Small Cap Value Portfolio	(3,458)	—	(3,458)
Selectively Hedged Global Equity Portfolio	(546)	$(198)	(348)
Emerging Markets Core Equity Portfolio	(3,447)	—	(3,447)

* 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 year ended October 31, 2016:

Derivative Type	Location of Gain (Loss) on Derivatives
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 year ended October 31, 2016 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
Enhanced U.S. Large Company Portfolio	$ 7,848	—	$ 7,848
U.S. Large Cap Value Portfolio	17,635	—	17,635
U.S. Targeted Value Portfolio	6,695	—	6,695
U.S. Small Cap Value Portfolio	42,945	—	42,945
U.S. Core Equity 1 Portfolio	14,545	—	14,545

	Realized Gain (Loss) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
U.S. Core Equity 2 Portfolio	$16,424	—	$16,424
U.S. Vector Equity Portfolio	3,911	—	3,911
U.S. Small Cap Portfolio	18,220	—	18,220
U.S. Micro Cap Portfolio	4,507	—	4,507
DFA Real Estate Securities Portfolio	6,786	—	6,786
Large Cap International Portfolio	2,586	$ (1)	2,587
International Core Equity Portfolio	19,272	(3)	19,275
International Small Company Portfolio	17,796	—	17,796
Continental Small Company Portfolio	50	—	50
DFA International Real Estate Securities Portfolio	4,480	48	4,432
DFA Global Real Estate Securities Portfolio	757	—	757
DFA International Small Cap Value Portfolio	29,244	27	29,217
International Vector Equity Portfolio	138	(44)	182
World ex U.S. Value Portfolio	112	—	112
World ex U.S. Targeted Value Portfolio	8	8	—
World ex U.S. Core Equity Portfolio	(629)	—	(629)
Selectively Hedged Global Equity Portfolio	2,131	371	1,760
Emerging Markets Portfolio	5,655	—	5,655
Emerging Markets Small Cap Portfolio	4,016	—	4,016
Emerging Markets Value Portfolio	11,373	—	11,373
Emerging Markets Core Equity Portfolio	30,116	—	30,116

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
Enhanced U.S. Large Company Portfolio	$ (557)	—	$ (557)
U.S. Large Cap Value Portfolio	(3,292)	—	(3,292)
U.S. Targeted Value Portfolio	(2,039)	—	(2,039)
U.S. Small Cap Value Portfolio	(3,946)	—	(3,946)
U.S. Core Equity 1 Portfolio	(3,224)	—	(3,224)
U.S. Core Equity 2 Portfolio	(3,630)	—	(3,630)
U.S. Vector Equity Portfolio	(835)	—	(835)
U.S. Small Cap Portfolio	(4,290)	—	(4,290)
U.S. Micro Cap Portfolio	(1,662)	—	(1,662)
DFA Real Estate Securities Portfolio	(1,518)	—	(1,518)
Large Cap International Portfolio	(870)	—	(870)
International Core Equity Portfolio	(2,948)	—	(2,948)
International Small Company Portfolio	(2,771)	—	(2,771)
Continental Small Company Portfolio	2	—	2
DFA International Real Estate Securities Portfolio	(304)	—	(304)
DFA International Small Cap Value Portfolio	(3,458)	—	(3,458)
World ex U.S. Value Portfolio	(19)	—	(19)
Selectively Hedged Global Equity Portfolio	(559)	$541	(1,100)
Emerging Markets Portfolio	(263)	—	(263)
Emerging Markets Small Cap Portfolio	286	—	286
Emerging Markets Value Portfolio	(391)	—	(391)
Emerging Markets Core Equity Portfolio	(3,447)	—	(3,447)

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 October 31, 2016 (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				
Selectively Hedged Global Equity Portfolio										
Forward Currency Contracts	$847	$847	$(95)	—	$752	$198	$198	$(95)	—	$103

(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 30, 2016, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2016. 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 29, 2017.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $500 million unsecured line of credit with its international custodian bank effective January 8, 2016. A line of credit with similar

terms was in effect through January 7, 2016. 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. 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 7, 2017.

For the year ended October 31, 2016, 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 Cap Equity Portfolio	1.04%	$ 2,324	29	$ 2	$ 8,804
U.S. Targeted Value Portfolio	1.05%	12,631	5	2	19,633
U.S. Vector Equity Portfolio	0.87%	1,177	3	—	1,177
Large Cap International Portfolio	1.13%	2,459	3	—	4,761
International Core Equity Portfolio	1.10%	32,535	13	13	55,150
International Small Company Portfolio	1.00%	3,790	13	1	18,387
DFA International Small Cap Value Portfolio	1.04%	31,688	8	7	61,254
International Vector Equity Portfolio	1.12%	3,589	32	4	8,719
World ex U.S. Value Portfolio	1.08%	313	62	1	3,180
World ex U.S. Targeted Value Portfolio	1.09%	2,620	50	4	7,642
World ex U.S. Core Equity Portfolio	0.94%	2,673	10	1	5,264
World Core Equity Portfolio	1.08%	1,089	20	1	4,841
Emerging Markets Core Equity Portfolio	0.94%	36,977	28	26	121,214

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2016, that each Portfolio's available line of credit was utilized.

There were no outstanding borrowings by Portfolios under the lines of credit as of October 31, 2016.

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 year ended October 31, 2016.

J. Affiliated Trades:

Cross trades for the year ended October 31, 2016, 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 year ended October 31, 2016, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

Portfolio	Purchases	Sales	Realized Gain (Loss)
U.S. Large Cap Equity Portfolio	$ 27,570	$ 24,560	$ (2,752)
U.S. Targeted Value Portfolio	198,462	258,264	33,497
U.S. Small Cap Value Portfolio	41,485	529,351	56,512
U.S. Core Equity 1 Portfolio	204,530	143,651	(15,380)
U.S. Core Equity 2 Portfolio	254,997	140,170	1,373
U.S. Vector Equity Portfolio	46,739	54,146	11,343
U.S. Small Cap Portfolio	327,605	83,496	20,824
U.S. Micro Cap Portfolio	94,240	118,943	54,866
DFA Real Estate Securities Portfolio	4,311	2,083	423
Large Cap International Portfolio	53,749	61,512	(1,108)
International Core Equity Portfolio	203,108	255,730	(922)
DFA Global Real Estate Securities Portfolio	1,678	—	—
DFA International Small Cap Value Portfolio	385,406	444,880	41,282
International Vector Equity Portfolio	20,229	22,944	(79)
World ex U.S. Targeted Value Portfolio	6,070	10,962	545
World ex U.S. Core Equity Portfolio	15,173	16,486	(232)
Emerging Markets Core Equity Portfolio	14,853	15,515	(1,558)

K. Securities Lending:

As of October 31, 2016, 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):

	Market Value	Uninvested Cash
U.S. Large Cap Equity Portfolio	$ 9,409	—
U.S. Targeted Value Portfolio	367,153	—
U.S. Small Cap Value Portfolio	194,743	—
U.S. Core Equity 1 Portfolio	622,368	—
U.S. Core Equity 2 Portfolio	561,339	—
U.S. Vector Equity Portfolio	163,776	—
U.S. Small Cap Portfolio	232,046	—
U.S. Micro Cap Portfolio	83,144	—
DFA Real Estate Securities Portfolio	146,276	—
Large Cap International Portfolio	9,368	—
International Core Equity Portfolio	65,844	—
DFA International Real Estate Securities Portfolio	5,917	—
DFA International Small Cap Value Portfolio	20,275	$1,382
International Vector Equity Portfolio	5,330	—
World ex U.S. Targeted Value Portfolio	1,907	—
World ex U.S. Core Equity Portfolio	14,969	110
Emerging Markets Core Equity	651,321	—

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 October 31, 2016:

	Remaining Contractual Maturity of the Agreements As of October 31, 2016				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
U.S. Large Cap Equity Portfolio					
Common Stocks, Rights/Warrants	$ 46,037,222	—	—	—	$ 46,037,222
U.S. Targeted Value Portfolio					
Common Stocks	1,240,541,205	—	—	—	1,240,541,205
DFA Real Estate Securities Portfolio					
Common Stocks	461,556,560	—	—	—	461,556,560
International Core Equity Portfolio					
Common Stocks, Rights/Warrants	1,236,637,558	—	—	—	1,236,637,558
Emerging Markets Core Equity Portfolio					
Common Stocks	1,040,127,894	—	—	—	1,040,127,884
DFA Global Real Estate Securities Portfolio					
Common Stocks	34,027,679	—	—	—	34,027,679
World ex U.S. Targeted Value Portfolio					
Common Stocks	7,145,456	—	—	—	7,145,456
U.S. Core Equity 1 Portfolio					
Common Stocks, Rights/Warrants	1,416,230,536	—	—	—	1,416,230,536
U.S. Core Equity 2 Portfolio					
Common Stocks, Rights/Warrants	1,865,189,843	—	—	—	1,865,189,843
International Vector Equity Portfolio					
Common Stocks	144,254,351	—	—	—	144,254,351
Large Cap International Portfolio					
Common Stocks	207,774,454	—	—	—	207,774,454
DFA International Small Cap Value Portfolio					
Common Stocks	947,512,927	—	—	—	947,512,927

	Remaining Contractual Maturity of the Agreements As of October 31, 2016				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
DFA International Real Estate Securities Portfolio					
Common Stocks	$ 157,926,434	—	—	—	$ 157,926,434
U.S. Vector Equity Portfolio					
Common Stocks, Rights/Warrants	509,342,336	—	—	—	509,342,336
U.S. Small Cap Portfolio					
Common Stocks, Rights/Warrants	2,565,604,574	—	—	—	2,565,604,574
U.S. Small Cap Value Portfolio					
Common Stocks	1,802,024,349	—	—	—	1,802,024,349
U.S. Micro Cap Portfolio					
Common Stocks, Rights/Warrants	804,805,059	—	—	—	804,805,059
World ex U.S. Core Equity Portfolio					
Common Stocks	101,533,454	—	—	—	101,533,454

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. 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.

N. In-Kind Redemptions:

During the year ended October 31, 2016, the following Portfolio realized net gains (losses) on in-kind redemptions as follows:

DFA International Small Cap Value Portfolio	29,398

O. Other:

At October 31, 2016, 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.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
Enhanced U.S. Large Company Portfolio — Institutional Class Shares	4	76%
U.S. Large Cap Equity Portfolio — Institutional Class Shares	3	94%
U.S. Large Cap Value Portfolio — Institutional Class Shares	3	72%
U.S. Targeted Value Portfolio — Class R1 Shares	4	86%
U.S. Targeted Value Portfolio — Class R2 Shares	7	80%

	Number of Shareholders	Approximate Percentage of Outstanding Shares
U.S. Targeted Value Portfolio — Institutional Class Shares	3	58%
U.S. Small Cap Value Portfolio — Institutional Class Shares	3	58%
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	87%
U.S. Small Cap Portfolio — Institutional Class Shares	3	51%
U.S. Micro Cap Portfolio — Institutional Class Shares	5	79%
DFA Real Estate Securities Portfolio — Institutional Class Shares	4	79%
Large Cap International Portfolio — Institutional Class Shares	3	68%
International Core Equity Portfolio	4	73%
International Small Company Portfolio — Institutional Class Shares	4	61%
Japanese Small Company Portfolio — Institutional Class Shares	4	86%
Asia Pacific Small Company Portfolio — Institutional Class Shares	3	89%
United Kingdom Small Company Portfolio — Institutional Class Shares	4	92%
Continental Small Company Portfolio — Institutional Class Shares	4	95%
DFA International Real Estate Securities Portfolio — Institutional Class Shares	4	88%
DFA Global Real Estate Securities Portfolio — Institutional Class Shares	3	72%
DFA International Small Cap Value Portfolio — Institutional Class Shares	4	68%
International Vector Equity Portfolio — Institutional Class Shares	4	91%
World ex U.S. Value Portfolio — Institutional Class Shares	5	84%
World ex U.S. Targeted Value Portfolio — Institutional Class Shares	3	99%
World ex U.S. Core Equity Portfolio — Institutional Class Shares	3	81%
World Core Equity Portfolio	5	90%
Selectively Hedged Global Equity Portfolio — Institutional Class Shares	4	95%
Emerging Markets Portfolio — Institutional Class Shares	4	68%
Emerging Markets Small Cap Portfolio — Institutional Class Shares	3	52%
Emerging Markets Value Portfolio — Class R2 Shares	2	90%
Emerging Markets Value Portfolio — Institutional Class Shares	2	33%
Emerging Markets Core Equity Portfolio — Institutional Class Shares	3	59%

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 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 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 Committee Action remains pending, and a motion to dismiss on behalf of all shareholder defendants in the Committee Action was filed on May 23, 2014. The motion to dismiss is fully-briefed, and the parties await the scheduling of oral argument on the motion. The Committee Action is stayed pending the disposition of the motion to dismiss.

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 taken as expenses by The U.S. Large Cap Value Series as incurred and in a manner similar to any other expense 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.

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Board of Directors of DFA Investment Dimensions Group Inc. and
Shareholders of the Portfolios, as defined:

In our opinion, the accompanying statements of assets and liabilities, including the schedules of investments/ summary schedules of portfolio holdings, and the related statements of operations and of changes in net assets and the financial highlights present fairly, in all material respects, the financial position of Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, 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, International Core Equity Portfolio, International Small Company Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, 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, 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, Selectively Hedged Global Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio, Emerging Markets Value Portfolio and Emerging Markets Core Equity Portfolio (constituting portfolios within DFA Investment Dimensions Group Inc., hereafter referred to as the "Portfolios") as of October 31, 2016, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period then ended and the financial highlights for each of the periods indicated, in conformity with accounting principles generally accepted in the United States of America. These financial statements and financial highlights (hereafter referred to as "financial statements") are the responsibility of the Portfolios' management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these financial statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits, which included confirmation of securities as of October 31, 2016 by correspondence with the custodians, brokers and the transfer agents of the investee funds, provide a reasonable basis for our opinion.

PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 20, 2016

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

As noted in the table provided below, the following Portfolios paid distributions to shareholders of record that included amounts from net investment income and return of capital. 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. Each Portfolio will send (or has sent) shareholders a Form 1099-DIV (or a financial intermediary should provide (or has provided) shareholders with similar information) for the relevant calendar year informing shareholders how to report these distributions for federal income tax purposes.

	% Breakdown of Distribution Sources			
Portfolio Name	Net Investment Income	Net Realized Capital Gains: Short-Term	Net Realized Capital Gains: Long-Term	Return of Capital
Enhanced U.S. Large Company Portfolio				
December 16, 2015	76%	0%	0%	24%
U.S. Large Cap Equity Portfolio				
December 16, 2015	91%	0%	0%	9%
U.S. Large Cap Value Portfolio				
December 16, 2015	90%	0%	0%	10%
U.S. Targeted Value Portfolio				
December 16, 2015	87%	0%	0%	13%
U.S. Small Cap Value Portfolio				
December 16, 2015	57%	0%	0%	43%
March 30, 2016	36%	0%	0%	64%
June 29, 2016	42%	0%	0%	58%
U.S. Core Equity 1 Portfolio				
December 15, 2015	87%	0%	0%	13%
U.S. Core Equity 2 Portfolio				
December 15, 2015	89%	0%	0%	11%
U.S. Vector Equity Portfolio				
December 16, 2015	88%	0%	0%	12%
U.S. Small Cap Portfolio				
December 16, 2015	81%	0%	0%	19%
March 30, 2016	98%	0%	0%	2%
June 29, 2016	97%	0%	0%	3%
U.S. Micro Cap Portfolio				
December 16, 2015	71%	0%	0%	29%
March 30, 2016	74%	0%	0%	26%
June 29, 2016	72%	0%	0%	28%
Large Cap International Portfolio				
December 15, 2015	72%	0%	0%	28%
June 29, 2016	97%	0%	0%	3%
International Core Equity Portfolio				
December 15, 2015	65%	0%	0%	35%
June 29, 2016	99%	0%	0%	1%
International Small Company Portfolio				
December 16, 2015	38%	0%	0%	62%
March 30, 2016	9%	0%	0%	91%
June 29, 2016	51%	0%	0%	49%
September 29, 2016	22%	0%	0%	78%
Japanese Small Company Portfolio				
December 16, 2015	21%	0%	0%	79%

Portfolio Name	% Breakdown of Distribution Sources			
	Net Investment Income	Net Realized Capital Gains: Short-Term	Net Realized Capital Gains: Long-Term	Return of Capital
Asia Pacific Small Company Portfolio				
December 16, 2015	8%	0%	0%	92%
United Kingdom Small Company Portfolio				
December 16, 2015	52%	0%	0%	48%
March 30, 2016	45%	0%	0%	55%
June 29, 2016	39%	0%	0%	61%
Continental Small Company Portfolio				
December 16, 2015	52%	0%	0%	48%
March 30, 2016	78%	0%	0%	22%
June 29, 2016	98%	0%	0%	2%
DFA International Real Estate Securities Portfolio				
December 15, 2015	0%	0%	0%	100%
DFA Global Real Estate Securities Portfolio				
December 16, 2015	98%	0%	0%	2%
DFA International Small Cap Value Portfolio				
December 15, 2015	33%	0%	0%	67%
March 30, 2016	0%	0%	0%	100%
June 29, 2016	37%	0%	0%	63%
September 29, 2016	0%	0%	0%	100%
International Vector Equity Portfolio				
December 15, 2015	67%	0%	0%	33%
June 29, 2016	96%	0%	0%	4%
World ex U.S. Value Portfolio				
December 16, 2015	75%	0%	0%	25%
June 29, 2016	95%	0%	0%	5%
World ex U.S. Targeted Value Portfolio				
December 16, 2015	44%	0%	0%	56%
June 29, 2016	98%	0%	0%	2%
World ex U.S. Core Equity Portfolio				
December 16, 2015	85%	0%	0%	15%
World Core Equity Portfolio				
March 30, 2016	99%	0%	0%	1%
June 29, 2016	100%	0%	0%	0%*
Selectively Hedged Global Equity Portfolio				
December 16, 2015	99%	0%	0%	1%
Emerging Markets Portfolio				
December 16, 2015	30%	0%	0%	70%
March 30, 2016	0%	0%	0%	100%
June 29, 2016	75%	0%	0%	25%
Emerging Markets Small Cap Portfolio				
December 16, 2015	35%	0%	0%	65%
March 30, 2016	0%	0%	0%	100%
June 29, 2016	24%	0%	0%	76%
Emerging Markets Value Portfolio				
December 16, 2015	20%	0%	0%	80%
March 30, 2016	0%	0%	0%	100%
June 29, 2016	0%	0%	0%	100%
September 29, 2016	1%	0%	0%	99%

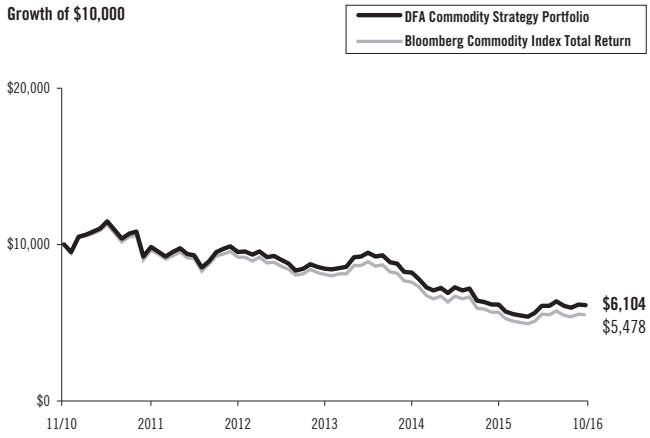
Portfolio Name	% Breakdown of Distribution Sources			
	Net Investment Income	Net Realized Capital Gains: Short-Term	Net Realized Capital Gains: Long-Term	Return of Capital
Emerging Markets Core Equity Portfolio				
December 15, 2015	34%	0%	0%	66%
March 30, 2016	5%	0%	0%	95%
June 29, 2016	79%	0%	0%	21%

* Amount is less than 1%.

Each Portfolio estimates that it has distributed more than the amount of net investment income and net realized capital gains; therefore, a portion of the distributions may be a return of capital. A return of capital may occur, for example, when some or all of the shareholder's investment in a Portfolio is returned to the shareholder. A return of capital does not necessarily reflect a Portfolio's investment performance and should not be confused with yield or income. When distributions exceed total return performance, the difference will reduce a Portfolio's net asset value per share.

DFA Commodity Strategy Portfolio vs. Bloomberg Commodity Index Total Return

November 9, 2010-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	-0.26%	-9.03%	-7.93%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

Bloomberg Barclays data provided by Bloomberg.

Commodity Market Review **12 Months Ended October 31, 2016**

During the fiscal year ended October 31, 2016, the Bloomberg Commodity Index Total Return returned -2.62%. Sectors with significant declines included energy, which returned -18.5% and livestock, which returned -21.4%. Among sectors with positive returns, precious metals led at 11.22%, followed by industrial metals at 7.75% and agriculture at 3.26%.

DFA Commodity Strategy Portfolio

The DFA Commodity Strategy Portfolio seeks total return consisting of capital appreciation and current income. The Portfolio generally invests in commodity-linked derivative instruments and fixed income investments. The Portfolio, through its wholly owned subsidiary Dimensional Cayman Commodity Fund I LTD, gains exposure to commodities markets by investing in derivative instruments such as commodity swap contracts, commodity futures and other commodity-linked instruments. The Portfolio pursues commodity exposure based on sector weights of the Bloomberg Commodity Index Total Return, the Portfolio's benchmark. In pursuing the fixed income portion of the Portfolio's investment strategy, Dimensional identifies a broadly diversified universe of eligible U.S. and foreign fixed income securities with defined maturity ranges and credit quality characteristics and then seeks to purchase a broad and diverse portfolio of securities meeting these credit quality standards. In making these purchase decisions, if the anticipated term premium is greater for longer-term securities in the eligible maturity range, Dimensional will generally focus investment in that longer-term area; otherwise, the Portfolio will generally focus investment in the short-term range of the eligible maturity range.

The Portfolio, through the Dimensional Cayman Commodity Fund I LTD, gained exposure to commodities primarily through the use of commodity swap contracts. To a lesser extent, the Portfolio gained exposure to commodities through the use of commodity futures. The Portfolio's commodity swaps provided exposure to the 22 commodities included in the benchmark, whose returns for the period ranged from -29.22% (Kansas wheat) to 42.08% (sugar). During the period, the average duration of the Portfolio's fixed income securities decreased to 1.72 years from 1.84 years.

For the 12 months ended October 31, 2016, the total return was -0.26% for the Portfolio and -2.62% for the Bloomberg Commodity Index Total Return. The Portfolio's outperformance relative to the benchmark was attributable to differences in the management of commodity rolls, commodity curve positioning and investment in short-term investment grade fixed income securities during a period of falling interest rates and narrowing credit spreads.

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.

EXPENSE TABLES

Six Months Ended October 31, 2016

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
DFA Commodity Strategy Portfolio				
Actual Fund Return	$1,000.00	$1,007.80	0.33%	$1.67
Hypothetical 5% Annual Return	$1,000.00	$1,023.48	0.33%	$1.68

* 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 (184), then divided by the number of days in the year (366) 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 September 28, 2016. 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	46.0%
Government	31.1%
Foreign Corporate	18.9%
Foreign Government	3.7%
Supranational	0.3%
	100.0%

DFA COMMODITY STRATEGY PORTFOLIO

CONSOLIDATED SCHEDULE OF INVESTMENTS

October 31, 2016

	Face Amount^ (000)	Value†
BONDS — (64.7%)		
AUSTRALIA — (1.9%)		
Australia & New Zealand Banking Group, Ltd.		
1.250%, 06/13/17	$ 8,000	$ 8,008,768
BHP Billiton Finance USA, Ltd.		
1.625%, 02/24/17	5,000	5,006,750
5.400%, 03/29/17	1,000	1,016,800
Commonwealth Bank of Australia		
1.900%, 09/18/17	2,000	2,010,460
2.300%, 09/06/19	5,100	5,176,627
Macquarie Group, Ltd.		
## 3.000%, 12/03/18	5,000	5,107,495
Westpac Banking Corp.		
2.000%, 08/14/17	3,000	3,017,949
2.250%, 07/30/18	3,200	3,240,125
TOTAL AUSTRALIA		32,584,974
BELGIUM — (0.7%)		
Anheuser-Busch Cos., LLC		
5.600%, 03/01/17	5,000	5,075,900
Anheuser-Busch InBev Worldwide, Inc.		
1.375%, 07/15/17	6,000	6,012,060
TOTAL BELGIUM		11,087,960
CANADA — (5.5%)		
Bank of Montreal		
2.375%, 01/25/19	15,620	15,870,795
Canadian National Railway Co.		
1.450%, 12/15/16	264	264,137
Ontario, Province of Canada		
1.100%, 10/25/17	10,000	10,004,190
1.200%, 02/14/18	15,000	15,014,925
Royal Bank of Canada		
1.500%, 01/16/18	6,180	6,190,772
2.200%, 07/27/18	1,005	1,017,629
1.800%, 07/30/18	8,492	8,536,150
Thomson Reuters Corp.		
1.650%, 09/29/17	3,992	4,002,251
6.500%, 07/15/18	1,000	1,080,871
Toronto-Dominion Bank (The)		
1.400%, 04/30/18	10,000	10,006,170
2.125%, 07/02/19	19,850	20,134,887
TOTAL CANADA		92,122,777
DENMARK — (0.9%)		
Nordea Bank AB		
2.375%, 04/04/19	15,000	15,236,640
FINLAND — (0.4%)		
Municipality Finance P.L.C.		
1.250%, 04/18/19	5,000	4,988,750
FINLAND — (Continued)		
1.750%, 05/21/19	$ 1,150	$ 1,162,121
TOTAL FINLAND		6,150,871
FRANCE — (2.2%)		
BNP Paribas SA		
2.375%, 09/14/17	6,140	6,193,971
BPCE SA		
1.625%, 01/26/18	1,950	1,951,997
Sanofi		
1.250%, 04/10/18	1,800	1,802,821
Societe Generale SA		
2.750%, 10/12/17	7,000	7,090,230
Total Capital Canada, Ltd.		
1.450%, 01/15/18	2,000	2,003,842
Total Capital International SA		
1.550%, 06/28/17	1,040	1,042,406
2.100%, 06/19/19	16,220	16,492,739
TOTAL FRANCE		36,578,006
GERMANY — (0.9%)		
Daimler Finance North America LLC		
## 1.650%, 03/02/18	11,290	11,313,235
Deutsche Bank AG		
6.000%, 09/01/17	4,300	4,409,469
TOTAL GERMANY		15,722,704
IRELAND — (0.5%)		
Actavis, Inc.		
1.875%, 10/01/17	7,500	7,529,610
Medtronic, Inc.		
1.375%, 04/01/18	300	300,650
TOTAL IRELAND		7,830,260
ITALY — (0.5%)		
Enel Finance International NV		
## 6.250%, 09/15/17	4,300	4,473,978
Intesa Sanpaolo SpA		
3.875%, 01/16/18	1,500	1,530,269
3.875%, 01/15/19	2,570	2,644,142
TOTAL ITALY		8,648,389
JAPAN — (2.0%)		
American Honda Finance Corp.		
1.550%, 12/11/17	6,075	6,108,327
Mizuho Bank, Ltd.		
## 1.550%, 10/17/17	7,700	7,700,508
Nomura Holdings, Inc.		
2.750%, 03/19/19	1,034	1,053,848
Sumitomo Mitsui Banking Corp.		
2.450%, 01/10/19	3,500	3,547,205

DFA Commodity Strategy Portfolio
CONTINUED

	Face Amount^ (000)	Value†
JAPAN — (Continued)		
Toyota Motor Credit Corp.		
2.000%, 10/24/18	$ 4,149	$ 4,202,107
1.400%, 05/20/19	9,500	9,481,257
2.125%, 07/18/19	1,080	1,097,753
TOTAL JAPAN		33,191,005
NETHERLANDS — (3.3%)		
Bank Nederlandse Gemeenten NV		
1.375%, 09/27/17	10,000	10,031,290
Cooperatieve Centrale Raiffeisen-Boerenleenbank BA		
1.700%, 03/19/18	2,800	2,809,456
Cooperatieve Rabobank UA		
2.250%, 01/14/19	13,665	13,844,572
Heineken NV		
## 1.400%, 10/01/17	2,500	2,503,265
Koninklijke Philips NV		
5.750%, 03/11/18	6,725	7,117,948
Mylan, Inc.		
1.350%, 11/29/16	7,038	7,039,386
Shell International Finance BV		
1.900%, 08/10/18	4,000	4,039,828
2.000%, 11/15/18	3,250	3,290,999
4.300%, 09/22/19	4,875	5,234,117
TOTAL NETHERLANDS		55,910,861
NORWAY — (0.4%)		
Kommunalbanken A.S.		
1.750%, 05/28/19	5,000	5,052,320
Statoil ASA		
1.950%, 11/08/18	1,035	1,045,129
TOTAL NORWAY		6,097,449
SPAIN — (0.7%)		
Santander Bank NA		
2.000%, 01/12/18	4,500	4,498,416
Telefonica Emisiones SAU		
6.221%, 07/03/17	2,000	2,062,740
3.192%, 04/27/18	4,800	4,902,638
TOTAL SPAIN		11,463,794
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.3%)		
European Bank for Reconstruction & Development		
0.750%, 09/01/17	5,000	5,008,025
SWEDEN — (1.9%)		
Kommuninvest I Sverige AB		
1.625%, 02/13/17	4,500	4,508,127
Svensk Exportkredit AB		
1.875%, 06/17/19	17,000	17,228,565
Svenska Handelsbanken AB		
1.625%, 03/21/18	5,000	5,012,335
SWEDEN — (Continued)		
2.250%, 06/17/19	$ 5,000	$ 5,074,325
TOTAL SWEDEN		31,823,352
SWITZERLAND — (1.1%)		
Credit Suisse AG New York		
1.375%, 05/26/17	4,000	3,998,744
Credit Suisse New York		
1.700%, 04/27/18	7,595	7,590,929
UBS AG		
1.800%, 03/26/18	6,900	6,915,711
TOTAL SWITZERLAND		18,505,384
UNITED KINGDOM — (2.8%)		
AstraZeneca P.L.C.		
1.750%, 11/16/18	6,958	6,999,762
BP Capital Markets P.L.C.		
2.248%, 11/01/16	5,000	5,000,000
4.750%, 03/10/19	4,110	4,411,732
British Telecommunications P.L.C.		
1.250%, 02/14/17	1,200	1,200,564
Diageo Capital P.L.C.		
1.500%, 05/11/17	3,500	3,510,083
GlaxoSmithKline Capital, Inc.		
5.650%, 05/15/18	1,028	1,093,565
HSBC USA, Inc.		
1.625%, 01/16/18	10,830	10,836,433
Lloyds Bank P.L.C.		
1.750%, 03/16/18	3,015	3,026,490
1.750%, 05/14/18	5,000	5,021,770
Vodafone Group P.L.C.		
1.625%, 03/20/17	1,000	1,001,380
1.625%, 03/20/17	3,951	3,956,452
1.250%, 09/26/17	750	749,309
TOTAL UNITED KINGDOM		46,807,540
UNITED STATES — (38.7%)		
Abbott Laboratories		
5.125%, 04/01/19	$ 2,835	3,078,365
Air Products & Chemicals, Inc.		
1.200%, 10/15/17	700	700,979
American Express Co.		
7.000%, 03/19/18	12,652	13,602,013
Anthem, Inc.		
5.875%, 06/15/17	3,100	3,186,893
Apple, Inc.		
1.000%, 05/03/18	5,000	4,993,395
1.100%, 08/02/19	4,045	4,017,276
Assurant, Inc.		
2.500%, 03/15/18	203	205,000
AT&T, Inc.		
2.400%, 03/15/17	5,044	5,069,694
1.400%, 12/01/17	3,400	3,395,934
2.300%, 03/11/19	575	580,786
Autodesk, Inc.		
1.950%, 12/15/17	5,650	5,671,651

DFA Commodity Strategy Portfolio
CONTINUED

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
Bank of America Corp.		
3.875%, 03/22/17	$ 3,600	$ 3,638,408
2.000%, 01/11/18	1,000	1,005,010
2.600%, 01/15/19	4,000	4,066,436
Bank of New York Mellon Corp. (The)		
2.100%, 01/15/19	1,000	1,013,376
BB&T Corp.		
1.450%, 01/12/18	1,250	1,251,665
Becton Dickinson and Co.		
1.750%, 11/08/16	1,500	1,500,225
1.450%, 05/15/17	2,000	2,004,334
1.800%, 12/15/17	6,340	6,367,655
Berkshire Hathaway, Inc.		
1.550%, 02/09/18	2,500	2,511,390
2.100%, 08/14/19	2,800	2,853,654
Boston Scientific Corp.		
2.650%, 10/01/18	1,000	1,019,315
Branch Banking & Trust Co.		
1.000%, 04/03/17	1,000	1,000,255
2.300%, 10/15/18	2,000	2,030,622
Bristol-Myers Squibb Co.		
0.875%, 08/01/17	1,685	1,682,671
Capital One Bank USA NA		
2.300%, 06/05/19	2,742	2,770,149
Cardinal Health, Inc.		
1.900%, 06/15/17	5,000	5,023,380
1.700%, 03/15/18	5,239	5,255,309
Caterpillar Financial Services Corp.		
2.450%, 09/06/18	6,000	6,109,674
7.050%, 10/01/18	5,000	5,534,915
CF Industries, Inc.		
6.875%, 05/01/18	6,134	6,472,897
Chevron Corp.		
1.345%, 11/15/17	3,435	3,440,362
1.718%, 06/24/18	1,425	1,434,743
Cisco Systems, Inc.		
1.400%, 02/28/18	14,958	15,014,332
2.125%, 03/01/19	10,000	10,169,760
Citigroup, Inc.		
1.350%, 03/10/17	2,000	2,002,680
2.050%, 12/07/18	7,281	7,321,417
2.550%, 04/08/19	750	763,546
Comcast Corp.		
5.700%, 05/15/18	4,811	5,129,633
Comerica, Inc.		
2.125%, 05/23/19	4,000	4,026,600
ConocoPhillips Co.		
1.050%, 12/15/17	3,000	2,984,670
1.500%, 05/15/18	6,500	6,505,025
Coventry Health Care, Inc.		
5.950%, 03/15/17	3,309	3,366,158
CSX Corp.		
6.250%, 03/15/18	$ 5,731	$ 6,125,430
CVS Health Corp.		
2.250%, 12/05/18	7,000	7,096,523
Danaher Corp.		
1.650%, 09/15/18	2,000	2,013,894
Dollar General Corp.		
1.875%, 04/15/18	2,334	2,343,884
Duke Energy Corp.		
1.625%, 08/15/17	1,019	1,021,822
Eastman Chemical Co.		
2.400%, 06/01/17	1,500	1,510,475
eBay, Inc.		
1.350%, 07/15/17	8,000	8,004,520
EI du Pont de Nemours & Co.		
6.000%, 07/15/18	11,927	12,833,130
Enterprise Products Operating LLC		
1.650%, 05/07/18	5,000	4,997,900
Exxon Mobil Corp.		
1.439%, 03/01/18	8,200	8,229,266
1.305%, 03/06/18	25,430	25,502,882
Fifth Third Bank		
1.450%, 02/28/18	7,000	6,997,620
Ford Motor Credit Co. LLC		
1.500%, 01/17/17	4,500	4,503,497
5.000%, 05/15/18	1,500	1,570,187
2.551%, 10/05/18	5,000	5,060,095
General Mills, Inc.		
5.700%, 02/15/17	5,200	5,269,425
Gilead Sciences, Inc.		
1.850%, 09/04/18	8,531	8,602,609
Goldman Sachs Group, Inc. (The)		
5.950%, 01/18/18	2,000	2,104,272
2.900%, 07/19/18	1,000	1,020,280
7.500%, 02/15/19	4,082	4,589,327
Harris Corp.		
1.999%, 04/27/18	8,500	8,543,690
Hershey Co. (The)		
1.600%, 08/21/18	2,300	2,315,741
Huntington Bancshares, Inc.		
2.600%, 08/02/18	2,600	2,636,993
Intel Corp.		
1.350%, 12/15/17	1,825	1,830,935
International Business Machines Corp.		
1.950%, 02/12/19	27,500	27,886,732
Jefferies Group LLC		
5.125%, 04/13/18	1,000	1,041,466
Johnson Controls, Inc.		
2.600%, 12/01/16	3,475	3,479,375
JPMorgan Chase & Co.		
2.000%, 08/15/17	7,050	7,093,752

DFA Commodity Strategy Portfolio
CONTINUED

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
Kellogg Co.		
1.875%, 11/17/16	$ 1,000	$ 1,000,094
1.750%, 05/17/17	3,000	3,011,580
KeyBank NA		
1.100%, 11/25/16	1,000	1,000,059
2.350%, 03/08/19	7,000	7,120,967
Kraft Heinz Foods Co.		
2.250%, 06/05/17	4,177	4,199,071
Kroger Co. (The)		
2.300%, 01/15/19	1,000	1,015,894
Laboratory Corp. of America Holdings		
2.200%, 08/23/17	6,000	6,039,906
Marsh & McLennan Cos., Inc.		
2.300%, 04/01/17	680	682,425
Mattel, Inc.		
1.700%, 03/15/18	7,000	7,013,531
Maxim Integrated Products, Inc.		
2.500%, 11/15/18	4,417	4,480,728
McDonald's Corp.		
5.800%, 10/15/17	900	939,330
5.350%, 03/01/18	2,000	2,106,302
2.100%, 12/07/18	8,000	8,098,712
McKesson Corp.		
1.400%, 03/15/18	6,000	5,988,180
2.284%, 03/15/19	6,000	6,074,832
MetLife, Inc.		
6.817%, 08/15/18	2,000	2,183,862
7.717%, 02/15/19	1,389	1,579,381
Monsanto Co.		
1.850%, 11/15/18	6,700	6,715,102
Morgan Stanley		
4.750%, 03/22/17	2,430	2,464,783
7.300%, 05/13/19	7,000	7,915,124
NetApp, Inc.		
2.000%, 12/15/17	6,200	6,231,180
NiSource Finance Corp.		
6.800%, 01/15/19	2,000	2,215,794
Nordstrom, Inc.		
6.250%, 01/15/18	5,000	5,281,600
Nucor Corp.		
5.750%, 12/01/17	3,019	3,150,906
NYSE Euronext		
2.000%, 10/05/17	6,730	6,787,272
ONEOK Partners L.P.		
2.000%, 10/01/17	400	401,310
Oracle Corp.		
1.200%, 10/15/17	855	856,923
PACCAR Financial Corp.		
1.750%, 08/14/18	1,900	1,916,783
Pfizer, Inc.		
1.500%, 06/15/18	1,000	1,005,061
2.100%, 05/15/19	30,877	31,407,343
Philip Morris International, Inc.		
5.650%, 05/16/18	6,500	6,920,680
1.875%, 01/15/19	5,000	5,045,245
UNITED STATES — (Continued)		
Phillips 66		
2.950%, 05/01/17	$ 5,000	$ 5,051,055
PNC Bank NA		
1.500%, 02/23/18	3,560	3,568,038
Provident Cos., Inc.		
7.000%, 07/15/18	3,298	3,587,465
Prudential Financial, Inc.		
6.000%, 12/01/17	518	542,767
QUALCOMM, Inc.		
1.400%, 05/18/18	1,000	1,001,113
Reynolds American, Inc.		
2.300%, 06/12/18	5,850	5,927,173
Roper Technologies, Inc.		
2.050%, 10/01/18	1,500	1,513,907
Scripps Networks Interactive, Inc.		
2.700%, 12/15/16	5,000	5,010,005
Southern Co. (The)		
1.300%, 08/15/17	3,000	3,001,578
2.450%, 09/01/18	2,700	2,745,222
Stryker Corp.		
1.300%, 04/01/18	600	600,055
# 2.000%, 03/08/19	8,000	8,073,600
SunTrust Banks, Inc.		
2.500%, 05/01/19	7,735	7,889,112
Symantec Corp.		
2.750%, 06/15/17	7,278	7,331,719
Target Corp.		
2.300%, 06/26/19	10,000	10,245,050
Thermo Fisher Scientific, Inc.		
2.400%, 02/01/19	3,000	3,050,106
Total System Services, Inc.		
2.375%, 06/01/18	6,500	6,542,309
U.S. Bancorp		
2.200%, 04/25/19	5,000	5,096,770
UnitedHealth Group, Inc.		
1.400%, 12/15/17	1,956	1,960,485
1.625%, 03/15/19	3,000	3,015,039
US Bancorp		
1.650%, 05/15/17	1	1,002
US Bank NA		
1.400%, 04/26/19	10,000	9,981,630
Verizon Communications, Inc.		
3.650%, 09/14/18	5,000	5,187,315
Viacom, Inc.		
3.500%, 04/01/17	1,000	1,009,083
2.200%, 04/01/19	5,000	5,023,805
Wal-Mart Stores, Inc.		
1.125%, 04/11/18	14,633	14,644,941
Walgreens Boots Alliance, Inc.		
1.750%, 05/30/18	8,000	8,037,680
Walt Disney Co. (The)		
1.500%, 09/17/18	3,000	3,022,830
Wells Fargo & Co.		
2.625%, 12/15/16	4,000	4,008,528
1.500%, 01/16/18	700	699,909

DFA Commodity Strategy Portfolio
CONTINUED

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
Whirlpool Co.		
1.350%, 03/01/17	$ 2,000	$ 2,001,830
1.650%, 11/01/17	7,000	7,018,998
Zoetis, Inc.		
1.875%, 02/01/18	6,564	6,576,754
TOTAL UNITED STATES		647,814,807
TOTAL BONDS		1,082,584,798
AGENCY OBLIGATIONS — (1.2%)		
Federal Home Loan Bank		
2.250%, 09/08/17	10,000	10,133,440
1.625%, 06/14/19	10,000	10,150,170
TOTAL AGENCY OBLIGATIONS		20,283,610
U.S. TREASURY OBLIGATIONS — (28.0%)		
U.S. Treasury Notes		
0.875%, 01/15/18	39,000	39,062,478
‡†† 1.375%, 06/30/18	$193,000	$ 194,726,385
0.750%, 02/15/19	38,000	37,858,982
0.875%, 06/15/19	66,000	65,853,018
0.875%, 09/15/19	100,000	99,660,200
1.000%, 09/30/19	32,000	32,009,984
TOTAL U.S. TREASURY OBLIGATIONS		469,171,047
TOTAL INVESTMENT SECURITIES		1,572,039,455

	Shares	
SECURITIES LENDING COLLATERAL — (6.1%)		
§@ DFA Short Term Investment Fund	8,849,205	102,402,999
TOTAL INVESTMENTS — (100.0%) (Cost $1,672,990,275)		$1,674,442,454

Summary of the Portfolio's investments as of October 31, 2016, 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	—	$ 32,584,974	—	$ 32,584,974
Belgium	—	11,087,960	—	11,087,960
Canada	—	92,122,777	—	92,122,777
Denmark	—	15,236,640	—	15,236,640
Finland	—	6,150,871	—	6,150,871
France	—	36,578,006	—	36,578,006
Germany	—	15,722,704	—	15,722,704
Ireland	—	7,830,260	—	7,830,260
Italy	—	8,648,389	—	8,648,389
Japan	—	33,191,005	—	33,191,005
Netherlands	—	55,910,861	—	55,910,861
Norway	—	6,097,449	—	6,097,449
Spain	—	11,463,794	—	11,463,794
Supranational Organization Obligations	—	5,008,025	—	5,008,025
Sweden	—	31,823,352	—	31,823,352
Switzerland	—	18,505,384	—	18,505,384
United Kingdom	—	46,807,540	—	46,807,540
United States	—	647,814,807	—	647,814,807
Agency Obligations	—	20,283,610	—	20,283,610
U.S. Treasury Obligations	—	469,171,047	—	469,171,047
Securities Lending Collateral	—	102,402,999	—	102,402,999
Swap Agreements**	—	(21,558,245)	—	(21,558,245)
Futures Contracts**	$(1,115,097)	—	—	(1,115,097)
TOTAL	$(1,115,097)	$1,652,884,209	—	$1,651,769,112

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

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO

CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2016
(Amounts in thousands, except share and per share amounts)

ASSETS:	
Investments at Value (including $100,273 of securities on loan)	$ 1,572,039
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $102,401)	102,403
Cash	41,600
Segregated Cash for Swaps Contracts	340
Receivables:	
Interest	8,172
Securities Lending Income	8
Fund Shares Sold	1,101
Prepaid Expenses and Other Assets	34
Total Assets	1,725,697
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned	102,401
Fund Shares Redeemed	1,863
Due to Advisor	400
Futures Margin Variation	1,264
Unrealized Loss on Swap Contracts	21,558
Accrued Expenses and Other Liabilities	114
Total Liabilities	127,600
NET ASSETS	$ 1,598,097
SHARES OUTSTANDING, $0.01 PAR VALUE (1)	271,878,312
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE	**$ 5.88**
Investments at Cost	$ 1,570,589
NET ASSETS CONSIST OF:	
Paid-In Capital	$ 1,586,037
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	32,632
Accumulated Net Realized Gain (Loss)	658
Net Unrealized Appreciation (Depreciation)	(21,230)
NET ASSETS	$ 1,598,097
(1) NUMBER OF SHARES AUTHORIZED	800,000,000

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO

CONSOLIDATED STATEMENT OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(Amounts in thousands)

Investment Income	
Interest	$ 16,899
Income from Securities Lending	59
Total Investment Income	16,958
Expenses	
Investment Management Fees	4,845
Accounting & Transfer Agent Fees	77
Custodian Fees	53
Filing Fees	156
Shareholders' Reports	68
Directors'/Trustees' Fees & Expenses	9
Professional Fees	38
Other	35
Total Expenses	5,281
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note D)	(866)
Fees Paid Indirectly (Note D)	(18)
Net Expenses	4,397
Net Investment Income (Loss)	12,561
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**	484
Futures	5,533
Swap Contracts	22,428
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	1,678
Futures	9
Swap Contracts	(20,194)
Net Realized and Unrealized Gain (Loss)	9,938
Net Increase (Decrease) in Net Assets Resulting from Operations	$ 22,499

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

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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	$ 12,561	$ 9,267
Net Realized Gain (Loss) on:		
Investment Securities Sold*	484	(8,732)
Futures	5,533	(17,337)
Swap Contracts	22,428	(339,100)
Foreign Currency Transactions	—	5,799
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	1,678	4,896
Futures	9	84
Swap Contracts	(20,194)	11,136
Translation of Foreign Currency Denominated Amounts	—	(1,816)
Net Increase (Decrease) in Net Assets Resulting from Operations	22,499	(335,803)
Distributions From:		
Net Investment Income:		
Institutional Class Shares	(7,538)	(9,071)
Net Short-Term Gains:		
Institutional Class Shares	—	(14)
Net Long-Term Gains:		
Institutional Class Shares	(155)	(889)
Total Distributions	(7,693)	(9,974)
Capital Share Transactions (1):		
Shares Issued	1,017,341	1,078,341
Shares Issued in Lieu of Cash Distributions	7,499	9,738
Shares Redeemed	(648,620)	(729,422)
Net Increase (Decrease) from Capital Share Transactions	376,220	358,657
Total Increase (Decrease) in Net Assets	391,026	12,880
Net Assets		
Beginning of Year	1,207,071	1,194,191
End of Year	$1,598,097	$1,207,071
(1) Shares Issued and Redeemed:		
Shares Issued	183,938	159,948
Shares Issued in Lieu of Cash Distributions	1,318	1,339
Shares Redeemed	(116,801)	(107,182)
Net Increase (Decrease) from Shares Issued and Redeemed	68,455	54,105
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 32,632**	**$ (102)**

* 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				
	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	$ 5.93	$ 8.00	$ 8.30	$ 9.40	$ 9.77
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.05	0.05	0.06	0.06	0.07
Net Gains (Losses) on Securities (Realized and Unrealized)	(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	(0.03)	(0.06)	(0.04)	(0.04)	(0.06)
Net Realized Gains	—	(0.01)	(0.01)	(0.02)	(0.01)
Total Distributions	(0.03)	(0.07)	(0.05)	(0.06)	(0.07)
Net Asset Value, End of Period	$ 5.88	$ 5.93	$ 8.00	$ 8.30	$ 9.40
Total Return	(0.26)%	(25.16)%	(3.08)%	(11.15)%	(3.08)%
Net Assets, End of Period (thousands)	$1,598,097	$1,207,071	$1,194,191	$786,314	$458,079
Ratio of Expenses to Average Net Assets	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)	0.40%	0.40%	0.39%	0.40%	0.41%
Ratio of Net Investment Income to Average Net Assets	0.95%	0.77%	0.65%	0.66%	0.79%
Portfolio Turnover Rate	159%	124%	104%	64%	69%

See page 1 for the Definitions of Abbreviations and Footnotes.

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-five 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 year ended October 31, 2016, 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' 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 October 31, 2016, 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 October 31, 2016, the Portfolio held a $322,425,722 investment in the Subsidiary, representing 20.18% 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 year ended October 31, 2016, 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 a class 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 ("the Money Market Series") 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, 2017, 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 October 31, 2016, 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 year ended October 31, 2016, approximately $866 (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 year ended October 31, 2016, expenses reduced were as follows (amounts in thousands):

	Fees Paid Indirectly
DFA Commodity Strategy Portfolio	$18

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 year ended October 31, 2016, the total related amounts paid by the Fund to the CCO were $291 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

E. Deferred Compensation:

At October 31, 2016, 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	$14

F. Purchases and Sales of Securities:

For the year ended October 31, 2016, the Portfolio transactions related to investment securities, other than short-term securities (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
DFA Commodity Strategy Portfolio	$1,198,026	$1,730,299	$830,856	$309,617

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):

	Increase (Decrease) Paid-In Capital	Increase (Decrease) Undistributed Net Investment Income	Increase (Decrease) Accumulated Net Realized Gains (Losses)
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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
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):

	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)
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 October 31, 2016, 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)
DFA Commodity Strategy Portfolio	$1,673,921	$1,374	$(852)	$522

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 October 31, 2016, the Subsidiary had the following outstanding commodity-linked futures contracts (dollar amounts in thousands):

Description	Expiration Date	Number of Contracts	Contract Amount	Unrealized Gain (Loss)
Brent Crude Oil Futures	11/30/16	244	$ 11,861	$ (449)
CBT Wheat Futures	12/14/16	161	3,351	5
Coffee 'C' Futures	12/19/16	57	3,509	227
Copper Futures	12/28/16	164	9,041	190
Corn Futures	12/14/16	468	8,301	306
Cotton No.2 Futures	12/07/16	54	1,859	2
Gasoline RBOB Futures	12/30/16	84	5,000	(77)
Gold 100 oz Futures	12/28/16	117	14,895	(393)
KCB Wheat Futures	12/14/16	56	1,161	(17)
LME Nickel Futures	01/16/17	52	3,267	23
LME Nickel Futures	11/14/16	41	2,568	(10)
LME Nickel Futures	01/16/17	(1)	(63)	1
LME Nickel Futures	11/14/16	(41)	(2,568)	(5)
LME Prime Aluminum Futures	01/16/17	144	6,247	252
LME Prime Aluminum Futures	11/14/16	111	4,812	282
LME Prime Aluminum Futures	01/16/17	(4)	(174)	(6)
LME Prime Aluminum Futures	11/14/16	(111)	(4,812)	(243)
LME Zinc Futures	01/16/17	76	4,677	220
LME Zinc Futures	11/14/16	58	3,557	278
LME Zinc Futures	01/16/17	(2)	(123)	(3)
LME Zinc Futures	11/14/16	(58)	(3,557)	(191)
Lean Hogs Futures	12/14/16	95	1,822	(82)
Live Cattle Futures	12/30/16	73	3,017	(61)
NY Harbor ULSD Futures	12/30/16	93	5,943	(185)
Natural Gas Futures	12/28/16	415	13,259	(746)
Silver Futures	12/28/16	68	6,051	(362)
Soybean Futures	01/13/17	148	7,487	264
Soybean Meal Futures	01/13/17	119	3,783	147
Soybean Oil Futures	01/13/17	178	3,780	109
Sugar #11 Futures	02/28/17	252	6,088	(50)
WTI Crude Futures	12/20/16	238	11,295	(541)
			$135,334	$(1,115)

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

At October 31, 2016, 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):

Counterparty	Commodity Exposure	Expiration Date	Currency	Notional Amount*	Unrealized Appreciation (Depreciation)
Bank of America Corp.	Index**	01/05/17	USD	$(101,802)	$(1,358)
Bank of America Corp.	Index**	01/05/17	USD	(192,289)	(2,995)
Citibank, N.A.	Index**	01/05/17	USD	(137,464)	(1,835)
Citibank, N.A.	Index**	01/05/17	USD	(152,532)	(2,376)
Credit Suisse	Index**	12/05/16	USD	(120,222)	(1,873)
Credit Suisse	Index**	12/05/16	USD	(150,248)	(2,006)
Deutsche Bank AG, London Branch	Index**	12/05/16	USD	(135,459)	(1,821)
Deutsche Bank AG, London Branch	Index*	12/05/16	USD	(134,108)	(2,091)

Counterparty	Commodity Exposure	Expiration Date	Currency	Notional Amount	Unrealized Appreciation (Depreciation)
UBS AG	Index*	02/03/17	USD	$ (99,185)	$ (1,287)
UBS AG	Index*	02/03/17	USD	(256,720)	(3,916)
				$(1,480,029)	$(21,558)

* 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 year ended October 31, 2016 (amounts in thousands):

	Futures	Swap Contracts
DFA Commodity Strategy Portfolio	$84,060	$1,277,436

The following is a summary of the location of derivatives on the Portfolio's Statement of Assets and Liabilities as of October 31, 2016:

	Location on the Statement of Assets and Liabilities
Derivative Type	Liability Derivatives
Commodity Futures Contracts	Payables: Futures Margin Variation
Commodity 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 October 31, 2016 (amounts in thousands):

	Liability Derivatives Value		
	Total Value at October 31, 2016	Commodity Contracts*	Swap Contracts
Dimensional Cayman Commodity Fund I, LTD	$22,822	$1,264	$21,558

* 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 year ended October 31, 2016:

Derivative Type	Location of Gain (Loss) on Derivatives
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 year ended October 31, 2016 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Commodity Contracts	Swap Contracts
Dimensional Cayman Commodity Fund I, LTD	$ 27,961	$5,533	$ 22,428

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Commodity Contracts	Swap Contracts
Dimensional Cayman Commodity Fund I, LTD	$(20,185)	$ 9	$(20,194)

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 Portfolios as of October 31, 2016 (Amounts in thousands):

	Assets					Liabilities				
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: Financial Instruments (b)	Gross Amounts Not Offset in the Statements of Assets and Liabilities: Cash Collateral Received	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: Financial Instruments (d)	Gross Amounts Not Offset in the Statements of Assets and Liabilities: Cash Collateral Pledged	Net Amount (e)
DFA Commodity Strategy Portfolio										
Swap Contracts	—	—	—	—	—	$21,558	$21,558	—	$(340)	$21,218

(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 30, 2016, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2016. 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 29, 2017.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $500 million unsecured line of credit with its international custodian bank effective January 8, 2016. A line of credit with similar terms was in effect through January 7, 2016. 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. 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 7, 2017.

There were no borrowings by the Portfolio under the lines of credit during the year ended October 31, 2016.

Pursuant to an exemptive order issued by the SEC (the "Order"), the 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 Portfolio did not utilize the interfund lending program during the year ended October 31, 2016.

J. Securities Lending:

As of October 31, 2016, 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 October 31, 2016:

	Remaining Contractual Maturity of the Agreements As of October 31, 2016				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
DFA Commodity Strategy Portfolio					
Bonds, U.S. Treasury Obligations	$102,402,999	—	—	—	$102,402,999

K. 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.

L. Other:

At October 31, 2016, 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.

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

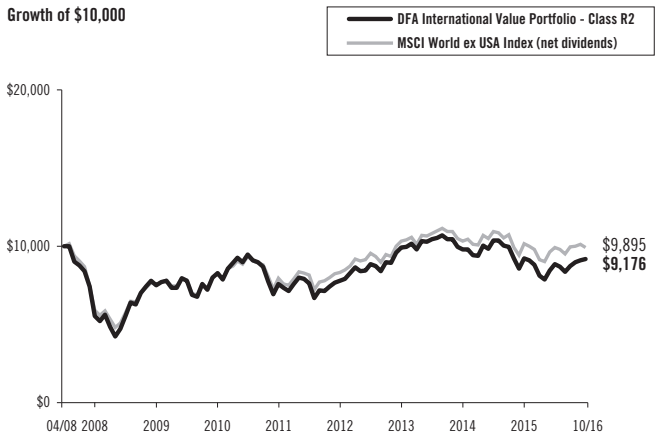
To the Board of Directors of DFA Investment Dimensions Group Inc. and
Shareholders of DFA Commodity Strategy Portfolio:

In our opinion, the accompanying consolidated statement of assets and liabilities, including the consolidated schedule of investments, and the related consolidated statements of operations and of changes in net assets and the financial highlights present fairly, in all material respects, the financial position of DFA Commodity Strategy Portfolio and its subsidiary (one of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter referred to as the "Portfolio") as of October 31, 2016, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period then ended and the financial highlights for each of the five years in the period then ended, in conformity with accounting principles generally accepted in the United States of America. These financial statements and financial highlights (hereafter referred to as "financial statements") are the responsibility of the Portfolio's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these financial statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits, which included confirmation of securities as of October 31, 2016 by correspondence with the custodian, brokers and the transfer agent of the investee fund, provide a reasonable basis for our opinion.

PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 20, 2016

DFA International Value Portfolio — Class R2 vs. MSCI World ex USA Index (net dividends)

April 30, 2008-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	-0.43%	3.96%	-1.01%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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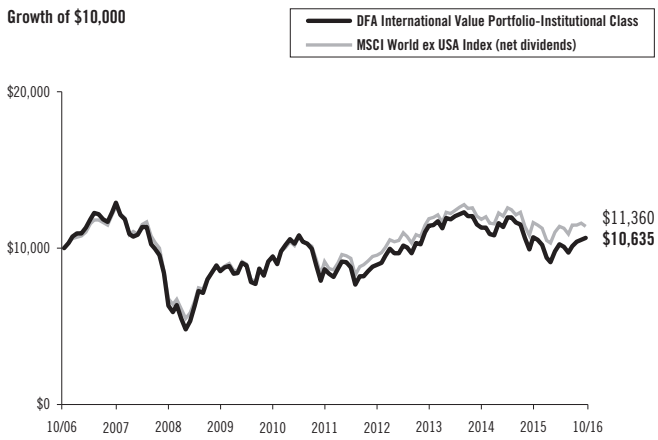
DFA International Value Portfolio — Institutional Class vs. MSCI World ex USA Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	-0.20%	4.21%	0.62%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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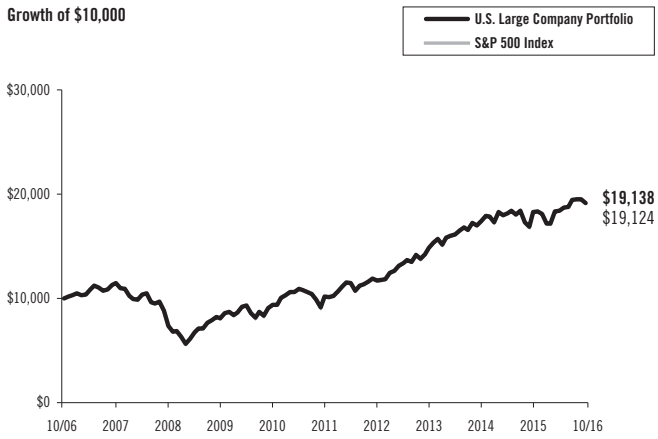
U.S. Large Company Portfolio vs. S&P 500 Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.54%	13.48%	6.71%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

The S&P data are provided by Standard & Poor's Index Services Group.

International Equity Market Review **12 Months Ended October 31, 2016**

Performance of non-U.S. developed markets was varied for the period. Small-cap stocks had positive returns, while large-cap stocks had negative returns. As measured by the MSCI World ex USA indices, small-cap stocks outperformed large-cap stocks, and value stocks outperformed growth stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
MSCI World ex USA Index	-2.27%
MSCI World ex USA Small Cap Index	3.96%
MSCI World ex USA Value Index	-2.07%
MSCI World ex USA Growth Index	-2.58%

During the period, the performance of the U.S. dollar was mixed when compared against currencies of other developed markets. In particular, while the U.S. dollar appreciated significantly against the British pound, it depreciated significantly against the Japanese yen. Overall, currency fluctuations detracted from USD-denominated returns in developed markets.

12 Months Ended October 31, 2016

Ten Largest Foreign Developed Markets by Market Cap	Local Return	Return in U.S. Dollars
Japan	-10.14%	3.19%
United Kingdom	13.55%	-10.24%
France	-4.31%	-5.04%
Switzerland	-8.27%	-8.57%
Canada	11.55%	8.90%
Germany	-2.14%	-2.89%
Australia	5.52%	12.55%
Hong Kong	8.52%	8.45%
Spain	-8.40%	-9.10%
Netherlands	0.63%	-0.20%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved

Emerging markets had stronger performance over the period than non-U.S. developed markets. As measured by the MSCI emerging markets indices, small-cap stocks underperformed large-cap stocks, and growth stocks outperformed value stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
MSCI Emerging Markets Index	9.27%
MSCI Emerging Markets Small Cap Index	4.78%
MSCI Emerging Markets Value Index	8.60%
MSCI Emerging Markets Growth Index	9.81%

During the period, the performance of the U.S. dollar was mixed when compared against the currencies of emerging markets. In particular, while the U.S. dollar appreciated significantly against the Mexican peso, it also depreciated significantly against the Brazilian real. Overall, currency fluctuations benefitted from USD-denominated returns in emerging markets.

	12 Months Ended October 31, 2016	
Ten Largest Emerging Markets by Market Cap	**Local Return**	**Return in U.S. Dollars**
China	1.62%	1.54%
Korea	5.56%	5.17%
Taiwan	14.56%	17.85%
India	6.28%	3.99%
South Africa	-0.92%	1.46%
Brazil	40.59%	70.69%
Mexico	8.65%	-4.51%
Russia	17.86%	18.61%
Malaysia	4.44%	6.95%
Indonesia	26.13%	32.31%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved.

For funds investing in non-US equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a fund and its benchmark index may impact relative performance over the referenced period. The funds price foreign exchange rates at the closing of the U.S. market while their benchmark indices use rates at 4 pm London time. The funds also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2016, these differences generally benefitted the funds' relative performance.

Master-Feeder Structure

Certain portfolios described below, called "Feeder Funds," do not buy individual securities directly; instead, these portfolios invest in corresponding funds called "Master Funds." Master Funds, in turn, purchase stocks and/or other securities directly.

International Equity Portfolio Performance Overview

DFA International Value Portfolio

The DFA International Value Portfolio is designed to capture the returns of developed ex U.S. large company value stocks by purchasing shares of the DFA International Value Series, a Master Fund managed by Dimensional that invests in such securities. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Master Fund held approximately 500 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2016, total returns were -0.43% for the Portfolio's Class R2 shares, -0.20% for the Portfolio's Institutional Class shares, and -2.27% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Master Fund's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Master Fund invests primarily in value stocks, while the benchmark is neutral with regard to value or growth stocks. The Master Fund's emphasis on deep value stocks contributed positively to its performance relative to the benchmark, as that segment of the market outperformed for the year. The Master Fund's emphasis on mid-cap stocks also contributed positively to relative performance, as those stocks outperformed for the period.

U.S. Equity Market Review **12 Months Ended October 31, 2016**

Most U.S. equities had positive returns during the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 4.2%. Large-cap stocks outperformed small-cap stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2016	
Russell 3000® Index	4.24%
Russell Microcap® Index (micro-cap stocks)	1.54%
Russell 2000® Index (small-cap stocks)	4.11%
Russell 1000® Index (large-cap stocks)	4.26%
Dow Jones U.S. Select REIT Index SM	4.96%

Value stocks outperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2016	
Russell 2000® Value Index (small-cap value stocks)	8.81%
Russell 2000® Growth Index (small-cap growth stocks)	-0.49%
Russell 1000® Value Index (large-cap value stocks)	6.37%
Russell 1000® Growth Index (large-cap growth stocks)	2.28%

Source: Frank Russell Company is the source and owner of the trademarks, service marks, and copyrights related to the Russell Indexes.

U.S. Large Company Portfolio

The U.S. Large Company Portfolio seeks to approximate the returns of the S&P 500® Index by investing in S&P 500® Index securities in approximately the same proportions as they are represented in the Index. In addition to individual stocks, the Portfolio uses futures to gain market exposure for uninvested cash. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2016, the total return was 4.54% for the Portfolio and 4.51% for the S&P 500® Index, the Portfolio's benchmark. The Portfolio's return, net of fees and expenses, outperformed the benchmark. The Portfolio benefited from a flexible trading approach that helps minimize the potential negative effects of trading during index reconstitution.

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.

EXPENSE TABLES

			Six Months Ended October 31, 2016	
	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
DFA International Value Portfolio**				
Actual Fund Return				
Class R2 Shares	$1,000.00	$1,037.80	0.68%	$3.48
Institutional Class Shares	$1,000.00	$1,038.40	0.43%	$2.20
Hypothetical 5% Annual Return				
Class R2 Shares	$1,000.00	$1,021.72	0.68%	$3.46
Institutional Class Shares	$1,000.00	$1,022.97	0.43%	$2.19

DISCLOSURE OF FUND EXPENSES

CONTINUED

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
U.S. Large Company Portfolio				
Actual Fund Return	$1,000.00	$1,040.60	0.08%	$0.41
Hypothetical 5% Annual Return	$1,000.00	$1,024.73	0.08%	$0.41

* 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 (184), then divided by the number of days in the year (366) 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 September 28, 2016. 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

	Affiliated Investment Company
DFA International Value Portfolio	100.0%

DOMESTIC EQUITY PORTFOLIO

U.S. Large Company Portfolio	
Consumer Discretionary	12.5%
Consumer Staples	10.0%
Energy	7.2%
Financials	13.3%
Health Care	14.0%
Industrials	9.8%
Information Technology	21.6%
Materials	2.8%
Real Estate	2.9%
Telecommunication Services	2.5%
Utilities	3.4%
	100.0%

DFA INTERNATIONAL VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

October 31, 2016

	Value†
AFFILIATED INVESTMENT COMPANY — (100.0%)	
Investment in The DFA International Value Series of The DFA Investment Trust Company	$7,275,892,237
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANY (Cost $7,290,534,122)	$7,275,892,237

Summary of the Portfolio's Master Fund's investments as of October 31, 2016, 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

October 31, 2016

	Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (94.9%)			
Consumer Discretionary — (11.8%)			
* Amazon.com, Inc.	135,980	$ 107,399,724	1.7%
Comcast Corp. Class A	830,219	51,324,139	0.8%
Home Depot, Inc. (The)	426,992	52,097,294	0.8%
McDonald's Corp.	294,906	33,197,568	0.5%
Walt Disney Co. (The)	510,954	47,360,326	0.7%
Other Securities		499,518,173	7.9%
Total Consumer Discretionary		790,897,224	12.4%
Consumer Staples — (9.5%)			
Altria Group, Inc.	675,216	44,645,282	0.7%
Coca-Cola Co. (The)	1,342,386	56,917,166	0.9%
CVS Health Corp.	368,464	30,987,822	0.5%
PepsiCo, Inc.	497,347	53,315,598	0.8%
Philip Morris International, Inc.	536,110	51,702,448	0.8%
Procter & Gamble Co. (The)	922,271	80,053,123	1.2%
Wal-Mart Stores, Inc.	523,797	36,676,266	0.6%
Other Securities		283,747,526	4.5%
Total Consumer Staples		638,045,231	10.0%
Energy — (6.8%)			
Chevron Corp.	651,947	68,291,448	1.1%
Exxon Mobil Corp.	1,433,006	119,398,060	1.9%
Schlumberger, Ltd.	480,598	37,597,182	0.6%
Other Securities		231,868,396	3.6%
Total Energy		457,155,086	7.2%
Financials — (12.6%)			
Bank of America Corp.	3,526,591	58,188,752	0.9%
* Berkshire Hathaway, Inc. Class B	656,140	94,681,002	1.5%
Citigroup, Inc.	1,004,044	49,348,763	0.8%
JPMorgan Chase & Co.	1,248,235	86,452,756	1.4%
Wells Fargo & Co.	1,569,283	72,202,711	1.1%
Other Securities		484,844,762	7.6%
Total Financials		845,718,746	13.3%
Health Care — (13.3%)			
AbbVie, Inc.	562,794	31,392,649	0.5%
* Allergan P.L.C.	136,848	28,593,021	0.4%
Amgen, Inc.	258,620	36,506,799	0.6%
Bristol-Myers Squibb Co.	577,630	29,407,143	0.5%
* Celgene Corp.	268,047	27,389,042	0.4%
Gilead Sciences, Inc.	456,050	33,578,961	0.5%
Johnson & Johnson	945,469	109,664,949	1.7%
Medtronic P.L.C.	477,572	39,170,455	0.6%
Merck & Co., Inc.	955,605	56,113,126	0.9%
Pfizer, Inc.	2,096,178	66,469,804	1.0%
UnitedHealth Group, Inc.	329,129	46,515,802	0.7%
Other Securities		383,047,203	6.1%
Total Health Care		887,848,954	13.9%
Industrials — (9.3%)			
3M Co.	208,870	34,526,211	0.5%
# Boeing Co. (The)	200,618	28,574,022	0.4%

U.S. Large Company Portfolio
CONTINUED

	Shares	Value†	Percentage of Net Assets**
Industrials — (Continued)			
General Electric Co.	3,096,837	$ 90,117,957	1.4%
Honeywell International, Inc.	263,044	28,850,666	0.5%
United Technologies Corp.	269,142	27,506,312	0.4%
Other Securities		411,071,277	6.6%
Total Industrials		620,646,445	9.8%
Information Technology — (20.5%)			
* Alphabet, Inc. Class A	101,893	82,523,141	1.3%
* Alphabet, Inc. Class C	102,119	80,116,440	1.3%
Apple, Inc.	1,862,147	211,428,170	3.3%
Cisco Systems, Inc.	1,738,176	53,327,240	0.8%
* Facebook, Inc. Class A	802,772	105,155,104	1.6%
Intel Corp.	1,634,947	57,010,602	0.9%
# International Business Machines Corp.	300,593	46,198,138	0.7%
Mastercard, Inc. Class A	331,389	35,465,251	0.5%
Microsoft Corp.	2,692,950	161,361,564	2.5%
Oracle Corp.	1,040,060	39,959,105	0.6%
QUALCOMM, Inc.	509,266	34,996,759	0.5%
# Visa, Inc. Class A	651,917	53,789,672	0.8%
Other Securities		412,610,036	6.8%
Total Information Technology		1,373,941,222	21.6%
Materials — (2.7%)			
Other Securities		178,526,813	2.8%
Real Estate — (2.8%)			
Other Securities		186,922,692	2.9%
Telecommunication Services — (2.4%)			
AT&T, Inc.	2,126,018	78,216,202	1.2%
Verizon Communications, Inc.	1,408,695	67,758,229	1.1%
Other Securities		12,257,280	0.2%
Total Telecommunication Services		158,231,711	2.5%
Utilities — (3.2%)			
Other Securities		214,383,094	3.4%
TOTAL COMMON STOCKS		6,352,317,218	99.8%
TOTAL INVESTMENT SECURITIES		6,352,317,218	
TEMPORARY CASH INVESTMENTS — (0.1%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	8,252,591	8,252,591	0.1%
SECURITIES LENDING COLLATERAL — (5.0%)			
§@ DFA Short Term Investment Fund	29,046,136	336,121,883	5.3%
TOTAL INVESTMENTS — (100.0%) (Cost $3,664,748,340)		$6,696,691,692	105.2%

U.S. Large Company Portfolio
CONTINUED

Summary of the Portfolio's investments as of October 31, 2016, 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	$ 790,897,224	—	—	$ 790,897,224
Consumer Staples	638,045,231	—	—	638,045,231
Energy	457,155,086	—	—	457,155,086
Financials	845,718,746	—	—	845,718,746
Health Care	887,848,954	—	—	887,848,954
Industrials	620,646,445	—	—	620,646,445
Information Technology	1,373,941,222	—	—	1,373,941,222
Materials	178,526,813	—	—	178,526,813
Real Estate	186,922,692	—	—	186,922,692
Telecommunication Services	158,231,711	—	—	158,231,711
Utilities	214,383,094	—	—	214,383,094
Temporary Cash Investments	8,252,591	—	—	8,252,591
Securities Lending Collateral	—	$336,121,883	—	336,121,883
Futures Contracts**	(98,366)	—	—	(98,366)
TOTAL	$6,360,471,443	$336,121,883	—	$6,696,593,326

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

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2016
(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	$ 7,275,892	—
Investments at Value (including $0 and $480,335 of securities on loan, respectively)	—	$ 6,352,317
Temporary Cash Investments at Value & Cost	—	8,253
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $0 and $336,071)	—	336,122
Segregated Cash for Futures Contracts	—	563
Receivables:		
Investment Securities Sold	—	708
Dividends, Interest and Tax Reclaims	—	7,868
Securities Lending Income	—	77
Fund Shares Sold	5,743	2,068
Prepaid Expenses and Other Assets	116	61
Total Assets	7,281,751	6,708,037
LIABILITIES:		
Payables:		
Upon Return of Securities Loaned	—	336,067
Investment Securities Purchased	—	1,539
Fund Shares Redeemed	6,129	3,527
Due to Advisor	1,221	300
Futures Margin Variation	—	24
Accrued Expenses and Other Liabilities	428	644
Total Liabilities	7,778	342,101
NET ASSETS	$ 7,273,973	$ 6,365,936
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:		
Class R2 Shares — based on net assets of $3,308 and $0 and shares outstanding of 203,393 and 0, respectively	**$ 16.27**	**N/A**
NUMBER OF SHARES AUTHORIZED	**100,000,000**	**N/A**
Institutional Class Shares — based on net assets of $7,270,665 and $6,365,936 and shares outstanding of 445,962,268 and 381,933,822, respectively	**$ 16.30**	**$ 16.67**
NUMBER OF SHARES AUTHORIZED	**1,500,000,000**	**900,000,000**
Investments in Affiliated Investment Companies at Cost	$ 7,290,534	$ —
Investments at Cost	$ —	$ 3,320,424
NET ASSETS CONSIST OF:		
Paid-In Capital	$ 7,439,985	$ 3,454,852
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	40,507	19,630
Accumulated Net Realized Gain (Loss)	(191,034)	(140,392)
Net Unrealized Foreign Exchange Gain (Loss)	(843)	—
Net Unrealized Appreciation (Depreciation)	(14,642)	3,031,846
NET ASSETS	$ 7,273,973	$ 6,365,936

* 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 YEAR ENDED OCTOBER 31, 2016
(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 $20,325 and $0, respectively)	$ 250,955	—
Income from Securities Lending	7,093	—
Expenses Allocated from Affiliated Investment Company	(14,337)	—
Total Net Investment Income Received from Affiliated Investment Companies	243,711	—
Fund Investment Income		
Dividends	—	$135,427
Interest	—	73
Income from Securities Lending	—	881
Total Investment Income	—	136,381
Fund Expenses		
Investment Management Fees	26,205	3,643
Accounting & Transfer Agent Fees	41	337
S&P 500® Fees	—	102
Custodian Fees	—	82
Shareholder Servicing Fees — Class R2 Shares	21	—
Filing Fees	246	149
Shareholders' Reports	242	121
Directors'/Trustees' Fees & Expenses	46	42
Professional Fees	161	264
Other	54	209
Total Expenses	27,016	4,949
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C)	—	(75)
Institutional Class Shares	(13,086)	—
Class R2 Shares	(17)	—
Net Expenses	13,913	4,874
Net Investment Income (Loss)	229,798	131,507
Realized and Unrealized Gain (Loss)		
Net Realized Gain (Loss) on:		
Investment Securities Sold**	(189,967)	44,973
Futures	4,316	(5,349)
Foreign Currency Transactions	4,081	—
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	3,950	140,290
Futures	(482)	(356)
Translation of Foreign Currency Denominated Amounts	(650)	—
Net Realized and Unrealized Gain (Loss)	(178,752)	179,558
Net Increase (Decrease) in Net Assets Resulting from Operations	$ 51,046	$311,065

* 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.

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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets				
Operations:				
Net Investment Income (Loss)	$ 229,798	$ 218,094	$ 131,507	$ 116,432
Net Realized Gain (Loss) on:				
Investment Securities Sold*	(189,967)	185,379	44,973	174,452
Futures	4,316	—	(5,349)	2,961
Foreign Currency Transactions	4,081	(4,394)	—	—
In-Kind Redemptions	—	—	—	70,875
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	3,950	(768,572)	140,290	(67,093)
Futures	(482)	—	(356)	(2,353)
Translation of Foreign Currency Denominated Amounts	(650)	490	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations	51,046	(369,003)	311,065	295,274
Distributions From:				
Net Investment Income:				
Class R2 Shares	(336)	(293)	—	—
Institutional Class Shares	(224,465)	(210,745)	(125,202)	(110,940)
Net Long-Term Gains:				
Institutional Class Shares	—	—	(47,852)	—
Total Distributions	(224,801)	(211,038)	(173,054)	(110,940)
Capital Share Transactions (1):				
Shares Issued	2,442,715	1,877,719	1,529,402	1,080,396
Shares Issued in Lieu of Cash Distributions	218,177	204,539	150,286	95,812
Shares Redeemed	(2,019,049)	(1,698,746)	(1,262,506)	(1,218,173)
Net Increase (Decrease) from Capital Share Transactions	641,843	383,512	417,182	(41,965)
Total Increase (Decrease) in Net Assets	468,088	(196,529)	555,193	142,369
Net Assets				
Beginning of Year	6,805,885	7,002,414	5,810,743	5,668,374
End of Year	$ 7,273,973	$ 6,805,885	$ 6,365,936	$ 5,810,743
(1) Shares Issued and Redeemed:				
Shares Issued	158,003	105,639	96,985	66,846
Shares Issued in Lieu of Cash Distributions	14,327	11,317	9,320	6,038
Shares Redeemed	(128,304)	(93,840)	(78,179)	(74,737)
Net Increase (Decrease) from Shares Issued and Redeemed	44,026	23,116	28,126	(1,853)
Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)	**$ 40,507**	**$ 27,926**	**$ 19,630**	**$ 10,643**

* 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				
	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 Year	$16.93	$ 18.48	$ 19.46	$15.72	$15.83
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.53	0.51	0.74	0.49	0.51
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.65)	(1.55)	(0.93)	3.77	(0.13)
Total from Investment Operations	(0.12)	(1.04)	(0.19)	4.26	0.38
Less Distributions					
Net Investment Income	(0.54)	(0.51)	(0.79)	(0.52)	(0.49)
Total Distributions	(0.54)	(0.51)	(0.79)	(0.52)	(0.49)
Net Asset Value, End of Year	$16.27	$ 16.93	$ 18.48	$19.46	$15.72
Total Return	(0.43)%	(5.78)%	(1.21)%	27.61%	2.70%
Net Assets, End of Year (thousands)	$3,308	$10,404	$11,200	$5,517	$6,407
Ratio of Expenses to Average Net Assets (B)	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)	0.88%	0.73%	0.68%	0.69%	0.71%
Ratio of Net Investment Income to Average Net Assets	3.42%	2.81%	3.79%	2.84%	3.33%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA International Value Portfolio-Institutional Class Shares				
	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 Year	$ 16.92	$ 18.47	$ 19.45	$ 15.72	$ 15.83
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.55	0.56	0.84	0.52	0.54
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.63)	(1.56)	(0.98)	3.78	(0.12)
Total from Investment Operations	(0.08)	(1.00)	(0.14)	4.30	0.42
Less Distributions					
Net Investment Income	(0.54)	(0.55)	(0.84)	(0.57)	(0.53)
Total Distributions	(0.54)	(0.55)	(0.84)	(0.57)	(0.53)
Net Asset Value, End of Year	$ 16.30	$ 16.92	$ 18.47	$ 19.45	$ 15.72
Total Return	(0.20)%	(5.58)%	(0.97)%	27.90%	2.98%
Net Assets, End of Year (thousands)	$7,270,665	$6,795,481	$6,991,214	$6,522,355	$5,480,888
Ratio of Expenses to Average Net Assets (B)	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)	0.63%	0.49%	0.43%	0.43%	0.45%
Ratio of Net Investment Income to Average Net Assets	3.51%	3.10%	4.29%	3.00%	3.54%

See page 1 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Large Company Portfolio				
	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 Year	$ 16.42	$ 15.94	$ 13.87	$ 11.15	$ 9.90
Income from Investment Operations					
Net Investment Income (Loss) (A)	0.35	0.33	0.29	0.27	0.22
Net Gains (Losses) on Securities (Realized and Unrealized)	0.38	0.47	2.07	2.71	1.25
Total from Investment Operations	0.73	0.80	2.36	2.98	1.47
Less Distributions					
Net Investment Income	(0.34)	(0.32)	(0.29)	(0.26)	(0.22)
Net Realized Gains	(0.14)	—	—	—	—
Total Distributions	(0.48)	(0.32)	(0.29)	(0.26)	(0.22)
Net Asset Value, End of Year	$ 16.67	$ 16.42	$ 15.94	$ 13.87	$ 11.15
Total Return	4.54%	5.09%	17.17%	27.10%	15.02%
Net Assets, End of Year (thousands)	$6,365,936	$5,810,743	$5,668,374	$4,917,336	$4,037,336
Ratio of Expenses to Average Net Assets	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%	0.09%	0.08%	0.10%	0.10%
Ratio of Net Investment Income to Average Net Assets	2.17%	2.05%	1.95%	2.13%	2.10%
Portfolio Turnover Rate	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

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 fifteen 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 October 31, 2016, the Feeder Fund owned 75% 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 year ended October 31, 2016, 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' 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 October 31, 2016, 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 year ended October 31, 2016, 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, 2017, 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 year ended October 31, 2016, 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). 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.

Institutional Class Shares	Expense Limitation Amount	Recovery of Previously Waived Fees/ Expenses Assumed	Previously Waived Fees/ Expenses Assumed Subject to Future Recovery
DFA International Value Portfolio (1)	0.40%	—	—
U.S. Large Company Portfolio (2)	0.08%	$90	$951
Class R2 Shares			
DFA International Value Portfolio (1)	0.79%	—	—

(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, 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 (the "Previous Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio were less than the Previous Expense Limitation Amount, the Advisor retained 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 did not cause the Portfolio's annualized Portfolio Expenses to exceed the Previous Expense Limitation Amount.

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 year ended October 31, 2016, the total related amounts paid by the Fund to the CCO were $31 (in thousands). The total related amounts paid by each Portfolio are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

At October 31, 2016, 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	$234
U.S. Large Company Portfolio	284

E. Purchases and Sales of Securities:

For the year ended October 31, 2016, U.S. Large Company Portfolio transactions related to investment securities, other than short-term securities and U.S. government securities (amounts in thousands):

	Purchases	Sales
U.S. Large Company Portfolio	$1,011,088	$539,508

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):

	Increase (Decrease) Paid-In Capital	Increase (Decrease) Undistributed Net Investment Income	Increase (Decrease) Accumulated Net Realized Gains (Losses)
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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
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):

	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)
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):

	Unlimited	Total
DFA International Value Portfolio	$176,437	$176,437
U.S. Large Company Portfolio	—	—

At October 31, 2016, 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)
DFA International Value Portfolio	$7,313,697	—	$(37,805)	$ (37,805)
U.S. Large Company Portfolio	3,844,135	$2,933,931	(81,375)	2,852,556

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):

	Year Ended Oct. 31, 2016		Year Ended Oct. 31, 2015	
	Amount	Shares	Amount	Shares
DFA International Value Portfolio				
Class R2 Shares				
Shares Issued	$ 2,205	144	$ 3,876	214
Shares Issued in Lieu of Cash Distributions	336	22	293	16
Shares Redeemed	(8,814)	(578)	(4,082)	(221)
Net Increase (Decrease) — Class R2 Shares	$ (6,273)	(412)	$ 87	9
Institutional Class Shares				
Shares Issued	$ 2,440,510	157,859	$ 1,873,843	105,425
Shares Issued in Lieu of Cash Distributions	217,841	14,305	204,246	11,301
Shares Redeemed	(2,010,235)	(127,726)	(1,694,664)	(93,619)
Net Increase (Decrease) — Institutional Class Shares	$ 648,116	44,438	$ 383,425	23,107

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 or indices, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Needs Registrant Attribute 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 October 31, 2016, the U.S. Large Company Portfolio had the following outstanding futures contracts (dollar amounts in thousands):

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
U.S. Large Company Portfolio . .	S&P 500 Emini Index®	12/16/16	139	$14,735	$(98)	$563

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2016 (amounts in thousands):

	Futures
U.S. Large Company Portfolio	$24,212

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 October 31, 2016:

	Location on the Statements of Assets and Liabilities
Derivative Type	Liability Derivatives
Equity contracts	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 October 31, 2016 (amounts in thousands):

	Liability Derivatives Value	
	Total Value at October 31, 2016	Equity Contracts*
U.S. Large Company Portfolio	$(98)	$(98)

* 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 U.S. Large Company Portfolio's Statement of Operations for the Portfolio's derivative instrument holdings for the year ended October 31, 2016:

Derivative Type	Location of Gain (Loss) on Derivatives Recognized in Income
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 U.S. Large Company Portfolio's direct investment in derivative instrument holdings categorized by primary risk exposure through the year ended October 31, 2016 (amounts in thousands):

	Realized Gain (Loss) on Derivatives	
	Total	Equity Contracts
U.S. Large Company Portfolio	$(5,349)	$(5,349)

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Equity Contracts
U.S. Large Company Portfolio	$ (356)	$ (356)

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 30, 2016, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2016. 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 29, 2017.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $500 million unsecured line of credit with its international custodian bank effective January 8, 2016. A line of credit with similar terms was in effect through January 7, 2016. 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. 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 7, 2017.

For the year ended October 31, 2016, 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	1.08%	$30,853	37	$35	$162,576

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2016, 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 October 31, 2016.

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 year ended October 31, 2016.

J. Securities Lending:

As of October 31, 2016, 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 $153,436 (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, 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 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 October 31, 2016:

	Remaining Contractual Maturity of the Agreements As of October 31, 2016				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
U.S. Large Company Portfolio					
Common Stocks	$336,121,883	—	—	—	$336,121,883

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 October 31, 2016, 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.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
DFA International Value Portfolio-Class R2 Shares	4	95%
DFA International Value Portfolio-Institutional Class Shares	4	73%
U.S. Large Company Portfolio	4	76%

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.

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Board of Directors of Dimensional Investment Group Inc. and
Shareholders of the Portfolios, as defined:

In our opinion, the accompanying statements of assets and liabilities, including the schedule of investments/ summary schedule of portfolio holdings, and the related statements of operations and of changes in net assets and the financial highlights present fairly, in all material respects, the financial position of DFA International Value Portfolio and U.S. Large Company Portfolio (constituting portfolios within Dimensional Investment Group Inc., hereafter referred to as the "Portfolios") as of October 31, 2016, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period then ended and the financial highlights for each of the five years in the period then ended, in conformity with accounting principles generally accepted in the United States of America. These financial statements and financial highlights (hereafter referred to as "financial statements") are the responsibility of the Portfolios' management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these financial statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits, which included confirmation of securities as of October 31, 2016 by correspondence with the custodian, broker and the transfer agents of the investee funds, provide a reasonable basis for our opinion.

PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 20, 2016

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

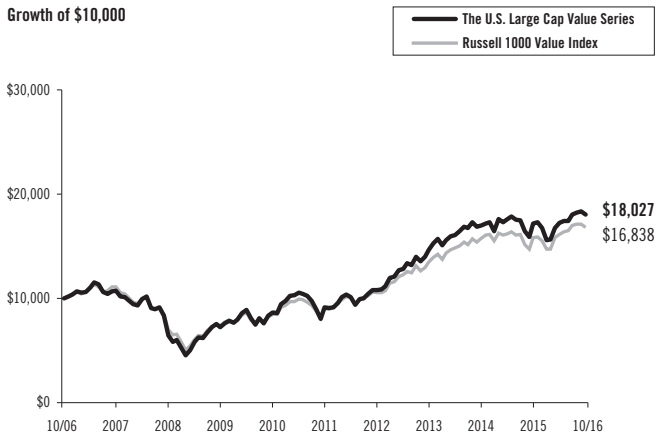
As noted in the table provided below, the following Portfolios paid distributions to shareholders of record that included amounts from net investment income and return of capital. Please note that this information is being provided to satisfy certain notice requirements under the Investment Company Act of 1940 and is not being provided for tax reporting purposes. Each Portfolio will send (or has sent) shareholders a Form 1099-DIV (or a financial intermediary should provide (or has provided) shareholders with similar information) for the relevant calendar year informing shareholders how to report these distributions for federal income tax purposes.

	% Breakdown of Distribution Sources			
Portfolio Name	**Net Investment Income**	**Net Realized Capital Gains: Short-Term**	**Net Realized Capital Gains: Long-Term**	**Return of Capital**
DFA International Value Portfolio				
December 16, 2015	80%	0%	0%	20%
June 29, 2016	97%	0%	0%	3%
U.S. Large Company Portfolio				
December 15, 2015	86%	0%	0%	14%
March 30, 2016	87%	0%	0%	13%
June 29, 2016	84%	0%	0%	16%

Each Portfolio estimates that it has distributed more than the amount of net investment income and net realized capital gains; therefore, a portion of the distributions may be a return of capital. A return of capital may occur, for example, when some or all of the shareholder's investment in a Portfolio is returned to the shareholder. A return of capital does not necessarily reflect a Portfolio's investment performance and should not be confused with yield or income. When distributions exceed total return performance, the difference will reduce a Portfolio's net asset value per share.

The U.S. Large Cap Value Series vs. Russell 1000 Value Index

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	4.75%	14.53%	6.07%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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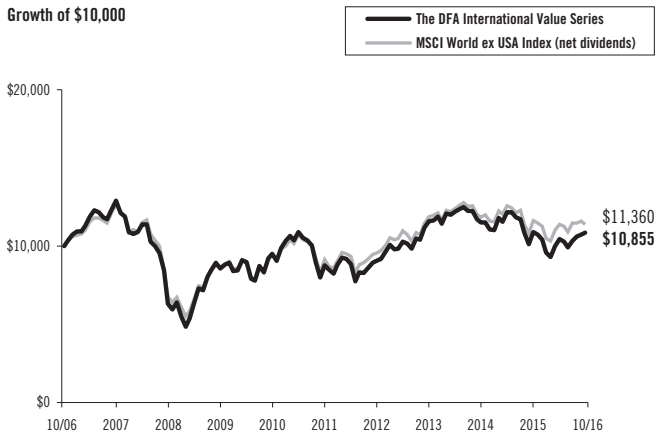
The DFA International Value Series vs. MSCI World ex USA Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	-0.10%	4.42%	0.82%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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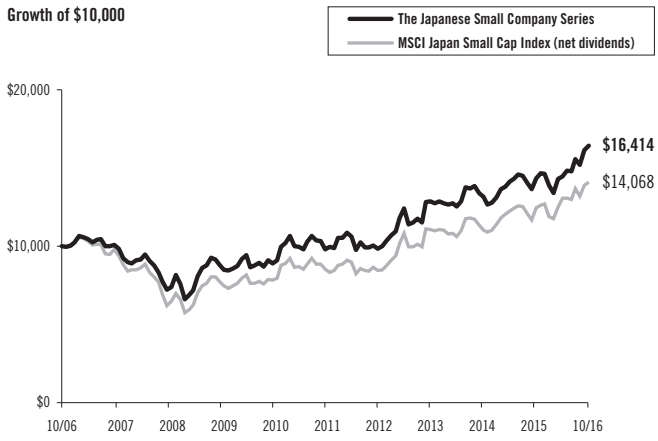
The Japanese Small Company Series vs. MSCI Japan Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	14.53%	10.94%	5.08%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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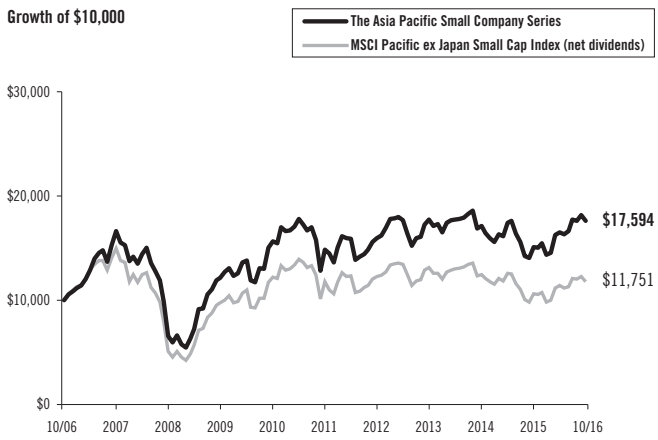
The Asia Pacific Small Company Series vs. MSCI Pacific ex Japan Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	16.69%	3.45%	5.81%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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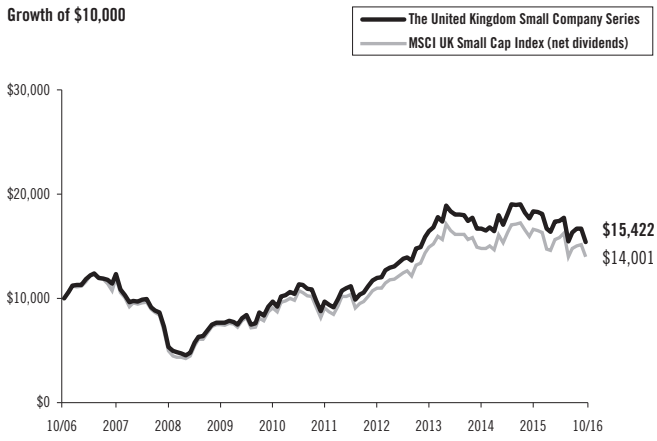
The United Kingdom Small Company Series vs. MSCI UK Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	-15.82%	9.70%	4.43%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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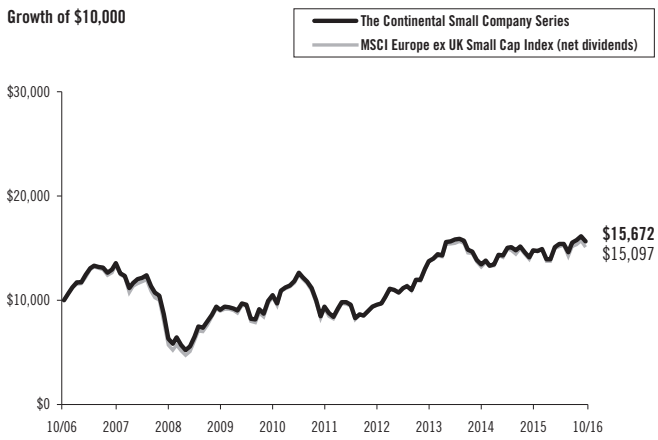
The Continental Small Company Series vs. MSCI Europe ex UK Small Cap Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	6.10%	10.85%	4.60%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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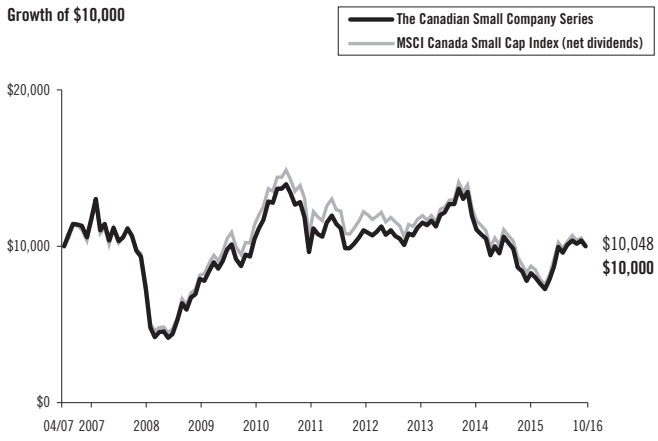
The Canadian Small Company Series vs. MSCI Canada Small Cap Index (net dividends)

April 2, 2007-October 31, 2016



Average Annual Total Return	One Year	Five Years	Since Inception
	20.77%	-2.14%	0.00%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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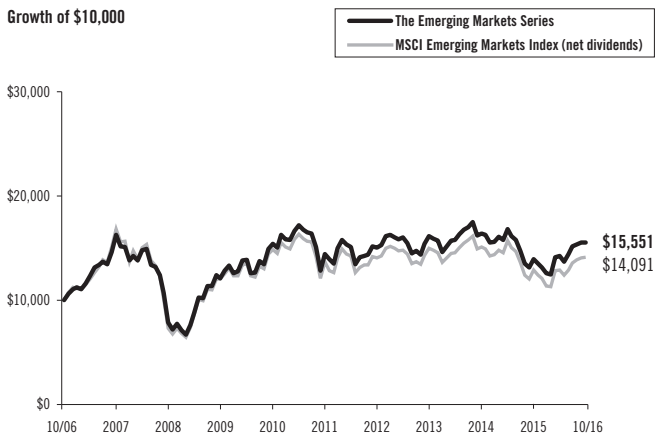
The Emerging Markets Series vs. MSCI Emerging Markets Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	11.44%	1.55%	4.51%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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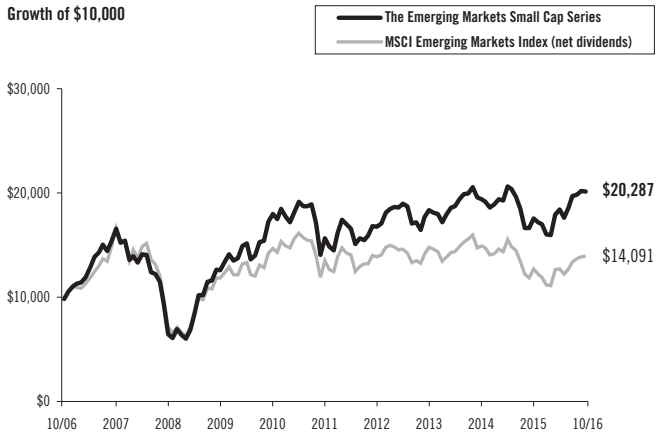
The Emerging Markets Small Cap Series vs. MSCI Emerging Markets Index (net dividends)

October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	14.45%	5.12%	7.33%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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U.S. Equity Market Review **12 Months Ended October 31, 2016**

Most U.S. equities had positive returns during the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 4.2%. Large-cap stocks outperformed small-cap stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2016

Russell 3000® Index	4.24%
Russell Microcap® Index (micro-cap stocks)	1.54%
Russell 2000® Index (small-cap stocks)	4.11%
Russell 1000® Index (large-cap stocks)	4.26%
Dow Jones U.S. Select REIT Index℠	4.96%

Value stocks outperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2016

Russell 2000® Value Index (small-cap value stocks)	8.81%
Russell 2000® Growth Index (small-cap growth stocks)	-0.49%
Russell 1000® Value Index (large-cap value stocks)	6.37%
Russell 1000® Growth Index (large-cap growth stocks)	2.28%

Source: Frank Russell Company is the source and owner of the trademarks, service marks, and copyrights related to the Russell Indexes.

Domestic Equity Series' Performance Overview

The U.S. Large Cap Value Series

The U.S. Large Cap Value Series is designed to capture the returns of U.S. large company value stocks. Value is measured primarily by book-to-market ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 300 securities. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 4.75% for the Series and 6.37% for the Russell 1000® Value Index, the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than the behavior of a limited number of stocks. The Series had a larger allocation than the benchmark to lower relative price stocks, which detracted from the Series' performance relative to the benchmark as the lowest relative price quartile underperformed. The Series' exclusion of real estate investment trusts (REITs) and utilities detracted from relative performance as REITs and utilities outperformed most other sectors during the period.

International Equity Market Review **12 Months Ended October 31, 2016**

Performance of non-U.S. developed markets was varied for the period. Small-cap stocks had positive returns, while large-cap stocks had negative returns. As measured by the MSCI World ex USA indices, small-cap stocks outperformed large-cap stocks, and value stocks outperformed growth stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
MSCI World ex USA Index	-2.27%
MSCI World ex USA Small Cap Index	3.96%
MSCI World ex USA Value Index	-2.07%
MSCI World ex USA Growth Index	-2.58%

During the period, the performance of the U.S. dollar was mixed when compared against the currencies of other developed markets. In particular, while the U.S. dollar appreciated significantly against the British pound, it depreciated significantly against the Japanese yen. Overall, currency fluctuations detracted from USD-denominated returns in developed markets.

12 Months Ended October 31, 2016

Ten Largest Foreign Developed Markets by Market Cap	Local Return	Return in U.S. Dollar
Japan	-10.14%	3.19%
United Kingdom	13.55%	-10.24%
France	-4.31%	-5.04%
Switzerland	-8.27%	-8.57%
Canada	11.55%	8.90%
Germany	-2.14%	-2.89%
Australia	5.52%	12.55%
Hong Kong	8.52%	8.45%
Spain	-8.40%	-9.10%
Netherlands	0.63%	-0.20%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved.

Emerging markets had stronger performance over the period than non-U.S. developed markets. As measured by the MSCI emerging markets indices, small-cap stocks underperformed large-cap stocks, and growth stocks outperformed value stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollar
MSCI Emerging Markets Index	9.27%
MSCI Emerging Markets Small Cap Index	4.78%
MSCI Emerging Markets Value Index	8.60%
MSCI Emerging Markets Growth Index	9.81%

During the period, the performance of the U.S. dollar was mixed when compared against the currencies of emerging markets. In particular, while the U.S. dollar appreciated significantly against the Mexican peso, it also depreciated significantly against the Brazilian real. Overall, currency fluctuations benefitted from USD-denominated returns in emerging markets.

	12 Months Ended October 31, 2016	
Ten Largest Emerging Markets by Market Cap	**Local Return**	**Return in U.S. Dollar**
China	1.62%	1.54%
Korea	5.56%	5.17%
Taiwan	14.56%	17.85%
India	6.28%	3.99%
South Africa	-0.92%	1.46%
Brazil	40.59%	70.69%
Mexico	8.65%	-4.51%
Russia	17.86%	18.61%
Malaysia	4.44%	6.95%
Indonesia	26.13%	32.31%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved.

For funds investing in non-US equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a fund and its benchmark index may impact relative performance over the referenced period. The funds price foreign exchange rates at the closing of the U.S. market while their benchmark indices use rates at 4 pm London time. The funds also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2016, these differences generally benefitted the funds' relative performance.

International Equity Series' Performance Overview

The DFA International Value Series

The DFA International Value Series is designed to capture the returns of developed ex U.S. large company value stocks. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 500 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were -0.10% for the Series and -2.27% for the MSCI World ex USA Index (net dividends), the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Series invests primarily in value stocks, while the benchmark is neutral with regard to value or growth stocks. The Series' emphasis on deep value stocks contributed positively to its performance relative to the benchmark, as that segment of the market outperformed for the year. The Series' emphasis on mid-cap stocks also contributed positively to relative performance, as those stocks outperformed for the period.

The Japanese Small Company Series

The Japanese Small Company Series is designed to capture the returns of Japanese small company stocks. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 1,500 securities. In general, cash exposure was low throughout the year with an average cash balance of less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 14.53% for the Series and 13.21% for the MSCI Japan Small Cap Index (net dividends), the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in the Japanese equity market rather than by the behavior of a limited number of stocks. The Series' greater allocation than the benchmark to micro-cap securities had a positive impact on its performance relative to the benchmark, as micro-caps generally outperformed other small-cap securities. The Series' outperformance was partially offset by the exclusion of real estate investment trusts (REITs), which outperformed the benchmark.

The Asia Pacific Small Company Series

The Asia Pacific Small Company Series is designed to capture the returns of small company stocks in Australia, Hong Kong, New Zealand, and Singapore. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 850 securities across the eligible countries. Country allocations generally reflect the approximate weights of individual securities within a universe of these countries' stocks constructed by the Advisor. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 16.69% for the Series and 10.56% for the MSCI Pacific ex Japan Small Cap Index (net dividends), the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in Asia Pacific equity markets rather than by the behavior of a limited number of stocks. The Series' exclusion of small and micro-cap stocks with high relative price (growth) and low profitability contributed to outperformance relative to the benchmark, as that segment of the market underperformed. The Series' holdings of micro-cap securities, which were held at a higher weight than in the benchmark, outperformed, and also contributed positively to the Series' relative performance. In addition, due to differences in methodology, the Series may invest in or hold securities that the benchmark deems to be too large to be eligible for inclusion; during the period, these securities also outperformed, contributing to the Series' relative performance.

The United Kingdom Small Company Series

The United Kingdom Small Company Series is designed to capture the returns of small company stocks in the U.K. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 320 securities. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were -15.82% for the Series and -15.89% for the MSCI UK Small Cap Index (net dividends), the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in the U.K. equity market rather than by the behavior of a limited number of stocks. The Series' overall performance was adversely affected by the British vote on June 23, 2016 to exit the European Union. The Series' investments are denominated primarily in British pounds, which depreciated approximately 16% from the aftermath of the vote through October 31, 2016. The Series generally excludes real estate investment trusts (REITs), which contributed positively to its performance relative to the benchmark, as REITs in the U.K. underperformed all other sectors during the period. This was offset by differences between the Series' and the benchmark's holdings in the consumer discretionary sector, as the benchmark's holdings in this sector outperformed those of the Series.

The Continental Small Company Series

The Continental Small Company Series is designed to capture the returns of small company stocks in the developed markets of Europe (excluding the U.K.) and Israel by purchasing shares in such securities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 1,160 securities in 14 eligible developed European countries plus Israel. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 6.10% for the Series and 2.61% for the MSCI Europe ex UK Small Cap Index (net dividends), the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in European (excluding the U.K.) and Israeli equity markets rather than by the behavior of a limited number of stocks. The Series' holdings of microcap securities, held at a higher weight than the benchmark, outperformed and contributed to its performance relative to the benchmark. In addition, due to differences in methodology, the Series may invest in or hold securities that the benchmark deems to be too large to be eligible for inclusion. During the period, the Series' holdings of these securities outperformed and contributed positively to the Series' relative performance. The Series generally excludes real estate investment trusts (REITs), which also contributed positively to relative outperformance, as REITs underperformed the benchmark.

The Canadian Small Company Series

The Canadian Small Company Series is designed to capture the returns of small company stocks in Canada. The investment strategy is process-driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 340 securities. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 20.77% for the Series and 15.06% for the MSCI Canada Small Cap Index (net dividends), the Series' benchmark. As a result of the Series' diversified investment approach, performance was determined principally by broad trends in the Canadian equity market rather than by the behavior of a limited number of stocks. The Series' greater allocation than the benchmark to small and micro-cap securities was the primary driver of outperformance, as those securities generally outperformed. The Series generally excludes real estate investment trusts (REITs), which contributed positively to relative performance, as REITs underperformed the benchmark.

The Emerging Markets Series

The Emerging Markets Series is designed to capture the returns of large-cap stocks in selected emerging markets countries. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 1,000 securities across 21 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 11.44% for the Series and 9.27% for the MSCI Emerging Markets Index (net dividends), the Series' benchmark. As a result of the Series' diversified approach, performance was generally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The relative outperformance of the Series was driven primarily by country allocation differences between the Series and the benchmark. The Series' lesser allocation to China contributed positively to its performance relative to the benchmark, as China underperformed the benchmark during the period. The Series' greater allocation to Brazil (due to caps on larger countries such as China) also had a positive impact on relative performance, as Brazil was the strongest-performing country for the year. In addition, the Series' emphasis on value stocks contributed positively to relative performance, as that segment of the market outperformed for the year.

The Emerging Markets Small Cap Series

The Emerging Markets Small Cap Series is designed to capture the returns of small company stocks in selected emerging markets. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Series held approximately 3,600 securities across 17 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2016, total returns were 14.45% for the Series and 9.27% for the MSCI Emerging Markets Index (net dividends), the Series' benchmark. As a result of the Series' diversified approach, performance was principally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The outperformance of the Series relative to the benchmark was driven primarily by size allocation differences between the Series and the benchmark. The Series focuses on small-cap stocks while the benchmark primarily holds large-cap and mid-cap stocks. The small- and micro-cap holdings of the Series outperformed those of the benchmark. The Series' lesser allocation to China also contributed positively to relative performance, as China underperformed the benchmark during the period. The Series' greater allocation to Brazil also had a positive impact on relative performance, as Brazil was the strongest-performing country for the year.

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.

EXPENSE TABLES

Six Months Ended October 31, 2016

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
The U.S. Large Cap Value Series				
Actual Fund Return	$1,000.00	$1,047.00	0.11%	$0.57
Hypothetical 5% Annual Return	$1,000.00	$1,024.58	0.11%	$0.56
The DFA International Value Series				
Actual Fund Return	$1,000.00	$1,038.70	0.22%	$1.13
Hypothetical 5% Annual Return	$1,000.00	$1,024.03	0.22%	$1.12

DISCLOSURE OF FUND EXPENSES

CONTINUED

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
The Japanese Small Company Series				
Actual Fund Return	$1,000.00	$1,136.10	0.13%	$0.70
Hypothetical 5% Annual Return	$1,000.00	$1,024.48	0.13%	$0.66
The Asia Pacific Small Company Series				
Actual Fund Return	$1,000.00	$1,065.90	0.13%	$0.68
Hypothetical 5% Annual Return	$1,000.00	$1,024.48	0.13%	$0.66
The United Kingdom Small Company Series				
Actual Fund Return	$1,000.00	$ 884.20	0.12%	$0.57
Hypothetical 5% Annual Return	$1,000.00	$1,024.53	0.12%	$0.61
The Continental Small Company Series				
Actual Fund Return	$1,000.00	$1,017.80	0.13%	$0.66
Hypothetical 5% Annual Return	$1,000.00	$1,024.48	0.13%	$0.66
The Canadian Small Company Series				
Actual Fund Return	$1,000.00	$1,004.00	0.12%	$0.60
Hypothetical 5% Annual Return	$1,000.00	$1,024.53	0.12%	$0.61
The Emerging Markets Series				
Actual Fund Return	$1,000.00	$1,093.70	0.15%	$0.79
Hypothetical 5% Annual Return	$1,000.00	$1,024.38	0.15%	$0.76
The Emerging Markets Small Cap Series				
Actual Fund Return	$1,000.00	$1,091.90	0.26%	$1.37
Hypothetical 5% Annual Return	$1,000.00	$1,023.83	0.26%	$1.32

* 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 (184), then divided by the number of days in the year (366) 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 September 29, 2016. 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	
Consumer Discretionary	12.3%
Consumer Staples	6.6%
Energy	13.7%
Financials	21.5%
Health Care	11.0%
Industrials	11.3%
Information Technology	14.7%
Materials	3.9%
Telecommunication Services	4.8%
Utilities	0.2%
	100.0%

The DFA International Value Series	
Consumer Discretionary	12.8%
Consumer Staples	2.6%
Energy	16.2%
Financials	29.7%
Health Care	1.2%
Industrials	10.7%
Information Technology	3.2%
Materials	14.6%
Real Estate	2.3%
Telecommunication Services	4.3%
Utilities	2.4%
	100.0%

The Japanese Small Company Series	
Consumer Discretionary	19.4%
Consumer Staples	8.5%
Energy	1.0%
Financials	9.4%
Health Care	4.4%
Industrials	28.6%
Information Technology	13.1%
Materials	12.7%
Real Estate	2.0%
Telecommunication Services	0.1%
Utilities	0.8%
	100.0%

DISCLOSURE OF PORTFOLIO HOLDINGS
CONTINUED

The Asia Pacific Small Company Series

Consumer Discretionary	25.4%
Consumer Staples	5.9%
Energy	2.8%
Financials	10.1%
Health Care	6.6%
Industrials	16.0%
Information Technology	6.1%
Materials	14.5%
Real Estate	6.2%
Telecommunication Services	3.1%
Utilities	3.3%
	100.0%

The United Kingdom Small Company Series

Consumer Discretionary	20.2%
Consumer Staples	5.6%
Energy	5.2%
Financials	14.0%
Health Care	3.9%
Industrials	27.5%
Information Technology	10.0%
Materials	8.4%
Real Estate	2.5%
Telecommunication Services	0.7%
Utilities	2.0%
	100.0%

The Continental Small Company Series

Consumer Discretionary	12.8%
Consumer Staples	6.1%
Energy	3.0%
Financials	11.6%
Health Care	9.2%
Industrials	26.3%
Information Technology	9.4%
Materials	10.4%
Real Estate	6.0%
Telecommunication Services	2.7%
Utilities	2.5%
	100.0%

The Canadian Small Company Series

Consumer Discretionary	9.5%
Consumer Staples	4.4%
Energy	23.6%
Financials	6.0%
Health Care	1.6%
Industrials	12.6%
Information Technology	3.9%
Materials	29.1%
Real Estate	2.0%
Telecommunication Services	0.5%
Utilities	6.8%
	100.0%

The Emerging Markets Series

Consumer Discretionary	9.9%
Consumer Staples	9.2%
Energy	7.7%
Financials	24.1%
Health Care	2.8%
Industrials	7.2%
Information Technology	20.1%
Materials	8.3%
Real Estate	1.9%
Telecommunication Services	5.6%
Utilities	3.2%
	100.0%

The Emerging Markets Small Cap Series

Consumer Discretionary	17.3%
Consumer Staples	8.1%
Energy	1.7%
Financials	9.0%
Health Care	6.4%
Industrials	14.6%
Information Technology	14.8%
Materials	13.7%
Real Estate	7.7%
Telecommunication Services	1.0%
Utilities	5.7%
	100.0%

THE U.S. LARGE CAP VALUE SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value†	Percentage of Net Assets**
COMMON STOCKS — (95.3%)				
Consumer Discretionary — (11.7%)				
#*	Charter Communications, Inc. Class A	910,208	$ 227,451,877	1.1%
	Comcast Corp. Class A	10,885,890	672,965,720	3.2%
	Ford Motor Co.	14,753,200	173,202,568	0.8%
	General Motors Co.	5,641,400	178,268,240	0.9%
	Time Warner, Inc.	3,800,376	338,195,460	1.6%
	Other Securities		954,615,599	4.6%
Total Consumer Discretionary			2,544,699,464	12.2%
Consumer Staples — (6.3%)				
	CVS Health Corp.	3,989,908	335,551,263	1.6%
	Mondelez International, Inc. Class A	3,933,821	176,785,916	0.9%
#	Tyson Foods, Inc. Class A	1,957,913	138,718,136	0.7%
	Wal-Mart Stores, Inc.	1,998,751	139,952,545	0.7%
	Other Securities		574,239,450	2.6%
Total Consumer Staples			1,365,247,310	6.5%
Energy — (13.1%)				
	Chevron Corp.	3,924,607	411,102,583	2.0%
	ConocoPhillips	3,210,456	139,494,313	0.7%
	EOG Resources, Inc.	1,485,821	134,347,935	0.6%
	Exxon Mobil Corp.	9,096,178	757,893,551	3.6%
	Occidental Petroleum Corp.	1,857,300	135,415,743	0.6%
	Phillips 66	2,096,097	170,098,272	0.8%
	Valero Energy Corp.	2,806,975	166,285,199	0.8%
	Other Securities		932,855,101	4.5%
Total Energy			2,847,492,697	13.6%
Financials — (20.5%)				
	American International Group, Inc.	2,735,967	168,809,164	0.8%
	Bank of America Corp.	15,552,325	256,613,362	1.2%
	Bank of New York Mellon Corp. (The)	3,379,657	146,237,758	0.7%
	Capital One Financial Corp.	2,036,842	150,807,782	0.7%
	Citigroup, Inc.	8,251,489	405,560,684	1.9%
	Goldman Sachs Group, Inc. (The)	980,999	174,853,262	0.8%
	JPMorgan Chase & Co.	11,452,239	793,182,073	3.8%
	Morgan Stanley	3,534,479	118,652,460	0.6%
	PNC Financial Services Group, Inc. (The)	1,303,329	124,598,252	0.6%
	Travelers Cos., Inc. (The)	1,119,453	121,102,426	0.6%
	Wells Fargo & Co.	6,090,495	280,223,675	1.3%
	Other Securities		1,721,446,165	8.3%
Total Financials			4,462,087,063	21.3%
Health Care — (10.5%)				
	Aetna, Inc.	1,802,581	193,507,070	0.9%
	Anthem, Inc.	1,445,532	176,152,529	0.9%
*	Express Scripts Holding Co.	2,738,677	184,586,830	0.9%
	Humana, Inc.	707,042	121,278,914	0.6%
	Medtronic P.L.C.	3,541,179	290,447,502	1.4%
	Pfizer, Inc.	16,340,523	518,157,984	2.5%
	Thermo Fisher Scientific, Inc.	1,023,977	150,555,338	0.7%
	Other Securities		644,260,598	3.0%
Total Health Care			2,278,946,765	10.9%

THE U.S. LARGE CAP VALUE SERIES
CONTINUED

	Shares	Value†	Percentage of Net Assets**
Industrials — (10.8%)			
# Caterpillar, Inc.	1,458,164	$ 121,698,367	0.6%
CSX Corp.	5,234,843	159,715,060	0.8%
FedEx Corp.	853,987	148,867,014	0.7%
General Electric Co.	7,508,293	218,491,326	1.0%
Norfolk Southern Corp.	1,569,304	145,945,272	0.7%
Southwest Airlines Co.	3,733,160	149,513,058	0.7%
Stanley Black & Decker, Inc.	1,095,910	124,758,394	0.6%
Union Pacific Corp.	2,259,039	199,202,059	1.0%
Other Securities		1,077,855,471	5.1%
Total Industrials		2,346,046,021	11.2%
Information Technology — (14.0%)			
Cisco Systems, Inc.	21,342,703	654,794,128	3.1%
Hewlett Packard Enterprise Co.	9,162,273	205,876,274	1.0%
HP, Inc.	9,619,949	139,393,061	0.7%
Intel Corp.	20,115,235	701,418,244	3.4%
# NVIDIA Corp.	1,824,559	129,835,618	0.6%
QUALCOMM, Inc.	2,685,866	184,572,712	0.9%
Other Securities		1,024,025,488	4.8%
Total Information Technology		3,039,915,525	14.5%
Materials — (3.7%)			
Newmont Mining Corp.	3,239,227	119,980,968	0.6%
Other Securities		691,529,819	3.3%
Total Materials		811,510,787	3.9%
Real Estate — (0.0%)			
Other Securities		500,715	0.0%
Telecommunication Services — (4.5%)			
AT&T, Inc.	21,002,992	772,700,076	3.7%
Other Securities		221,455,332	1.1%
Total Telecommunication Services		994,155,408	4.8%
Utilities — (0.2%)			
Other Securities		38,848,392	0.2%
TOTAL COMMON STOCKS		20,729,450,147	99.1%
RIGHTS/WARRANTS — (0.0%)			
Other Securities		208,566	0.0%
TOTAL INVESTMENT SECURITIES		20,729,658,713	
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 0.260%	200,994,368	200,994,368	1.0%
SECURITIES LENDING COLLATERAL — (3.8%)			
§@ DFA Short Term Investment Fund	70,916,981	820,651,306	3.9%
TOTAL INVESTMENTS — (100.0%) (Cost $16,161,108,715)		$21,751,304,387	104.0%

THE U.S. LARGE CAP VALUE SERIES
CONTINUED

Summary of the Series' investments as of October 31, 2016, 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	$ 2,544,699,464	—	—	$ 2,544,699,464
Consumer Staples	1,365,247,310	—	—	1,365,247,310
Energy	2,847,492,697	—	—	2,847,492,697
Financials	4,462,087,063	—	—	4,462,087,063
Health Care	2,278,946,765	—	—	2,278,946,765
Industrials	2,346,046,021	—	—	2,346,046,021
Information Technology	3,039,915,525	—	—	3,039,915,525
Materials	811,510,787	—	—	811,510,787
Real Estate	500,715	—	—	500,715
Telecommunication Services	994,155,408	—	—	994,155,408
Utilities	38,848,392	—	—	38,848,392
Rights/Warrants	—	$ 208,566	—	208,566
Temporary Cash Investments	200,994,368	—	—	200,994,368
Securities Lending Collateral	—	820,651,306	—	820,651,306
Futures Contracts**	(3,872,034)	—	—	(3,872,034)
TOTAL	$20,926,572,481	$820,859,872	—	$21,747,432,353

** Not reflected in the Schedule of Investments, 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

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (95.4%)				
AUSTRALIA — (6.3%)				
#	Australia & New Zealand Banking Group, Ltd.	5,260,554	$ 111,078,744	1.1%
	BHP Billiton, Ltd.	5,929,050	103,585,415	1.1%
#	BHP Billiton, Ltd. Sponsored ADR	1,703,682	59,662,944	0.6%
	Newcrest Mining, Ltd.	3,033,954	53,122,828	0.5%
	Woodside Petroleum, Ltd.	2,846,042	60,922,340	0.6%
	Other Securities		246,709,911	2.6%
TOTAL AUSTRALIA			635,082,182	6.5%
AUSTRIA — (0.1%)				
	Other Securities		7,798,226	0.1%
BELGIUM — (1.2%)				
	Other Securities		121,053,616	1.2%
CANADA — (7.6%)				
	Bank of Montreal	1,645,325	104,642,670	1.1%
	Suncor Energy, Inc.	3,911,426	117,374,872	1.2%
	Other Securities		542,711,216	5.6%
TOTAL CANADA			764,728,758	7.9%
DENMARK — (1.7%)				
	Vestas Wind Systems A.S.	680,712	54,535,811	0.6%
	Other Securities		120,813,571	1.2%
TOTAL DENMARK			175,349,382	1.8%
FINLAND — (0.7%)				
	Other Securities		75,225,974	0.8%
FRANCE — (8.9%)				
	BNP Paribas SA	1,521,254	88,207,260	0.9%
	Cie de Saint-Gobain	1,719,658	76,358,268	0.8%
#	Engie SA	4,083,126	58,885,688	0.6%
#	Orange SA	4,783,728	75,265,526	0.8%
	Renault SA	759,818	66,075,160	0.7%
	Societe Generale SA	1,935,625	75,503,898	0.8%
	Total SA	4,607,253	220,709,998	2.2%
	Other Securities		229,497,843	2.4%
TOTAL FRANCE			890,503,641	9.2%
GERMANY — (7.1%)				
	Allianz SE	730,758	114,074,413	1.2%
#	Bayerische Motoren Werke AG	972,382	84,835,907	0.9%
	Daimler AG	2,565,266	183,011,136	1.9%
	E.ON SE	9,462,347	69,348,171	0.7%
	Other Securities		258,205,262	2.6%
TOTAL GERMANY			709,474,889	7.3%
HONG KONG — (2.7%)				
	CK Hutchison Holdings, Ltd.	5,014,984	61,925,181	0.6%
	Sun Hung Kai Properties, Ltd.	2,980,920	44,389,245	0.5%
	Other Securities		163,115,200	1.7%
TOTAL HONG KONG			269,429,626	2.8%

THE DFA INTERNATIONAL VALUE SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
IRELAND — (0.3%)			
Other Securities		$ 27,555,506	0.3%
ISRAEL — (0.4%)			
Other Securities		37,197,840	0.4%
ITALY — (0.9%)			
Other Securities		89,098,627	0.9%
JAPAN — (22.1%)			
Hitachi, Ltd.	10,841,000	57,792,205	0.6%
Honda Motor Co., Ltd.	3,689,000	110,380,798	1.1%
Mitsubishi UFJ Financial Group, Inc.	13,919,406	71,821,469	0.7%
Mizuho Financial Group, Inc.	49,478,100	83,308,851	0.9%
Nissan Motor Co., Ltd.	6,443,700	65,548,427	0.7%
Sumitomo Mitsui Financial Group, Inc.	2,854,200	98,959,858	1.0%
Other Securities		1,732,718,474	17.8%
TOTAL JAPAN		2,220,530,082	22.8%
NETHERLANDS — (3.2%)			
ING Groep NV	6,261,830	82,199,110	0.8%
Koninklijke DSM NV	739,169	47,509,724	0.5%
Koninklijke Philips NV	1,794,168	54,062,166	0.6%
Other Securities		133,730,760	1.4%
TOTAL NETHERLANDS		317,501,760	3.3%
NEW ZEALAND — (0.1%)			
Other Securities		12,145,818	0.1%
NORWAY — (0.8%)			
Other Securities		77,275,822	0.8%
PORTUGAL — (0.0%)			
Other Securities		4,088,097	0.0%
SINGAPORE — (1.0%)			
Other Securities		99,362,354	1.0%
SPAIN — (2.8%)			
Banco Santander SA	38,416,551	188,242,084	1.9%
Other Securities		91,349,479	1.0%
TOTAL SPAIN		279,591,563	2.9%
SWEDEN — (2.2%)			
Nordea Bank AB	4,880,877	51,293,747	0.5%
Other Securities		170,725,504	1.8%
TOTAL SWEDEN		222,019,251	2.3%
SWITZERLAND — (7.6%)			
ABB, Ltd.	4,800,878	99,044,119	1.0%
Cie Financiere Richemont SA	1,271,917	81,771,387	0.8%
Novartis AG	1,332,371	94,555,149	1.0%
Swiss Re AG	1,037,390	96,281,939	1.0%
UBS Group AG	3,448,485	48,753,503	0.5%

THE DFA INTERNATIONAL VALUE SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
SWITZERLAND — (Continued)			
Zurich Insurance Group AG	326,468	$ 85,455,128	0.9%
Other Securities		255,861,140	2.6%
TOTAL SWITZERLAND		761,722,365	7.8%
UNITED KINGDOM — (17.7%)			
* Anglo American P.L.C.	3,284,169	45,581,653	0.5%
Barclays P.L.C. Sponsored ADR	4,766,662	43,948,624	0.5%
BP P.L.C. Sponsored ADR	10,710,966	380,774,841	3.9%
* Glencore P.L.C.	33,377,354	102,171,610	1.1%
HSBC Holdings P.L.C.	21,477,669	161,751,262	1.7%
# HSBC Holdings P.L.C. Sponsored ADR	3,019,816	113,635,676	1.2%
Royal Dutch Shell P.L.C. Class A	2,199,265	54,777,180	0.6%
Royal Dutch Shell P.L.C. Sponsored ADR, Class A	3,177,301	158,261,344	1.6%
# Royal Dutch Shell P.L.C. Sponsored ADR, Class B	3,794,361	198,483,024	2.0%
Vodafone Group P.L.C.	58,351,986	160,253,496	1.6%
# Vodafone Group P.L.C. Sponsored ADR	4,011,201	111,671,843	1.1%
Other Securities		242,436,613	2.4%
TOTAL UNITED KINGDOM		1,773,747,166	18.2%
UNITED STATES — (0.0%)			
Other Securities		812,282	0.0%
TOTAL COMMON STOCKS		9,571,294,827	98.4%
PREFERRED STOCKS — (0.9%)			
GERMANY — (0.9%)			
Volkswagen AG	535,010	73,764,785	0.8%
Other Securities		18,272,581	0.1%
TOTAL GERMANY		92,037,366	0.9%
TOTAL PREFERRED STOCKS		92,037,366	0.9%
RIGHTS/WARRANTS — (0.0%)			
SPAIN — (0.0%)			
Other Securities		2,150,761	0.0%
SWEDEN — (0.0%)			
Other Securities		251,828	0.0%
TOTAL RIGHTS/WARRANTS		2,402,589	0.0%
TOTAL INVESTMENT SECURITIES		9,665,734,782	
		Value†	
SECURITIES LENDING COLLATERAL — (3.7%)			
§@ DFA Short Term Investment Fund	31,982,623	370,102,917	3.8%
TOTAL INVESTMENTS — (100.0%) (Cost $10,045,898,931)		$10,035,837,699	103.1%

Summary of the Series' investments as of October 31, 2016, 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	$ 63,077,009	$ 572,005,173	—	$ 635,082,182
Austria	—	7,798,226	—	7,798,226
Belgium	—	121,053,616	—	121,053,616
Canada	764,728,758	—	—	764,728,758
Denmark	—	175,349,382	—	175,349,382
Finland	2,470,632	72,755,342	—	75,225,974
France	260,795	890,242,846	—	890,503,641
Germany	67,367,734	642,107,155	—	709,474,889
Hong Kong	—	269,429,626	—	269,429,626
Ireland	9,750,918	17,804,588	—	27,555,506
Israel	—	37,197,840	—	37,197,840
Italy	17,693,989	71,404,638	—	89,098,627
Japan	32,899,160	2,187,630,922	—	2,220,530,082
Netherlands	41,922,122	275,579,638	—	317,501,760
New Zealand	—	12,145,818	—	12,145,818
Norway	10,177,330	67,098,492	—	77,275,822
Portugal	—	4,088,097	—	4,088,097
Singapore	—	99,362,354	—	99,362,354
Spain	3,796,801	275,794,762	—	279,591,563
Sweden	4,064,405	217,954,846	—	222,019,251
Switzerland	27,724,389	733,997,976	—	761,722,365
United Kingdom	1,033,348,012	740,399,154	—	1,773,747,166
United States	—	812,282	—	812,282
Preferred Stocks				
Germany	—	92,037,366	—	92,037,366
Rights/Warrants				
Spain	—	2,150,761	—	2,150,761
Sweden	—	251,828	—	251,828
Securities Lending Collateral	—	370,102,917	—	370,102,917
Futures Contracts**	(851,802)	—	—	(851,802)
TOTAL	$2,078,430,252	$7,956,555,645	—	$10,034,985,897

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

THE JAPANESE SMALL COMPANY SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (91.7%)			
Consumer Discretionary — (17.8%)			
Aoyama Trading Co., Ltd.	304,000	$ 10,709,561	0.4%
Shimachu Co., Ltd.	297,200	7,974,727	0.3%
Toyo Tire & Rubber Co., Ltd.	623,700	9,673,815	0.3%
Other Securities		575,455,539	18.3%
Total Consumer Discretionary		603,813,642	19.3%
Consumer Staples — (7.7%)			
Ain Holdings, Inc.	124,600	8,409,946	0.3%
Morinaga Milk Industry Co., Ltd.	1,164,000	9,375,501	0.3%
Takara Holdings, Inc.	980,300	9,284,173	0.3%
Other Securities		235,670,534	7.5%
Total Consumer Staples		262,740,154	8.4%
Energy — (1.0%)			
Other Securities		32,552,672	1.0%
Financials — (8.7%)			
77 Bank, Ltd. (The)	1,749,760	7,904,201	0.3%
Daishi Bank, Ltd. (The)	2,071,000	8,905,139	0.3%
North Pacific Bank, Ltd.	2,303,600	8,591,023	0.3%
Other Securities		268,141,185	8.5%
Total Financials		293,541,548	9.4%
Health Care — (4.1%)			
Nipro Corp.	702,100	8,670,187	0.3%
Rohto Pharmaceutical Co., Ltd.	546,700	9,592,173	0.3%
Ship Healthcare Holdings, Inc.	279,700	8,181,874	0.3%
Tsumura & Co.	359,800	10,225,153	0.3%
Other Securities		101,447,537	3.2%
Total Health Care		138,116,924	4.4%
Industrials — (26.2%)			
Aica Kogyo Co., Ltd.	314,300	8,968,870	0.3%
# Chiyoda Corp.	993,000	8,661,260	0.3%
Daifuku Co., Ltd.	444,100	8,024,354	0.3%
Fujikura, Ltd.	1,935,000	11,369,097	0.4%
Furukawa Electric Co., Ltd.	462,800	13,615,795	0.4%
Glory, Ltd.	268,900	8,889,500	0.3%
GS Yuasa Corp.	2,130,000	9,197,857	0.3%
Japan Steel Works, Ltd. (The)	398,400	8,557,307	0.3%
Nishimatsu Construction Co., Ltd.	1,794,000	8,378,134	0.3%
Nisshinbo Holdings, Inc.	870,500	8,666,919	0.3%
# NTN Corp.	2,488,000	9,417,732	0.3%
# OSG Corp.	452,700	9,641,884	0.3%
Penta-Ocean Construction Co., Ltd.	1,724,600	10,277,125	0.3%
Pilot Corp.	188,800	8,441,250	0.3%
Sankyu, Inc.	1,540,000	9,068,678	0.3%
Sanwa Holdings Corp.	1,232,600	12,275,880	0.4%
Ushio, Inc.	655,900	7,912,689	0.3%
Other Securities		726,289,505	22.9%
Total Industrials		887,653,836	28.3%

THE JAPANESE SMALL COMPANY SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
Information Technology — (12.0%)			
Citizen Watch Co., Ltd.	1,437,500	$ 8,078,459	0.3%
Horiba, Ltd.	212,650	10,168,702	0.3%
Ibiden Co., Ltd.	620,978	9,014,732	0.3%
TIS, Inc.	505,101	11,429,663	0.4%
# Topcon Corp.	595,400	8,886,823	0.3%
Ulvac, Inc.	252,600	7,975,585	0.3%
Other Securities		350,942,720	11.1%
Total Information Technology		406,496,684	13.0%
Materials — (11.6%)			
ADEKA Corp.	544,000	8,223,372	0.3%
Denka Co., Ltd.	1,949,000	8,841,805	0.3%
Dowa Holdings Co., Ltd.	1,464,000	10,872,844	0.4%
FP Corp.	148,000	7,971,867	0.3%
Mitsui Mining & Smelting Co., Ltd.	3,627,000	8,080,917	0.3%
NOF Corp.	870,000	9,456,776	0.3%
Rengo Co., Ltd.	1,261,000	7,908,112	0.3%
Showa Denko KK	845,099	11,166,525	0.4%
Sumitomo Osaka Cement Co., Ltd.	2,493,000	10,325,300	0.3%
#* Tokuyama Corp.	2,159,000	9,231,383	0.3%
Toyobo Co., Ltd.	5,688,000	9,310,397	0.3%
Ube Industries, Ltd.	6,661,000	13,745,559	0.4%
Other Securities		278,920,108	8.7%
Total Materials		394,054,965	12.6%
Real Estate — (1.8%)			
Leopalace21 Corp.	1,960,700	12,748,059	0.4%
Other Securities		50,288,777	1.6%
Total Real Estate		63,036,836	2.0%
Telecommunication Services — (0.1%)			
Other Securities		2,374,986	0.1%
Utilities — (0.7%)			
Hokkaido Electric Power Co., Inc.	1,082,100	8,229,493	0.3%
Other Securities		15,378,862	0.4%
Total Utilities		23,608,355	0.7%
TOTAL COMMON STOCKS		3,107,990,602	99.2%
TOTAL INVESTMENT SECURITIES		3,107,990,602	
		Value†	
SECURITIES LENDING COLLATERAL — (8.3%)			
§@ DFA Short Term Investment Fund	24,279,430	280,961,564	9.0%
TOTAL INVESTMENTS — (100.0%) (Cost $2,964,543,542)		$3,388,952,166	108.2%

Summary of the Series' investments as of October 31, 2016, 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	$ 796,842	$ 603,016,800	—	$ 603,813,642
Consumer Staples	—	262,740,154	—	262,740,154
Energy	—	32,552,672	—	32,552,672
Financials	4,973,609	288,567,939	—	293,541,548
Health Care	—	138,116,924	—	138,116,924
Industrials	—	887,653,836	—	887,653,836
Information Technology	—	406,496,684	—	406,496,684
Materials	—	394,054,965	—	394,054,965
Real Estate	—	63,036,836	—	63,036,836
Telecommunication Services	—	2,374,986	—	2,374,986
Utilities	—	23,608,355	—	23,608,355
Securities Lending Collateral	—	280,961,564	—	280,961,564
TOTAL	$5,770,451	$3,383,181,715	—	$3,388,952,166

THE ASIA PACIFIC SMALL COMPANY SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (85.5%)				
AUSTRALIA — (44.3%)				
	Adelaide Brighton, Ltd.	3,668,074	$ 14,902,982	1.0%
#	Alumina, Ltd.	9,800,265	11,778,711	0.8%
	Ansell, Ltd.	563,728	9,287,434	0.6%
#	Bendigo & Adelaide Bank, Ltd.	1,000,124	8,445,910	0.5%
	BlueScope Steel, Ltd.	2,354,984	13,971,247	0.9%
	Boral, Ltd.	2,174,013	10,386,960	0.7%
	carsales.com, Ltd.	1,702,940	13,782,286	0.9%
	Cleanaway Waste Management, Ltd.	10,357,050	9,119,140	0.6%
	CSR, Ltd.	3,350,138	9,302,355	0.6%
#	Downer EDI, Ltd.	2,910,872	12,865,733	0.8%
	DuluxGroup, Ltd.	3,101,823	15,169,738	1.0%
	Evolution Mining, Ltd.	4,976,497	8,775,916	0.6%
	Fairfax Media, Ltd.	15,303,894	9,586,076	0.6%
#	InvoCare, Ltd.	905,619	8,985,727	0.6%
#	IOOF Holdings, Ltd.	1,900,338	11,830,056	0.8%
#	IRESS, Ltd.	1,123,183	9,672,022	0.6%
	JB Hi-Fi, Ltd.	962,791	20,754,808	1.3%
	Mineral Resources, Ltd.	1,168,088	10,276,124	0.7%
#	nib holdings, Ltd.	2,713,689	9,937,859	0.6%
#	Northern Star Resources, Ltd.	4,806,957	15,547,800	1.0%
	Nufarm, Ltd.	1,280,776	8,597,852	0.6%
	Orora, Ltd.	3,956,731	8,718,958	0.6%
	OZ Minerals, Ltd.	2,198,276	11,231,748	0.7%
#	Perpetual, Ltd.	356,426	12,238,862	0.8%
	Primary Health Care, Ltd.	3,292,878	9,598,026	0.6%
#	Sims Metal Management, Ltd.	1,382,214	10,514,951	0.7%
	Sirtex Medical, Ltd.	413,240	8,746,855	0.6%
	Spark Infrastructure Group	11,913,246	20,084,154	1.3%
	Star Entertainment Grp, Ltd. (The)	4,207,608	15,921,346	1.0%
#	Super Retail Group, Ltd.	1,280,749	9,521,373	0.6%
#	Tabcorp Holdings, Ltd.	3,586,818	13,177,917	0.9%
#	Vocus Communications, Ltd.	4,260,609	18,472,126	1.2%
#*	Whitehaven Coal, Ltd.	4,143,411	9,528,724	0.6%
	Other Securities		409,368,233	26.0%
TOTAL AUSTRALIA			800,100,009	51.4%
CHINA — (0.2%)				
	Other Securities		3,344,793	0.2%
HONG KONG — (23.1%)				
	Cafe de Coral Holdings, Ltd.	2,330,000	8,226,629	0.5%
	Dah Sing Financial Holdings, Ltd.	1,408,144	9,551,504	0.6%
#*	Esprit Holdings, Ltd.	14,507,050	11,964,200	0.8%
#	Guotai Junan International Holdings, Ltd.	22,013,797	8,406,293	0.6%
	Hopewell Holdings, Ltd.	3,184,000	11,148,424	0.7%
	Luk Fook Holdings International, Ltd.	3,142,000	9,213,353	0.6%
	Man Wah Holdings, Ltd.	13,578,800	9,012,166	0.6%
#	Vitasoy International Holdings, Ltd.	5,277,000	11,020,785	0.7%
	VTech Holdings, Ltd.	700,400	8,591,259	0.6%
#	Xinyi Glass Holdings, Ltd.	17,658,000	15,182,993	1.0%
	Other Securities		315,322,094	20.2%
TOTAL HONG KONG			417,639,700	26.9%

THE ASIA PACIFIC SMALL COMPANY SERIES
CONTINUED

		Shares	Value††	Percentage of Net Assets**
NEW ZEALAND — (7.4%)				
	Fisher & Paykel Healthcare Corp., Ltd.	2,455,045	$ 15,543,967	1.0%
#	Ryman Healthcare, Ltd.	1,772,699	11,251,074	0.7%
	SKYCITY Entertainment Group, Ltd.	5,162,402	14,391,898	0.9%
	Other Securities		93,352,887	6.1%
TOTAL NEW ZEALAND			134,539,826	8.7%
SINGAPORE — (10.5%)				
#*	Noble Group, Ltd.	75,184,800	8,939,601	0.6%
	SATS, Ltd.	2,695,900	9,378,680	0.6%
#	Singapore Post, Ltd.	10,132,100	11,641,927	0.8%
	Venture Corp., Ltd.	1,994,100	13,622,092	0.9%
	Other Securities		145,991,424	9.3%
TOTAL SINGAPORE			189,573,724	12.2%
UNITED STATES — (0.0%)				
	Other Securities		54,219	0.0%
TOTAL COMMON STOCKS			1,545,252,271	99.4%
RIGHTS/WARRANTS — (0.0%)				
AUSTRALIA — (0.0%)				
	Other Securities		96,131	0.0%
HONG KONG — (0.0%)				
	Other Securities		1,362	0.0%
SINGAPORE — (0.0%)				
	Other Securities		35,970	0.0%
TOTAL RIGHTS/WARRANTS			133,463	0.0%
TOTAL INVESTMENT SECURITIES			1,545,385,734	
			Value†	
SECURITIES LENDING COLLATERAL — (14.5%)				
§@	DFA Short Term Investment Fund	22,627,303	261,843,149	16.8%
TOTAL INVESTMENTS — (100.0%) (Cost $1,857,750,342)			$1,807,228,883	116.2%

Summary of the Series' investments as of October 31, 2016, 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	—	$ 800,100,009	—	$ 800,100,009
China	—	3,344,793	—	3,344,793
Hong Kong	$ 941,157	416,698,543	—	417,639,700
New Zealand	412,321	134,127,505	—	134,539,826
Singapore	315,107	189,258,617	—	189,573,724
United States	54,219	—	—	54,219
Rights/Warrants				
Australia	—	96,131	—	96,131
Hong Kong	—	1,362	—	1,362
Singapore	—	35,970	—	35,970
Securities Lending Collateral	—	261,843,149	—	261,843,149
TOTAL	$1,722,804	$1,805,506,079	—	$1,807,228,883

See accompanying Notes to Financial Statements.

THE UNITED KINGDOM SMALL COMPANY SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (96.6%)				
Consumer Discretionary — (19.6%)				
	Bellway P.L.C.	637,459	$ 18,446,930	1.1%
	Daily Mail & General Trust P.L.C. Class A	1,271,481	11,670,462	0.7%
	Greene King P.L.C.	1,786,209	15,978,447	1.0%
	GVC Holdings P.L.C.	1,240,374	10,567,421	0.6%
	Inchcape P.L.C.	2,190,976	17,419,824	1.0%
	Informa P.L.C.	1,305,509	10,740,551	0.6%
	UBM P.L.C.	1,950,843	17,128,208	1.0%
	WH Smith P.L.C.	680,498	12,248,606	0.7%
	William Hill P.L.C.	4,105,574	14,851,757	0.9%
	Other Securities		208,464,577	12.4%
Total Consumer Discretionary			337,516,783	20.0%
Consumer Staples — (5.4%)				
	Booker Group P.L.C.	7,989,596	17,523,270	1.0%
	Tate & Lyle P.L.C.	2,319,044	22,116,631	1.3%
	Other Securities		54,160,367	3.3%
Total Consumer Staples			93,800,268	5.6%
Energy — (5.0%)				
	Amec Foster Wheeler P.L.C.	2,037,469	11,116,254	0.7%
	John Wood Group P.L.C.	1,887,172	17,737,852	1.0%
	Petrofac, Ltd.	1,141,776	11,244,821	0.7%
#*	Tullow Oil P.L.C.	5,000,074	16,143,884	0.9%
	Other Securities		30,000,063	1.8%
Total Energy			86,242,874	5.1%
Financials — (13.5%)				
	Beazley P.L.C.	2,740,810	12,203,670	0.7%
	Close Brothers Group P.L.C.	785,896	12,753,035	0.8%
	Henderson Group P.L.C.	5,628,395	15,924,719	0.9%
	Hiscox, Ltd.	1,493,459	18,648,536	1.1%
	ICAP P.L.C.	2,697,973	15,997,519	1.0%
	IG Group Holdings P.L.C.	1,792,534	18,101,357	1.1%
	Jupiter Fund Management P.L.C.	2,162,762	11,403,328	0.7%
	Man Group P.L.C.	7,936,721	12,099,824	0.7%
	Phoenix Group Holdings	1,208,721	10,797,905	0.6%
	Other Securities		105,371,972	6.3%
Total Financials			233,301,865	13.9%
Health Care — (3.8%)				
*	BTG P.L.C.	1,870,654	15,053,103	0.9%
	Indivior P.L.C.	3,662,912	14,068,115	0.9%
	Other Securities		36,308,225	2.1%
Total Health Care			65,429,443	3.9%
Industrials — (26.6%)				
	Aggreko P.L.C.	1,332,278	13,026,413	0.8%
	Balfour Beatty P.L.C.	3,549,781	11,769,319	0.7%
	BBA Aviation P.L.C.	5,623,297	17,781,017	1.0%
	Cobham P.L.C.	8,502,869	14,835,365	0.9%
	G4S P.L.C.	4,118,797	11,063,582	0.7%
	Hays P.L.C.	6,566,676	10,967,970	0.6%

THE UNITED KINGDOM SMALL COMPANY SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
Industrials — (Continued)			
Howden Joinery Group P.L.C.	3,165,528	$ 14,495,414	0.9%
IMI P.L.C.	1,282,137	15,573,467	0.9%
Meggitt P.L.C.	3,040,190	16,173,674	1.0%
Melrose Industries P.L.C.	10,887,020	22,467,470	1.3%
Rentokil Initial P.L.C.	8,861,710	24,718,157	1.5%
Spirax-Sarco Engineering P.L.C.	355,118	19,146,216	1.1%
Weir Group P.L.C. (The)	1,070,092	22,228,790	1.3%
Other Securities		243,821,126	14.5%
Total Industrials		458,067,980	27.2%
Information Technology — (9.6%)			
Electrocomponents P.L.C.	2,396,207	10,916,359	0.7%
Halma P.L.C.	1,951,180	24,978,831	1.5%
# Micro Focus International P.L.C.	539,522	14,127,662	0.8%
* Paysafe Group P.L.C.	2,265,858	11,976,435	0.7%
Playtech P.L.C.	1,111,348	12,606,141	0.8%
Rightmove P.L.C.	477,301	21,787,416	1.3%
Spectris P.L.C.	613,329	15,356,848	0.9%
Other Securities		54,527,225	3.2%
Total Information Technology		166,276,917	9.9%
Materials — (8.1%)			
Centamin P.L.C.	6,065,603	11,748,394	0.7%
DS Smith P.L.C.	4,938,232	24,079,775	1.4%
RPC Group P.L.C.	1,638,321	18,998,878	1.1%
Other Securities		84,422,273	5.1%
Total Materials		139,249,320	8.3%
Real Estate — (2.4%)			
Other Securities		42,003,507	2.5%
Telecommunication Services — (0.6%)			
Other Securities		11,042,463	0.6%
Utilities — (2.0%)			
Pennon Group P.L.C.	1,994,817	20,358,554	1.2%
Other Securities		13,528,264	0.8%
Total Utilities		33,886,818	2.0%
TOTAL COMMON STOCKS		1,666,818,238	99.0%
PREFERRED STOCKS — (0.0%)			
Other Securities		28,411	0.0%
RIGHTS/WARRANTS — (0.1%)			
Other Securities		2,265,507	0.1%
TOTAL INVESTMENT SECURITIES		1,669,112,156	
		Value†	
SECURITIES LENDING COLLATERAL — (3.3%)			
§@ DFA Short Term Investment Fund	4,889,717	56,583,806	3.4%
TOTAL INVESTMENTS — (100.0%) (Cost $1,690,364,152)		$1,725,695,962	102.5%

THE UNITED KINGDOM SMALL COMPANY SERIES
CONTINUED

Summary of the Series' investments as of October 31, 2016, 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	—	$ 337,516,783	—	$ 337,516,783
Consumer Staples	—	93,800,268	—	93,800,268
Energy	—	86,242,874	—	86,242,874
Financials	—	233,301,865	—	233,301,865
Health Care	—	65,429,443	—	65,429,443
Industrials	—	458,067,980	—	458,067,980
Information Technology	—	166,276,917	—	166,276,917
Materials	—	139,249,320	—	139,249,320
Real Estate	—	42,003,507	—	42,003,507
Telecommunication Services	—	11,042,463	—	11,042,463
Utilities	—	33,886,818	—	33,886,818
Preferred Stocks	—	28,411	—	28,411
Rights/Warrants	—	2,265,507	—	2,265,507
Securities Lending Collateral	—	56,583,806	—	56,583,806
TOTAL	—	$1,725,695,962	—	$1,725,695,962

See accompanying Notes to Financial Statements.

THE CONTINENTAL SMALL COMPANY SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (91.4%)				
AUSTRIA — (3.1%)				
	ANDRITZ AG	310,627	$ 16,241,244	0.4%
	Other Securities		122,038,613	2.9%
TOTAL AUSTRIA			138,279,857	3.3%
BELGIUM — (4.3%)				
	Ackermans & van Haaren NV	134,383	18,652,359	0.5%
	Umicore SA	412,343	25,063,062	0.6%
	Other Securities		147,950,280	3.5%
TOTAL BELGIUM			191,665,701	4.6%
DENMARK — (4.5%)				
	GN Store Nord A.S.	826,732	16,756,414	0.4%
	Jyske Bank A.S.	345,747	15,676,272	0.4%
*	TDC A.S.	4,148,072	22,870,392	0.6%
	Other Securities		148,738,122	3.5%
TOTAL DENMARK			204,041,200	4.9%
FINLAND — (6.5%)				
	Amer Sports Oyj	641,324	17,449,969	0.4%
	Elisa Oyj	734,075	24,731,862	0.6%
	Huhtamaki Oyj	467,536	18,868,806	0.5%
	Kesko Oyj Class B	345,206	17,153,261	0.4%
	Nokian Renkaat Oyj	623,433	20,910,928	0.5%
	Orion Oyj Class B	436,647	18,585,395	0.5%
#*	Outokumpu Oyj	3,022,031	21,068,282	0.5%
	Other Securities		153,616,179	3.6%
TOTAL FINLAND			292,384,682	7.0%
FRANCE — (12.5%)				
	Arkema SA	298,145	28,270,807	0.7%
	Edenred	946,779	21,911,853	0.5%
	Eurofins Scientific SE	38,653	17,565,704	0.4%
	Lagardere SCA	619,304	15,771,620	0.4%
	Rexel SA	1,596,995	22,149,109	0.5%
	Rubis SCA	203,675	18,573,358	0.5%
	SEB SA	120,657	17,757,736	0.4%
#	STMicroelectronics NV	2,136,887	20,281,219	0.5%
	Teleperformance	336,308	35,533,493	0.9%
*	Ubisoft Entertainment SA	521,852	17,756,325	0.4%
	Other Securities		344,488,930	8.3%
TOTAL FRANCE			560,060,154	13.5%
GERMANY — (15.4%)				
*	Dialog Semiconductor P.L.C.	382,079	15,026,045	0.4%
	Freenet AG	652,809	18,715,461	0.5%
	Gerresheimer AG	198,146	14,946,146	0.4%
#	K+S AG	990,931	20,066,101	0.5%
	KION Group AG	258,832	15,638,698	0.4%
*	KUKA AG	135,482	15,374,609	0.4%
	Lanxess AG	484,758	31,084,953	0.8%
	LEG Immobilien AG	306,750	25,874,994	0.6%

THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
GERMANY — (Continued)			
MTU Aero Engines AG	249,839	$ 26,089,184	0.6%
Osram Licht AG	343,036	19,483,339	0.5%
* QIAGEN NV	744,663	18,212,580	0.4%
Rheinmetall AG	223,411	15,508,712	0.4%
Stada Arzneimittel AG	306,492	15,370,132	0.4%
Other Securities		439,286,005	10.4%
TOTAL GERMANY		690,676,959	16.7%
IRELAND — (1.2%)			
Other Securities		53,214,050	1.3%
ISRAEL — (1.8%)			
Other Securities		82,999,079	2.0%
ITALY — (8.6%)			
Prysmian SpA	1,026,230	25,519,884	0.6%
Other Securities		358,680,759	8.7%
TOTAL ITALY		384,200,643	9.3%
NETHERLANDS — (4.7%)			
Aalberts Industries NV	600,156	18,953,870	0.5%
Delta Lloyd NV	2,709,093	16,366,532	0.4%
# Gemalto NV	304,031	16,518,507	0.4%
Other Securities		158,514,893	3.8%
TOTAL NETHERLANDS		210,353,802	5.1%
NORWAY — (2.6%)			
Other Securities		118,249,011	2.9%
PORTUGAL — (0.9%)			
Other Securities		41,152,687	1.0%
SPAIN — (5.4%)			
Distribuidora Internacional de Alimentacion SA	2,929,226	15,645,268	0.4%
Gamesa Corp. Tecnologica SA	1,203,576	27,788,671	0.7%
Other Securities		199,203,293	4.7%
TOTAL SPAIN		242,637,232	5.8%
SWEDEN — (7.8%)			
Other Securities		348,471,161	8.4%
SWITZERLAND — (12.1%)			
Baloise Holding AG	193,722	23,833,522	0.6%
Flughafen Zuerich AG	104,871	19,277,802	0.5%
Georg Fischer AG	22,511	19,958,153	0.5%
Helvetia Holding AG	36,269	18,869,464	0.5%
# Logitech International SA	650,486	15,732,970	0.4%
PSP Swiss Property AG	201,709	18,048,619	0.4%
Straumann Holding AG	45,962	17,244,502	0.4%
Temenos Group AG	318,043	20,539,697	0.5%
Other Securities		386,994,688	9.2%
TOTAL SWITZERLAND		540,499,417	13.0%
TOTAL COMMON STOCKS		4,098,885,635	98.8%
PREFERRED STOCKS — (0.8%)			
GERMANY — (0.8%)			
Other Securities		34,254,167	0.9%
TOTAL PREFERRED STOCKS		34,254,167	0.9%

THE CONTINENTAL SMALL COMPANY SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
RIGHTS/WARRANTS — (0.0%)			
SPAIN — (0.0%)			
Other Securities		$ 55,356	0.0%
TOTAL RIGHTS/WARRANTS		55,356	0.0%
TOTAL INVESTMENT SECURITIES		4,133,195,158	
		Value†	
SECURITIES LENDING COLLATERAL — (7.8%)			
§@ DFA Short Term Investment Fund	30,261,802	350,189,570	8.4%
TOTAL INVESTMENTS — (100.0%) (Cost $3,879,139,342)		$4,483,384,728	108.1%

Summary of the Series' investments as of October 31, 2016, 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				
Austria	—	$ 138,279,857	—	$ 138,279,857
Belgium	—	191,665,701	—	191,665,701
Denmark	—	204,041,200	—	204,041,200
Finland	—	292,384,682	—	292,384,682
France	—	560,060,154	—	560,060,154
Germany	$1,885,545	688,791,414	—	690,676,959
Ireland	—	53,214,050	—	53,214,050
Israel	—	82,999,079	—	82,999,079
Italy	—	384,200,643	—	384,200,643
Netherlands	—	210,353,802	—	210,353,802
Norway	—	118,249,011	—	118,249,011
Portugal	—	41,152,687	—	41,152,687
Spain	—	242,637,232	—	242,637,232
Sweden	124,117	348,347,044	—	348,471,161
Switzerland	—	540,499,417	—	540,499,417
Preferred Stocks				
Germany	—	34,254,167	—	34,254,167
Rights/Warrants				
Spain	—	55,356	—	55,356
Securities Lending Collateral	—	350,189,570	—	350,189,570
TOTAL	$2,009,662	$4,481,375,066	—	$4,483,384,728

See accompanying Notes to Financial Statements.

THE CANADIAN SMALL COMPANY SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (81.3%)				
Consumer Discretionary — (7.7%)				
	Cineplex, Inc.	318,474	$ 12,109,278	1.3%
#	Corus Entertainment, Inc. Class B	740,938	6,115,100	0.7%
#	Enercare, Inc.	509,859	7,366,784	0.8%
#*	IMAX Corp.	259,917	7,862,489	0.9%
	Linamar Corp.	144,412	5,873,164	0.6%
	Other Securities		49,050,359	5.2%
Total Consumer Discretionary			88,377,174	9.5%
Consumer Staples — (3.6%)				
	Cott Corp.	600,036	7,868,958	0.9%
	Premium Brands Holdings Corp.	132,462	6,410,280	0.7%
	Other Securities		26,731,797	2.8%
Total Consumer Staples			41,011,035	4.4%
Energy — (19.2%)				
*	Advantage Oil & Gas, Ltd.	1,100,531	7,425,487	0.8%
#	Enbridge Income Fund Holdings, Inc.	251,755	6,389,130	0.7%
#	Gibson Energy, Inc.	702,339	8,812,619	0.9%
#	Mullen Group, Ltd.	536,825	7,440,227	0.8%
*	Parex Resources, Inc.	765,891	8,810,630	0.9%
#	Parkland Fuel Corp.	474,825	11,090,932	1.2%
#	Precision Drilling Corp.	1,736,481	7,741,860	0.8%
*	Raging River Exploration, Inc.	1,087,151	8,713,095	0.9%
	ShawCor, Ltd.	319,981	8,003,700	0.9%
#	Veresen, Inc.	1,597,192	14,467,966	1.6%
#	Whitecap Resources, Inc.	1,466,035	11,716,913	1.3%
	Other Securities		119,454,762	12.8%
Total Energy			220,067,321	23.6%
Financials — (4.8%)				
#	Canadian Western Bank	441,032	8,368,198	0.9%
#	Home Capital Group, Inc.	325,263	6,438,330	0.7%
	Laurentian Bank of Canada	196,746	7,271,080	0.8%
	TMX Group, Ltd.	191,063	8,815,991	0.9%
	Other Securities		24,707,351	2.7%
Total Financials			55,600,950	6.0%
Health Care — (1.3%)				
	Other Securities		14,491,248	1.5%
Industrials — (10.3%)				
	MacDonald Dettwiler & Associates, Ltd.	172,507	9,873,527	1.1%
	New Flyer Industries, Inc.	254,471	7,114,488	0.8%
	Russel Metals, Inc.	362,155	5,764,564	0.6%
#	Stantec, Inc.	410,229	9,126,395	1.0%
	Toromont Industries, Ltd.	390,325	11,465,597	1.2%
	TransForce, Inc.	474,880	10,773,577	1.2%
	Westshore Terminals Investment Corp.	318,149	6,136,222	0.7%
	Other Securities		57,383,009	6.0%
Total Industrials			117,637,379	12.6%
Information Technology — (3.1%)				
	Other Securities		35,787,691	3.8%

THE CANADIAN SMALL COMPANY SERIES
CONTINUED

		Shares	Value††	Percentage of Net Assets**
Materials — (23.7%)				
	Alamos Gold, Inc. Class A	1,545,462	$ 12,121,272	1.3%
*	B2Gold Corp.	5,268,073	15,239,039	1.6%
*	Endeavour Mining Corp.	316,838	6,188,881	0.7%
*	Fortuna Silver Mines, Inc.	876,406	5,991,682	0.6%
	HudBay Minerals, Inc.	1,398,004	5,888,856	0.6%
*	IAMGOLD Corp.	2,443,241	9,781,707	1.1%
*	Lundin Mining Corp.	2,567,823	10,050,750	1.1%
#	Methanex Corp.	267,966	9,739,314	1.0%
*	New Gold, Inc.	2,668,183	10,523,140	1.1%
	OceanaGold Corp.	3,061,665	9,358,702	1.0%
	Pan American Silver Corp.	990,673	15,820,633	1.7%
*	SEMAFO, Inc.	1,661,946	6,517,435	0.7%
#*	Silver Standard Resources, Inc.	760,590	8,347,040	0.9%
#	Stella-Jones, Inc.	204,600	7,260,837	0.8%
	West Fraser Timber Co., Ltd.	213,500	7,309,267	0.8%
	Other Securities		131,140,488	14.1%
Total Materials			271,279,043	29.1%
Real Estate — (1.6%)				
	FirstService Corp.	160,533	6,504,860	0.7%
	Other Securities		12,104,751	1.3%
Total Real Estate			18,609,611	2.0%
Telecommunication Services — (0.4%)				
	Other Securities		4,507,968	0.5%
Utilities — (5.6%)				
	Algonquin Power & Utilities Corp.	1,173,558	10,368,048	1.1%
	Capital Power Corp.	523,509	8,059,689	0.9%
#	Northland Power, Inc.	536,896	9,606,728	1.0%
	Superior Plus Corp.	702,443	6,253,015	0.7%
	TransAlta Corp.	1,446,740	6,374,587	0.7%
	Other Securities		23,050,047	2.4%
Total Utilities			63,712,114	6.8%
TOTAL COMMON STOCKS			931,081,534	99.8%
TOTAL INVESTMENT SECURITIES			931,081,534	
			Value†	
SECURITIES LENDING COLLATERAL — (18.7%)				
§@	DFA Short Term Investment Fund	18,505,165	214,141,764	22.9%
TOTAL INVESTMENTS — (100.0%) (Cost $1,376,781,398)			$1,145,223,298	122.7%

Summary of the Series' investments as of October 31, 2016, 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	$ 88,194,376	$ 182,798	—	$ 88,377,174
Consumer Staples	41,011,035	—	—	41,011,035
Energy	220,008,340	58,981	—	220,067,321
Financials	55,600,950	—	—	55,600,950
Health Care	14,491,248	—	—	14,491,248
Industrials	117,637,379	—	—	117,637,379
Information Technology	35,787,691	—	—	35,787,691
Materials	271,278,805	238	—	271,279,043
Real Estate	18,609,611	—	—	18,609,611
Telecommunication Services	4,507,968	—	—	4,507,968
Utilities	63,712,114	—	—	63,712,114
Securities Lending Collateral	—	214,141,764	—	214,141,764
TOTAL	$930,839,517	$214,383,781	—	$1,145,223,298

See accompanying Notes to Financial Statements.

THE EMERGING MARKETS SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

	Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (94.0%)			
BRAZIL — (5.8%)			
AMBEV SA ADR	5,984,451	$ 35,308,261	0.7%
Cielo SA	1,506,864	15,295,240	0.3%
Other Securities		242,707,051	4.9%
TOTAL BRAZIL		293,310,552	5.9%
CHILE — (1.4%)			
Other Securities		73,612,527	1.5%
CHINA — (14.8%)			
Bank of China, Ltd. Class H	63,274,181	28,354,360	0.6%
China Construction Bank Corp. Class H	69,895,590	51,041,026	1.0%
China Mobile, Ltd. Sponsored ADR	918,178	52,730,963	1.1%
CNOOC, Ltd. Sponsored ADR	127,716	16,025,804	0.3%
Industrial & Commercial Bank of China, Ltd. Class H	71,229,185	42,754,557	0.9%
Ping An Insurance Group Co. of China, Ltd. Class H	4,622,500	24,330,600	0.5%
Tencent Holdings, Ltd.	4,351,400	115,322,199	2.3%
Other Securities		424,183,224	8.4%
TOTAL CHINA		754,742,733	15.1%
COLOMBIA — (0.5%)			
Other Securities		23,941,405	0.5%
CZECH REPUBLIC — (0.2%)			
Other Securities		9,825,802	0.2%
EGYPT — (0.2%)			
Other Securities		8,164,964	0.2%
GREECE — (0.2%)			
Other Securities		12,197,777	0.2%
HUNGARY — (0.4%)			
Other Securities		19,420,220	0.4%
INDIA — (12.2%)			
HDFC Bank, Ltd.	1,441,144	27,008,537	0.5%
Housing Development Finance Corp., Ltd.	1,095,932	22,624,895	0.5%
Infosys, Ltd.	1,886,232	28,287,791	0.6%
ITC, Ltd.	4,896,443	17,714,670	0.4%
Reliance Industries, Ltd.	1,625,226	25,537,646	0.5%
Tata Consultancy Services, Ltd.	720,066	25,774,900	0.5%
Tata Motors, Ltd.	1,952,358	15,521,888	0.3%
Other Securities		457,000,473	9.1%
TOTAL INDIA		619,470,800	12.4%
INDONESIA — (3.2%)			
Astra International Tbk PT	23,646,410	14,918,699	0.3%
Bank Central Asia Tbk PT	15,447,700	18,366,468	0.4%
Other Securities		131,751,393	2.6%
TOTAL INDONESIA		165,036,560	3.3%

THE EMERGING MARKETS SERIES
CONTINUED

		Shares	Value††	Percentage of Net Assets**
MALAYSIA — (3.5%)				
	Public Bank Bhd	3,537,614	$ 16,744,498	0.3%
	Tenaga Nasional Bhd	4,375,250	14,949,608	0.3%
	Other Securities		149,025,914	3.0%
TOTAL MALAYSIA			180,720,020	3.6%
MEXICO — (5.0%)				
	America Movil S.A.B. de C.V. Series L	46,329,297	30,688,471	0.6%
#	Fomento Economico Mexicano S.A.B. de C.V.	1,793,669	17,198,383	0.3%
#	Grupo Financiero Banorte S.A.B. de C.V. Class O	4,609,848	27,194,225	0.6%
#	Grupo Televisa S.A.B. Series CPO	3,356,577	16,490,754	0.3%
	Wal-Mart de Mexico S.A.B. de C.V.	7,054,235	14,921,344	0.3%
	Other Securities		148,796,657	3.0%
TOTAL MEXICO			255,289,834	5.1%
PERU — (0.3%)				
	Other Securities		14,446,744	0.3%
PHILIPPINES — (1.7%)				
	Other Securities		87,260,101	1.7%
POLAND — (1.4%)				
	Other Securities		73,590,632	1.5%
RUSSIA — (1.8%)				
	Gazprom PJSC Sponsored ADR	4,944,295	21,319,197	0.4%
	Sberbank of Russia PJSC Sponsored ADR	1,818,206	17,220,575	0.4%
	Other Securities		53,848,767	1.0%
TOTAL RUSSIA			92,388,539	1.8%
SOUTH AFRICA — (7.9%)				
*	AngloGold Ashanti, Ltd. Sponsored ADR	1,637,102	22,493,782	0.5%
	FirstRand, Ltd.	4,730,180	16,961,318	0.3%
	MTN Group, Ltd.	2,516,919	21,739,475	0.4%
	Naspers, Ltd. Class N	370,571	62,063,317	1.2%
	Sasol, Ltd. Sponsored ADR	778,314	21,411,418	0.4%
	Standard Bank Group, Ltd.	2,023,352	21,478,453	0.4%
	Steinhoff International Holdings NV	3,453,813	18,632,175	0.4%
	Other Securities		219,673,686	4.5%
TOTAL SOUTH AFRICA			404,453,624	8.1%
SOUTH KOREA — (14.3%)				
	Hyundai Motor Co.	175,874	21,472,355	0.4%
	KB Financial Group, Inc.	441,762	16,352,604	0.3%
	NAVER Corp.	33,801	25,288,736	0.5%
	Samsung Electronics Co., Ltd.	97,289	139,155,193	2.8%
	Samsung Electronics Co., Ltd. GDR	52,509	36,940,669	0.7%
	SK Hynix, Inc.	705,494	25,233,135	0.5%
	Other Securities		462,680,857	9.3%
TOTAL SOUTH KOREA			727,123,549	14.5%
TAIWAN — (15.0%)				
#	Hon Hai Precision Industry Co., Ltd.	17,267,653	46,642,722	0.9%
	Largan Precision Co., Ltd.	133,860	15,792,148	0.3%
	Taiwan Semiconductor Manufacturing Co., Ltd.	25,188,808	151,166,887	3.0%

THE EMERGING MARKETS SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
TAIWAN — (Continued)			
Taiwan Semiconductor Manufacturing Co., Ltd. Sponsored ADR	1,672,158	$ 52,004,114	1.1%
Other Securities		499,242,347	10.0%
TOTAL TAIWAN		764,848,218	15.3%
THAILAND — (2.7%)			
PTT PCL	1,634,600	16,160,343	0.3%
Other Securities		121,889,382	2.5%
TOTAL THAILAND		138,049,725	2.8%
TURKEY — (1.5%)			
Other Securities		74,744,642	1.5%
TOTAL COMMON STOCKS		4,792,638,968	95.9%
PREFERRED STOCKS — (3.2%)			
BRAZIL — (3.1%)			
Banco Bradesco SA	2,388,514	25,022,528	0.5%
Itau Unibanco Holding SA	4,317,027	51,934,159	1.0%
* Petroleo Brasileiro SA	2,825,761	15,660,311	0.3%
* Petroleo Brasileiro SA Sponsored ADR	1,440,006	15,926,466	0.3%
Vale SA	2,522,202	16,301,074	0.3%
Other Securities		29,792,502	0.7%
TOTAL BRAZIL		154,637,040	3.1%
CHILE — (0.0%)			
Other Securities		461,858	0.0%
COLOMBIA — (0.1%)			
Other Securities		5,642,477	0.1%
SOUTH KOREA — (0.0%)			
Other Securities		309,189	0.0%
TOTAL PREFERRED STOCKS		161,050,564	3.2%
RIGHTS/WARRANTS — (0.0%)			
SOUTH KOREA — (0.0%)			
Other Securities		415,149	0.0%
TOTAL RIGHTS/WARRANTS		415,149	0.0%
TOTAL INVESTMENT SECURITIES		4,954,104,681	
		Value†	
SECURITIES LENDING COLLATERAL — (2.8%)			
§@ DFA Short Term Investment Fund	12,413,368	143,647,490	2.9%
TOTAL INVESTMENTS — (100.0%) (Cost $4,047,616,277)		$5,097,752,171	102.0%

THE EMERGING MARKETS SERIES
CONTINUED

Summary of the Series' investments as of October 31, 2016, 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	$ 293,310,552	—	—	$ 293,310,552
Chile	36,556,767	$ 37,055,760	—	73,612,527
China	123,639,714	631,103,019	—	754,742,733
Colombia	23,941,405	—	—	23,941,405
Czech Republic	—	9,825,802	—	9,825,802
Egypt	656,731	7,508,233	—	8,164,964
Greece	—	12,197,777	—	12,197,777
Hungary	—	19,420,220	—	19,420,220
India	32,757,639	586,713,161	—	619,470,800
Indonesia	6,392,992	158,643,568	—	165,036,560
Malaysia	—	180,720,020	—	180,720,020
Mexico	255,289,834	—	—	255,289,834
Peru	14,446,744	—	—	14,446,744
Philippines	1,591,367	85,668,734	—	87,260,101
Poland	—	73,590,632	—	73,590,632
Russia	880,891	91,507,648	—	92,388,539
South Africa	55,870,231	348,583,393	—	404,453,624
South Korea	24,723,258	702,400,291	—	727,123,549
Taiwan	61,828,890	703,019,328	—	764,848,218
Thailand	138,049,725	—	—	138,049,725
Turkey	592,181	74,152,461	—	74,744,642
Preferred Stocks				
Brazil	154,637,040	—	—	154,637,040
Chile	—	461,858	—	461,858
Colombia	5,642,477	—	—	5,642,477
South Korea	309,189	—	—	309,189
Rights/Warrants				
South Korea	—	415,149	—	415,149
Securities Lending Collateral	—	143,647,490	—	143,647,490
Futures Contracts**	(265,685)	—	—	(265,685)
TOTAL	$1,230,851,942	$3,866,634,544	—	$5,097,486,486

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

THE EMERGING MARKETS SMALL CAP SERIES

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (87.8%)				
BRAZIL — (8.3%)				
*	BR Malls Participacoes SA	6,998,232	$ 28,019,237	0.5%
	CETIP SA - Mercados Organizados	945,300	13,288,099	0.3%
*	Cia Siderurgica Nacional SA	5,779,408	19,445,752	0.4%
	Duratex SA	3,935,733	10,628,452	0.2%
	EDP - Energias do Brasil SA	3,450,314	16,592,205	0.3%
	Equatorial Energia SA	2,273,758	40,560,082	0.7%
	Estacio Participacoes SA	3,477,890	20,167,840	0.4%
	Fleury SA	899,506	11,906,055	0.2%
	Localiza Rent a Car SA	1,649,975	20,485,122	0.4%
	MRV Engenharia e Participacoes SA	3,532,380	13,678,013	0.3%
	Multiplan Empreendimentos Imobiliarios SA	592,100	11,899,503	0.2%
	Odontoprev SA	2,908,696	10,934,947	0.2%
	Qualicorp SA	2,415,505	15,543,381	0.3%
*	Rumo Logistica Operadora Multimodal SA	6,787,474	15,182,508	0.3%
	Sao Martinho SA	661,862	13,181,255	0.3%
	Sul America SA	2,810,065	16,964,268	0.3%
	Totvs SA	1,287,326	11,679,501	0.2%
	Transmissora Alianca de Energia Eletrica SA	1,918,518	12,471,569	0.2%
	Other Securities		202,885,715	3.5%
TOTAL BRAZIL			505,513,504	9.2%
CHILE — (1.6%)				
	Engie Energia Chile SA	5,731,371	10,171,435	0.2%
	Parque Arauco SA	7,641,107	18,948,786	0.4%
	Vina Concha y Toro SA	5,623,245	9,803,867	0.2%
	Other Securities		60,347,589	1.0%
TOTAL CHILE			99,271,677	1.8%
CHINA — (12.5%)				
#	GCL-Poly Energy Holdings, Ltd.	80,160,000	10,804,244	0.2%
#	GOME Electrical Appliances Holding, Ltd.	84,442,000	10,640,930	0.2%
	Kingboard Chemical Holdings, Ltd.	4,301,921	12,716,703	0.2%
	Minth Group, Ltd.	2,797,000	9,902,300	0.2%
	Shenzhen International Holdings, Ltd.	7,240,222	11,180,429	0.2%
#	Sunac China Holdings, Ltd.	14,681,000	10,019,548	0.2%
	Other Securities		698,392,014	12.6%
TOTAL CHINA			763,656,168	13.8%
COLOMBIA — (0.2%)				
	Other Securities		10,672,364	0.2%
GREECE — (0.3%)				
	Other Securities		18,832,908	0.3%
HONG KONG — (0.1%)				
	Other Securities		3,501,421	0.1%
HUNGARY — (0.1%)				
	Other Securities		3,410,822	0.1%
INDIA — (13.6%)				
	Arvind, Ltd.	1,766,630	11,011,026	0.2%
	Berger Paints India, Ltd.	2,563,663	9,940,850	0.2%

THE EMERGING MARKETS SMALL CAP SERIES
CONTINUED

		Shares	Value††	Percentage of Net Assets**
INDIA — (Continued)				
	Federal Bank, Ltd.	8,408,191	$ 10,356,427	0.2%
	TVS Motor Co., Ltd.	2,133,665	13,107,680	0.2%
	Other Securities		787,839,019	14.3%
TOTAL INDIA			832,255,002	15.1%
INDONESIA — (3.3%)				
	Other Securities		201,825,238	3.6%
MALAYSIA — (3.9%)				
	Other Securities		237,523,653	4.3%
MEXICO — (3.1%)				
#	Alsea S.A.B. de C.V.	6,071,804	22,654,019	0.4%
#	Banregio Grupo Financiero S.A.B. de C.V.	2,236,173	14,657,398	0.3%
	Gentera S.A.B. de C.V.	7,327,998	14,453,614	0.3%
#	Grupo Aeroportuario del Centro Norte S.A.B. de C.V.	2,202,376	12,852,340	0.2%
#*	Industrias CH S.A.B. de C.V. Series B	2,280,755	10,775,695	0.2%
	Other Securities		115,570,171	2.1%
TOTAL MEXICO			190,963,237	3.5%
PHILIPPINES — (1.6%)				
	Other Securities		97,508,208	1.8%
POLAND — (1.8%)				
	Other Securities		108,866,211	2.0%
SOUTH AFRICA — (7.0%)				
	AVI, Ltd.	3,346,741	23,508,782	0.4%
	Barloworld, Ltd.	2,216,736	14,318,310	0.3%
#	Clicks Group, Ltd.	2,666,173	24,871,462	0.5%
	EOH Holdings, Ltd.	1,098,252	13,028,837	0.2%
	Foschini Group, Ltd. (The)	1,564,234	16,079,708	0.3%
	Imperial Holdings, Ltd.	840,996	10,622,362	0.2%
	JSE, Ltd.	892,197	10,394,209	0.2%
*	Northam Platinum, Ltd.	3,640,843	13,265,319	0.2%
#	Pick n Pay Stores, Ltd.	2,069,376	10,139,102	0.2%
*	Sappi, Ltd.	4,082,585	22,716,560	0.4%
	SPAR Group, Ltd. (The)	1,141,280	16,180,895	0.3%
*	Super Group, Ltd.	3,398,200	10,029,578	0.2%
	Other Securities		243,434,810	4.4%
TOTAL SOUTH AFRICA			428,589,934	7.8%
SOUTH KOREA — (11.8%)				
	Other Securities		725,273,437	13.1%
TAIWAN — (13.4%)				
	Other Securities		818,271,016	14.8%
THAILAND — (3.4%)				
	Other Securities		209,076,777	3.8%
TURKEY — (1.8%)				
	Other Securities		111,238,430	2.0%
TOTAL COMMON STOCKS			5,366,250,007	97.3%

THE EMERGING MARKETS SMALL CAP SERIES
CONTINUED

	Shares	Value††	Percentage of Net Assets**
PREFERRED STOCKS — (1.6%)			
BRAZIL — (1.5%)			
Cia Energetica de Minas Gerais	3,890,229	$ 11,882,748	0.2%
Cia Paranaense de Energia	857,600	9,819,950	0.2%
Other Securities		72,927,385	1.3%
TOTAL BRAZIL		94,630,083	1.7%
CHILE — (0.1%)			
Other Securities		3,498,995	0.1%
COLOMBIA — (0.0%)			
Other Securities		2,105,056	0.0%
TOTAL PREFERRED STOCKS		100,234,134	1.8%
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities		107,121	0.0%
BRAZIL — (0.0%)			
Other Securities		4,731	0.0%
CHINA — (0.0%)			
Other Securities		4,888	0.0%
INDIA — (0.0%)			
Other Securities		498,840	0.0%
SOUTH KOREA — (0.0%)			
Other Securities		9,793	0.0%
TAIWAN — (0.0%)			
Other Securities		1,020	0.0%
THAILAND — (0.0%)			
Other Securities		2,151	0.0%
TOTAL RIGHTS/WARRANTS		628,544	0.0%
TOTAL INVESTMENT SECURITIES		5,467,112,685	
		Value†	
SECURITIES LENDING COLLATERAL — (10.6%)			
§@ DFA Short Term Investment Fund	56,051,755	648,630,910	11.8%
TOTAL INVESTMENTS — (100.0%) (Cost $5,926,075,685)		$6,115,743,595	110.9%

THE EMERGING MARKETS SMALL CAP SERIES
CONTINUED

Summary of the Series' investments as of October 31, 2016, 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	$ 505,513,504	—	—	$ 505,513,504
Chile	1,048,175	$ 98,223,502	—	99,271,677
China	1,165,199	762,490,969	—	763,656,168
Colombia	10,672,364	—	—	10,672,364
Greece	—	18,832,908	—	18,832,908
Hong Kong	—	3,501,421	—	3,501,421
Hungary	—	3,410,822	—	3,410,822
India	2,752,926	829,502,076	—	832,255,002
Indonesia	2,884,712	198,940,526	—	201,825,238
Malaysia	43,667	237,479,986	—	237,523,653
Mexico	190,963,237	—	—	190,963,237
Philippines	—	97,508,208	—	97,508,208
Poland	—	108,866,211	—	108,866,211
South Africa	9,109,799	419,480,135	—	428,589,934
South Korea	1,107,997	724,165,440	—	725,273,437
Taiwan	1,012,253	817,258,763	—	818,271,016
Thailand	208,832,059	244,718	—	209,076,777
Turkey	—	111,238,430	—	111,238,430
Preferred Stocks				
Brazil	94,630,083	—	—	94,630,083
Chile	—	3,498,995	—	3,498,995
Colombia	2,105,056	—	—	2,105,056
Rights/Warrants				
Australia	—	107,121	—	107,121
Brazil	—	4,731	—	4,731
China	—	4,888	—	4,888
India	—	498,840	—	498,840
South Korea	—	9,793	—	9,793
Taiwan	—	1,020	—	1,020
Thailand	—	2,151	—	2,151
Securities Lending Collateral	—	648,630,910	—	648,630,910
Futures Contracts**	288,905	—	—	288,905
TOTAL	$1,032,129,936	$5,083,902,564	—	$6,116,032,500

** Not reflected in the Schedule of Investments, 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

OCTOBER 31, 2016
(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 $1,407,685, $362,128, $271,364 and $262,488 of securities on loan, respectively)	$20,729,659	$ 9,665,735	$3,107,991	$1,545,386
Temporary Cash Investments at Value & Cost	200,994	—	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $820,520, $370,043, $280,916 and $261,799)	820,651	370,103	280,962	261,843
Segregated Cash for Futures Contracts	6,012	1,176	—	—
Foreign Currencies at Value	—	9,101	2,507	2,689
Cash	—	17,431	1,795	392
Receivables:				
Investment Securities Sold	56,993	—	4,478	6,989
Dividends, Interest and Tax Reclaims	22,805	38,076	19,244	1,409
Securities Lending Income	228	158	684	420
Futures Margin Variation	—	13	—	—
Total Assets	21,837,342	10,101,793	3,417,661	1,819,128
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned	820,496	370,018	280,889	261,796
Investment Securities Purchased	97,218	—	3,734	1,368
Due to Advisor	1,787	1,649	261	134
Futures Margin Variation	247	—	—	—
Accrued Expenses and Other Liabilities	1,026	586	183	94
Total Liabilities	920,774	372,253	285,067	263,392
NET ASSETS	$20,916,568	$ 9,729,540	$3,132,594	$1,555,736
Investments at Cost	$15,139,595	$ 9,675,856	$2,683,628	$1,595,952
Foreign Currencies at Cost	$ —	$ 9,131	$ 2,500	$ 2,692

* 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

OCTOBER 31, 2016
(Amounts in thousands)

	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*
ASSETS:					
Investments at Value (including $53,170, $327,025, $202,280, $212,759 and $954,168 of securities on loan, respectively)	$1,669,112	$4,133,195	$ 931,082	$4,954,105	$5,467,113
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $56,574, $350,137, $214,106, $143,624 and $648,523)	56,584	350,190	214,142	143,647	648,631
Segregated Cash for Futures Contracts	—	—	—	1,298	940
Foreign Currencies at Value	5,978	1,645	279	38,502	19,897
Cash	2,698	5,855	4,248	2,268	17,857
Receivables:					
Investment Securities Sold	936	2,988	55	1,559	3,346
Dividends, Interest and Tax Reclaims	4,896	5,730	705	2,882	4,074
Securities Lending Income	93	1,051	375	526	3,868
Futures Margin Variation	—	—	—	149	108
Unrealized Gain on Foreign Currency Contracts	—	—	1	—	—
Total Assets	1,740,297	4,500,654	1,150,887	5,144,936	6,165,834
LIABILITIES:					
Payables:					
Upon Return of Securities Loaned	56,573	350,129	214,100	143,617	648,523
Investment Securities Purchased	—	1,969	3,384	2,758	332
Due to Advisor	148	359	81	424	942
Unrealized Loss on Foreign Currency Contracts	—	—	5	—	—
Accrued Expenses and Other Liabilities	111	272	53	406	390
Total Liabilities	56,832	352,729	217,623	147,205	650,187
NET ASSETS	$1,683,465	$4,147,925	$ 933,264	$4,997,731	$5,515,647
Investments at Cost	$1,633,790	$3,529,003	$1,162,676	$3,903,992	$5,277,553
Foreign Currencies at Cost	$ 5,962	$ 1,647	$ 279	$ 38,157	$ 20,038

* 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 YEAR ENDED OCTOBER 31, 2016
(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
Investment Income				
Dividends (Net of Foreign Taxes Withheld of $20, $27,352, $5,758 and $1,317, respectively)	$482,647	$ 341,886	$ 52,010	$ 52,135
Income from Securities Lending	3,444	9,676	5,693	5,042
Total Investment Income	486,091	351,562	57,703	57,177
Expenses				
Investment Management Fees	19,402	17,844	2,725	1,385
Accounting & Transfer Agent Fees	954	449	138	78
Custodian Fees	190	771	441	250
Shareholders' Reports	81	38	11	5
Directors'/Trustees' Fees & Expenses	134	62	19	9
Professional Fees	361	265	54	27
Other	531	339	104	54
Total Expenses	21,653	19,768	3,492	1,808
Fees Paid Indirectly (Note C)	—	(212)	(15)	(10)
Net Expenses	21,653	19,556	3,477	1,798
Net Investment Income (Loss)	464,438	332,006	54,226	55,379
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**	567,193	(261,808)	122,152	(8,246)
Futures	21,037	5,988	—	—
Foreign Currency Transactions	—	5,590	2,170	309
Forward Currency Contracts	—	8	(36)	(18)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	(57,128)	(32,753)	214,787	168,801
Futures	(3,872)	(852)	—	—
Translation of Foreign Currency Denominated Amounts	—	(908)	(688)	22
Net Realized and Unrealized Gain (Loss)	527,230	(284,735)	338,385	160,868
Net Increase (Decrease) in Net Assets Resulting from Operations	$991,668	$ 47,271	$392,611	$216,247

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2016
(Amounts in thousands)

	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
Investment Income					
Dividends (Net of Foreign Taxes Withheld of $50, $12,963, $2,757, $15,156 and $12,828, respectively)	$ 79,890	$ 89,305	$ 16,189	$ 110,969	$118,814
Interest	—	—	—	55	47
Income from Securities Lending	1,716	14,119	3,503	6,697	38,494
Total Investment Income	81,606	103,424	19,692	117,721	157,355
Expenses					
Investment Management Fees	1,820	3,945	747	4,522	9,995
Accounting & Transfer Agent Fees	94	204	37	232	256
Custodian Fees	106	610	56	1,780	2,557
Shareholders' Reports	8	14	3	18	22
Directors'/Trustees' Fees & Expenses	13	27	5	31	34
Professional Fees	39	183	13	254	171
Other	76	165	22	172	198
Total Expenses	2,156	5,148	883	7,009	13,233
Fees Paid Indirectly (Note C)	(15)	(36)	(13)	(69)	(69)
Net Expenses	2,141	5,112	870	6,940	13,164
Net Investment Income (Loss)	79,465	98,312	18,822	110,781	144,191
Realized and Unrealized Gain (Loss)					
Net Realized Gain (Loss) on:					
Investment Securities Sold*	71,244	122,507	(24,152)	(106,229)	140,851
Futures	—	687	—	5,752	4,055
Foreign Currency Transactions	(1,277)	(394)	229	975	457
Forward Currency Contracts	—	(5)	—	(4)	(116)
Change in Unrealized Appreciation (Depreciation) of:					
Investment Securities and Foreign Currency	(469,059)	27,064	135,836	512,891	400,224
Futures	—	19	—	(266)	289
Translation of Foreign Currency Denominated Amounts	(215)	(32)	(6)	207	586
Net Realized and Unrealized Gain (Loss)	(399,307)	149,846	111,907	413,326	546,346
Net Increase (Decrease) in Net Assets Resulting from Operations	$(319,842)	$248,158	$130,729	$ 524,107	$690,537

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

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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 464,438	$ 413,724	$ 332,006	$ 313,826	$ 54,226	$ 43,264
Net Realized Gain (Loss) on:						
Investment Securities Sold*	567,193	858,150	(261,808)	244,684	122,152	69,828
Futures	21,037	(43)	5,988	—	—	—
Foreign Currency Transactions	—	—	5,590	(5,879)	2,170	(1,869)
Forward Currency Contracts	—	—	8	—	(36)	—
In-Kind Redemptions	—	—	—	—	—	27,130
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	(57,128)	(1,018,426)	(32,753)	(1,034,230)	214,787	85,013
Futures	(3,872)	—	(852)	—	—	—
Translation of Foreign Currency Denominated Amounts	—	—	(908)	654	(688)	382
Net Increase (Decrease) in Net Assets Resulting from Operations	991,668	253,405	47,271	(480,945)	392,611	223,748
Transactions in Interest:						
Contributions	1,812,211	1,769,181	1,394,282	1,070,207	224,138	102,092
Withdrawals	(981,368)	(1,305,211)	(939,918)	(705,023)	(115,843)	(199,561)
Net Increase (Decrease) from Transactions in Interest	830,843	463,970	454,364	365,184	108,295	(97,469)
Total Increase (Decrease) in Net Assets	1,822,511	717,375	501,635	(115,761)	500,906	126,279
Net Assets						
Beginning of Year	19,094,057	18,376,682	9,227,905	9,343,666	2,631,688	2,505,409
End of Year	$20,916,568	$19,094,057	$9,729,540	$ 9,227,905	$3,132,594	$2,631,688

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 55,379	$ 54,891	$ 79,465	$ 71,555	$ 98,312	$ 82,887
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(8,246)	(15,143)	71,244	82,685	122,507	115,635
Futures	—	—	—	—	687	(4,875)
Foreign Currency Transactions	309	(913)	(1,277)	144	(394)	(1,002)
Forward Currency Contracts	(18)	—	—	—	(5)	—
In-Kind Redemptions	—	18,027	—	42,293	—	58,734
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	168,801	(224,570)	(469,059)	(104)	27,064	55,052
Futures	—	—	—	—	19	(19)
Translation of Foreign Currency Denominated Amounts	22	(13)	(215)	86	(32)	(57)
Net Increase (Decrease) in Net Assets Resulting from Operations	216,247	(167,721)	(319,842)	196,659	248,158	306,355
Transactions in Interest:						
Contributions	137,711	119,899	112,811	12,907	441,553	454,912
Withdrawals	(26,496)	(177,690)	(193,617)	(121,351)	(195,529)	(259,801)
Net Increase (Decrease) from Transactions in Interest	111,215	(57,791)	(80,806)	(108,444)	246,024	195,111
Total Increase (Decrease) in Net Assets	327,462	(225,512)	(400,648)	88,215	494,182	501,466
Net Assets						
Beginning of Year	1,228,274	1,453,786	2,084,113	1,995,898	3,653,743	3,152,277
End of Year	$1,555,736	$1,228,274	$1,683,465	$2,084,113	$4,147,925	$3,653,743

* 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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss)	$ 18,822	$ 19,902	$ 110,781	$ 101,691	$ 144,191	$ 134,189
Net Realized Gain (Loss) on:						
Investment Securities Sold*	(24,152)	(9,138)	(106,229)	(99,010)	140,851	49,962
Futures	—	—	5,752	2,478	4,055	—
Foreign Currency Transactions	229	149	975	(2,204)	457	(4,548)
Forward Currency Contracts	—	—	(4)	—	(116)	—
In-Kind Redemptions	—	8,042	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency	135,836	(228,267)	512,891	(686,412)	400,224	(693,734)
Futures	—	—	(266)	—	289	—
Translation of Foreign Currency Denominated Amounts	(6)	11	207	(95)	586	(241)
Net Increase (Decrease) in Net Assets Resulting from Operations	130,729	(209,301)	524,107	(683,552)	690,537	(514,372)
Transactions in Interest:						
Contributions	187,903	20,480	471,019	1,463,845	448,086	792,529
Withdrawals	(8,500)	(37,476)	(400,950)	(562,189)	(521,283)	(301,288)
Net Increase (Decrease) from Transactions in Interest	179,403	(16,996)	70,069	901,656	(73,197)	491,241
Total Increase (Decrease) in Net Assets	310,132	(226,297)	594,176	218,104	617,340	(23,131)
Net Assets						
Beginning of Year	623,132	849,429	4,403,555	4,185,451	4,898,307	4,921,438
End of Year	$933,264	$ 623,132	$4,997,731	$4,403,555	$5,515,647	$4,898,307

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY

FINANCIAL HIGHLIGHTS

	The U.S. Large Cap Value Series				
	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
Total Return	4.75%	1.32%	15.67%	35.68%	18.31%
Net Assets, End of Year (thousands)	$20,916,568	$19,094,057	$18,376,682	$14,838,988	$10,589,152
Ratio of Expenses to Average Net Assets	0.11%	0.11%	0.11%	0.11%	0.12%
Ratio of Net Investment Income to Average Net Assets	2.39%	2.20%	1.90%	1.98%	2.15%
Portfolio Turnover Rate	15%	16%	15%	15%	10%

	The DFA International Value Series				
	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
Total Return	(0.10)%	(5.35)%	(0.72)%	28.18%	3.17%
Net Assets, End of Year (thousands)	$ 9,729,540	$ 9,227,905	$ 9,343,666	$ 8,792,130	$ 7,238,249
Ratio of Expenses to Average Net Assets	0.22%	0.22%	0.22%	0.22%	0.24%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.22%	0.22%	0.22%	0.22%	0.24%
Ratio of Net Investment Income to Average Net Assets	3.72%	3.31%	4.50%	3.20%	3.75%
Portfolio Turnover Rate	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				
	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
Total Return	14.53%	9.04%	2.46%	30.62%	0.54%
Net Assets, End of Year (thousands)	$3,132,594	$2,631,688	$2,505,409	$2,281,624	$1,686,731
Ratio of Expenses to Average Net Assets	0.13%	0.13%	0.13%	0.14%	0.15%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.13%	0.13%	0.13%	0.14%	0.15%
Ratio of Net Investment Income to Average Net Assets	1.99%	1.69%	1.71%	1.87%	2.17%
Portfolio Turnover Rate	10%	6%	9%	16%	7%

	The Asia Pacific Small Company Series				
	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
Total Return	16.69%	(11.83)%	(3.46)%	10.97%	7.48%
Net Assets, End of Year (thousands)	$1,555,736	$1,228,274	$1,453,786	$1,265,498	$1,003,860
Ratio of Expenses to Average Net Assets	0.13%	0.13%	0.13%	0.15%	0.16%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.13%	0.13%	0.13%	0.15%	0.16%
Ratio of Net Investment Income to Average Net Assets	4.00%	4.17%	3.96%	4.64%	4.26%
Portfolio Turnover Rate	10%	7%	7%	9%	18%

See page 1 for the Definitions of Abbreviations and Footnotes.

THE DFA INVESTMENT TRUST COMPANY

FINANCIAL HIGHLIGHTS

	The United Kingdom Small Company Series				
	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
Total Return	(15.82)%	9.95%	1.22%	37.42%	23.41%
Net Assets, End of Year (thousands)	$1,683,465	$2,084,113	$1,995,898	$1,988,287	$1,464,838
Ratio of Expenses to Average Net Assets	0.12%	0.11%	0.11%	0.12%	0.13%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.12%	0.11%	0.11%	0.12%	0.13%
Ratio of Net Investment Income to Average Net Assets	4.36%	3.44%	2.98%	3.29%	3.37%
Portfolio Turnover Rate	15%	10%	8%	17%	6%

	The Continental Small Company Series				
	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
Total Return	6.10%	9.81%	(2.25)%	43.67%	2.29%
Net Assets, End of Year (thousands)	$4,147,925	$3,653,743	$3,152,277	$3,217,766	$2,245,179
Ratio of Expenses to Average Net Assets	0.13%	0.13%	0.13%	0.14%	0.16%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.13%	0.13%	0.13%	0.14%	0.16%
Ratio of Net Investment Income to Average Net Assets	2.49%	2.44%	2.40%	2.67%	3.15%
Portfolio Turnover Rate	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				
	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
Total Return	20.77%	(25.00)%	(3.83)%	5.71%	(2.51)%
Net Assets, End of Year (thousands)	$ 933,264	$ 623,132	$ 849,429	$ 741,204	$ 689,086
Ratio of Expenses to Average Net Assets	0.12%	0.12%	0.12%	0.13%	0.15%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.12%	0.12%	0.12%	0.13%	0.15%
Ratio of Net Investment Income to Average Net Assets	2.52%	2.73%	2.42%	2.99%	2.29%
Portfolio Turnover Rate	8%	18%	5%	14%	22%

	The Emerging Markets Series				
	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
Total Return	11.44%	(14.86)%	1.74%	6.99%	4.55%
Net Assets, End of Year (thousands)	$4,997,731	$4,403,555	$4,185,451	$3,766,160	$2,913,307
Ratio of Expenses to Average Net Assets	0.15%	0.16%	0.15%	0.16%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.15%	0.16%	0.15%	0.16%	0.20%
Ratio of Net Investment Income to Average Net Assets	2.45%	2.39%	2.51%	2.38%	2.55%
Portfolio Turnover Rate	5%	9%	5%	4%	5%

See page 1 for the Definitions of Abbreviations and Footnotes.

THE DFA INVESTMENT TRUST COMPANY

FINANCIAL HIGHLIGHTS

	The Emerging Markets Small Cap Series				
	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
Total Return	14.45%	(9.42)%	5.60%	9.41%	7.19%
Net Assets, End of Year (thousands)	$5,515,647	$4,898,307	$4,921,438	$4,091,523	$2,953,350
Ratio of Expenses to Average Net Assets	0.26%	0.26%	0.26%	0.29%	0.36%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.26%	0.27%	0.26%	0.29%	0.36%
Ratio of Net Investment Income to Average Net Assets	2.89%	2.62%	2.48%	2.37%	2.48%
Portfolio Turnover Rate	18%	18%	9%	11%	13%

See page 1 for the Definitions of Abbreviations and Footnotes.

THE DFA INVESTMENT TRUST COMPANY

NOTES TO FINANCIAL STATEMENTS

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	International Equity Portfolios
The U.S. Large Cap Value Series	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.

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. The Series recognize transfers between the levels as of the end of the period. As of October 31, 2016, The Emerging Markets Series and Emerging Markets Small Cap Series had significant transfers of securities with a total value of $334,768 and $554,874 (in thousands), respectively, that transferred from Level 2 to Level 1 because fair value procedures were no longer applied.

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 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 October 31, 2016, 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 year ended October 31, 2016, 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 year ended October 31, 2016, expenses reduced were as follows (amounts in thousands):

	Fees Paid Indirectly
The DFA International Value Series	$212
The Japanese Small Company Series	15
The Asia Pacific Small Company Series	10
The United Kingdom Small Company Series	15
The Continental Small Company Series	36
The Canadian Small Company Series	13
The Emerging Markets Series	69
The Emerging Markets Small Cap Series	69

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 year ended October 31, 2016, the total related amounts paid by the Trust to the CCO were $83 (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 October 31, 2016, 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	$478
The DFA International Value Series	321
The Japanese Small Company Series	75
The Asia Pacific Small Company Series	39
The United Kingdom Small Company Series	50
The Continental Small Company Series	95
The Canadian Small Company Series	23
The Emerging Markets Series	122
The Emerging Markets Small Cap Series	97

E. Purchases and Sales of Securities:

For the year ended October 31, 2016, the Series transactions related to investment securities, other than short-term securities and U.S. government securities (amounts in thousands):

	Purchases	Sales
The U.S. Large Cap Value Series	$4,375,099	$2,884,283
The DFA International Value Series	2,247,033	1,472,195
The Japanese Small Company Series	435,288	279,916
The Asia Pacific Small Company Series	305,915	130,653
The United Kingdom Small Company Series	317,512	275,930
The Continental Small Company Series	698,769	338,855
The Canadian Small Company Series	264,983	63,519
The Emerging Markets Series	408,207	255,204
The Emerging Markets Small Cap Series	921,870	872,555

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 October 31, 2016, 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)
The U.S. Large Cap Value Series	$16,161,109	$6,178,300	$ (588,105)	$5,590,195
The DFA International Value Series	10,045,899	1,179,180	(1,189,241)	(10,061)
The Japanese Small Company Series	2,964,544	692,022	(267,614)	424,408
The Asia Pacific Small Company Series	1,857,750	330,139	(380,660)	(50,521)
The United Kingdom Small Company Series	1,690,364	319,739	(284,407)	35,332
The Continental Small Company Series	3,879,139	1,155,725	(551,479)	604,246
The Canadian Small Company Series	1,376,781	117,905	(349,463)	(231,558)
The Emerging Markets Series	4,047,616	1,441,316	(391,180)	1,050,136
The Emerging Markets Small Cap Series	5,926,076	1,151,901	(962,233)	189,668

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 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 October 31, 2016, the following Series had outstanding futures contracts (dollar amounts in thousands):

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
The U.S. Large Cap Value Series	S&P 500 Emini Index®	12/16/16	1,336	$141,623	$(3,872)	$6,012
				$141,623	$(3,872)	$6,012

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
The DFA International Value Series	MINI MSCI EAFE Index®	12/16/16	280	$23,320	$(852)	$1,176
				$23,320	$(852)	$1,176

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
The Emerging Markets Series	MINI MSCI Emerging Markets Index®	12/16/16	649	$29,319	$(266)	$1,298
				$29,319	$(266)	$1,298

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
The Emerging Markets Small Cap Series	MINI MSCI Emerging Markets Index®	12/16/16	470	$21,232	$289	$940
				$21,232	$289	$940

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 October 31, 2016, 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 year ended October 31, 2016 (amounts in thousands):

	Forward Currency Contracts	Futures
The U.S. Large Cap Value Series	—	$108,242
The DFA International Value Series*	$402	58,270
The Asia Pacific Small Company Series*	341	—
The Canadian Small Company Series*	114	—
The Emerging Markets Series*	141	22,025
The Emerging Markets Small Cap Series	—	21,122

* The Series had derivative activity during the period but it did not have open forward currency contract positions at October 31, 2016.

The following is a summary of the location of derivatives on the Series' Statements of Assets and Liabilities as of October 31, 2016:

	Location on the Statements of Assets and Liabilities	
Derivative Type	Asset Derivatives	Liability Derivatives
Equity contracts	Receivables: Futures Margin Variation	Payables: Futures Margin Variation

The following is a summary of the Series' derivative instrument holdings categorized by primary risk exposure as of October 31, 2016 (amounts in thousands):

	Asset Derivatives Value	
	Total Value at October 31, 2016	Equity Contracts*
The Emerging Markets Small Cap Series	289	289

	Liability Derivatives Value	
	Total Value at October 31, 2016	Equity Contracts*
The U.S. Large Cap Value Series	(3,872)	(3,872)
The DFA International Value Series	(852)	(852)
The Emerging Markets Series	(266)	(266)

* 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 year ended October 31, 2016:

Derivative Type	Location of Gain (Loss) on Derivatives
Foreign exchange contracts	Net Realized Gain (Loss) on: Foreign Currency Transactions
Equity contracts	Net Realized Gain 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 through the year ended October 31, 2016 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
The U.S. Large Cap Value Series	$21,037	—	$21,037
The DFA International Value Series	5,996	$ 8	5,988
The Japanese Small Company Series	(36)	(36)	—
The Asia Pacific Small Company Series	(18)	(18)	—
The Continental Small Company Series	682	(5)	687
The Emerging Markets Series	5,748	(4)	5,752
The Emerging Markets Small Cap Series	3,939	(116)	4,055

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Foreign Exchange Contracts	Equity Contracts
The U.S. Large Cap Value Series	$ (3,872)	—	$ (3,872)
The DFA International Value Series	(852)	—	(852)
The Continental Small Company Series	19	—	19
The Emerging Markets Series	(266)	—	(266)
The Emerging Markets Small Cap Series	289	—	289

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 30, 2016, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2016. 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 29, 2017.

The Trust, together with other Dimensional-advised portfolios, has also entered into an additional $500 million unsecured line of credit with its international custodian bank effective January 8, 2016. A line of credit with similar terms was in effect through January 7, 2016. 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. 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 7, 2017.

For the year ended October 31, 2016, borrowings by the Series 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
The U.S. Large Cap Value Series	0.87%	$53,510	3	$ 4	$56,418
The DFA International Value Series	0.96%	6,426	14	2	40,666
The Japanese Small Company Series	1.06%	4,697	23	3	35,507
The Asia Pacific Small Company Series	1.07%	120	11	—	188
The United Kingdom Small Company Series	1.02%	3,099	17	1	18,012
The Continental Small Company Series	1.10%	8,539	14	4	33,487
The Canadian Small Company Series	1.12%	1,826	1	—	1,826
The Emerging Markets Series	1.06%	11,513	33	11	27,055
The Emerging Markets Small Cap Series	1.04%	16,966	30	16	92,715

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2016, that each Series' available line of credit was utilized.

There were no outstanding borrowings by the Series under the lines of credit as of October 31, 2016.

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 year ended October 31, 2016.

I. Affiliated Trades:

Cross trades for the year ended October 31, 2016, 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 year ended October 31, 2016, cross trades by the Series under Rule 17a-7 were as follows (amounts in thousands):

Portfolio	Purchases	Sales	Realized Gain (Loss)
The U.S. Large Cap Value Series	$259,866	$167,106	$ 13,371
The DFA International Value Series	100,986	137,382	(50,541)
The Japanese Small Company Series	42,370	46,367	3,752
The Asia Pacific Small Company Series	29,585	29,869	(873)
The Continental Small Company Series	36,654	49,457	1,095
The Canadian Small Company Series	29,808	29,863	1,183
The Emerging Markets Series	4,946	5,107	(252)
The Emerging Markets Small Cap Series	4,788	6,157	876

J. Securities Lending:

As of October 31, 2016, 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):

	Market Value	Overinvested Cash
The U.S. Large Cap Value Series	$631,247	—
The DFA International Value Series	21,237	—
The Japanese Small Company Series	8,397	—
The Asia Pacific Small Company Series	22,601	—
The Continental Small Company Series	4,118	—
The Canadian Small Company Series	—	$(529)
The Emerging Markets Series	88,488	—
The Emerging Markets Small Cap Series	382,300	—

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 October 31, 2016:

	Remaining Contractual Maturity of the Agreements As of October 31, 2016				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
The U.S. Large Cap Value Series					
Common Stocks, Rights/Warrants	$820,651,306	—	—	—	$820,651,306
The DFA International Value Series					
Common Stocks	$370,102,917	—	—	—	$370,102,917
The Japanese Small Company Series					
Common Stocks	$280,961,564	—	—	—	$280,961,564
The Asia Pacific Small Company Series					
Common Stocks	$261,843,149	—	—	—	$261,843,149
The United Kingdom Small Company Series					
Common Stocks	$ 56,583,806	—	—	—	$ 56,583,806
The Continental Small Company Series					
Common Stocks, Rights/Warrants	$350,189,570	—	—	—	$350,189,570
The Canadian Small Company Series					
Common Stocks	$214,141,764	—	—	—	$214,141,764
The Emerging Markets Series					
Common Stocks	$143,647,490	—	—	—	$143,647,490
The Emerging Markets Small Cap Series					
Common Stocks	$648,630,910	—	—	—	$648,630,910

K. Indemnitees; 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 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 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 Committee Action remains pending, and a motion to dismiss on behalf of all shareholder defendants in the Committee Action was filed on May 23, 2014. The motion to dismiss is fully-briefed, and the parties await the scheduling of oral argument on the motion. The Committee Action is stayed pending the disposition of the motion to dismiss.

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 U.S. Large Cap Value Series' net asset value 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 taken as expenses by The U.S. Large Cap Value Series as incurred and in a manner similar to any other expense 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.

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

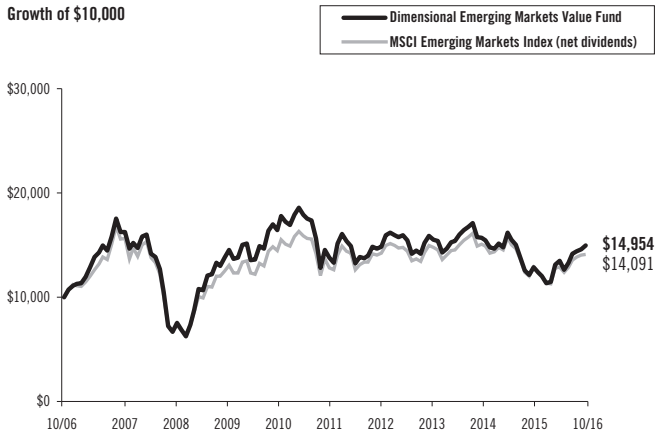
To the Board of Trustees of The DFA Investment Trust Company and
Shareholders of the Series, as defined:

In our opinion, the accompanying statements of assets and liabilities, including the summary schedules of portfolio holdings, and the related statements of operations and of changes in net assets and the financial highlights present fairly, in all material respects, the financial position of The U.S. Large Cap Value Series, 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 and The Emerging Markets Small Cap Series (constituting portfolios within The DFA Investment Trust Company, hereafter referred to as the "Series") as of October 31, 2016, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period then ended and the financial highlights for each of the five years in the period then ended, in conformity with accounting principles generally accepted in the United States of America. These financial statements and financial highlights (hereafter referred to as "financial statements") are the responsibility of the Series' management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these financial statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits, which included confirmation of securities as of October 31, 2016 by correspondence with the custodians, brokers and the transfer agent of the investee fund, provide a reasonable basis for our opinion.

PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 20, 2016

PERFORMANCE CHARTS
(Unaudited)

Dimensional Emerging Markets Value Fund vs. MSCI Emerging Markets Index (net dividends)
October 31, 2006-October 31, 2016



Average Annual Total Return	One Year	Five Years	Ten Years
	15.80%	0.60%	4.11%

Past performance is not predictive of future performance.

The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DIMENSIONAL EMERGING MARKETS VALUE FUND

MANAGEMENT DISCUSSION AND ANALYSIS
(Unaudited)

International Equity Market Review **12 Months Ended October 31, 2016**

Emerging markets had stronger performance over the period than non-U.S. developed markets. As measured by the MSCI emerging markets indices, small-cap stocks underperformed large-cap stocks, and growth stocks outperformed value stocks.

12 Months Ended October 31, 2016

	Return in U.S. Dollars
MSCI Emerging Markets Index	9.27%
MSCI Emerging Markets Small Cap Index	4.78%
MSCI Emerging Markets Value Index	8.60%
MSCI Emerging Markets Growth Index	9.81%

During the period, the performance of the U.S. dollar was mixed when compared against the currencies of emerging markets. In particular, while the U.S. dollar appreciated significantly against the Mexican peso, it also depreciated significantly against the Brazilian real. Overall, currency fluctuations benefitted from USD-denominated returns in emerging markets.

12 Months Ended October 31, 2016

Ten Largest Emerging Markets by Market Cap	Local Return	Return in U.S. Dollars
China	1.62%	1.54%
Korea	5.56%	5.17%
Taiwan	14.56%	17.85%
India	6.28%	3.99%
South Africa	-0.92%	1.46%
Brazil	40.59%	70.69%
Mexico	8.65%	-4.51%
Russia	17.86%	18.61%
Malaysia	4.44%	6.95%
Indonesia	26.13%	32.31%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2016, all rights reserved.

For funds investing in non-US equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a fund and its benchmark index may impact relative performance over the referenced period. The funds price foreign exchange rates at the closing of the U.S. market while their benchmark indices use rates at 4 pm London time. The funds also may use fair value pricing to price certain portfolio securities at the closing of the U.S. market, while benchmark indices may use local market closing prices. For the one-year period ended October 31, 2016, these differences generally benefitted the funds' relative performance.

Dimensional Emerging Markets Value Fund

The Dimensional Emerging Markets Value Fund is designed to capture the returns of value stocks of large and small companies in selected emerging markets. Value is measured primarily by price-to-book ratio. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2016, the Fund held approximately 2,200 securities across 19 eligible emerging markets. In general, average cash exposure throughout the year was less than 1% of the Fund's assets.

For the 12 months ended October 31, 2016, total returns were 15.80% for the Fund and 9.27% for the MSCI Emerging Markets Index (net dividends), the Fund's benchmark. As a result of the Fund's diversified investment approach, performance was generally determined by broad trends in emerging markets rather than by the behavior of a limited number of stocks. The Fund invests primarily in low relative price (value) stocks, while the benchmark is neutral with regard to value or growth stocks. The Fund's emphasis on the lowest relative price (deep value) stocks contributed positively to its performance relative to the benchmark, as that segment of the market outperformed for the year, especially among small-caps. In addition, differences in country allocations contributed positively to the Fund's relative performance. The Fund held a lesser allocation to China, which underperformed, and a larger allocation to Brazil, which outperformed, in each case contributing positively to relative performance.

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.

EXPENSE TABLES

Six Months Ended October 31, 2016

	Beginning Account Value 05/01/16	Ending Account Value 10/31/16	Annualized Expense Ratio*	Expenses Paid During Period*
Dimensional Emerging Markets Value Fund				
Actual Fund Return	$1,000.00	$1,108.20	0.16%	$0.85
Hypothetical 5% Annual Return	$1,000.00	$1,024.33	0.16%	$0.81

* 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 (184), then divided by the number of days in the year (366) 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 September 28, 2016. 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	9.5%
Consumer Staples	4.2%
Energy	16.8%
Financials	29.6%
Health Care	0.5%
Industrials	9.2%
Information Technology	8.0%
Materials	15.2%
Real Estate	3.2%
Telecommunication Services	2.0%
Utilities	1.8%
	100.0%

DIMENSIONAL EMERGING MARKETS VALUE FUND

SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2016

		Shares	Value††	Percentage of Net Assets**
COMMON STOCKS — (92.2%)				
BRAZIL — (6.2%)				
	Banco do Brasil SA	11,814,302	$ 108,408,805	0.7%
	BM&FBovespa SA - Bolsa de Valores Mercadorias e Futuros	13,256,844	78,079,156	0.5%
	Kroton Educacional SA	13,035,605	64,932,995	0.4%
*	Petroleo Brasileiro SA	12,763,637	74,534,522	0.5%
*	Petroleo Brasileiro SA Sponsored ADR	22,735,012	265,317,590	1.6%
#	Vale SA Sponsored ADR	16,396,265	113,462,154	0.7%
	Other Securities		357,181,075	2.0%
TOTAL BRAZIL			1,061,916,297	6.4%
CHILE — (1.5%)				
	Other Securities		256,066,436	1.5%
CHINA — (14.1%)				
	Agricultural Bank of China, Ltd. Class H	188,329,000	79,224,525	0.5%
	Bank of China, Ltd. Class H	535,573,817	240,000,782	1.5%
	China Construction Bank Corp. Class H	692,941,101	506,017,971	3.1%
	China Petroleum & Chemical Corp. ADR	1,158,578	83,904,204	0.5%
#	China Unicom Hong Kong, Ltd. ADR	7,246,321	84,926,882	0.5%
	CNOOC, Ltd.	117,592,000	147,962,957	0.9%
	Industrial & Commercial Bank of China, Ltd. Class H	372,912,996	223,837,040	1.4%
	Other Securities		1,040,193,122	6.1%
TOTAL CHINA			2,406,067,483	14.5%
COLOMBIA — (0.2%)				
	Other Securities		34,189,337	0.2%
CZECH REPUBLIC — (0.2%)				
	Other Securities		42,272,990	0.3%
GREECE — (0.0%)				
	Other Securities		7,063,890	0.0%
HONG KONG — (0.0%)				
	Other Securities		679,848	0.0%
HUNGARY — (0.6%)				
	OTP Bank P.L.C.	2,918,488	81,788,121	0.5%
	Other Securities		18,500,396	0.1%
TOTAL HUNGARY			100,288,517	0.6%
INDIA — (13.1%)				
	Axis Bank, Ltd.	10,438,329	76,215,999	0.5%
	ICICI Bank, Ltd. Sponsored ADR	16,081,202	133,313,164	0.8%
	Reliance Industries, Ltd.	19,870,744	312,234,750	1.9%
	Tata Motors, Ltd.	15,010,621	119,339,370	0.7%
	Other Securities		1,597,583,381	9.5%
TOTAL INDIA			2,238,686,664	13.4%
INDONESIA — (3.1%)				
	Bank Mandiri Persero Tbk PT	95,456,931	84,083,115	0.5%
	Other Securities		446,507,146	2.7%
TOTAL INDONESIA			530,590,261	3.2%

	Shares	Value††	Percentage of Net Assets**
MALAYSIA — (3.4%)			
Other Securities		$ 577,744,389	3.5%
MEXICO — (5.1%)			
* Cemex S.A.B. de C.V. Sponsored ADR	13,493,350	117,122,279	0.7%
Fomento Economico Mexicano S.A.B. de C.V. Sponsored ADR	1,633,336	156,261,255	0.9%
# Grupo Financiero Banorte S.A.B. de C.V. Class O	21,258,812	125,409,107	0.8%
Grupo Mexico S.A.B. de C.V. Series B	36,736,533	90,184,389	0.6%
Other Securities		385,259,751	2.3%
TOTAL MEXICO		874,236,781	5.3%
PHILIPPINES — (1.1%)			
Other Securities		191,803,333	1.2%
POLAND — (1.5%)			
# Polski Koncern Naftowy Orlen SA	3,609,126	71,505,205	0.4%
Other Securities		191,714,537	1.2%
TOTAL POLAND		263,219,742	1.6%
RUSSIA — (2.2%)			
Gazprom PJSC Sponsored ADR	61,401,592	264,756,173	1.5%
Lukoil PJSC Sponsored ADR	1,526,223	74,239,014	0.4%
Other Securities		29,810,325	0.3%
TOTAL RUSSIA		368,805,512	2.2%
SOUTH AFRICA — (7.1%)			
Barclays Africa Group, Ltd.	5,579,767	64,750,119	0.4%
MTN Group, Ltd.	10,762,518	92,959,482	0.6%
Sasol, Ltd.	3,802,484	105,005,545	0.6%
Standard Bank Group, Ltd.	16,569,484	175,889,757	1.1%
Steinhoff International Holdings NV	24,951,223	134,603,568	0.8%
Other Securities		632,956,606	3.7%
TOTAL SOUTH AFRICA		1,206,165,077	7.2%
SOUTH KOREA — (14.1%)			
Hana Financial Group, Inc.	3,086,346	88,276,195	0.5%
Hyundai Motor Co.	1,517,445	185,263,981	1.1%
KB Financial Group, Inc. ADR	3,020,559	111,700,272	0.7%
Kia Motors Corp.	2,442,082	86,715,201	0.5%
# LG Electronics, Inc.	1,692,217	70,543,997	0.4%
POSCO	533,590	111,025,370	0.7%
POSCO Sponsored ADR	1,449,591	75,306,252	0.5%
Shinhan Financial Group Co., Ltd.	3,520,728	134,682,551	0.8%
SK Innovation Co., Ltd.	752,489	99,053,339	0.6%
Other Securities		1,442,859,087	8.6%
TOTAL SOUTH KOREA		2,405,426,245	14.4%
TAIWAN — (14.0%)			
# First Financial Holding Co., Ltd.	144,043,234	75,453,806	0.5%
# Fubon Financial Holding Co., Ltd.	92,306,471	130,605,137	0.8%
Mega Financial Holding Co., Ltd.	129,885,796	88,800,916	0.6%
# Pegatron Corp.	24,483,998	65,929,943	0.4%
# United Microelectronics Corp.	216,382,681	80,538,501	0.5%
Other Securities		1,956,054,996	11.6%
TOTAL TAIWAN		2,397,383,299	14.4%

DIMENSIONAL EMERGING MARKETS VALUE FUND
CONTINUED

	Shares	Value††	Percentage of Net Assets**
THAILAND — (3.3%)			
PTT PCL	21,629,500	$ 213,838,331	1.3%
Other Securities		349,702,709	2.1%
TOTAL THAILAND		563,541,040	3.4%
TURKEY — (1.4%)			
Other Securities		240,781,051	1.4%
TOTAL COMMON STOCKS		15,766,928,192	94.7%
PREFERRED STOCKS — (4.3%)			
BRAZIL — (4.2%)			
* Petroleo Brasileiro SA	28,867,973	159,985,728	1.0%
#* Petroleo Brasileiro SA Sponsored ADR	22,867,709	252,916,862	1.5%
Vale SA	23,147,649	149,604,010	0.9%
# Vale SA Sponsored ADR	10,365,717	66,755,217	0.4%
Other Securities		90,363,373	0.5%
TOTAL BRAZIL		719,625,190	4.3%
COLOMBIA — (0.1%)			
Other Securities		14,779,867	0.1%
SOUTH KOREA — (0.0%)			
Other Securities		1,768,449	0.0%
TOTAL PREFERRED STOCKS		736,173,506	4.4%
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities		35,001	0.0%
INDIA — (0.0%)			
Other Securities		850,210	0.0%
SOUTH KOREA — (0.0%)			
Other Securities		1,582,912	0.0%
TOTAL RIGHTS/WARRANTS		2,468,123	0.0%
TOTAL INVESTMENT SECURITIES		16,505,569,821	
		Value†	
SECURITIES LENDING COLLATERAL — (3.5%)			
§@ DFA Short Term Investment Fund	51,188,093	592,348,611	3.6%
TOTAL INVESTMENTS — (100.0%) (Cost $18,135,039,268)		$17,097,918,432	102.7%

Summary of the Fund's investments as of October 31, 2016, 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	$1,061,916,297	—	—	$ 1,061,916,297
Chile	68,522,696	$ 187,543,740	—	256,066,436
China	222,507,491	2,183,559,992	—	2,406,067,483
Colombia	34,189,337	—	—	34,189,337

DIMENSIONAL EMERGING MARKETS VALUE FUND
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Czech Republic	—	$ 42,272,990	—	$ 42,272,990
Greece	—	7,063,890	—	7,063,890
Hong Kong	—	679,848	—	679,848
Hungary	—	100,288,517	—	100,288,517
India	$ 166,309,441	2,072,377,223	—	2,238,686,664
Indonesia	5,419,169	525,171,092	—	530,590,261
Malaysia	13,467	577,730,922	—	577,744,389
Mexico	874,236,781	—	—	874,236,781
Philippines	—	191,803,333	—	191,803,333
Poland	—	263,219,742	—	263,219,742
Russia	10,015,478	358,790,034	—	368,805,512
South Africa	137,638,609	1,068,526,468	—	1,206,165,077
South Korea	293,776,615	2,111,649,630	—	2,405,426,245
Taiwan	35,243,272	2,362,140,027	—	2,397,383,299
Thailand	563,411,706	129,334	—	563,541,040
Turkey	—	240,781,051	—	240,781,051
Preferred Stocks				
Brazil	719,625,190	—	—	719,625,190
Colombia	14,779,867	—	—	14,779,867
South Korea	1,768,449	—	—	1,768,449
Rights/Warrants				
Australia	—	35,001	—	35,001
India	—	850,210	—	850,210
South Korea	—	1,582,912	—	1,582,912
Securities Lending Collateral	—	592,348,611	—	592,348,611
Futures Contracts**	(394,528)	—	—	(394,528)
TOTAL	$4,208,979,337	$12,888,544,567	—	$17,097,523,904

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

DIMENSIONAL EMERGING MARKETS VALUE FUND

STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2016
(Amounts in thousands)

ASSETS:	
Investments at Value (including $905,952 of securities on loan)*	$16,505,570
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of $592,251)	592,349
Segregated Cash for Futures Contracts	4,653
Foreign Currencies at Value	123,200
Cash	2,187
Receivables:	
Investment Securities Sold	21,989
Dividends, Interest and Tax Reclaims	1,885
Securities Lending Income	2,395
Futures Margin Variation	57
Total Assets	17,254,285
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned	592,234
Due to Advisor	1,406
Line of Credit	11,747
Accrued Expenses and Other Liabilities	1,391
Total Liabilities	606,778
NET ASSETS	$16,647,507
Investments at Cost	$17,542,788
Foreign Currencies at Cost	$ 123,360

* See Note H 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 YEAR ENDED OCTOBER 31, 2016
(Amounts in thousands)

Investment Income	
Dividends (Net of Foreign Taxes Withheld of $54,517	$ 400,123
Interest	24
Income from Securities Lending	30,547
Total Investment Income	430,694
Expenses	
Investment Management Fees	14,975
Accounting & Transfer Agent Fees	818
Custodian Fees	6,604
Shareholders' Reports	63
Directors'/Trustees' Fees & Expenses	103
Professional Fees	590
Other	687
Total Expenses	23,840
Fees Paid Indirectly (Note C)	(198)
Net Expenses	23,642
Net Investment Income (Loss)	407,052
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold*	(88,448)
Futures	11,480
Foreign Currency Transactions	3,671
Forward Currency Contracts	93
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency	1,983,912
Futures	(395)
Translation of Foreign Currency Denominated Amounts	48
Net Realized and Unrealized Gain (Loss)	1,910,361
Net Increase (Decrease) in Net Assets Resulting from Operations	$2,317,413

* Net of foreign capital gain taxes withheld of $145.

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	
	Year Ended Oct. 31, 2016	Year Ended Oct. 31, 2015
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss)	$ 407,052	$ 437,571
Net Realized Gain (Loss) on:		
Investment Securities Sold*	(88,448)	(413,376)
Futures	11,480	—
Foreign Currency Transactions	3,764	(7,896)
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency	1,983,912	(3,319,869)
Futures	(395)	—
Translation of Foreign Currency Denominated Amounts	48	108
Net Increase (Decrease) in Net Assets Resulting from Operations	2,317,413	(3,303,462)
Transactions in Interest:		
Contributions	1,192,055	1,713,486
Withdrawals	(1,950,019)	(2,249,483)
Net Increase (Decrease) from Transactions in Interest	(757,964)	(535,997)
Total Increase (Decrease) in Net Assets	1,559,449	(3,839,459)
Net Assets		
Beginning of Year	15,088,058	18,927,517
End of Year	$16,647,507	$15,088,058

* Net of foreign capital gain taxes withheld of $145 and $0, respectively.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND+

FINANCIAL HIGHLIGHTS

	Dimensional Emerging Markets Value Fund				
	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
Total Return	15.80%	(17.95)%	(1.09)%	8.43%	1.10%
Net Assets, End of Year (thousands)	$16,647,507	$15,088,058	$18,927,517	$19,427,286	$16,884,322
Ratio of Expenses to Average Net Assets	0.16%	0.15%	0.15%	0.16%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.16%	0.15%	0.15%	0.16%	0.20%
Ratio of Net Investment Income to Average Net Assets	2.72%	2.54%	2.76%	2.32%	2.43%
Portfolio Turnover Rate	12%	14%	12%	6%	8%

+ See Note A in the Notes to Financial Statements.

See accompanying Notes to Financial Statements.

DIMENSIONAL EMERGING MARKETS VALUE FUND

NOTES TO FINANCIAL STATEMENTS

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.

Transfers between investment levels may occur as the markets fluctuate and/or the availability of data used in an investment's valuation changes. The Fund recognizes transfers between the levels as of the end of the period. As of October 31, 2016, the Fund had significant transfers of securities with a total value of $995,531 (in thousands), respectively, that transferred from Level 2 to Level 1 because fair value procedures were no longer applied.

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 Trustees' Fees & Expenses. At October 31, 2016, 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 $508 (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 October 31, 2016, 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 year ended October 31, 2016, 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 year ended October 31, 2016, expenses reduced were $198 (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 year ended October 31, 2016, the total related amounts paid by the Fund to the CCO were $16 (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 year ended October 31, 2016, the Fund transactions related to investment securities, other than short-term securities and U.S. government securities (amounts in thousands):

	Purchases	Sales
Dimensional Emerging Markets Value Fund	$1,868,316	$1,845,183

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 October 31, 2016, 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)
Dimensional Emerging Markets Value Fund	$18,135,039	$2,483,785	$(3,520,905)	$(1,037,120)

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 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 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 October 31, 2016, the Fund had the following outstanding futures contracts (dollar amounts in thousands):

	Description	Expiration Date	Number of Contracts	Contract Value	Unrealized Gain (Loss)	Cash Collateral
Dimensional Emerging Markets Value Fund	MINI MSCI Emerging Markets Index®	12/16/16	650	$29,364	$(395)	$4,653
				$29,364	$(395)	$4,653

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 October 31, 2016, 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 year ended October 31, 2016:

	Forward Currency Contracts	Futures
Dimensional Emerging Markets Value Fund *	$682	$50,910

* The Fund had derivative activity during the period but it did not have open forward positions at October 31, 2016.

The following is a summary of the location of derivatives on the Fund's Statements of Assets and Liabilities as of October 31, 2016:

	Location on the Statements of Assets and Liabilities
Derivative Type	Asset Derivatives
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 October 31, 2016 (amounts in thousands):

	Liability Derivatives Value	
	Total Value at October 31, 2016	Equity Contracts*
Dimensional Emerging Markets Value Fund	$(395)	$(395)

* 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 year ended October 31, 2016:

Derivative Type	Location of Gain (Loss) on Derivatives
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 year ended October 31, 2016 (amounts in thousands):

	Realized Gain (Loss) on Derivatives		
	Total	Equity Contracts	Forward Currency Contracts
Dimensional Emerging Markets Value Fund	$11,573	$11,480	$93

	Change in Unrealized Appreciation (Depreciation) on Derivatives	
	Total	Equity Contracts
Dimensional Emerging Markets Value Fund	$ (395)	$ (395)

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 30, 2016, with its domestic custodian bank. A line of credit with similar terms was in effect through March 29, 2016. 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 29, 2017.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional $500 million unsecured line of credit with its international custodian bank effective January 8, 2016. A line of credit with similar terms was in effect through January 7, 2016. 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. 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 7, 2017.

For the year ended October 31, 2016, borrowings by the Fund 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
Dimensional Emerging Markets Value Fund	1.01%	$25,340	51	$39	$152,831

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2016, that the Fund's available line of credit was utilized.

At October 31, 2016, the Fund had loans outstanding in the amount of $11,747 (in thousands).

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 year ended October 31, 2016.

H. Affiliated Trades:

Cross trades for the year ended October 31, 2016, if any, were executed by the Portfolio 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 year ended October 31, 2016, cross trades by the Portfolio under Rule 17a-7 were as follows (amounts in thousands):

Portfolio	Purchases	Sales	Realized Gain (Loss)
Dimensional Emerging Markets Value Fund	6,642	11,567	1,955

I. Securities Lending:

As of October 31, 2016, 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 $421,691 (amounts 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 October 31, 2016:

	Remaining Contractual Maturity of the Agreements As of October 31, 2016				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
Dimensional Emerging Markets Value Fund					
Common Stocks, Preferred Stocks	$592,348,611	—	—	—	$592,348,611

J. 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.

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.

REPORT OF INDEPENDENT REGISTERED PUBLIC ACCOUNTING FIRM

To the Board of Trustees and Shareholders of Dimensional Emerging Markets Value Fund:

In our opinion, the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, and the related statements of operations and of changes in net assets and the financial highlights present fairly, in all material respects, the financial position of Dimensional Emerging Markets Value Fund (the "Fund") as of October 31, 2016, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period then ended and the financial highlights for each of the five years in the period then ended, in conformity with accounting principles generally accepted in the United States of America. These financial statements and financial highlights (hereafter referred to as "financial statements") are the responsibility of the Fund's management. Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits of these financial statements in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. We believe that our audits, which included confirmation of securities as of October 31, 2016 by correspondence with the custodian, brokers and the transfer agent of the investee fund, provide a reasonable basis for our opinion.

PricewaterhouseCoopers LLP
Philadelphia, Pennsylvania
December 20, 2016

FUND MANAGEMENT

(Unaudited)

Trustees/Directors

Each Board of Trustees/Directors (each, the "Board" and collectively, the "Boards") of The DFA Investment Trust Company ("DFAITC"), DFA Investment Dimensions Group Inc. ("DFAIDG"), Dimensional Investment Group Inc. ("DIG"), and Dimensional Emerging Markets Value Fund ("DEM") (each, the "Fund" and collectively, the "Funds") is responsible for establishing the Funds' policies and for overseeing the management of the Funds. The Trustees/Directors of the Funds, including all of the disinterested Trustees/Directors, have adopted written procedures to monitor potential conflicts of interest that might develop between portfolios of the Funds (the "Feeder Portfolios") that invest in certain series of DFAITC or DEM (the "Master Funds").

Each Board has three standing committees: an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the "Strategy Committee"). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, and Abbie J. Smith. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund's accounting and financial reporting policies and practices, the Fund's internal controls, the Fund's financial statements, and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund's independent registered certified public accounting firm and also acts as a liaison between the Fund's independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2016.

Each Board's Nominating Committee is composed of George M. Constantinides, John P. Gould, Roger G. Ibbotson, Myron S. Scholes, Edward P. Lazear, and Abbie J. Smith. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the full Board. The Nominating Committee evaluates a candidate's qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. The Nominating Committee did not meet during the fiscal year ended October 31, 2016.

Each Board's Strategy Committee consists of both interested and disinterested Trustees/Directors. The Strategy Committee is composed of John P. Gould, Edward P. Lazear, Myron S. Scholes, and Eduardo A. Repetto. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee may (i) review the design of possible new series of the Fund, (ii) review performance of existing portfolios of the Fund and discuss and recommend possible enhancements to the portfolios' investment strategies, (iii) review proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) consider issues relating to investment services for each portfolio of the Fund. The Strategy Committee was formed on December 17, 2010, and there were three Strategy Committee meetings held during the fiscal year ended October 31, 2016.

Certain biographical information for each disinterested Trustee/Director and each interested Trustee/Director of the Funds is set forth in the tables below, including a description of each Trustee/Director's experience as a Trustee/Director of the Funds and as a director or trustee of other funds, as well as other recent professional experience.

The statements of additional information (together, "SAI") of the Funds include additional information about each Trustee/Director. You may obtain copies of the SAI and prospectus of each Fund advised by Dimensional Fund Advisors LP 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. Prospectuses are also available at http://us.dimensional.com.

Name, Position with the Fund, Address and Year of Birth	Term of Office[1] and Length of Service	Portfolios within the DFA Fund Complex[2] Overseen	Principal Occupation(s) During Past 5 Years and Other Directorships of Public Companies Held
Disinterested Trustees/Directors			
George M. Constantinides Director of DFAIDG and DIG. Trustee of DFAITC and DEM. The University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1947	Since Inception	122 portfolios in 4 investment companies	Leo Melamed Professor of Finance, The University of Chicago Booth School of Business.
John P. Gould Director of DFAIDG and DIG Trustee of DFAITC and DEM The University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1939	DFAIDG-Since 1986 DIG-Since 1993 DFAITC-Since 1992 DEM-Since 1993	122 portfolios in 4 investment companies	Steven G. Rothmeier Professor and Distinguished Service Professor of Economics, University of Chicago Booth School of Business (since 1965). Member and Chair, Competitive Markets Advisory Council, Chicago Mercantile Exchange (futures trading exchange) (since 2004). Trustee, Harbor Fund (registered investment company) (29 Portfolios) (since 1994). Formerly, Member of the Board of Milwaukee Insurance Company (1997-2010).
Roger G. Ibbotson Director of DFAIDG and DIG Trustee of DFAITC and DEM Yale School of Management P.O. Box 208200 New Haven, CT 06520-8200 1943	DFAIDG-Since 1981 DIG-Since 1993 DFAITC-Since 1992 DEM-Since 1993	122 portfolios in 4 investment companies	Professor in Practice of Finance, Yale School of Management (since 1984). Chairman, CIO and Partner, Zebra Capital Management, LLC (hedge fund and asset manager) (since 2001). Consultant to Morningstar Inc. (since 2006). Formerly, Director, BIRR Portfolio Analysis, Inc. (sofware Products) (1990-2010).
Edward P. Lazear Director of DFAIDG and DIG Trustee of DFAITC and DEM Stanford University Graduate School of Business 434 Galvez Mall Stanford, CA 94305 1948	DFAIDG-Since 2010 DIG-Since 2010 DFAITC-Since 2010 DEM-Since 2010	122 portfolios in 4 investment companies	Morris Arnold Cox Senior Fellow, Hoover Institution (since 2002). Jack Steele Parker Professor of Human Resources Management and Economics, Graduate School of Business, Stanford University (since 1995). Cornerstone Research (expert testimony and economic and financial analysis) (since 2009). Formerly, Chairman of the President George W. Bush's Council of Economic Advisors, State of California (2005-2006). Formerly, Commissioner, White House Panel on Tax Reform (2005)
Myron S. Scholes Director of DFAIDG and DIG Trustee of DFAITC and DEM c/o Dimensional Fund Advisers, LP 6300 Bee Cave Road Building 1 Austin, TX 78746 1941	DFAIDG-Since 1981 DIG-Since 1993 DFAITC-Since 1992 DEM-Since 1993	122 portfolios in 4 investment companies	Chief Investment Strategist, Janus Capital Group Inc. (since 2014). Frank E. Buck Professor of Finance Emeritus, Graduate School of Business, Stanford University (since 1981). Chairman, Ruapay Inc. (since 2013). Formerly, Chairman, Platinum Grove Asset Management, L.P. (hedge fund) (formerly, Oak Hill Platinum Partners) (1999-2009). Formerly, Director, American Centruy Fund Complex (registered investment companies) (43 Portfolios) (1980-2014).
Abbie J. Smith Director of DFAIDG and DIG Trustee of DFAITC and DEM The University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1953	DFAIDG-Since 2000 DIG-Since 2000 DFAITC-Since 2000 DEM-Since 2000	122 portfolios in 4 investment companies	Boris and Irene Stern Distinguished Service Professor of Accounting, University of Chicago Booth School of Business (since 1980). Director, HNI Corporation (formerly known as HON Industries Inc.) (office furniture) (since 2000). Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003). Trustee, UBS Funds (4 investment companies within the fund complex) (33 portfolios) (since 2009). Formerly, Co-Director Investment Research, Fundamental Investment Advisors (hedge fund) (2008-2011).

Name, Position with the Fund, Address and Year of Birth	Term of Office[1] and Length of Service	Portfolios within the DFA Fund Complex[2] Overseen	Principal Occupation(s) During Past 5 Years and Other Directorships of Public Companies Held
Interested Trustees/Directors*			
David G. Booth Chairman, Director/Trustee, President and Co-Chief Executive Officer 6300 Bee Cave Road Building One Austin, TX 78746 1946	DFAIDG-Since 1981 DIG-Since 1992 DFAITC-Since 1992 DEM-Since 1993	122 portfolios in 4 investment companies	Chairman, Director/Trustee, President, Co-Chief Executive Officer and formerly, Chief Executive Officer (until 1/1/2010) of the following companies: Dimensional Holdings Inc., Dimensional Fund Advisors LP, DFA Securities LLC, DEM, DFAIDG, DIG and DFAITC (collectively, the "DFA Entities"). Director of Dimensional Fund Advisors Ltd. and formerly, Chief Investment Officer. Director of DFA Australia Limited and formerly, President and Chief Investment Officer. Director of Dimensional Advisors Ltd., Dimensional Funds plc and Dimensional Funds II plc. Formerly, President, Dimensional SmartNest (US) LLC (2009- 2014). Formerly, Limited Partner, Oak Hill Partners (2001-2010). Limited Partner, VSC Investors, LLC (since 2007). Trustee, University of Chicago. Trustee, University of Kansas Endowment Association. Formerly, Director, SA Funds (registered investment company). Chairman, Director and Co-Chief Executive Officer of Dimensional Fund Advisors Canada ULC. Director and President (since 2012) of Dimensional Japan Ltd. Chairman, Director, President, and Co-Chief Executive Officer of Dimensional Cayman Commodity Fund I Ltd. (since 2010).
Eduardo A. Repetto Director/Trustee, Co-Chief Executive Officer and Co-Chief Investment Officer 6300 Bee Cave Road, Building One Austin, TX 78746 1967	DFAIDG-Since 2009 DIG-Since 2009 DFAITC-Since 2009 DEM-Since 2009	122 portfolios in 4 investment companies	Co-Chief Executive Officer (beginning January 2010), Co-Chief Investment Officer (since June 2014), Director/Trustee, and formerly, Chief Investment Officer (March 2007-June 2014) of the DFA Entities. Director, Co-Chief Executive Officer and Chief Investment Officer (since 2010) of Dimensional Cayman Commodity Fund I Ltd. Director, Co-Chief Executive Officer, President and Co-Chief Investment Officer of Dimensional Fund Advisors Canada ULC and formerly, Chief Investment Officer (until April 2014). Co-Chief Investment Officer, Vice President, and Director of DFA Australia Limited and formerly, Chief Investment Officer (until April 2014). Director of Dimensional Fund Advisors Ltd., Dimensional Funds plc, Dimensional Funds II plc and Dimensional Advisors Ltd. Formerly, Vice President of the DFA Entities and Dimensional Fund Advisors Canada ULC. Director and Chief Investment Officer (since December 2012) of Dimensional Japan Ltd.

1 Each Trustee/Director holds office for an indefinite term until his or her successor is elected and qualified.

2 Each Trustee/Director is a director or trustee of each of the four registered investment companies within the DFA Fund Complex, which includes the DFAIDG, DIG, DFAITC and DEM. Each disinterested Trustee/Director also serves on the Independent Review Committee of the Dimensional Funds, mutual funds registered in the provinces of Canada and managed by an affiliate of Dimensional Fund Advisors LP (the "Advisor"), Dimensional Fund Advisors Canada ULC.

* Interested Trustees/Directors are described as such because they are deemed to be "interested persons," as that term is defined under the Investment Company Act of 1940, as amended, due to their positions with the Advisor.

Officers

Below is the name, year of birth, information regarding positions with the Funds and the principal occupation for each officer of the Funds. The address of each officer is 6300 Bee Cave Road, Building One, Austin, TX 78746. Each of the officers listed below holds the same office (except as otherwise noted) in the DFA Entities.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
April A. Aandal 1963	Vice President	Since 2008	Vice President of all the DFA Entities.
Robyn G. Alcorta 1974	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Vice President, Business Development at Capson Physicians Insurance Company (2010-2012).
Magdalia S. Armstrong 1977	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (January 2011-January 2016).
Darryl D. Avery 1966	Vice President	Since 2005	Vice President of all the DFA Entities.
Arthur H. Barlow 1955	Vice President	Since 1993	Vice President of all the DFA Entities. Director and Managing Director of Dimensional Fund Advisors Ltd (since September 2013). Director of Dimensional Funds plc and Dimensional Funds II plc (since November 2013).
Lana Bergstein 1974	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Client Service Manager for Dimensional Fund Advisors LP (February 2008-January 2014).
Stanley W. Black 1970	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Senior Research Associate (January 2012-January 2014) and Research Associate (2006-2011) for Dimensional Fund Advisors LP.
Aaron T. Borders 1973	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (April 2008-January 2014).
Scott A. Bosworth 1968	Vice President	Since 2007	Vice President of all the DFA Entities.
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of all the DFA Entities, DFA Australia Limited, Dimensional Fund Advisors Ltd., Dimensional Cayman Commodity Fund I Ltd., Dimensional Fund Advisors Pte. and Dimensional Hong Kong Limited. Director, Vice President, Director and Assistant Secretary of Dimensional Fund Advisors Canada ULC.
David P. Butler 1964	Vice President	Since 2007	Vice President of all the DFA Entities. Head of Global Financial Services for Dimensional Fund Advisors LP (since 2008).
Douglas M. Byrkit 1970	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (December 2010-January 2012).
Hunt M. Cairns 1973	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director (January 2010-January 2014) for Dimensional Fund Advisors LP.
David K. Campbell 1966	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, DC Relationship Manager for Dimensional Fund Advisors LP (October 2010-January 2016).
Dennis M. Chamberlain 1972	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (January 2012-January 2015) for Dimensional Fund Advisors LP; Principal for Chamberlain Financial Group (October 2010-December 2011).

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Ryan J. Chaplinski 1971	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (June 2011-January 2015) for Dimensional Fund Advisors LP; Sales Executive for Vanguard (2004-June 2011).
James G. Charles 1956	Vice President	Since 2011	Vice President of all the DFA Entities.
Joseph H. Chi 1966	Vice President	Since 2009	Vice President of all the DFA Entities. Co-Head of Portfolio Management (since March 2012) and Senior Portfolio Manager (since January 2012) for Dimensional Fund Advisors LP. Vice President of Dimensional Fund Advisors Canada ULC (since April 2016). Formerly, Portfolio Manager for Dimensional Fund Advisors LP (October 2005 to January 2012).
Pil Sun Choi 1972	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Counsel for Dimensional Fund Advisors LP (April 2012-January 2014); Vice President and Counsel for AllianceBernstein L.P. (2006-2012).
Stephen A. Clark 1972	Vice President	Since 2004	Vice President of all the DFA Entities. Director and Vice President of Dimensional Japan Ltd (since February 2016). President and Director of Dimensional Fund Advisors Canada ULC (since February 2016), Vice President of DFA Australia Limited (since April 2008) and Director (since Oct 2016). Director of Dimensional Advisors Ltd, Dimensional Fund Advisors Pte. Ltd., and Dimensional Hong Kong Limited, (since April 2016), Vice President of Dimensional Fund Advisors Pte Ltd. (since June 2016), Head of Global Institutional Services for Dimensional Fund Advisors LP (since January 2014). Formerly, Vice President of Dimensional Fund Advisors Canada ULC (December 2010-February 2016); Head of Institutional, North America (March 2012 to December 2013) and Head of Portfolio Management (January 2006 to March 2012) for Dimensional Fund Advisors LP.
Matthew B. Cobb 1971	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (September 2011-March 2013); Vice President at MullinTBG (2005-2011).
Rose C. Cooke 1971	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (August 2010-March 2014).
Ryan Cooper 1979	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (2003-March 2014).
Jeffrey D. Cornell 1976	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (August 2002-January 2012).
Robert P. Cornell 1949	Vice President	Since 2007	Vice President of all the DFA Entities.
John W. Crill (Wes) 1982	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Senior Associate, Research (January 2015-January 2016); Associate, Research (January 2014-January 2015); Analyst, Research (July 2010-January 2014) for Dimensional Fund Advisors LP.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Christopher S. Crossan 1965	Vice President and Global Chief Compliance Officer	Since 2004	Vice President and Global Chief Compliance Officer of all the DFA Entities, DFA Australia Limited and Dimensional Fund Advisors Ltd. Chief Compliance Officer and Chief Privacy Officer of Dimensional Fund Advisors Canada ULC, Chief Compliance Officer of Dimensional Fund Advisors Pte. Ltd. Formerly, Vice President and Global Chief Compliance Officer for Dimensional SmartNest (US) LLC (October 2010-2014).
John T. Curnutte 1980	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Manager, Research Systems (November 2012-January 2016) for Dimensional Fund Advisors LP; Assistant Vice President, Oaktree Capital Management (April 2011-October 2012.
John Dashtara 1980	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (July 2013-January 2015) for Dimensional Fund Advisors LP; Relationship Manager for Blackrock, Inc. (July 2011-July 2013);Vice President for Towers Watson (formerly, WellsCanning) (June 2009-July 2011).
James L. Davis 1956	Vice President	Since 1999	Vice President of all the DFA Entities.
Robert T. Deere 1957	Vice President	Since 1994	Vice President of all the DFA Entities, DFA Australia Limited and Dimensional Fund Advisors Canada ULC.
Johnathon K. DeKinder 1979	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director (January 2012-January 2014) and Senior Associate (August 2010-December 2011) for Dimensional Fund Advisors LP.
Mark J. Dennis 1976	Vice President	Since 2015	Vice President of all DFA Entities. Formerly, Regional Director (May 2011-January 2015) for Dimensional Fund Advisors LP; Vice President, Portfolio Specialist (January 2007-May 2011) for Morgan Stanley Investment Management.
Massimiliano DeSantis 1971	Vice President	Since 2015	Vice President of all DFA Entities. Formerly, Senior Associate, Research (November 2012-January 2015) for Dimensional Fund Advisors LP; Senior Consultant, NERA Economic Consulting, New York (May 2010-November 2012).
Peter F. Dillard 1972	Vice President	Since 2010	Vice President of all the DFA Entities. Chief Data Officer for Dimensional Fund Advisors LP (since January 2016).
Robert W. Dintzner 1970	Vice President	Since 2001	Vice President of all the DFA Entities.
Karen M. Dolan 1979	Vice President	Since 2014	Vice President of all the DFA Entities. Head of Marketing for Dimensional Fund Advisors LP (since February 2013). Formerly, Senior Manager of Research and Marketing for Dimensional Fund Advisors LP (June 2012-January 2013); Director of Mutual Fund Analysis at Morningstar (January 2008-May 2012).
L. Todd Erskine 1959	Vice President	Since 2015	Vice President of all DFA Entities. Formerly, Regional Director (May 2008-January 2015) for Dimensional Fund Advisors LP.
Richard A. Eustice 1965	Vice President and Assistant Secretary	Since 1998	Vice President and Assistant Secretary of all the DFA Entities and DFA Australia Limited. Chief Operating Officer for Dimensional Fund Advisors Pte. Ltd. (since April 2013). Formerly, Chief Operating Officer for Dimensional Fund Advisors Ltd. (July 2008-March 2013).

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Gretchen A. Flicker 1971	Vice President	Since 2004	Vice President of all the DFA Entities.
Jed S. Fogdall 1974	Vice President	Since 2008	Vice President of all the DFA Entities. Co-Head of Portfolio Management (since March 2012) and Senior Portfolio Manager (since January 2012) of Dimensional Fund Advisors LP. Vice President of Dimensional Fund Advisors Canada ULC (since April 2016). Formerly, Portfolio Manager of Dimensional Fund Advisors LP (September 2004-January 2012).
Edward A. Foley 1976	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (August 2011-January 2014); Senior Vice President of First Trust Advisors L.P. (2007-July 2011).
Deborah J.G. Foster 1959	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Associate (May 2011-January 2015) for Dimensional Fund Advisors LP.
Jeremy P. Freeman 1970	Vice President	Since 2009	Vice President of all the DFA Entities.
Kimberly A. Ginsburg 1970	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Vice President for Dimensional SmartNest (US) LLC (January 2012-November 2014); Senior Vice President for Morningstar (July 2004-July 2011).
Mark R. Gochnour 1967	Vice President	Since 2007	Vice President of all the DFA Entities.
Tom M. Goodrum 1968	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Managing Director at BlackRock (2004-January 2012).
Henry F. Gray 1967	Vice President	Since 2000	Vice President of all the DFA Entities.
John T. Gray 1974	Vice President	Since 2007	Vice President of all the DFA Entities.
Christian Gunther 1975	Vice President	Since 2011	Vice President of all the DFA Entities. Senior Trader for Dimensional Fund Advisors LP (since 2012). Formerly, Senior Trader (2009-2012).
Robert W. Hawkins 1974	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Counsel for Dimensional Fund Advisors LP (January 2011-January 2014).
Joel H. Hefner 1967	Vice President	Since 2007	Vice President of all the DFA Entities.
Kevin B. Hight 1967	Vice President	Since 2005	Vice President of all the DFA Entities.
Gregory K. Hinkle 1958	Vice President, Chief Financial Officer, and Treasurer	Since 2016	Vice President, Chief Financial Officer, and Treasurer of all the DFA Entities. Interim Chief Financial Officer, interim Treasurer and Vice President of Dimensional Advisors Ltd., Dimensional Hong Kong Limited, Dimensional Cayman Commodity Fund I Ltd., Dimensional Fund Advisors Canada ULC, Dimensional Fund Advisors Pte. Ltd, DFA Australia Ltd. Formerly, interim Chief Financial Officer and interim Treasurer (April 2016-September 2016), and Controller (August 2015-September 2016) of all the DFA Entities); Vice President of T. Rowe Price Group, Inc. and Director of Investment Treasury and Treasurer of the T. Rowe Price Funds (March 2008-July 2015).

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Christine W. Ho 1967	Vice President	Since 2004	Vice President of all the DFA Entities.
Michael C. Horvath 1960	Vice President	Since 2011	Vice President of all the DFA Entities. Formerly, Managing Director, Co-Head Global Consultant Relations at BlackRock (2004-2011).
Mark A. Hunter 1971	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Compliance Officer (November 2010-January 2015) for Dimensional Fund Advisors LP.
Alan R. Hutchison 1977	Vice President	Since 2016	Vice President of all the DFA Entities. Portfolio Manager for Dimensional Fund Advisors LP (January 2013-Present). Formerly, Investment Associate for Dimensional Fund Advisors LP (January 2010-January 2013).
Shahryar S. Jaberzadeh 1983	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (April 2006-January 2016).
Jeremy R. James 1977	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Manager, IT Service Management (October 2014-January 2016); Manager, Managed DC Systems (October 2005-October 2014) for Dimensional Fund Advisors LP.
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President of all the DFA Entities and Dimensional Cayman Commodity Fund I Ltd.
Garret D. Jones 1971	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Manager of Sales and Marketing Systems (January 2011-January 2014) for Dimensional Fund Advisors LP.
Stephen W. Jones 1968	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Facilities Manager for Dimensional Fund Advisors LP (October 2008-January 2012).
Scott P. Kaup 1975	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Manager, Investment Operations (January 2014-January 2015) and Investment Operations Manager (May 2008-January 2014) for Dimensional Fund Advisors LP.
David M. Kavanaugh 1978	Vice President	Since 2014	Vice President of all the DFA Entities. Head of Operations for Financial Advisor Services for Dimensional Fund Advisors LP (since July 2014). Formerly, Counsel of Dimensional Fund Advisors LP (August 2011-January 2014); Associate at Andrews Kurth LLP (2006-2011).
Patrick M. Keating 1954	Vice President	Since 2003	Vice President of DFAIDG, DIG, DFAITC, DEM, Dimensional Holdings Inc., Dimensional Fund Advisors LP and Dimensional Japan Ltd. Chief Operating Officer and Director of Dimensional Japan Ltd. Formerly, Vice President of DFA Securities LLC, Dimensional Cayman Commodity Fund I Ltd. and Dimensional Advisors Ltd (until February 2015); Chief Operating Officer of Dimensional Holdings Inc., DFA Securities LLC, Dimensional Fund Advisors LP, Dimensional Cayman Commodity Fund I Ltd., Dimensional Advisors Ltd. and Dimensional Fund Advisors Pte. Ltd. (until February 2015); Director, Vice President, and Chief Privacy Officer of Dimensional Fund Advisors Canada ULC (until February 2015); Director of DFA Australia Limited, Dimensional Fund Advisors Ltd. and Dimensional Advisors Ltd. (until February 2015); and Director and Vice President of Dimensional Hong Kong Limited and Dimensional Fund Advisors Pte. Ltd. (until February 2015).

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Andrew K. Keiper 1977	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (October 2004-January 2013).
David M. Kershner 1971	Vice President	Since 2010	Vice President of all the DFA Entities. Portfolio Manager for Dimensional Fund Advisors LP (since June 2004).
Arun C. Keswani 1975	Vice President	Since 2016	Vice President of all the DFA Entities. Senior Portfolio Manager for Dimensional Fund Advisors LP (January 2015-Present). Formerly, Portfolio Manager (January 2013-January 2015) and Investment Associate (October 2011-January 2013) for Dimensional Fund Advisors LP; Investment Banking Associate at Morgan Stanley (August 2010-September 2011).
Kimberly L. Kiser 1972	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Creative Director for Dimensional Fund Advisors LP (September 2012-January 2014); Vice President and Global Creative Director at Morgan Stanley (2007-2012); Visiting Assistant Professor, Graduate Communications Design at Pratt Institute (2004-2012).
Natalia Y. Knych 1971	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Manager, RFP, Institutional (January 2015-January 2016); Senior Associate, Institutional (April 2007-January 2015) for Dimensional Fund Advisors LP.
Timothy R. Kohn 1971	Vice President	Since 2011	Vice President of all the DFA Entities. Head of Defined Contribution Sales for Dimensional Fund Advisors LP (since August 2010).
Joseph F. Kolerich 1971	Vice President	Since 2004	Vice President of all the DFA Entities. Senior Portfolio Manager of Dimensional Fund Advisors LP (since January 2012). Formerly, Portfolio Manager for Dimensional (April 2001-January 2012).
Mark D. Krasniewski 1981	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Senior Associate, Investment Analytics and Data (January 2012-December 2012) and Systems Developer (June 2007-December 2011) for Dimensional Fund Advisors LP.
Kahne L. Krause 1966	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director (May 2010-January 2014) for Dimensional Fund Advisors LP.
Stephen W. Kurad 1968	Vice President	Since 2011	Vice President of all the DFA Entities.
Michael F. Lane 1967	Vice President	Since 2004	Vice President of all the DFA Entities. Formerly, Chief Executive Officer for Dimensional SmartNest (US) LLC (July 2012-November 2014).
Francis R. Lao 1969	Vice President	Since 2011	Vice President of all the DFA Entities. Formerly, Vice President-Global Operations at Janus Capital Group (2005-2011).
David F. LaRusso 1978	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Senior Trader (January 2010-December 2012) for Dimensional Fund Advisors LP.
Juliet H. Lee 1971	Vice President	Since 2005	Vice President of all the DFA Entities.
Marlena I. Lee 1980	Vice President	Since 2011	Vice President of all the DFA Entities.
Paul A. Lehman 1971	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (July 2013-January 2015) for Dimensional Fund Advisors LP; Chief Investment Officer (April 2005-April 2013) for First Citizens Bancorporation.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
John B. Lessley 1960	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (January 2008-January 2013).
Joy L. Lopez 1971	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Tax Manager (February 2013-January 2015) for Dimensional Fund Advisors LP; Vice President and Tax Manager, North America (August 2006-April 2012) for Pacific Investment Management Company.
Apollo D. Lupescu 1969	Vice President	Since 2009	Vice President of all the DFA Entities.
Timothy P. Luyet 1972	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Manager, Marketing Operations (January 2014-January 2015), Manager, Client Systems (October 2011-January 2014) and RFP Manager (April 2010-October 2011) for Dimensional Fund Advisors LP.
Peter Magnusson 1969	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (January 2011-January 2014).
Kenneth M. Manell 1972	Vice President	Since 2010	Vice President of all the DFA Entities and Dimensional Cayman Commodity Fund I Ltd.
Aaron M. Marcus 1970	Vice President	Since 2008	Vice President of all DFA Entities and Head of Global Human Resources for Dimensional Fund Advisors LP.
Duane R. Mattson 1965	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Compliance Officer (May 2012-January 2015) for Dimensional Fund Advisors LP; Chief Compliance Officer (April 2010-April 2012) for Al Frank Asset Management.
Bryan R. McClune 1975	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director of Dimensional Fund Advisors LP (January 2009-January 2014).
Philip P. McInnis 1984	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director (January 2009-January 2014) and Senior Associate (2011) for Dimensional Fund Advisors LP.
Francis L. McNamara 1959	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Manager, Project Management Office for Dimensional Fund Advisors LP (October 2006-January 2016).
Travis A. Meldau 1981	Vice President	Since 2015	Vice President of all the DFA Entities. Portfolio Manager (since September 2011) for Dimensional Fund Advisors LP. Formerly, Portfolio Manager for Wells Capital Management (October 2004-September 2011).
Tracy R. Mitchell 1974	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (September 2013-January 2016); Managing Director, Client Services, Charles Schwab (December 2009-August 2013).
Jonathan G. Nelson 1971	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Manager, Investment Systems (2011-January 2013) for Dimensional Fund Advisors LP.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Catherine L. Newell 1964	Vice President and Secretary	Vice President since 1997 and Secretary since 2000	Vice President and Secretary of all the DFA Entities. Director, Vice President and Secretary of DFA Australia Limited and Dimensional Fund Advisors Ltd. (since February 2002, April 1997, and May 2002, respectively). Vice President and Secretary of Dimensional Fund Advisors Canada ULC (since June 2003), Dimensional Cayman Commodity Fund I Ltd., Dimensional Japan Ltd (since February 2012), Dimensional Advisors Ltd (since March 2012), Dimensional Fund Advisors Pte. Ltd. (since June 2012). Director of Dimensional Funds plc and Dimensional Funds II plc (since 2002 and 2006, respectively). Director of Dimensional Japan Ltd., Dimensional Advisors Ltd., Dimensional Fund Advisors Pte. Ltd. and Dimensional Hong Kong Limited (since August 2012 and July 2012). Formerly, Vice President and Secretary of Dimensional SmartNest (US) LLC (October 2010-November 2014).
John R. Nicholson 1977	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (June 2011-January 2015) for Dimensional Fund Advisors LP; Sales Executive for Vanguard (July 2008-May 2011).
Pamela B. Noble 1964	Vice President	Since 2011	Vice President of all the DFA Entities. Formerly, Portfolio Manager for Dimensional Fund Advisors LP (2008-2010).
Selwyn Notelovitz 1961	Vice President and Deputy Chief Compliance Officer	Since 2013	Vice President and Deputy Chief Compliance Officer of all the DFA Entities. Deputy Chief Compliance Officer of Dimensional Fund Advisors LP (since December 2012). Formerly, Chief Compliance Officer of Wellington Management Company, LLP (2004-2011).
Carolyn L. O 1974	Vice President	Since 2010	Vice President of all the DFA Entities, Dimensional Cayman Commodity Fund I Ltd., and Dimensional Fund Advisors Canada ULC (since April 2016). Deputy General Counsel, Funds (since 2011).
Gerard K. O'Reilly 1976	Vice President and Co-Chief Investment Officer	Vice President since 2007 and Co-Chief Investment Officer since 2014	Vice President and Co-Chief Investment Officer of all the DFA Entities, Dimensional Fund Advisors Canada ULC, and Dimensional Japan Ltd. Director of Dimensional Funds plc and Dimensional Fund II plc.
Randy C. Olson 1980	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Senior Compliance Officer for Dimensional Fund Advisors LP (July 2014-January 2016); Vice President Regional Head of Investment Compliance, Asia, PIMCO Asia Private Limited (July 2012-July 2014); Country Compliance Officer, Janus Capital, Singapore Private Limited (May 2011-June 2012).
Daniel C. Ong 1973	Vice President	Since 2009	Vice President of all the DFA Entities. Portfolio Manager for Dimensional Fund Advisors LP (since July 2005).
Kyle K. Ozaki 1978	Vice President	Since 2010	Vice President of all the DFA Entities.
Matthew A. Pawlak 1977	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (2012-January 2013); Senior Consultant (June 2011-December 2011) and Senior Investment Analyst and Consultant (July 2008-June 2011) at Hewitt EnnisKnupp.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Mary T. Phillips 1981	Vice President	Since 2016	Vice President of all the DFA Entities. Senior Portfolio Manager (January 2015-present). Formerly, Portfolio Manager (April 2014-January 2015) and Investment Associate for Dimensional Fund Advisors LP (July 2012-March 2014).
Jeffrey L. Pierce 1984	Vice President	Since 2015	Vice President of all the DFA Entities. Senior Manager, Advisor Benchmarking (since January 2015) for Dimensional Fund Advisors LP. Formerly, Manager, Advisor Benchmarking (April 2012-December 2014) for Dimensional Fund Advisors LP; Senior Manager, Research and Consulting (October 2010-April 2012) for Crain Communications Inc.
Olivian T. Pitis 1974	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (May 2011-January 2015) for Dimensional Fund Advisors LP.
Brian P. Pitre 1976	Vice President	Since 2015	Vice President of all the DFA Entities. Counsel for Dimensional Fund Advisors LP (since February 2015). Formerly, Chief Financial Officer and General Counsel for Relentless (March 2014-January 2015); Vice President of all the DFA Entities (January 2013-March 2014); Counsel for Dimensional Fund Advisors LP (January 2009-March 2014).
David A. Plecha 1961	Vice President	Since 1993	Vice President of all the DFA Entities, DFA Australia Limited, Dimensional Fund Advisors Ltd. and Dimensional Fund Advisors Canada ULC.
Allen Pu 1970	Vice President	Since 2011	Vice President of all the DFA Entities. Senior Portfolio Manager for Dimensional Fund Advisors LP (since January 2015). Formerly, Portfolio Manager for Dimensional Fund Advisors LP (2006-January 2015).
David J. Rapozo 1967	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (January 2011-January 2014).
Mark A. Regier 1969	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Planning and Analysis Manager for Dimensional Fund Advisors LP (July 2007-January 2014).
Cory T. Riedberger 1979	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (March 2011-January 2015) for Dimensional Fund Advisors LP.
Savina B. Rizova 1981	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Research Associate (June 2011-January 2012) for Dimensional Fund Advisors LP.
Michael F. Rocque 1968	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Senior Fund Accounting Manager (July 2013-January 2015) for Dimensional Fund Advisors LP; Senior Financial Consultant and Chief Accounting Officer (July 2002-July 2013) for MFS Investment Management.
L. Jacobo Rodríguez 1971	Vice President	Since 2005	Vice President of all the DFA Entities.
Austin S. Rosenthal 1978	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Vice President for Dimensional SmartNest (US) LLC (September 2010-November 2014).
Oliver J. Rowe 1960	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Senior Manager, Human Resources for Dimensional Fund Advisors LP (January 2012-January 2014); Director of Human Resources at Spansion, Inc. (March 2009-December 2011).

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Joseph S. Ruzicka 1987	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Manager Investment Analytics and Data (January 2014-January 2015), Senior Associate, Investment Analytics and Data (January 2013-January 2014), Associate, Investment Analytics and Data (January 2012-January 2013), and Investment Data Analyst (April 2010-January 2012) for Dimensional Fund Advisors LP.
Julie A. Saft 1959	Vice President	Since 2010	Vice President of all the DFA Entities.
Joel P. Schneider 1980	Vice President	Since 2015	Vice President of all the DFA Entities. Portfolio Manager (since 2013) for Dimensional Fund Advisors LP. Formerly, Investment Associate (April 2011-January 2013) for Dimensional Fund Advisors LP.
Ashish Shrestha 1978	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (September 2009-January 2015) for Dimensional Fund Advisors LP.
Bruce A. Simmons 1965	Vice President	Since 2009	Vice President of all the DFA Entities.
Ted R. Simpson 1968	Vice President	Since 2007	Vice President of all the DFA Entities.
Bhanu P. Singh 1981	Vice President	Since 2014	Vice President of all the DFA Entities. Senior Portfolio Manager for Dimensional Fund Advisors LP (since January 2015). Formerly, Portfolio Manager (January 2012-January 2015) and Investment Associate for Dimensional Fund Advisors LP (August 2010-December 2011).
Bryce D. Skaff 1975	Vice President	Since 2007	Vice President of all the DFA Entities.
Lukas J. Smart 1977	Vice President	Since 2014	Vice President of all the DFA Entities. Portfolio Manager of Dimensional Fund Advisors LP (since January 2010).
Andrew D. Smith 1968	Vice President	Since 2011	Vice President of all the DFA Entities.
Grady M. Smith 1956	Vice President	Since 2004	Vice President of all the DFA Entities and Dimensional Fund Advisors Canada ULC.
Matthew Snider 1976	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (September 2011-January 2016); Sales Executive, Vanguard (May 2008-August 2011).
Lawrence R. Spieth 1947	Vice President	Since 2004	Vice President of all the DFA Entities.
Charlene L. St. John 1965	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Senior Manager for Dimensional Fund Advisors LP (September 2014-January 2016); Vice President of Marketing, Forward Management/ Salient (January 2008-February 2014).
Brent M. Stone 1971	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Project Manager (September 2012-December 2015) and Manager, Corporate Systems for Dimensional Fund Advisors LP (January 2011-September 2012).
Richard H. Tatlow V 1971	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (April 2010-January 2013).
Blake T. Tatsuta 1973	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Manager, Investment Analytics and Data (2012-January 2013) and Research Assistant (2002-2011) for Dimensional Fund Advisors LP.

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
James J. Taylor 1983	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Accounting Manager for Dimensional Fund Advisors LP (November 2009-January 2016).
Erik T. Totten 1980	Vice President	Since 2013	Vice President of all the DFA Entities. Formerly, Regional Director (2010-January 2013) for Dimensional Fund Advisors LP.
John H. Totten 1978	Vice President	Since 2012	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (January 2008-January 2012).
Robert C. Trotter 1958	Vice President	Since 2009	Vice President of all the DFA Entities.
Dave C. Twardowski 1982	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Research Associate (June 2011-January 2015) for Dimensional Fund Advisors LP.
Karen E. Umland 1966	Vice President	Since 1997	Vice President of all the DFA Entities, DFA Australia Limited, Dimensional Fund Advisors Ltd., and Dimensional Fund Advisors Canada ULC.
Benjamin C. Walker 1979	Vice President	Since 2014	Vice President of all the DFA Entities. Formerly, Regional Director for Dimensional Fund Advisors LP (September 2008-January 2014).
Brian J. Walsh 1970	Vice President	Since 2009	Vice President of all the DFA Entities. Portfolio Manager for Dimensional Fund Advisors LP (since 2004).
Jessica Walton 1974	Vice President	Since 2015	Vice President of all the DFA Entities. Formerly, Regional Director (January 2012-January 2015) for Dimensional Fund Advisors LP; Director of Marketing and Investor Relations for Treaty Oak Capital Management (July 2011-October 2011); Vice President for Rockspring Capital (October 2010-July 2011).
Griffin S. Watkins 1985	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Regional Director (January 2014-January 2016) and Senior Associate (January 2011-December 2013).for Dimensional Fund Advisors LP.
Timothy P. Wei 1968	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Counsel for Dimensional Fund Advisors LP (July 2014-January 2016); Assistant General Counsel, Teacher Retirement System of Texas (October 2008-June 2014).
Weston J. Wellington 1951	Vice President	Since 1997	Vice President of all the DFA Entities.
Ryan J. Wiley 1976	Vice President	Since 2007	Vice President of all the DFA Entities.
Kristina M. Williams 1975	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Client Service Supervisor for Dowling & Yahnke (July 2014-January 2016); Head of Operations for The Elements Financial Group (January 2013-June 2014); Head of Operations for Vericimetry Advisors LLC (July 2011-December 2012).
Jeremy J. Willis 1976	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Manager, Client Systems for Dimensional Fund Advisors LP (May 2012-January 2016); Vice President, Implementations, Citigroup (August 2006-October 2011).

Name and Year of Birth	Position	Term of Office[1] and Length of Service	Principal Occupation During Past 5 Years
Stacey E. Winning 1981	Vice President	Since 2015	Vice President of all the DFA Entities. Head of Global Recruiting and Development (since June 2014) for Dimensional Fund Advisors LP. Formerly, Senior Manager, Recruiting (December 2012-June 2014) for Dimensional Fund Advisors LP; Co-Head of Global Recruiting (May 2009-November 2012) for Two Sigma Investments.
Cecelia K. Wong 1981	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Client Service Manager for Dimensional Fund Advisors LP (June 2005-January 2016).
Craig A. Wright 1982	Vice President	Since 2016	Vice President of all the DFA Entities. Formerly, Accounting Manager for Dimensional Fund Advisors LP (November 2011-January 2016); Senior Associate, PricewaterhouseCoopers LP (July 2009-November 2011).
Joseph L. Young 1978	Vice President	Since 2011	Vice President of all the DFA Entities.

[1] Each officer holds office for an indefinite term at the pleasure of the Board of Directors and until his or her successor is elected and qualified.

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.dimensional.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.dimensional.com and reflects the twelve-month period beginning July 1st and ending June 30th.

NOTICE TO SHAREHOLDERS

(Unaudited)

For shareholders that do not have an October 31, 2016 tax year end, this notice is for informational purposes only. For shareholders with and October 31, 2016 tax year end, please consult your tax advisor as to the pertinence of this notice. For the fiscal year November 1, 2015 to October 31, 2016, each Portfolio is designating the following items with regard to distributions paid during the fiscal year. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each item, it is the intention of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualifying For Corporate Dividends Received Deduction(1)	Qualifying Dividend Income(2)	U.S. Government Interest(3)	Foreign Tax Credit(4)	Foreign Source Income(5)	Qualifying Interest Income(6)	Qualifying Short-Term Capital Gain(7)
Enhanced U.S. Large Company Portfolio	10%	24%	66%	—	—	100%	—	—	12%	—	—	100%	100%
US Large Cap Equity Portfolio	100%	—	—	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Large Cap Value Portfolio	36%	—	64%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Targeted Value Portfolio	24%	3%	73%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Small Cap Value Portfolio	20%	—	80%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Core Equity 1 Portfolio	62%	—	38%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Core Equity 2 Portfolio	49%	—	51%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Vector Equity Portfolio	33%	—	67%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Small Cap Portfolio	21%	—	79%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Micro Cap Portfolio	14%	—	86%	—	—	100%	100%	100%	—	—	—	100%	100%
DFA Real Estate Securities Portfolio	100%	—	—	—	—	100%	100%	100%	—	—	—	100%	100%
Large Cap International Portfolio	100%	—	—	—	—	100%	100%	100%	—	6%	100%	100%	100%
International Core Equity Portfolio	100%	—	—	—	—	100%	100%	100%	—	6%	100%	100%	100%
International Small Company Portfolio	57%	—	43%	—	—	100%	100%	100%	—	6%	100%	100%	100%
Japanese Small Company Portfolio	100%	—	—	—	—	100%	100%	100%	—	9%	100%	100%	100%
Asia Pacific Small Company Portfolio	100%	—	—	—	—	100%	100%	100%	—	2%	100%	100%	100%
United Kingdom Small Company Portfolio	46%	—	54%	—	—	100%	100%	100%	—	—	100%	100%	100%
Continental Small Company Portfolio	100%	—	—	—	—	100%	100%	100%	—	10%	100%	100%	100%
DFA International Real Estate Securities Portfolio	100%	—	—	—	—	100%	100%	100%	—	2%	100%	100%	100%
DFA Global Real Estate Securities Portfolio	100%	—	—	—	—	100%	100%	100%	—	—	—	100%	100%
DFA International Small Cap Value Portfolio	66%	—	34%	—	—	100%	100%	100%	—	6%	100%	100%	100%
International Vector Equity Portfolio	89%	—	11%	—	—	100%	100%	100%	—	5%	100%	100%	100%
World ex U.S. Value Portfolio	100%	—	—	—	—	100%	100%	100%	—	5%	100%	100%	100%
World ex U.S. Targeted Value Portfolio**	100%	—	—	—	—	100%	100%	100%	—	9%	100%	100%	100%

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualifying For Corporate Dividends Received Deduction(1)	Qualifying Dividend Income(2)	U.S. Government Interest(3)	Foreign Tax Credit(4)	Foreign Source Income(5)	Qualifying Interest Income(6)	Qualifying Short-Term Capital Gain(7)
World ex U.S. Core Equity Portfolio**	100%	—	—	—	—	100%	100%	100%	—	6%	100%	100%	100%
World Core Equity Portfolio (formerly Dimensional Retirement Equity Fund II)	98%	—	2%	—	—	100%	100%	100%	—	4%	54%	100%	100%
Selectively Hedged Global Equity Portfolio	88%	2%	10%	—	—	100%	100%	100%	—	3%	53%	100%	100%
Emerging Markets Portfolio	100%	—	—	—	—	100%	100%	100%	—	7%	100%	100%	100%
Emerging Markets Small Cap Portfolio	75%	—	25%	—	—	100%	100%	100%	—	3%	100%	100%	100%
Emerging Markets Value Portfolio	100%	—	—	—	—	100%	100%	100%	—	7%	100%	100%	100%
Emerging Markets Core Equity Portfolio	100%	—	—	—	—	100%	100%	100%	—	6%	100%	100%	100%
DFA Commodity Strategy Portfolio	97%	1%	2%	—	—	100%	100%	100%	24%	—	—	100%	100%
Dimensional Investment Group Inc.	100%	—	—	—	—	100%	100%	100%	—	5%	100%	100%	100%
DFA International Value Portfolio	72%	—	28%	—	—	100%	100%	100%	—	—	—	100%	100%
U.S. Large Company Portfolio	10%	24%	66%	—	—	100%	0%	0%	12%	—	—	100%	100%

(1) Qualifying dividends represent dividends which qualify for the corporate dividends received deduction and is reflected as a percentage of ordinary income distributions (the total of short-term capital gain and net investment income distributions).

(2) The percentage in this column represents the amount of "Qualifying Dividend Income" as created by the Jobs and Growth Tax Relief Reconciliation Act of 2003 and is reflected as a percentage of ordinary income distributions (the total of short-term capital gain and net investment income distributions). Please note that these percentages are designated only, refer to your 1099 for actual qualified dividend income.

(3) "U.S. Government Interest" represents the amount of interest that was derived from direct U.S. Government obligations and distributed during the fiscal year. This amount is reflected as a percentage of total ordinary income distributions (the total of short-term capital gain and net investment income distributions). Generally, interest from direct U.S. Government obligations is exempt from state income tax.

(4) "Foreign Tax Credit" represents dividends which qualify for the foreign tax credit pass through and is reflected as a percentage of investment company taxable income.

(5) "Foreign Source Income" represents the portion of dividends derived from foreign sources, and is reflected as a percentage of investment company taxable income.

(6) The percentage in this column represents the amount of "Qualifying Interest Income" as created by The American Jobs Creation Act of 2004. The information is reflected as a percentage ordinary income distributions (the total of short-term capital gain and net investment income distributions).

(7) The percentage in this column represents the amount of "Qualifying Short-Term Capital Gain" as created by The American Jobs Creation Act of 2004. The information is reflected as a percentage of ordinary income distributions (the total of short-term capital gain and net investment income distributions).

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