

# Annual Report

Year Ended: October 31, 2023

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

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## DFA Investment Dimensions Group Inc.

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Large Cap International Portfolio	DFA Global Real Estate Securities Portfolio	Selectively Hedged Global Equity Portfolio
International Core Equity Portfolio	DFA International Small Cap Value Portfolio	Emerging Markets Portfolio
Global Small Company Portfolio	International Vector Equity Portfolio	Emerging Markets Small Cap Portfolio
International Small Company Portfolio	International High Relative Profitability Portfolio	Emerging Markets Value Portfolio
Japanese Small Company Portfolio	World ex U.S. Value Portfolio	Emerging Markets Core Equity Portfolio
Asia Pacific Small Company Portfolio	World ex U.S. Core Equity Portfolio	Emerging Markets Targeted Value Portfolio
United Kingdom Small Company Portfolio	World ex U.S. Targeted Value Portfolio	Emerging Markets ex China Core Equity Portfolio
Continental Small Company Portfolio	World Core Equity Portfolio	
DFA International Real Estate Securities Portfolio		

## Dimensional Investment Group Inc.

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DFA International Value Portfolio

## The DFA Investment Trust Company

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The DFA International Value Series	The Continental Small Company Series
The Japanese Small Company Series	The Canadian Small Company Series
The Asia Pacific Small Company Series	The Emerging Markets Series
The United Kingdom Small Company Series	The Emerging Markets Small Cap Series

## Dimensional Emerging Markets Value Fund

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December 2023

Dear Shareholder,

Dimensional has been working with financial professionals for more than 40 years to deliver better results for investors. Our commitment to understanding financial professionals' needs and building solutions informed by empirical research and ongoing innovation has helped to transform the industry toward more transparent, data-driven investments.

We use the information contained in market prices to seek better returns and manage risk. Trusting markets means we take a less subjective, more systematic approach to investing—an approach we can implement consistently around the world and across asset classes. Investor needs, economic theory, and robust data guide our investment process, from conducting research, to designing portfolios, to considering when and how to trade.

What started with the launch of our first fund in 1981 still holds true today. Every dollar invested is backed by financial science and Dimensional's commitment to providing an outstanding investment experience. On behalf of everyone at Dimensional, we thank you for entrusting us with your investments.

Sincerely,

A handwritten signature in black ink, appearing to read 'David P. Butler'.

David P. Butler  
CO-CHIEF EXECUTIVE OFFICER

A handwritten signature in black ink, appearing to read 'Gerard O'Reilly'.

Gerard O'Reilly  
CO-CHIEF EXECUTIVE OFFICER and  
CHIEF INVESTMENT OFFICER

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# ANNUAL REPORT

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

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

**Schedules of Investments/Summary Schedules of Portfolio Holdings**

Investment Abbreviations

ADR	American Depositary Receipt
GDR	Global Depositary Receipt
REIT	Real Estate Investment Trust
AUD	Australian Dollars
CAD	Canadian Dollars
CHF	Swiss Franc
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
HKD	Hong Kong Dollar
ILS	Israeli New Shekel
JPY	Japanese Yen
NOK	Norwegian Krone
NZD	New Zealand Dollars
SEK	Swedish Krona
SGD	Singapore Dollars

Investment Footnotes

#	Total or Partial Securities on Loan.
†	See Note B to Financial Statements.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
»	Securities that have 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.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.

## DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

CONTINUED

### Financial Highlights

- \*\* The Net Investment Income (Loss) per share and the ratio of Net Investment Income to Average Net Assets includes the current year effect of an estimation related to a one time distribution from a real estate investment trust. Net Investment Income (Loss) per share, Net Gain (Loss) per share and the ratio of Net Investment Income to Average Net Assets for the DFA Global Real Estate Securities Portfolio would have been \$0.39, \$2.11 and 3.39%, respectively had the current year effect of this estimation not been considered.
- (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) and/or Underlying Fund(s).
- (C) Non-Annualized
- (D) Annualized
- (E) Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future ratios.

### All Statements, Schedules and Notes to Financial Statements

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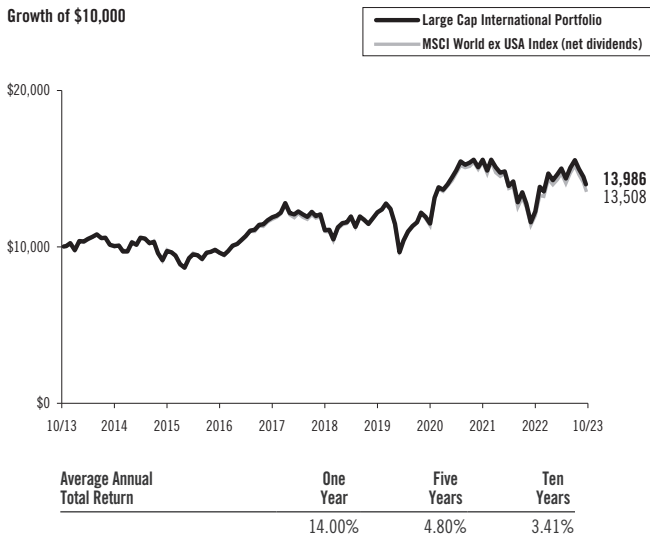
- Amounts designated as — are either zero, rounded to zero, or less than \$500.
- SEC Securities and Exchange Commission



DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**Large Cap International Portfolio vs.  
MSCI World ex USA Index (net dividends)**  
October 31, 2013-October 31, 2023

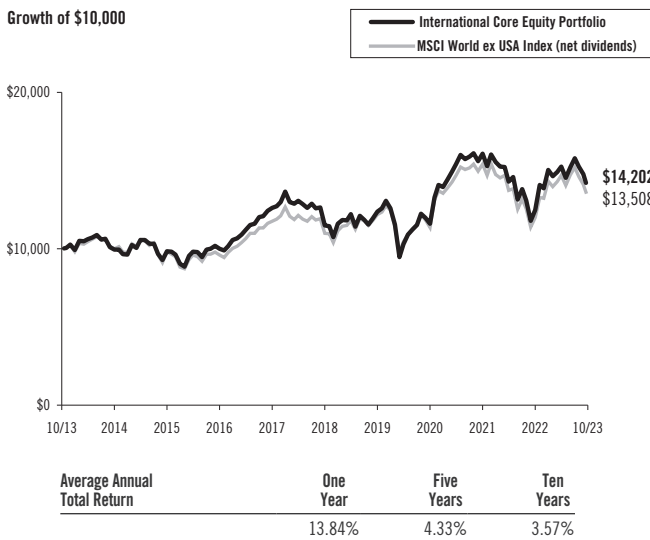


Past performance is not predictive of future performance.

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, 2013-October 31, 2023



Past performance is not predictive of future performance.

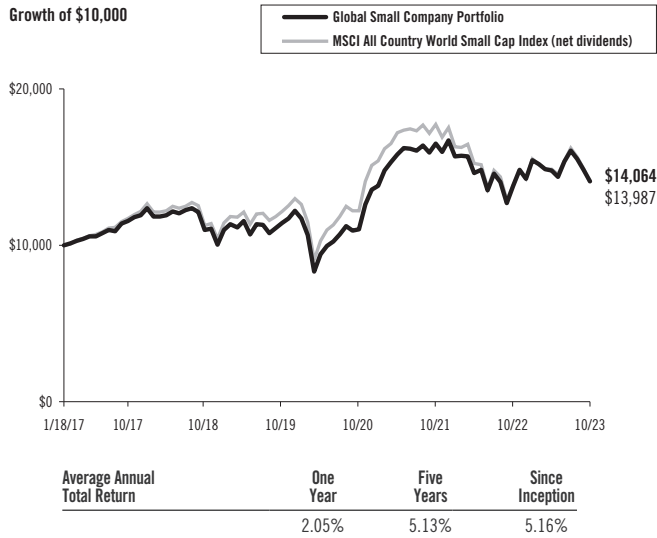
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**Global Small Company Portfolio vs.  
MSCI All Country World Small Cap Index (net dividends)**  
January 18, 2017-October 31, 2023

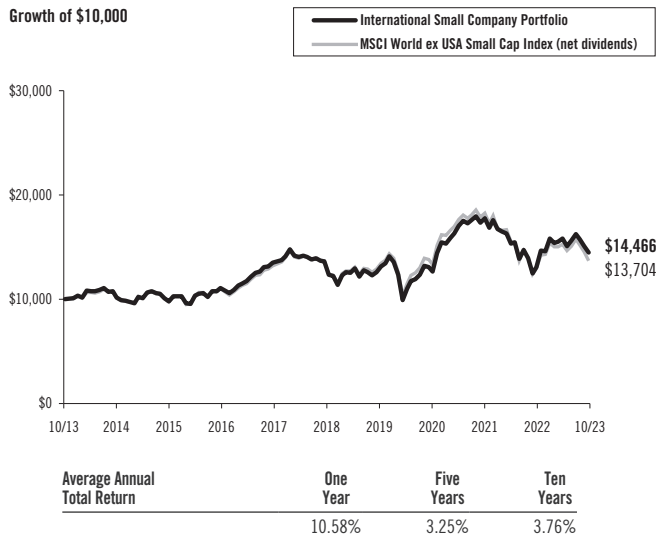


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**International Small Company Portfolio vs.  
MSCI World ex USA Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023



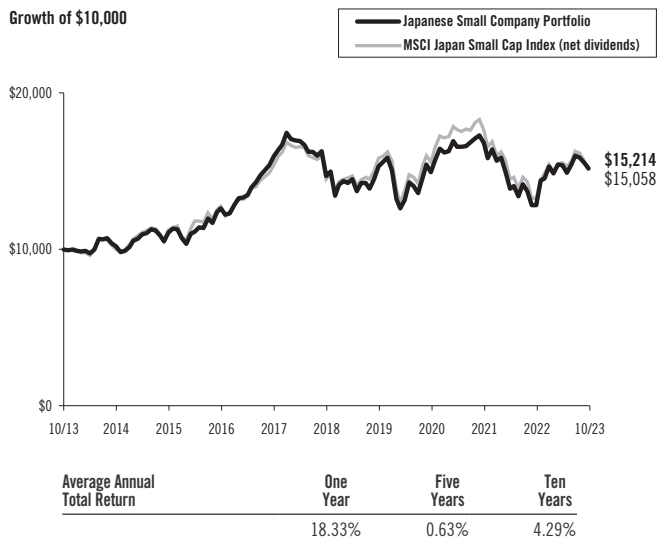
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PERFORMANCE CHARTS  
(Unaudited)

**Japanese Small Company Portfolio vs.  
MSCI Japan Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023

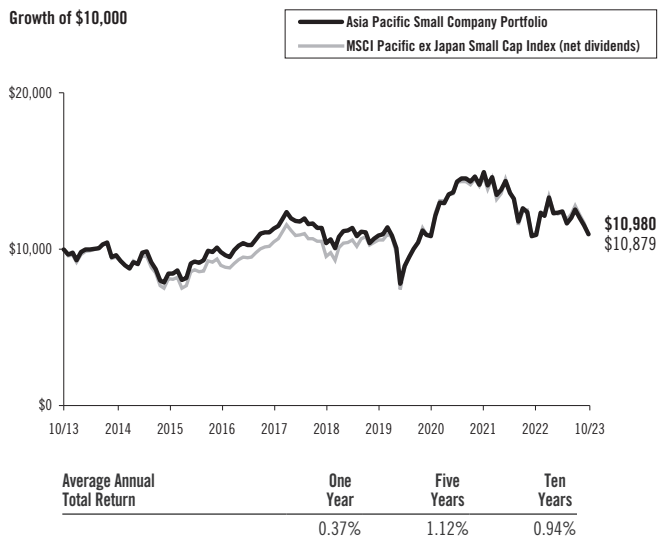


Past performance is not predictive of future performance.

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, 2013-October 31, 2023



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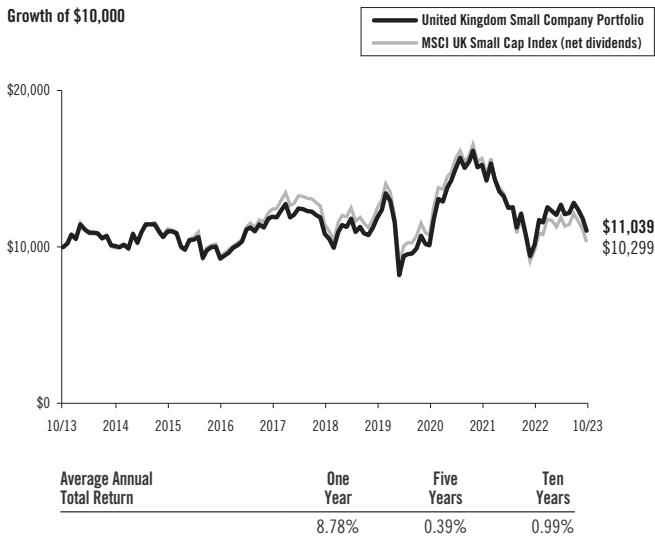
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**United Kingdom Small Company Portfolio vs.  
MSCI UK Small Cap Index (net dividends)**  
October 31, 2013–October 31, 2023

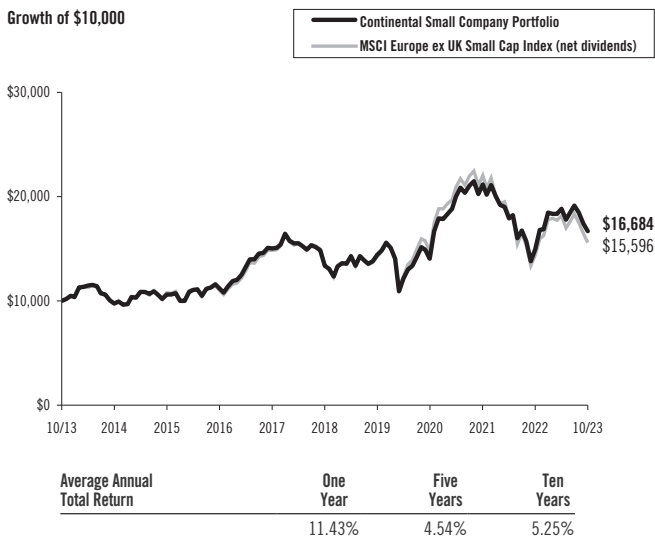


Past performance is not predictive of future performance.

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, 2013–October 31, 2023



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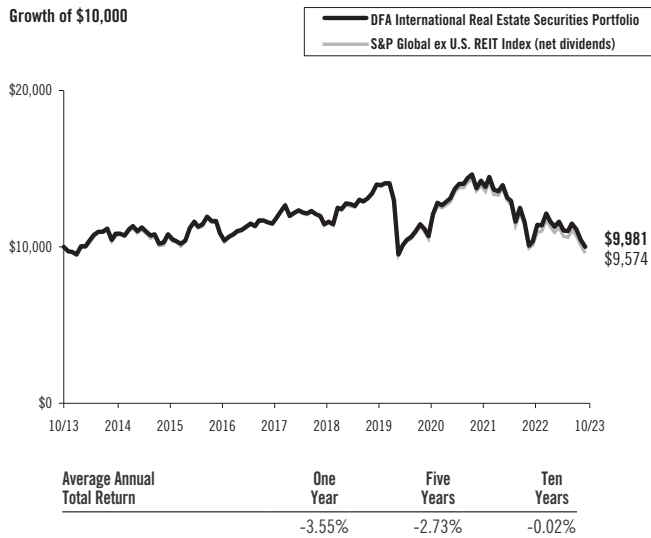
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA International Real Estate Securities Portfolio vs.  
S&P Global ex U.S. REIT Index (net dividends)**  
October 31, 2013-October 31, 2023

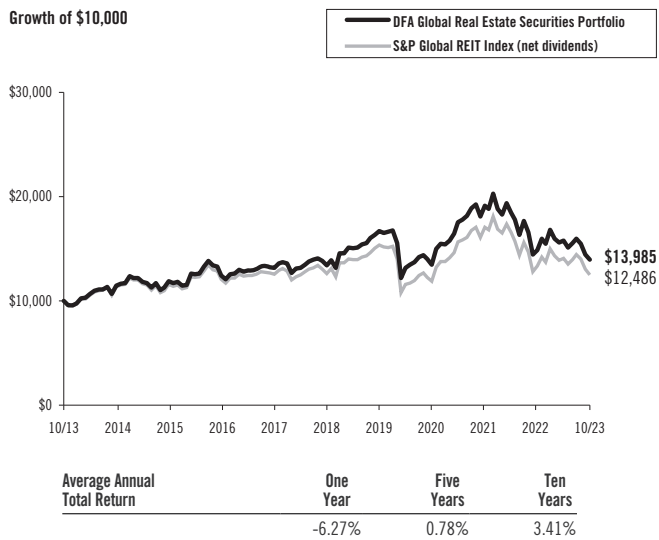


Past performance is not predictive of future performance.

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 Global Real Estate Securities Portfolio vs.  
S&P Global REIT Index (net dividends)**  
October 31, 2013-October 31, 2023



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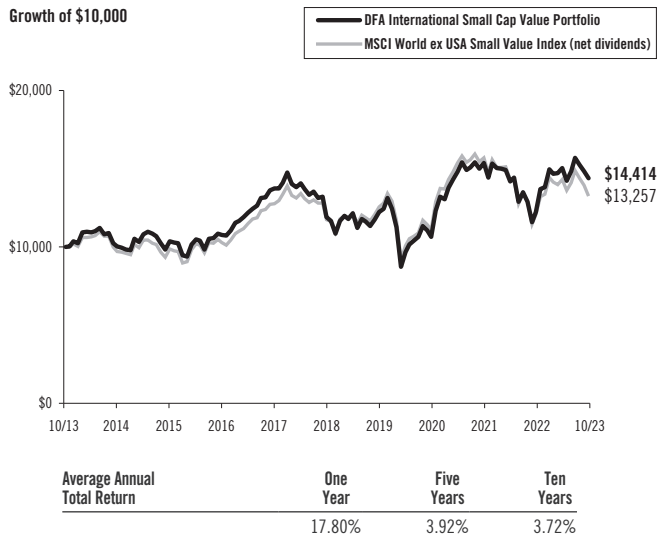
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA International Small Cap Value Portfolio vs.  
MSCI World ex USA Small Value Index (net dividends)**  
October 31, 2013-October 31, 2023

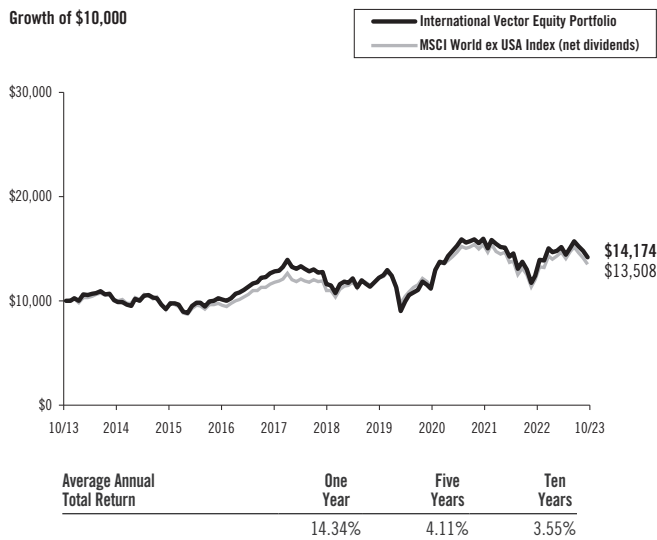


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**International Vector Equity Portfolio vs.  
MSCI World ex USA Index (net dividends)**  
October 31, 2013-October 31, 2023



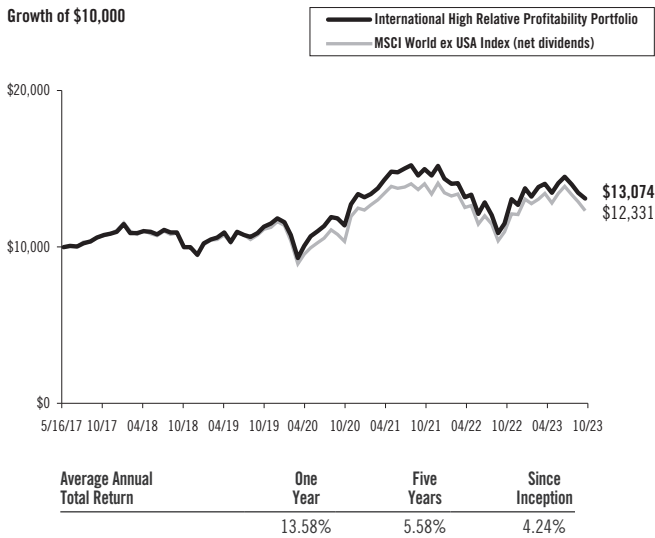
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The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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PERFORMANCE CHARTS  
(Unaudited)

**International High Relative Profitability Portfolio vs.  
MSCI World ex USA Index (net dividends)**  
May 16, 2017-October 31, 2023

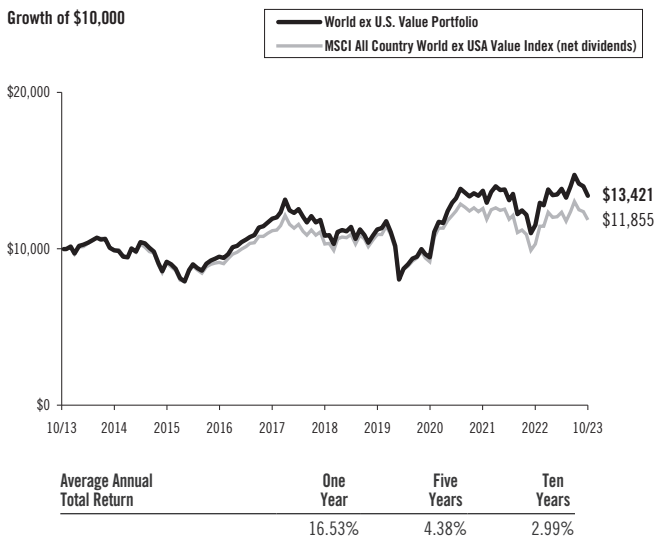


Past performance is not predictive of future performance.

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 Value Index (net dividends)**  
October 31, 2013-October 31, 2023



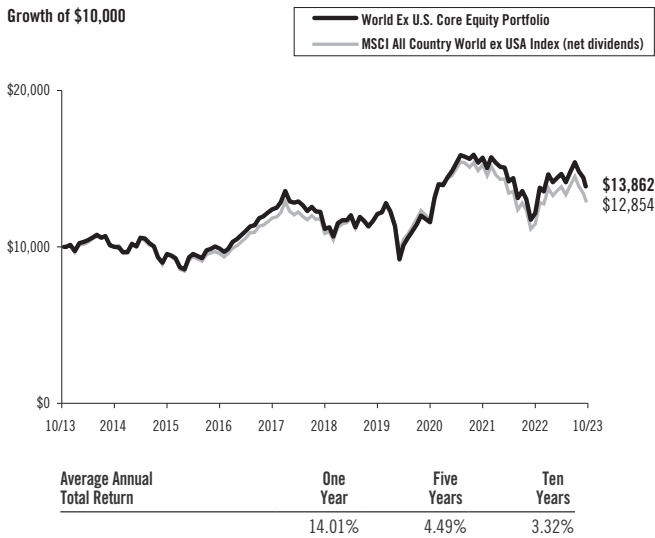
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PERFORMANCE CHARTS  
(Unaudited)

**World Ex U.S. Core Equity Portfolio vs.  
MSCI All Country World ex USA Index (net dividends)**  
October 31, 2013-October 31, 2023

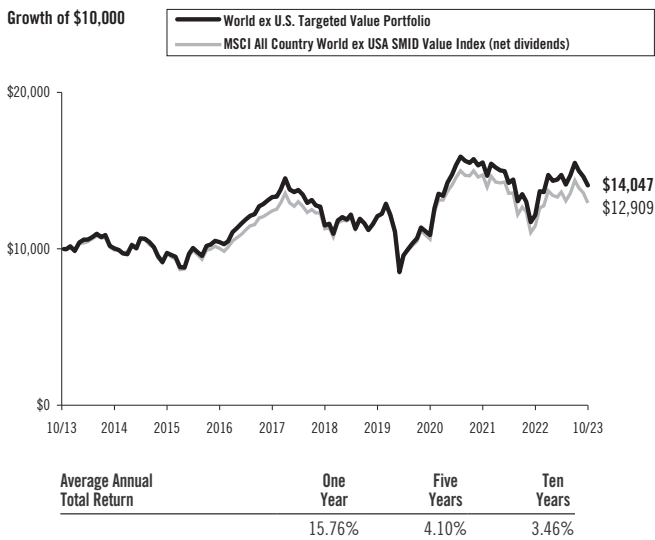


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**World ex U.S. Targeted Value Portfolio vs.  
MSCI All Country World ex USA SMID Value Index (net dividends)**  
October 31, 2013-October 31, 2023



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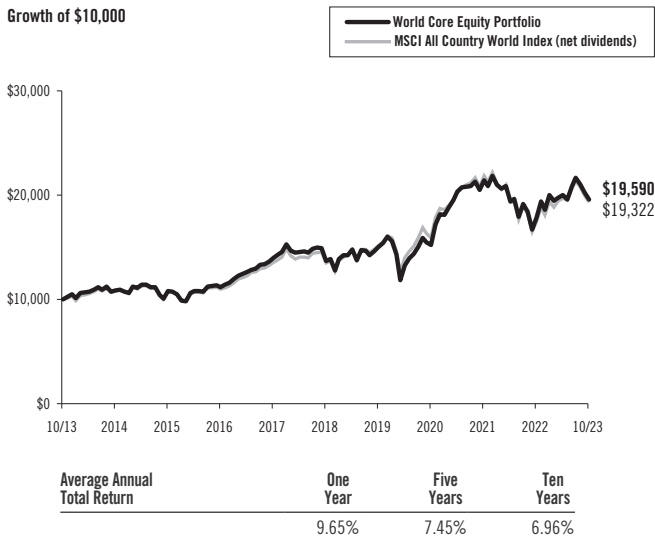
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PERFORMANCE CHARTS  
(Unaudited)

**World Core Equity Portfolio vs.  
MSCI All Country World Index (net dividends)**  
October 31, 2013-October 31, 2023

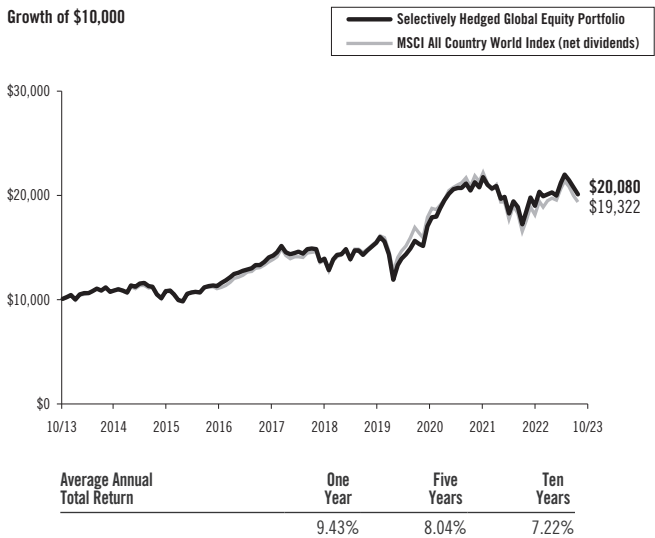


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**Selectively Hedged Global Equity Portfolio vs.  
MSCI All Country World Index (net dividends)**  
October 31, 2013-October 31, 2023



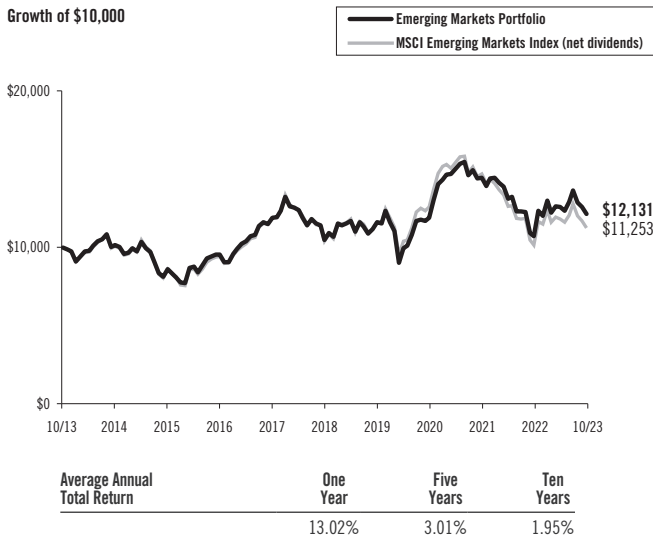
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PERFORMANCE CHARTS  
(Unaudited)

**Emerging Markets Portfolio vs.  
MSCI Emerging Markets Index (net dividends)**  
October 31, 2013-October 31, 2023

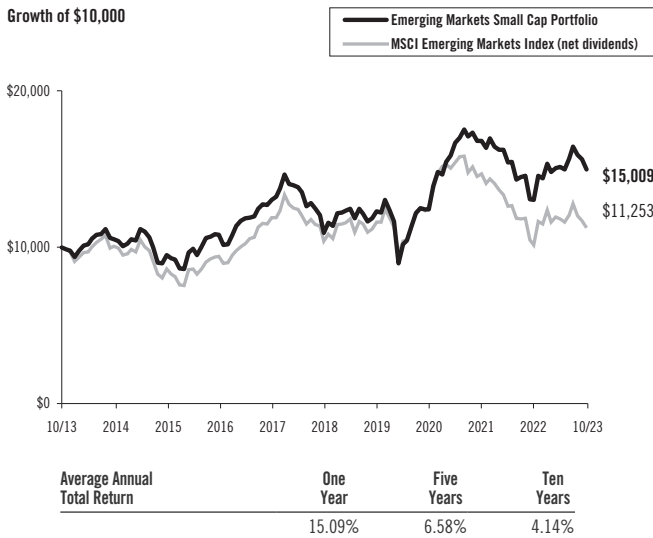


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**Emerging Markets Small Cap Portfolio vs.  
MSCI Emerging Markets Index (net dividends)**  
October 31, 2013-October 31, 2023



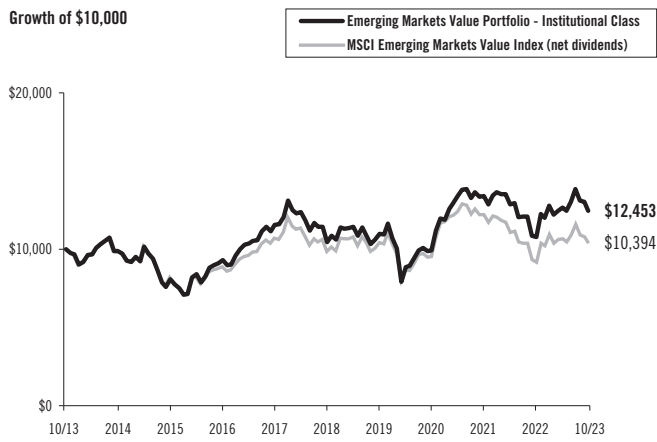
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PERFORMANCE CHARTS  
(Unaudited)

**Emerging Markets Value Portfolio — Institutional Class vs.  
MSCI Emerging Markets Value Index (net dividends)**  
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	15.71%	3.57%	2.22%

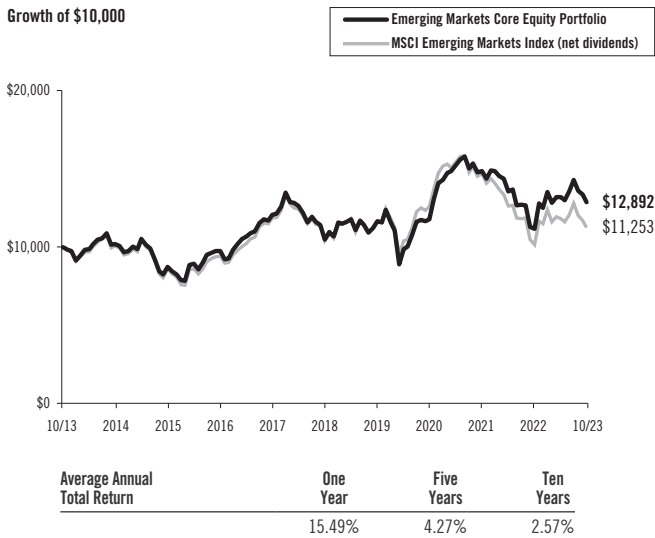
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PERFORMANCE CHARTS  
(Unaudited)

**Emerging Markets Core Equity Portfolio vs.  
MSCI Emerging Markets Index (net dividends)**  
October 31, 2013-October 31, 2023

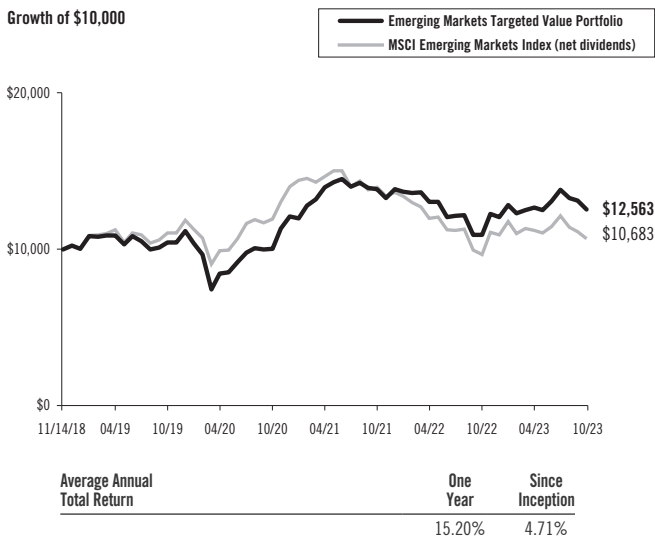


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**Emerging Markets Targeted Value Portfolio vs.  
MSCI Emerging Markets Index (net dividends)**  
November 14, 2018-October 31, 2023



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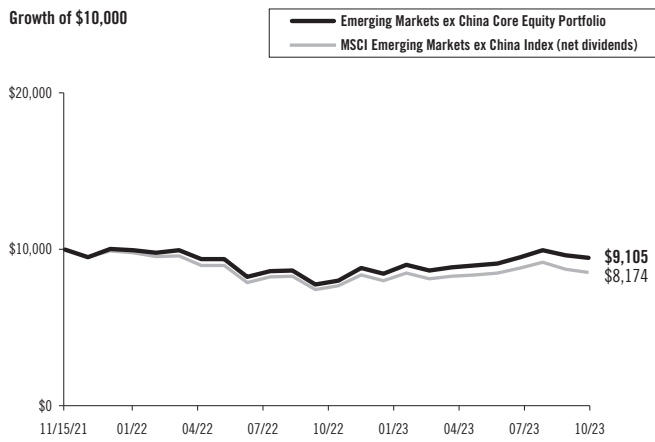
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**Emerging Markets ex China Core Equity Portfolio vs.  
MSCI Emerging Markets ex China Index (net dividends)**  
November 15, 2021-October 31, 2023



Average Annual Total Return	One Year	Since Inception
	14.04%	-4.67%

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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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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### International Equity Market Review

**12 Months Ended October 31, 2023**

Performance of non-U.S. developed markets was positive for the period outperforming the US and emerging markets. As measured by the MSCI World ex USA indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI World ex USA indices.

#### Total Return for 12 Months Ended October 31, 2023

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	12.56%
MSCI World ex USA Mid Cap Index (a subset of the large-cap universe).....	9.62%
MSCI World ex USA Small Cap Index.....	5.66%
MSCI World ex USA Value Index.....	15.70%
MSCI World ex USA Growth Index.....	9.49%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of non-U.S. developed markets currencies. Overall, currency movements had a positive impact on the U.S. dollar-denominated returns of developed markets.

#### Total Return for 12 Months Ended October 31, 2023

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	19.00%	16.79%
United Kingdom.....	7.11%	12.88%
Canada.....	0.51%	-1.24%
France.....	10.52%	18.19%
Switzerland.....	-2.37%	7.36%
Australia.....	4.89%	3.85%
Germany.....	10.73%	18.42%
Netherlands.....	11.07%	18.56%
Sweden.....	7.32%	6.14%
Denmark.....	31.92%	40.72%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

Emerging markets had positive performance for the period and outperformed U.S. markets while underperforming non-U.S. developed markets. As measured by the MSCI Emerging Markets indices, small-cap stocks outperformed large-cap stocks and mid-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

Total Return for 12 Months Ended October 31, 2023

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	10.80%
MSCI Emerging Markets Mid Cap Index (a subset of the large-cap universe).....	10.42%
MSCI Emerging Markets Small Cap Index.....	17.20%
MSCI Emerging Markets Value Index.....	13.43%
MSCI Emerging Markets Growth Index.....	8.33%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of emerging markets currencies. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

Total Return for 12 Months Ended October 31, 2023

<u>Ten Largest Emerging Markets by Market Cap Dollars</u>	<u>Local Return</u>	<u>Return in U.S.</u>
China.....	20.83%	21.12%
India.....	4.76%	4.16%
Taiwan.....	27.06%	26.22%
Korea.....	2.72%	8.34%
Brazil.....	-1.84%	2.14%
Saudi Arabia.....	-11.52%	-11.38%
South Africa.....	3.73%	1.69%
Mexico.....	0.13%	10.10%
Indonesia.....	-5.51%	-7.22%
Thailand.....	-9.60%	-4.28%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios 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, 2023, these differences generally contributed positively to non-US developed markets Portfolios' relative performance and were not material to emerging markets Portfolios' relative performance.

### **Large Cap International Portfolio**

The Large Cap International Portfolio invests in developed ex U.S. large company stocks. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller total market

capitalizations, lower relative price (value) stocks, and higher profitability stocks within the large-cap segment of developed ex U.S. markets. As of October 31, 2023, the Portfolio held approximately 1,270 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 14.00% for the Portfolio and 12.56% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. The Portfolio's emphasis on value stocks contributed positively to performance relative to the benchmark, as value stocks outperformed growth stocks in developed ex U.S. markets.

### **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, lower relative price (value), and higher profitability. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 5,270 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 13.84% for the Portfolio and 12.56% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. With value stocks outperforming growth stocks, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the benchmark.

### **Global Small Company Portfolio**

The Global Small Company Portfolio is designed to capture the returns of global small company stocks by purchasing shares of seven funds (which shall be collectively referred to below as the "Underlying Funds") managed by Dimensional that individually invest in Canada, the United States, the United Kingdom, Europe (including Israel and excluding the U.K.), Japan, the Asia Pacific region (ex-Japan), and emerging markets. The Underlying Funds generally exclude stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Underlying Funds collectively held approximately 11,010 securities in 44 eligible developed and emerging markets.

For the 12 months ended October 31, 2023, total returns were 2.05% for the Portfolio and 1.27% for the MSCI All Country World Small Cap Index (net dividends), the Portfolio's benchmark. The Underlying Funds' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as those stocks underperformed. The Underlying Funds' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **International Small Company Portfolio**

The International Small Company Portfolio invests in 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 Master Funds generally exclude stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The



investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Master Funds collectively held approximately 4,270 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 10.58% for the Portfolio and 5.66% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. The Master Funds' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as these stocks underperformed. The Master Funds' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **Japanese Small Company Portfolio**

The Japanese Small Company Portfolio invests in 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 Master Fund generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Master Fund held approximately 1,700 securities. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 18.33% for the Portfolio and 13.35% for the MSCI Japan Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's exclusion of stocks with the lowest profitability and highest relative price also contributed positively to performance relative to the benchmark, as those stocks underperformed. The Master Funds' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **Asia Pacific Small Company Portfolio**

The Asia Pacific Small Company Portfolio invests in 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 Master Fund generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Master Fund held approximately 790 securities in 4 eligible countries. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 0.37% for the Portfolio and -2.12% for the MSCI Pacific ex Japan Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's greater emphasis on stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, as these stocks outperformed. The Master Fund's exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as those securities underperformed. Additionally, the Master Funds' exclusion of REITs contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **United Kingdom Small Company Portfolio**

The United Kingdom Small Company Portfolio invests in 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 Master Fund generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Master Fund held approximately 310 securities. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 8.78% for the Portfolio and 5.16% for the MSCI United Kingdom Small Cap Index (net dividends), the Portfolio's benchmark. The Master Fund's exclusion of stocks with the lowest profitability and highest relative price contributed positively to relative performance, as did the Master Fund's exclusion of stocks with high asset growth, as those securities underperformed. The Master Funds' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **Continental Small Company Portfolio**

The Continental Small Company Portfolio invests in 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 Master Fund generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Master Fund held approximately 1,140 securities in 15 eligible countries. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 11.43% for the Portfolio and 8.05% for the MSCI Europe ex U.K. Small Cap Index (net dividends), the Portfolio's benchmark. Differences in size definitions between the Master Fund and the benchmark led to weight differences between countries, which contributed positively to performance relative to the benchmark. The Master Fund's exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as did the Master Fund's exclusion of stocks with high asset growth, as those securities underperformed for the year. Additionally, the Master Funds' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **Global Real Estate Market Review**

**12 Months Ended October 31, 2023**

Publicly traded global real estate investment trusts (REITs) had negative returns for the period. Global REITs underperformed U.S. equities, developed non-U.S. equities, and emerging markets equities. The U.S. REIT market, the world's largest, had negative performance for the period and underperformed non-U.S. REITs. Among non-U.S. REIT markets, Mexico, France, and Malaysia were among the strongest performers, while Israel, Italy, and Thailand lagged. At the REIT industry level, data center REITs and health care REITs generally outperformed, while self-storage and tower REITs generally underperformed.

### **Total Return for 12 Months Ended October 31, 2023**

**Return in U.S. Dollars**

Dow Jones U.S. Select REIT Index <sup>SM</sup> .....	-6.25%
S&P Global ex U.S. REIT Index.....	-5.26%
S&P Global REIT Index.....	-6.53%

Source: Returns are of Standard and Poor's (S&P) indices net of foreign withholding taxes on dividends. Copyright S&P, 2023. All rights reserved. Dow Jones and S&P have different REIT eligibility criteria which can result in performance differences across different indices representing the same region.

For Portfolios investing in non-U.S. REITs and REIT-like securities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios 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, 2023, these differences generally contributed positively to the Portfolios' relative performance.

**DFA International Real Estate Securities Portfolio**

The DFA International Real Estate Securities Portfolio invests in a broadly diversified portfolio of real estate securities in developed ex U.S. and emerging markets. As of October 31, 2023, the Portfolio held approximately 320 securities in 26 eligible developed ex U.S. and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -3.55% for the Portfolio and -5.26% for the S&P Global ex US REIT Index (net dividends), the Portfolio's benchmark. Withholding tax rate differences between the Portfolio and the benchmark contributed positively to performance relative to the benchmark as the Portfolio's actual tax rate was lower than the assumed tax rates of the benchmark.

**DFA Global Real Estate Securities Portfolio**

The DFA Global Real Estate Securities Portfolio invests in a broadly diversified group of real estate securities in domestic and international markets, including emerging markets. During the period covered by this report, the Portfolio's investments included the DFA International Real Estate Securities Portfolio, the DFA Real Estate Securities Portfolio, and individual securities. As of October 31, 2023, the Portfolio held, either directly or through the underlying portfolios, approximately 450 securities in 27 eligible developed and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were -6.27% for the Portfolio and -6.53% for the S&P Global REIT Index (net dividends), the Portfolio's benchmark. Differences in REIT eligibility between the Portfolio and the benchmark detracted from performance relative to the benchmark, most notably among tower REITs. The Portfolio includes tower REITs, which are not held by the benchmark, and these securities generally underperformed. Conversely, withholding tax rate differences between the Portfolio and the benchmark contributed positively to performance relative to

the benchmark as the Portfolio's actual tax rate was lower than the assumed tax rates of the benchmark.

## International Equity Market Review

12 Months Ended October 31, 2023

Performance of non-U.S. developed markets was positive for the period outperforming the US and emerging markets. As measured by the MSCI World ex USA indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI World ex USA indices.

### Total Return for 12 Months Ended October 31, 2023

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	12.56%
MSCI World ex USA Mid Cap Index (a subset of the large-cap universe).....	9.62%
MSCI World ex USA Small Cap Index.....	5.66%
MSCI World ex USA Value Index.....	15.70%
MSCI World ex USA Growth Index.....	9.49%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of non-U.S. developed markets currencies. Overall, currency movements had a positive impact on the U.S. dollar-denominated returns of developed markets.

### Total Return for 12 Months Ended October 31, 2023

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	19.00%	16.79%
United Kingdom.....	7.11%	12.88%
Canada.....	0.51%	-1.24%
France.....	10.52%	18.19%
Switzerland.....	-2.37%	7.36%
Australia.....	4.89%	3.85%
Germany.....	10.73%	18.42%
Netherlands.....	11.07%	18.56%
Sweden.....	7.32%	6.14%
Denmark.....	31.92%	40.72%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

Emerging markets had positive performance for the period and outperformed U.S. markets while underperforming non-U.S. developed markets. As measured by the MSCI Emerging Markets

indices, small-cap stocks outperformed large-cap stocks and mid-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

**Total Return for 12 Months Ended October 31, 2023**

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index.....	10.80%
MSCI Emerging Markets Mid Cap Index (a subset of the large-cap universe).....	10.42%
MSCI Emerging Markets Small Cap Index.....	17.20%
MSCI Emerging Markets Value Index.....	13.43%
MSCI Emerging Markets Growth Index.....	8.33%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of emerging markets currencies. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

**Total Return for 12 Months Ended October 31, 2023**

<u>Ten Largest Emerging Markets by Market Cap Dollars</u>	<u>Local Return</u>	<u>Return in U.S.</u>
China.....	20.83%	21.12%
India.....	4.76%	4.16%
Taiwan.....	27.06%	26.22%
Korea.....	2.72%	8.34%
Brazil.....	-1.84%	2.14%
Saudi Arabia.....	-11.52%	-11.38%
South Africa.....	3.73%	1.69%
Mexico.....	0.13%	10.10%
Indonesia.....	-5.51%	-7.22%
Thailand.....	-9.60%	-4.28%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios 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, 2023, these differences generally contributed positively to non-US developed markets Portfolios' relative performance and were not material to emerging markets Portfolios' relative performance.

### **DFA International Small Cap Value Portfolio**

The DFA International Small Cap Value Portfolio invests in small-cap value stocks in developed ex U.S. markets, with an emphasis on those with higher profitability. The Portfolio generally excludes certain companies with high asset growth, real estate investment trusts (REITs), and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 1,930 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 17.80% for the Portfolio and 10.02% for the MSCI World ex USA Small Value Index (net dividends), the Portfolio's benchmark. With value stocks outperforming growth stocks, the Portfolio's focus on value stocks contributed positively to performance relative to the benchmark. The Portfolio's exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.

### **International Vector Equity Portfolio**

The International Vector 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, lower relative price (value), and higher profitability. The Portfolio's increased exposure to small capitalization and value stocks may be achieved by decreasing the allocation to or excluding the largest high relative price (growth) stocks in developed ex U.S. markets. Additionally, the Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 4,830 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 14.34% for the Portfolio and 12.56% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. With value stocks outperforming growth stocks, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the benchmark.

### **International High Relative Profitability Portfolio**

The International High Relative Profitability Portfolio invests in developed ex U.S. large-cap stocks with higher profitability. The Portfolio generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification, with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher profitability within the large cap high relative profitability segment of developed ex U.S. markets. As of October 31, 2023, the Portfolio held approximately 450 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 13.58% for the Portfolio and 12.56% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. The Portfolio's emphasis on stocks with lower relative prices within the large-cap high relative profitability segment of developed ex U.S. markets contributed positively to performance relative to the benchmark, as those stocks generally outperformed. The Portfolio's exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.

### **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. The Underlying Funds generally exclude real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio, directly and through the Underlying Funds, held approximately 5,620 securities in 44 eligible developed ex U.S. and emerging markets.

For the 12 months ended October 31, 2023, total returns were 16.53% for the Portfolio and 15.07% for the MSCI All Country World ex USA Value Index (net dividends), the Portfolio’s benchmark. The Underlying Funds’ focus on low relative price (value) stocks contributed positively to performance relative to the benchmarks, as value stocks outperformed high relative price (growth) stocks in developed ex U.S. and emerging markets.

### **World ex U.S. Targeted Value Portfolio**

The World ex U.S. Targeted Value Portfolio invests in small- and mid-cap value stocks in developed ex U.S. and emerging markets, with an emphasis on those with higher profitability. The Portfolio generally excludes certain companies with high asset growth, real estate investment trusts (REITs), and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 5,060 securities in 43 eligible developed ex U.S. and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio’s assets.

For the 12 months ended October 31, 2023, total returns were 15.76% for the Portfolio and 12.82% for the MSCI All Country World ex USA SMID Value Index (net dividends), the Portfolio’s benchmark. The Portfolio’s focus on value stocks contributed positively to performance relative to the benchmark, as value stocks outperformed growth stocks in developed ex U.S. and emerging markets. The Portfolio’s exclusion of REITs also contributed positively to performance relative to the benchmarks, as REITs generally underperformed.

### **World ex U.S. Core Equity Portfolio**

The World ex U.S. Core Equity Portfolio invests in a broadly diversified group of stocks in developed ex U.S. and emerging markets with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. Additionally, the Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 10,540 securities in 46 eligible developed ex U.S. and emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio’s assets.

For the 12 months ended October 31, 2023, total returns were 14.01% for the Portfolio and 12.07% for the MSCI All Country World ex USA Index (net dividends), the Portfolio’s benchmark. The Portfolio’s emphasis on value stocks contributed positively to performance relative to the benchmark, as value stocks outperformed growth stocks in developed ex U.S. and emerging markets.

### **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. During the period covered by 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 Underlying Funds generally exclude real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Underlying Funds collectively held approximately 14,710 equity securities in 47 eligible developed and emerging markets.

For the 12 months ended October 31, 2023, total returns were 9.65% for the Portfolio and 10.50% for the MSCI All Country World Index (net dividends), the Portfolio's benchmark. The Underlying Funds' emphasis on stocks with smaller market capitalizations detracted from performance relative to the benchmark, as these stocks underperformed in developed markets. The Underlying Funds' emphasis on low relative price (value) stocks also detracted from performance relative to the benchmark, as value stocks underperformed high relative price (growth) stocks in the U.S.

### **Selectively Hedged Global Equity Portfolio**

The Selectively Hedged Global Equity Portfolio seeks long-term capital appreciation by investing in a combination of other mutual funds managed by Dimensional. During the period covered by 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 Underlying Funds generally exclude real estate investment trusts (REITs). 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, 2023, the Underlying Funds collectively held approximately 14,720 securities in 47 eligible developed and emerging markets.

For the 12 months ended October 31, 2023, total returns were 9.43% for the Portfolio and 10.50% for the MSCI All Country World Index (net dividends), the Portfolio's benchmark. The Underlying Funds' emphasis on stocks with smaller market capitalizations detracted from performance relative to the benchmark, as these stocks underperformed in developed markets. The Underlying Funds' emphasis on low relative price (value) stocks also detracted from performance relative to the benchmark, as value stocks underperformed high relative price (growth) stocks in the U.S.

### **Emerging Markets Portfolio**

The Emerging Markets Portfolio invests in large-cap stocks in emerging markets by purchasing shares of The Emerging Markets Series, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap segment of emerging markets. As of October 31, 2023, the Master Fund held approximately 1,840 securities in 24 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 13.02% for the Portfolio and 10.80% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. The Master Fund's greater emphasis on low relative price (value) stocks contributed positively to performance relative to the benchmark, as value stocks outperformed high relative price (growth) stocks in emerging markets. The Master Fund's emphasis on stocks with smaller market capitalizations also contributed



positively to relative performance, as these stocks outperformed. Additionally, the Master Fund's emphasis on stocks with higher profitability contributed positively to performance relative to the benchmark, as these stocks generally outperformed.

### **Emerging Markets Small Cap Portfolio**

The Emerging Markets Small Cap Portfolio invests in small company stocks in 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 generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The Master Fund's investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Master Fund held approximately 4,830 securities in 21 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 15.09% for the Portfolio and 10.80% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets, the Master Fund's inclusion of stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

### **Emerging Markets Value Portfolio**

The Emerging Markets Value Portfolio invests in value stocks of large and small companies in emerging markets by purchasing shares of the Dimensional Emerging Markets Value Fund, a Master Fund managed by Dimensional that invests in such securities. The Master Fund generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the value segment of emerging markets. As of October 31, 2023, the Master Fund held approximately 3,230 securities in 22 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 15.71% for the Portfolio, 13.43% for the MSCI Emerging Markets Value Index (net dividends) and 10.80% for the MSCI Emerging Markets Index (net dividends). The Master Fund's focus on value stocks contributed positively to performance relative to the benchmarks, as value stocks outperformed growth stocks in emerging markets. With small-cap stocks outperforming large-cap stocks in emerging markets, the Master Fund's inclusion of and emphasis on small-caps also contributed positively to performance relative to the benchmarks, which are composed primarily of large- and mid-cap stocks. Additionally, the Master Fund's emphasis on stocks with higher profitability contributed positively to performance relative to the benchmarks, as these stocks generally outperformed.

### **Emerging Markets Core Equity Portfolio**

The Emerging Markets Core Equity Portfolio invests in a broadly diversified group of stocks in emerging markets, with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 6,780 securities in 24 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 15.49% for the Portfolio and 10.80% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. With value stocks outperforming growth stocks, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets, the Portfolio's inclusion of and emphasis on small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks. Additionally, the Portfolio's emphasis on stocks with higher profitability contributed positively to performance relative to the benchmark, as these stocks generally outperformed.

### **Emerging Markets Targeted Value Portfolio**

The Emerging Markets Targeted Value Portfolio invests in value stocks of small- and mid-cap companies in emerging markets. The Portfolio generally excludes certain companies with high asset growth, real estate investment trusts (REITs), and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification with increased exposure to smaller total market capitalizations, lower relative price (value) stocks, and higher-profitability stocks within the small- and mid-cap value segment of emerging markets. The Portfolio generally excludes certain companies with high asset growth, real estate investment trusts (REITs), and highly regulated utilities. As of October 31, 2023, the Portfolio held approximately 3,190 securities in 21 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 15.20% for the Portfolio and 10.80% for the MSCI Emerging Markets Index (net dividends), the Portfolio's benchmark. The Portfolio's focus on value stocks contributed positively to performance relative to the style-neutral benchmark, as value stocks outperformed growth stocks in emerging markets. With small-cap stocks outperforming large-cap stocks in emerging markets, the Portfolio's inclusion of and emphasis on small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.

### **Emerging Markets ex China Core Equity Portfolio**

The Emerging Markets ex China Core Equity Portfolio invests in a broadly diversified group of stocks in emerging markets, excluding China, with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The Portfolio generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Portfolio held approximately 4,060 securities in 23 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2023, total returns were 14.04% for the Portfolio and 7.03% for the MSCI Emerging Markets ex China Index (net dividends), the Portfolio's benchmark. With value stocks outperforming growth stocks, the Portfolio's greater emphasis on value stocks contributed positively to performance relative to the benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets, the Portfolio's inclusion of and emphasis on small-caps also contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks. Additionally, the Portfolio's emphasis on stocks with higher profitability contributed positively to performance relative to the benchmark, as these stocks generally outperformed.

**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 and 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" reflects the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2023**

**EXPENSE TABLES**

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>Large Cap International Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 931.90	0.17%	\$0.83
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.35	0.17%	\$0.87
<b><u>International Core Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 932.10	0.23%	\$1.12
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17

## DISCLOSURE OF FUND EXPENSES

### CONTINUED

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>Global Small Company Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 953.20	0.42%	\$2.07
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.09	0.42%	\$2.14
<b><u>International Small Company Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 915.20	0.39%	\$1.88
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.24	0.39%	\$1.99
<b><u>Japanese Small Company Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 987.30	0.40%	\$2.00
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.19	0.40%	\$2.04
<b><u>Asia Pacific Small Company Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 882.80	0.40%	\$1.90
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.19	0.40%	\$2.04
<b><u>United Kingdom Small Company Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 868.70	0.51%	\$2.40
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.64	0.51%	\$2.60
<b><u>Continental Small Company Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 886.90	0.39%	\$1.85
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.24	0.39%	\$1.99
<b><u>DFA International Real Estate Securities Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 857.90	0.26%	\$1.22
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.90	0.26%	\$1.33
<b><u>DFA Global Real Estate Securities Portfolio (4)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 882.20	0.23%	\$1.09
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA International Small Cap Value Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 956.40	0.43%	\$2.12
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.04	0.43%	\$2.19
<b><u>International Vector Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 934.90	0.34%	\$1.66
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.49	0.34%	\$1.73
<b><u>International High Relative Profitability Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 931.20	0.30%	\$1.46
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.69	0.30%	\$1.53

**DISCLOSURE OF FUND EXPENSES**  
**CONTINUED**

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>World ex U.S. Value Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 967.50	0.36%	\$1.79
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.39	0.36%	\$1.84
<b><u>World ex U.S. Core Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 945.10	0.30%	\$1.47
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.69	0.30%	\$1.53
<b><u>World ex U.S. Targeted Value Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 955.80	0.48%	\$2.37
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.79	0.48%	\$2.45
<b><u>World Core Equity Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 979.90	0.27%	\$1.35
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.84	0.27%	\$1.38
<b><u>Selectively Hedged Global Equity Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 990.70	0.32%	\$1.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63
<b><u>Emerging Markets Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 963.70	0.35%	\$1.73
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.44	0.35%	\$1.79
<b><u>Emerging Markets Small Cap Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 989.60	0.59%	\$2.96
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.23	0.59%	\$3.01
<b><u>Emerging Markets Value Portfolio (3)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 985.10	0.44%	\$2.20
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.99	0.44%	\$2.24
<b><u>Emerging Markets Core Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 976.70	0.39%	\$1.94
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.24	0.39%	\$1.99
<b><u>Emerging Markets Targeted Value Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 990.40	0.66%	\$3.31
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,021.88	0.66%	\$3.36
<b><u>Emerging Markets ex China Core Equity Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,017.60	0.42%	\$2.14

**DISCLOSURE OF FUND EXPENSES**

**CONTINUED**

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.09	0.42%	\$2.14

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- (1) 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 (365) to reflect the six-month period.
  - (2) 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).
  - (3) The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the allocation of the Feeder Fund's portion of the expenses of its Master Fund (Affiliated Investment Company).
  - (4) The Portfolio invests directly and indirectly through other funds. The expenses shown reflect the direct expenses of the fund and the fund's portion of the expenses of its Master and/or Underlying Funds (Affiliated Investment Companies).

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 29, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

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; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**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 used. The following table, which presents portfolio holdings as a percentage of total investments before short-term investments and collateral for loaned securities, is provided in compliance with this 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 in the report. Refer to the Schedule of Investments/Summary Schedule of Portfolio Holdings for each of the underlying Affiliated Investment Company's holdings, which reflect the investments by category or country.

**FEEDER FUNDS**

	<u>Affiliated Investment Companies</u>
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%

**FUNDS OF FUNDS**

	<u>Affiliated Investment Companies</u>
Global Small Company Portfolio.....	100.0%
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%

## DISCLOSURE OF PORTFOLIO HOLDINGS

CONTINUED

### INTERNATIONAL EQUITY PORTFOLIOS

Large Cap International Portfolio	
Communication Services.....	4.7%
Consumer Discretionary.....	12.0%
Consumer Staples.....	9.0%
Energy.....	8.2%
Financials.....	18.6%
Health Care.....	10.3%
Industrials.....	16.1%
Information Technology.....	7.1%
Materials.....	9.5%
Real Estate.....	1.4%
Utilities.....	3.1%
	<u>100.0%</u>

International Core Equity Portfolio	
Communication Services.....	4.8%
Consumer Discretionary.....	12.6%
Consumer Staples.....	7.5%
Energy.....	8.7%
Financials.....	17.5%
Health Care.....	7.2%
Industrials.....	18.3%
Information Technology.....	6.9%
Materials.....	11.5%
Real Estate.....	2.1%
Utilities.....	2.9%
	<u>100.0%</u>

DFA International Real Estate Securities Portfolio	
Real Estate.....	<u>100.0%</u>
	100.0%

DFA Global Real Estate Securities Portfolio	
Affiliated Investment Companies....	30.9%
Real Estate.....	69.1%
	<u>100.0%</u>

DFA International Small Cap Value Portfolio	
Communication Services.....	2.3%
Consumer Discretionary.....	11.4%
Consumer Staples.....	5.1%
Energy.....	8.5%
Financials.....	22.6%
Health Care.....	2.0%
Industrials.....	22.0%
Information Technology.....	3.6%
Materials.....	18.6%
Real Estate.....	3.2%
Utilities.....	0.7%
	<u>100.0%</u>

International Vector Equity Portfolio	
Communication Services.....	4.5%
Consumer Discretionary.....	12.0%
Consumer Staples.....	6.4%
Energy.....	8.6%
Financials.....	20.0%
Health Care.....	5.3%
Industrials.....	19.2%
Information Technology.....	6.2%
Materials.....	13.3%
Real Estate.....	2.3%
Utilities.....	2.2%
	<u>100.0%</u>

International High Relative Profitability Portfolio	
Communication Services.....	7.2%
Consumer Discretionary.....	16.3%
Consumer Staples.....	11.3%
Energy.....	11.3%
Financials.....	4.8%
Health Care.....	11.9%
Industrials.....	16.7%
Information Technology.....	10.2%
Materials.....	8.4%
Real Estate.....	0.5%
Utilities.....	1.4%
	<u>100.0%</u>

World ex U.S. Core Equity Portfolio	
Communication Services.....	5.0%
Consumer Discretionary.....	12.3%
Consumer Staples.....	7.1%
Energy.....	7.7%
Financials.....	17.2%
Health Care.....	6.9%
Industrials.....	15.8%
Information Technology.....	10.9%
Materials.....	11.6%
Real Estate.....	2.5%
Utilities.....	3.0%
	<u>100.0%</u>

World ex U.S. Targeted Value Portfolio	
Communication Services.....	3.2%
Consumer Discretionary.....	11.8%
Consumer Staples.....	5.5%
Energy.....	5.8%
Financials.....	18.0%
Health Care.....	4.4%
Industrials.....	20.1%
Information Technology.....	6.5%
Materials.....	18.0%
Real Estate.....	4.2%
Utilities.....	2.5%
	<u>100.0%</u>

Emerging Markets Core Equity Portfolio	
Communication Services.....	7.4%
Consumer Discretionary.....	11.9%
Consumer Staples.....	6.3%
Energy.....	5.4%
Financials.....	17.8%
Health Care.....	4.7%
Industrials.....	9.8%
Information Technology.....	19.7%
Materials.....	11.3%
Real Estate.....	2.7%
Utilities.....	3.0%
	<u>100.0%</u>

Emerging Markets Targeted Value Portfolio	
Communication Services.....	3.6%
Consumer Discretionary.....	10.8%
Consumer Staples.....	5.8%
Energy.....	3.5%
Financials.....	17.1%
Health Care.....	6.4%
Industrials.....	14.9%
Information Technology.....	13.7%
Materials.....	15.7%
Real Estate.....	6.1%
Utilities.....	2.4%
	<u>100.0%</u>

Emerging Markets ex China Core Equity Portfolio	
Communication Services.....	4.8%
Consumer Discretionary.....	9.0%
Consumer Staples.....	6.3%
Energy.....	5.5%
Financials.....	20.1%
Health Care.....	4.1%
Industrials.....	10.2%
Information Technology.....	23.1%
Materials.....	11.8%
Real Estate.....	2.4%
Utilities.....	2.7%
	<u>100.0%</u>



**LARGE CAP INTERNATIONAL PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value</u>	<u>Percentage of Net Assets</u>
COMMON STOCKS — (95.5%)			
AUSTRALIA — (6.0%)			
		\$	
BHP Group Ltd., Class DI.....	697,375	19,740,922	0.4%
# BHP Group Ltd., Sponsored ADR.....	298,208	17,015,748	0.3%
Commonwealth Bank of Australia.....	368,188	22,649,397	0.5%
Other Securities.....		<u>256,856,685</u>	<u>5.0%</u>
TOTAL AUSTRALIA.....		<u>316,262,752</u>	<u>6.2%</u>
AUSTRIA — (0.2%)			
Other Securities.....		<u>9,441,672</u>	<u>0.2%</u>
BELGIUM — (0.9%)			
Other Securities.....		<u>47,554,821</u>	<u>0.9%</u>
CANADA — (10.2%)			
# Canadian Natural Resources Ltd.....	352,595	22,400,360	0.4%
# Royal Bank of Canada.....	215,717	17,229,360	0.3%
Royal Bank of Canada.....	206,240	16,474,451	0.3%
Suncor Energy, Inc.....	535,689	17,356,324	0.3%
# Toronto-Dominion Bank.....	286,785	16,014,074	0.3%
Other Securities.....		<u>447,055,111</u>	<u>8.9%</u>
TOTAL CANADA.....		<u>536,529,680</u>	<u>10.5%</u>
DENMARK — (3.1%)			
Novo Nordisk AS, Class B.....	923,030	89,050,433	1.7%
# Novo Nordisk AS, Sponsored ADR.....	91,174	8,804,673	0.2%
Other Securities.....		<u>62,317,950</u>	<u>1.2%</u>
TOTAL DENMARK.....		<u>160,173,056</u>	<u>3.1%</u>
FINLAND — (1.0%)			
Other Securities.....		<u>52,738,172</u>	<u>1.0%</u>
FRANCE — (9.9%)			
Air Liquide SA.....	111,890	19,172,593	0.4%
Airbus SE.....	166,531	22,327,835	0.4%
Hermes International SCA.....	9,337	17,421,208	0.3%
L'Oreal SA.....	60,975	25,629,649	0.5%
LVMH Moet Hennessy Louis Vuitton SE.....	80,391	57,554,356	1.1%
Orange SA.....	1,475,342	17,353,034	0.3%
Sanofi SA.....	216,767	19,683,795	0.4%
Schneider Electric SE.....	111,591	17,169,090	0.3%
TotalEnergies SE.....	937,065	62,649,817	1.2%
# TotalEnergies SE, Sponsored ADR.....	18,895	1,258,407	0.0%
Vinci SA.....	140,071	15,488,269	0.3%
Other Securities.....		<u>243,800,984</u>	<u>5.0%</u>
TOTAL FRANCE.....		<u>519,509,037</u>	<u>10.2%</u>
GERMANY — (6.6%)			
Allianz SE.....	95,388	22,343,923	0.4%
Bayer AG.....	362,228	15,651,350	0.3%
Deutsche Telekom AG.....	1,271,712	27,600,810	0.5%
Mercedes-Benz Group AG.....	341,297	20,079,953	0.4%

**LARGE CAP INTERNATIONAL PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value</u>	<u>Percentage of Net Assets</u>
GERMANY — (Continued)			
SAP SE.....	154,573	\$ 20,733,236	0.4%
Siemens AG.....	185,650	24,635,541	0.5%
Other Securities.....		<u>214,131,916</u>	<u>4.3%</u>
TOTAL GERMANY.....		<u>345,176,729</u>	<u>6.8%</u>
HONG KONG — (1.8%)			
AIA Group Ltd.....	3,249,000	28,213,675	0.6%
Other Securities.....		<u>67,519,828</u>	<u>1.3%</u>
TOTAL HONG KONG.....		<u>95,733,503</u>	<u>1.9%</u>
IRELAND — (0.5%)			
Other Securities.....		<u>28,251,351</u>	<u>0.6%</u>
ISRAEL — (0.5%)			
Other Securities.....		<u>27,051,117</u>	<u>0.5%</u>
ITALY — (2.2%)			
Stellantis NV.....	852,765	15,931,649	0.3%
Other Securities.....		<u>100,499,915</u>	<u>2.0%</u>
TOTAL ITALY.....		<u>116,431,564</u>	<u>2.3%</u>
JAPAN — (21.2%)			
Hitachi Ltd.....	278,815	17,673,129	0.4%
Keyence Corp.....	45,204	17,499,302	0.4%
Shin-Etsu Chemical Co. Ltd.....	533,500	15,953,446	0.3%
Sony Group Corp.....	371,800	30,911,023	0.6%
Tokyo Electron Ltd.....	131,100	17,323,246	0.3%
Toyota Motor Corp.....	2,420,615	42,345,607	0.8%
Other Securities.....		<u>972,975,012</u>	<u>19.0%</u>
TOTAL JAPAN.....		<u>1,114,680,765</u>	<u>21.8%</u>
NETHERLANDS — (3.6%)			
ASML Holding NV.....	30,871	18,557,036	0.4%
ASML Holding NV.....	82,305	49,285,057	1.0%
Other Securities.....		<u>122,396,380</u>	<u>2.3%</u>
TOTAL NETHERLANDS.....		<u>190,238,473</u>	<u>3.7%</u>
NEW ZEALAND — (0.3%)			
Other Securities.....		<u>15,537,173</u>	<u>0.3%</u>
NORWAY — (0.8%)			
Other Securities.....		<u>42,450,028</u>	<u>0.8%</u>
PORTUGAL — (0.2%)			
Other Securities.....		<u>12,843,354</u>	<u>0.3%</u>
SINGAPORE — (1.0%)			
Other Securities.....		<u>51,706,495</u>	<u>1.0%</u>
SPAIN — (2.3%)			
Other Securities.....		<u>119,642,753</u>	<u>2.3%</u>

**LARGE CAP INTERNATIONAL PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value</u>	<u>Percentage of Net Assets</u>
SWEDEN — (2.5%)			
Other Securities.....		\$ 129,064,655	2.5%
SWITZERLAND — (7.6%)			
ABB Ltd.....	504,168	16,938,889	0.3%
Nestle SA.....	702,768	75,785,606	1.5%
Novartis AG.....	340,245	31,853,586	0.6%
Novartis AG, Sponsored ADR.....	195,278	18,274,115	0.4%
Roche Holding AG.....	8,301	2,262,114	0.1%
Roche Holding AG.....	205,381	52,928,648	1.0%
Zurich Insurance Group AG.....	33,513	15,918,425	0.3%
Other Securities.....		187,480,795	3.6%
TOTAL SWITZERLAND.....		401,442,178	7.8%
UNITED KINGDOM — (12.6%)			
AstraZeneca PLC.....	126,555	15,845,143	0.3%
AstraZeneca PLC, Sponsored ADR.....	495,669	31,341,151	0.6%
BP PLC, Sponsored ADR.....	765,146	27,989,059	0.5%
# Diageo PLC, Sponsored ADR.....	105,239	16,154,186	0.3%
Glencore PLC.....	3,900,960	20,662,696	0.4%
# HSBC Holdings PLC, Sponsored ADR.....	551,216	20,025,677	0.4%
Shell PLC.....	36,838	1,187,156	0.0%
# Shell PLC, ADR.....	1,043,088	67,946,752	1.3%
# Unilever PLC, Sponsored ADR.....	334,884	15,856,757	0.3%
Other Securities.....		444,351,007	8.8%
TOTAL UNITED KINGDOM.....		661,359,584	12.9%
UNITED STATES — (0.5%)			
CRH PLC.....	303,700	16,269,209	0.3%
Other Securities.....		10,220,492	0.2%
TOTAL UNITED STATES.....		26,489,701	0.5%
TOTAL COMMON STOCKS.....		5,020,308,613	98.1%
PREFERRED STOCKS — (0.4%)			
GERMANY — (0.4%)			
Other Securities.....		21,929,678	0.4%
TOTAL INVESTMENT SECURITIES (Cost \$3,791,649,286).....		5,042,238,291	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (4.1%)			
@§ The DFA Short Term Investment Fund.....	18,843,578	217,963,662	4.3%
TOTAL INVESTMENTS—(100.0%) (Cost \$4,009,616,032).....		\$5,260,201,953	102.8%

## LARGE CAP INTERNATIONAL PORTFOLIO

### CONTINUED

As of October 31, 2023, Large Cap International Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> E-Mini Index .....	224	12/15/23	\$49,320,507	\$47,177,200	\$(2,143,307)
<b>Total Futures Contracts</b> .....			<b>\$49,320,507</b>	<b>\$47,177,200</b>	<b>\$(2,143,307)</b>

Summary of the Portfolio's investments as of October 31, 2023, 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 .....	\$ 18,577,262	\$ 297,685,490	—	\$ 316,262,752
Austria .....	—	9,441,672	—	9,441,672
Belgium .....	793,104	46,761,717	—	47,554,821
Canada .....	534,241,585	2,288,095	—	536,529,680
Denmark .....	8,804,673	151,368,383	—	160,173,056
Finland .....	1,232,309	51,505,863	—	52,738,172
France .....	3,276,642	516,232,395	—	519,509,037
Germany .....	11,421,412	333,755,317	—	345,176,729
Hong Kong .....	—	95,733,503	—	95,733,503
Ireland .....	—	28,251,351	—	28,251,351
Israel .....	3,878,019	23,173,098	—	27,051,117
Italy .....	1,419,628	115,011,936	—	116,431,564
Japan .....	20,422,882	1,094,257,883	—	1,114,680,765
Netherlands .....	59,734,744	130,503,729	—	190,238,473
New Zealand .....	—	15,537,173	—	15,537,173
Norway .....	669,246	41,780,782	—	42,450,028
Portugal .....	—	12,843,354	—	12,843,354
Singapore .....	—	51,706,495	—	51,706,495
Spain .....	6,260,233	113,382,520	—	119,642,753
Sweden .....	—	129,064,655	—	129,064,655
Switzerland .....	47,261,261	354,180,917	—	401,442,178
United Kingdom .....	225,985,321	435,374,263	—	661,359,584
United States .....	21,927,270	4,562,431	—	26,489,701
Preferred Stocks				
Germany .....	—	21,929,678	—	21,929,678
Securities Lending Collateral .....	—	217,963,662	—	217,963,662
Futures Contracts** .....	(2,143,307)	—	—	(2,143,307)
<b>TOTAL</b> .....	<b>\$963,762,284</b>	<b>\$4,294,296,362</b>	<b>—</b>	<b>\$5,258,058,646</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.

**INTERNATIONAL CORE EQUITY PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.9%)			
AUSTRALIA — (6.3%)			
		\$	
BHP Group Ltd., Class DI.....	4,030,666	114,097,957	0.4%
# BHP Group Ltd., Sponsored ADR.....	1,271,993	72,579,921	0.3%
Commonwealth Bank of Australia.....	925,486	56,932,055	0.2%
Woodside Energy Group Ltd.....	2,589,891	56,407,288	0.2%
Other Securities.....		<u>1,469,511,813</u>	<u>5.4%</u>
TOTAL AUSTRALIA.....		<u>1,769,529,034</u>	<u>6.5%</u>
AUSTRIA — (0.5%)			
Other Securities.....		<u>138,584,333</u>	<u>0.5%</u>
BELGIUM — (1.1%)			
Other Securities.....		<u>313,060,111</u>	<u>1.2%</u>
CANADA — (10.4%)			
# Bank of Montreal.....	775,898	58,619,094	0.2%
# Canadian Natural Resources Ltd.....	1,628,940	103,486,558	0.4%
Royal Bank of Canada.....	1,205,863	96,324,336	0.4%
Suncor Energy, Inc.....	2,861,278	92,705,407	0.4%
Other Securities.....		<u>2,551,603,202</u>	<u>9.2%</u>
TOTAL CANADA.....		<u>2,902,738,597</u>	<u>10.6%</u>
CAYMAN ISLANDS — (0.0%)			
Other Security.....		<u>37,677</u>	<u>0.0%</u>
CHINA — (0.0%)			
Other Securities.....		<u>12,128,593</u>	<u>0.1%</u>
DENMARK — (2.8%)			
Novo Nordisk AS, Class B.....	1,773,052	171,057,332	0.6%
# Novo Nordisk AS, Sponsored ADR.....	1,177,766	113,736,863	0.4%
Other Securities.....		<u>490,786,570</u>	<u>1.8%</u>
TOTAL DENMARK.....		<u>775,580,765</u>	<u>2.8%</u>
FINLAND — (1.4%)			
Other Securities.....		<u>393,200,489</u>	<u>1.4%</u>
FRANCE — (8.1%)			
Capgemini SE.....	373,745	66,051,513	0.2%
L'Oreal SA.....	157,365	66,145,302	0.3%
LVMH Moet Hennessy Louis Vuitton SE.....	247,349	177,084,653	0.7%
Orange SA.....	7,245,203	85,218,380	0.3%
TotalEnergies SE.....	4,052,320	270,927,956	1.0%
# TotalEnergies SE, Sponsored ADR.....	215,223	14,333,852	0.1%
Vinci SA.....	533,897	59,035,350	0.2%
Other Securities.....		<u>1,525,643,446</u>	<u>5.5%</u>
TOTAL FRANCE.....		<u>2,264,440,452</u>	<u>8.3%</u>
GERMANY — (6.3%)			
Allianz SE.....	264,267	61,902,560	0.2%
Bayer AG.....	1,569,802	67,828,881	0.3%
Deutsche Post AG.....	1,499,206	58,534,238	0.2%

**INTERNATIONAL CORE EQUITY PORTFOLIO**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Deutsche Telekom AG.....	6,030,773	\$ 130,889,872	0.5%
Mercedes-Benz Group AG.....	1,670,941	98,308,562	0.4%
Siemens AG.....	498,522	66,153,296	0.3%
Other Securities.....		<u>1,269,731,439</u>	<u>4.5%</u>
TOTAL GERMANY.....		<u>1,753,348,848</u>	<u>6.4%</u>
HONG KONG — (1.9%)			
AIA Group Ltd.....	11,564,600	100,424,706	0.4%
Other Securities.....		<u>446,545,597</u>	<u>1.6%</u>
TOTAL HONG KONG.....		<u>546,970,303</u>	<u>2.0%</u>
IRELAND — (0.6%)			
Other Securities.....		<u>165,618,167</u>	<u>0.6%</u>
ISRAEL — (0.7%)			
Other Securities.....		<u>196,113,177</u>	<u>0.7%</u>
ITALY — (2.8%)			
Eni SpA.....	4,294,094	70,198,411	0.3%
Stellantis NV.....	5,877,017	109,796,450	0.4%
Other Securities.....		<u>609,495,558</u>	<u>2.2%</u>
TOTAL ITALY.....		<u>789,490,419</u>	<u>2.9%</u>
JAPAN — (22.5%)			
Hitachi Ltd.....	1,198,785	75,986,879	0.3%
# ITOCHU Corp.....	1,563,900	56,333,280	0.2%
KDDI Corp.....	2,227,400	66,632,058	0.3%
Mitsubishi UFJ Financial Group, Inc.....	7,907,300	66,335,503	0.3%
Sony Group Corp.....	1,128,800	93,847,129	0.4%
Toyota Motor Corp.....	7,465,770	130,604,233	0.5%
Other Securities.....		<u>5,815,908,699</u>	<u>21.0%</u>
TOTAL JAPAN.....		<u>6,305,647,781</u>	<u>23.0%</u>
NETHERLANDS — (3.0%)			
# ASML Holding NV.....	126,227	75,877,630	0.3%
ASML Holding NV.....	180,734	108,225,327	0.4%
Koninklijke Ahold Delhaize NV.....	2,123,122	62,869,437	0.2%
Other Securities.....		<u>603,847,055</u>	<u>2.2%</u>
TOTAL NETHERLANDS.....		<u>850,819,449</u>	<u>3.1%</u>
NEW ZEALAND — (0.3%)			
Other Securities.....		<u>83,000,314</u>	<u>0.3%</u>
NORWAY — (0.9%)			
Other Securities.....		<u>242,131,060</u>	<u>0.9%</u>
PORTUGAL — (0.3%)			
Other Securities.....		<u>84,825,003</u>	<u>0.3%</u>
SINGAPORE — (1.0%)			
Other Securities.....		<u>284,992,159</u>	<u>1.0%</u>

## INTERNATIONAL CORE EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (2.4%)			
# Banco Santander SA.....	16,149,187	\$ 59,395,633	0.2%
Repsol SA.....	4,909,248	71,881,932	0.3%
Telefonica SA.....	15,385,994	59,430,500	0.2%
Other Securities.....		<u>477,791,956</u>	<u>1.7%</u>
TOTAL SPAIN.....		<u>668,500,021</u>	<u>2.4%</u>
SWEDEN — (2.5%)			
Volvo AB, Class B.....	2,958,974	58,632,631	0.2%
Other Securities.....		<u>635,154,989</u>	<u>2.3%</u>
TOTAL SWEDEN.....		<u>693,787,620</u>	<u>2.5%</u>
SWITZERLAND — (7.4%)			
ABB Ltd.....	1,748,784	58,755,134	0.2%
Nestle SA.....	2,370,731	255,656,610	0.9%
Novartis AG, Sponsored ADR.....	1,622,126	151,798,551	0.6%
Roche Holding AG.....	627,570	161,730,790	0.6%
Zurich Insurance Group AG.....	125,316	59,524,164	0.2%
Other Securities.....		<u>1,392,349,108</u>	<u>5.1%</u>
TOTAL SWITZERLAND.....		<u>2,079,814,357</u>	<u>7.6%</u>
UNITED KINGDOM — (12.2%)			
AstraZeneca PLC, Sponsored ADR.....	1,493,548	94,437,040	0.4%
BP PLC.....	10,974,429	67,010,003	0.3%
BP PLC, Sponsored ADR.....	3,571,720	130,653,518	0.5%
Glencore PLC.....	18,999,963	100,639,456	0.4%
# HSBC Holdings PLC, Sponsored ADR.....	3,009,227	109,325,217	0.4%
Shell PLC.....	1,472,115	47,441,592	0.2%
Shell PLC, ADR.....	4,623,215	301,156,225	1.1%
Other Securities.....		<u>2,583,687,697</u>	<u>9.3%</u>
TOTAL UNITED KINGDOM.....		<u>3,434,350,748</u>	<u>12.6%</u>
UNITED STATES — (0.5%)			
# CRH PLC.....	1,705,978	91,389,241	0.3%
Other Securities.....		<u>43,390,019</u>	<u>0.2%</u>
TOTAL UNITED STATES.....		<u>134,779,260</u>	<u>0.5%</u>
TOTAL COMMON STOCKS.....		<u>26,883,488,737</u>	<u>98.2%</u>
PREFERRED STOCKS — (0.5%)			
GERMANY — (0.5%)			
Other Securities.....		<u>123,674,912</u>	<u>0.5%</u>
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities.....		<u>206</u>	<u>0.0%</u>
FINLAND — (0.0%)			
Other Security.....		<u>1,555,295</u>	<u>0.0%</u>

## INTERNATIONAL CORE EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (0.0%)			
Other Security.....		\$ 256,855	0.0%
TOTAL RIGHTS/WARRANTS.....		<u>1,812,356</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$23,867,276,334).....		<u>27,008,976,005</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.6%)			
@§ The DFA Short Term Investment Fund.....	87,571,605	<u>1,012,940,757</u>	<u>3.7%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$24,880,218,461).....		<u>\$28,021,916,762</u>	<u>102.4%</u>

As of October 31, 2023, International Core Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	976	12/15/23	\$218,737,430	\$205,557,800	\$(13,179,630)
<b>Total Futures Contracts.....</b>			<u>\$218,737,430</u>	<u>\$205,557,800</u>	<u>\$(13,179,630)</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 89,158,794	\$ 1,680,108,338	\$ 261,902	\$ 1,769,529,034
Austria.....	659,255	137,925,078	—	138,584,333
Belgium.....	6,259,001	306,801,110	—	313,060,111
Canada.....	2,894,290,846	8,447,751	—	2,902,738,597
Cayman Islands.....	—	37,677	—	37,677
China.....	11,179,099	949,494	—	12,128,593
Denmark.....	113,736,863	661,843,902	—	775,580,765
Finland.....	9,791,083	383,409,406	—	393,200,489
France.....	28,416,583	2,236,023,869	—	2,264,440,452
Germany.....	36,034,843	1,717,314,005	—	1,753,348,848
Hong Kong.....	401,795	546,426,590	141,918	546,970,303
Ireland.....	—	165,618,167	—	165,618,167
Israel.....	14,231,944	181,881,233	—	196,113,177
Italy.....	6,689,605	782,800,814	—	789,490,419
Japan.....	108,895,333	6,196,752,448	—	6,305,647,781
Netherlands.....	163,565,570	687,253,879	—	850,819,449
New Zealand.....	215,172	82,785,142	—	83,000,314
Norway.....	1,463,717	240,667,343	—	242,131,060
Portugal.....	303,204	84,521,799	—	84,825,003
Singapore.....	7,447	284,677,530	307,182	284,992,159
Spain.....	15,523,988	652,976,033	—	668,500,021
Sweden.....	244,838	693,542,782	—	693,787,620



**INTERNATIONAL CORE EQUITY PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Switzerland.....	\$ 212,078,595	\$ 1,867,735,762	—	\$ 2,079,814,357
United Kingdom.....	832,415,293	2,601,760,587	\$ 174,868	3,434,350,748
United States.....	107,106,754	27,672,506	—	134,779,260
Preferred Stocks				
Germany.....	—	123,674,912	—	123,674,912
Rights/Warrants				
Australia.....	—	206	—	206
Finland.....	—	1,555,295	—	1,555,295
Spain.....	—	256,855	—	256,855
Securities Lending Collateral.....	—	1,012,940,757	—	1,012,940,757
Futures Contracts**.....	(13,179,630)	—	—	(13,179,630)
<b>TOTAL.....</b>	<b>\$4,639,489,992</b>	<b>\$23,368,361,270</b>	<b>\$885,870<sup>^</sup></b>	<b>\$28,008,737,132</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**GLOBAL SMALL COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Small Cap Portfolio of DFA Investment Dimensions Group Inc.....	1,191,641	\$44,650,794
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....		8,574,556
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....		8,290,138
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....		5,096,241
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....		2,760,151
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....		2,265,014
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....		<u>2,179,541</u>
<b>TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES</b> (Cost \$69,951,228).....		<u><u>\$73,816,435</u></u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Affiliated Investment Companies.....	\$73,816,435	—	—	\$73,816,435
<b>TOTAL.....</b>	<b>\$73,816,435</b>	<b>—</b>	<b>—</b>	<b>\$73,816,435</b>

See accompanying Notes to Financial Statements.

**INTERNATIONAL SMALL COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2023**

	<u>Value†</u>
<b>AFFILIATED INVESTMENT COMPANIES — (99.1%)</b>	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$3,976,364,881
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	2,567,386,625
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	1,230,454,755
Investment in The Canadian Small Company Series of The DFA Investment Trust Company.....	1,137,353,537
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	<u>1,036,712,569</u>
<b>TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....</b>	<b><u>\$9,948,272,367</u></b>
	<u>Shares</u>
<b>TEMPORARY CASH INVESTMENTS — (0.9%)</b>	
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$92,141,919).....	92,141,919
	<u>92,141,919</u>
<b>TOTAL INVESTMENTS — (100.0%)</b> (Cost \$9,995,982,568).....	<b><u>\$10,040,414,286</u></b>

As of October 31, 2023, International Small Company Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> E-Mini Index.....	431	12/15/23	\$92,441,950	\$90,773,988	\$(1,667,962)
<b>Total Futures Contracts.....</b>			<b><u>\$92,441,950</u></b>	<b><u>\$90,773,988</u></b>	<b><u>\$(1,667,962)</u></b>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Affiliated Investment Companies.....	\$ 9,948,272,367	—	—	\$ 9,948,272,367
Temporary Cash Investments.....	92,141,919	—	—	92,141,919
Futures Contracts**.....	(1,667,962)	—	—	(1,667,962)
<b>TOTAL.....</b>	<b><u>\$10,038,746,324</u></b>	<b><u>—</u></b>	<b><u>—</u></b>	<b><u>\$10,038,746,324</u></b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.

**JAPANESE SMALL COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Japanese Small Company Series of The DFA Investment Trust Company.....	<u>\$248,690,093</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$248,690,093</u></u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**ASIA PACIFIC SMALL COMPANY PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Asia Pacific Small Company Series of The DFA Investment Trust Company.....	<u>\$163,248,753</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$163,248,753</u></u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**UNITED KINGDOM SMALL COMPANY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The United Kingdom Small Company Series of The DFA Investment Trust Company.....	<u>\$18,698,045</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$18,698,045</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**CONTINENTAL SMALL COMPANY PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Continental Small Company Series of The DFA Investment Trust Company.....	\$657,058,163
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$657,058,163</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in 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, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.4%)			
AUSTRALIA — (19.2%)			
Charter Hall Group.....	4,539,726	\$ 25,149,986	0.7%
Dexus.....	10,232,914	42,263,842	1.2%
Goodman Group.....	16,652,086	220,338,662	6.3%
GPT Group.....	18,275,188	42,175,999	1.2%
Mirvac Group.....	37,491,944	43,500,151	1.2%
Scentre Group.....	49,912,659	77,324,241	2.2%
Stockland.....	22,823,875	51,512,137	1.5%
Vicinity Ltd.....	36,942,552	40,013,620	1.1%
Other Securities.....		<u>140,684,445</u>	<u>4.0%</u>
TOTAL AUSTRALIA.....		<u>682,963,083</u>	<u>19.4%</u>
BELGIUM — (3.5%)			
Aedifica SA.....	459,057	25,044,103	0.7%
Cofinimmo SA.....	334,049	20,772,985	0.6%
Warehouses De Pauw CVA.....	1,615,120	39,962,118	1.1%
Other Securities.....		<u>39,162,446</u>	<u>1.2%</u>
TOTAL BELGIUM.....		<u>124,941,652</u>	<u>3.6%</u>
CANADA — (4.8%)			
# Canadian Apartment Properties REIT.....	810,188	23,848,476	0.7%
Other Securities.....		<u>147,400,328</u>	<u>4.2%</u>
TOTAL CANADA.....		<u>171,248,804</u>	<u>4.9%</u>
CHINA — (0.1%)			
Other Securities.....		<u>4,364,616</u>	<u>0.1%</u>
FRANCE — (5.7%)			
Covivio SA.....	458,957	19,668,316	0.6%
Gecina SA.....	415,069	40,755,974	1.2%
Klepierre SA.....	1,926,549	46,783,891	1.3%
#* Unibail-Rodamco-Westfield.....	920,694	45,619,640	1.3%
#* Unibail-Rodamco-Westfield, CDI.....	6,428,164	15,444,278	0.4%
Other Securities.....		<u>32,866,218</u>	<u>0.9%</u>
TOTAL FRANCE.....		<u>201,138,317</u>	<u>5.7%</u>
GERMANY — (0.2%)			
Other Security.....		<u>6,105,168</u>	<u>0.2%</u>
HONG KONG — (3.8%)			
Link REIT.....	24,527,821	112,561,593	3.2%
Other Securities.....		<u>23,083,972</u>	<u>0.7%</u>
TOTAL HONG KONG.....		<u>135,645,565</u>	<u>3.9%</u>
INDIA — (0.0%)			
Other Securities.....		<u>351,325</u>	<u>0.0%</u>
IRELAND — (0.1%)			
Other Security.....		<u>4,867,291</u>	<u>0.1%</u>



**DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
ITALY — (0.0%)			
Other Security.....		\$ 1,318,360	0.0%
JAPAN — (25.7%)			
Advance Residence Investment Corp.....	12,919	28,088,528	0.8%
# Daiwa House REIT Investment Corp.....	21,472	38,000,017	1.1%
GLP J-Reit.....	45,767	40,991,534	1.2%
Invincible Investment Corp.....	59,700	22,960,640	0.6%
Japan Hotel REIT Investment Corp.....	43,288	19,680,167	0.6%
Japan Metropolitan Fund Invest.....	69,267	44,701,234	1.3%
Japan Prime Realty Investment Corp.....	8,443	19,775,995	0.6%
# Japan Real Estate Investment Corp.....	12,424	46,146,730	1.3%
Nippon Accommodations Fund, Inc.....	4,991	20,107,729	0.6%
Nippon Building Fund, Inc.....	15,036	60,413,649	1.7%
Nippon Prologis REIT, Inc.....	22,394	39,847,331	1.1%
Nomura Real Estate Master Fund, Inc.....	41,738	46,056,135	1.3%
# Orix JREIT, Inc.....	26,195	30,104,919	0.9%
# Sekisui House Reit, Inc.....	41,463	21,837,547	0.6%
United Urban Investment Corp.....	28,635	28,868,908	0.8%
Other Securities.....		<u>402,819,128</u>	<u>11.4%</u>
TOTAL JAPAN.....		<u>910,400,191</u>	<u>25.9%</u>
MALAYSIA — (0.6%)			
Other Securities.....		<u>19,768,695</u>	<u>0.6%</u>
MEXICO — (3.0%)			
Ω FIBRA Macquarie Mexico.....	12,529,336	19,278,040	0.5%
Fibra Uno Administracion SA de CV.....	30,033,624	45,660,970	1.3%
Other Securities.....		<u>40,145,403</u>	<u>1.2%</u>
TOTAL MEXICO.....		<u>105,084,413</u>	<u>3.0%</u>
NETHERLANDS — (0.7%)			
Other Securities.....		<u>24,219,976</u>	<u>0.7%</u>
NEW ZEALAND — (1.4%)			
Other Securities.....		<u>50,613,739</u>	<u>1.4%</u>
PHILIPPINES — (0.0%)			
Other Security.....		<u>16,177</u>	<u>0.0%</u>
SAUDI ARABIA — (0.0%)			
Other Securities.....		<u>719,557</u>	<u>0.0%</u>
SINGAPORE — (11.2%)			
CapitaLand Ascendas REIT.....	34,533,080	65,614,365	1.9%
CapitaLand Integrated Commercial Trust.....	52,886,611	67,970,893	1.9%
Frasers Logistics & Commercial Trust.....	29,728,732	22,582,155	0.6%
Mapletree Industrial Trust.....	20,652,558	32,463,788	0.9%
Mapletree Logistics Trust.....	33,855,047	36,355,199	1.0%
# Mapletree Pan Asia Commercial Trust.....	23,384,506	22,727,523	0.7%
Other Securities.....		<u>151,376,548</u>	<u>4.4%</u>
TOTAL SINGAPORE.....		<u>399,090,471</u>	<u>11.4%</u>

**DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH AFRICA — (1.7%)			
Other Securities.....		\$ 58,553,339	1.7%
SOUTH KOREA — (0.3%)			
Other Securities.....		10,307,940	0.3%
SPAIN — (1.3%)			
Merlin Properties Socimi SA.....	3,223,898	26,880,164	0.8%
Other Securities.....		20,089,576	0.5%
TOTAL SPAIN.....		46,969,740	1.3%
TAIWAN — (0.4%)			
Other Securities.....		13,567,649	0.4%
THAILAND — (0.0%)			
Other Securities.....		290,901	0.0%
TURKEY — (0.5%)			
Other Securities.....		15,671,016	0.4%
UNITED KINGDOM — (13.2%)			
Big Yellow Group PLC.....	1,804,080	20,981,600	0.6%
British Land Co. PLC.....	8,612,052	31,221,063	0.9%
Derwent London PLC.....	968,337	21,520,303	0.6%
Land Securities Group PLC.....	6,916,338	47,941,990	1.4%
LondonMetric Property PLC.....	10,298,484	20,752,958	0.6%
Segro PLC.....	11,639,873	101,175,392	2.9%
#    Shaftesbury Capital PLC.....	15,223,250	19,298,426	0.6%
Tritax Big Box REIT PLC.....	19,322,752	32,170,791	0.9%
UNITE Group PLC.....	3,552,659	37,596,067	1.1%
Other Securities.....		135,365,555	3.7%
TOTAL UNITED KINGDOM.....		468,024,145	13.3%
TOTAL COMMON STOCKS			
(Cost \$4,290,932,722).....		3,456,242,130	98.3%
		<u>Value‡</u>	
SECURITIES LENDING COLLATERAL — (2.6%)			
@§    The DFA Short Term Investment Fund.....	8,122,173	93,949,172	2.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$4,384,882,641).....		\$3,550,191,302	101.0%

As of October 31, 2023, DFA International Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	128	12/15/23	\$27,954,649	\$26,958,400	\$(996,249)
<b>Total Futures Contracts.....</b>			<u>\$27,954,649</u>	<u>\$26,958,400</u>	<u>\$(996,249)</u>

## DFA INTERNATIONAL REAL ESTATE SECURITIES PORTFOLIO

### CONTINUED

Summary of the Portfolio's investments as of October 31, 2023, 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.....	\$ 2,878,032	\$ 680,085,051	—	\$ 682,963,083
Belgium.....	—	124,941,652	—	124,941,652
Canada.....	171,248,804	—	—	171,248,804
China.....	—	4,364,616	—	4,364,616
France.....	—	201,138,317	—	201,138,317
Germany.....	—	6,105,168	—	6,105,168
Hong Kong.....	—	135,645,565	—	135,645,565
India.....	—	351,325	—	351,325
Ireland.....	—	4,867,291	—	4,867,291
Italy.....	—	1,318,360	—	1,318,360
Japan.....	—	910,400,191	—	910,400,191
Malaysia.....	—	19,768,695	—	19,768,695
Mexico.....	105,084,413	—	—	105,084,413
Netherlands.....	—	24,219,976	—	24,219,976
New Zealand.....	—	50,613,739	—	50,613,739
Philippines.....	—	16,177	—	16,177
Saudi Arabia.....	—	719,557	—	719,557
Singapore.....	—	399,090,471	—	399,090,471
South Africa.....	—	58,553,339	—	58,553,339
South Korea.....	—	10,307,940	—	10,307,940
Spain.....	—	46,969,740	—	46,969,740
Taiwan.....	—	13,567,649	—	13,567,649
Thailand.....	—	290,901	—	290,901
Turkey.....	—	15,671,016	—	15,671,016
United Kingdom.....	—	468,024,145	—	468,024,145
Securities Lending Collateral.....	—	93,949,172	—	93,949,172
Futures Contracts**.....	(996,249)	—	—	(996,249)
<b>TOTAL.....</b>	<b>\$278,215,000</b>	<b>\$3,270,980,053</b>	<b>—</b>	<b>\$3,549,195,053</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.

**DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (65.7%)			
UNITED STATES — (65.7%)			
# Agree Realty Corp.....	404,393	\$ 22,621,744	0.3%
# Alexandria Real Estate Equities, Inc.....	742,599	69,158,245	1.0%
American Homes 4 Rent, Class A.....	1,476,256	48,332,621	0.7%
American Tower Corp.....	2,050,133	365,313,199	5.5%
Americold Realty Trust, Inc.....	1,163,880	30,516,934	0.5%
Apartment Income REIT Corp.....	736,288	21,506,972	0.3%
# AvalonBay Communities, Inc.....	631,701	104,698,124	1.6%
# Boston Properties, Inc.....	675,717	36,198,160	0.5%
Brixmor Property Group, Inc.....	1,383,499	28,762,944	0.4%
Camden Property Trust.....	483,176	41,011,979	0.6%
Crown Castle, Inc.....	1,930,586	179,505,886	2.7%
CubeSmart.....	1,019,361	34,750,017	0.5%
# Digital Realty Trust, Inc.....	1,309,024	162,790,225	2.4%
EastGroup Properties, Inc.....	196,141	32,020,018	0.5%
Equinix, Inc.....	412,526	300,995,471	4.5%
Equity LifeStyle Properties, Inc.....	795,076	52,316,001	0.8%
Equity Residential.....	1,609,516	89,054,520	1.3%
Essex Property Trust, Inc.....	289,109	61,846,197	0.9%
Extra Space Storage, Inc.....	941,132	97,491,886	1.5%
Federal Realty Investment Trust.....	350,832	31,992,370	0.5%
First Industrial Realty Trust, Inc.....	591,434	25,017,658	0.4%
# Gaming & Leisure Properties, Inc.....	1,192,243	54,115,910	0.8%
Healthcare Realty Trust, Inc., Class A.....	1,825,534	26,196,413	0.4%
Healthpeak Properties, Inc.....	2,496,282	38,817,185	0.6%
# Host Hotels & Resorts, Inc.....	3,226,659	49,948,681	0.8%
Invitation Homes, Inc.....	2,774,819	82,384,376	1.2%
# Iron Mountain, Inc.....	1,322,958	78,147,129	1.2%
Kimco Realty Corp.....	2,824,542	50,672,284	0.8%
Kite Realty Group Trust.....	1,036,243	22,092,701	0.3%
# Lamar Advertising Co., Class A.....	400,969	32,987,720	0.5%
Mid-America Apartment Communities, Inc.....	528,827	62,480,910	0.9%
NNN REIT, Inc.....	849,095	30,847,621	0.5%
# Omega Healthcare Investors, Inc.....	1,120,816	37,099,010	0.6%
Prologis, Inc.....	4,099,876	413,062,507	6.2%
# Public Storage.....	704,072	168,069,027	2.5%
# Realty Income Corp.....	2,801,008	132,711,759	2.0%
Regency Centers Corp.....	735,985	44,350,456	0.7%
Rexford Industrial Realty, Inc.....	928,036	40,128,277	0.6%
Ryman Hospitality Properties, Inc.....	245,283	20,996,225	0.3%
SBA Communications Corp.....	484,466	101,074,142	1.5%
Simon Property Group, Inc.....	1,462,643	160,729,839	2.4%
Spirit Realty Capital, Inc.....	628,364	22,614,820	0.3%
# STAG Industrial, Inc.....	774,692	25,735,268	0.4%
# Sun Communities, Inc.....	560,595	62,360,588	0.9%
UDR, Inc.....	1,474,492	46,903,591	0.7%
# Ventas, Inc.....	1,821,522	77,341,824	1.2%
VICI Properties, Inc.....	4,492,485	125,340,332	1.9%
# Welltower, Inc.....	2,217,008	185,364,039	2.8%
WP Carey, Inc.....	964,683	51,755,243	0.8%

**DFA GLOBAL REAL ESTATE SECURITIES PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»†</u>	<u>Percentage of Net Assets‡</u>
UNITED STATES — (Continued)			
Other Securities.....		\$ 524,024,505	7.9%
TOTAL UNITED STATES.....		<u>4,604,253,553</u>	<u>69.1%</u>
TOTAL COMMON STOCKS.....		<u>4,604,253,553</u>	<u>69.1%</u>
		<u>Value†</u>	
AFFILIATED INVESTMENT COMPANY — (29.4%)			
DFA International Real Estate Securities Portfolio			
Portfolio of DFA Investment Dimensions Group, Inc...	631,843,335	<u>2,059,809,271</u>	<u>30.9%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$7,675,520,500).....		<u>6,664,062,824</u>	
SECURITIES LENDING COLLATERAL — (4.9%)			
@§ The DFA Short Term Investment Fund.....	29,389,659	<u>339,950,185</u>	<u>5.1%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$8,015,475,132).....		<u><u>\$7,004,013,009</u></u>	<u><u>105.1%</u></u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
United States.....	\$4,604,253,553	—	—	\$4,604,253,553
Affiliated Investment Company.....	2,059,809,271	—	—	2,059,809,271
Securities Lending Collateral.....	—	\$339,950,185	—	339,950,185
TOTAL.....	<u><u>\$6,664,062,824</u></u>	<u><u>\$339,950,185</u></u>	<u><u>—</u></u>	<u><u>\$7,004,013,009</u></u>

See accompanying Notes to Financial Statements.

**DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (98.2%)</b>			
<b>AUSTRALIA — (5.3%)</b>			
Other Securities.....		\$ 528,978,799	5.3%
<b>AUSTRIA — (0.7%)</b>			
Other Securities.....		67,444,620	0.7%
<b>BELGIUM — (1.6%)</b>			
Ackermans & van Haaren NV.....	287,147	42,627,821	0.4%
Bekaert SA.....	848,770	34,367,043	0.3%
Euronav NV.....	2,281,463	40,839,079	0.4%
Other Securities.....		46,850,091	0.5%
<b>TOTAL BELGIUM.....</b>		<b>164,684,034</b>	<b>1.6%</b>
<b>CANADA — (12.6%)</b>			
Alamos Gold, Inc., Class A.....	7,302,034	90,409,897	0.9%
B2Gold Corp.....	11,656,607	37,650,841	0.4%
Canadian Western Bank.....	1,891,896	37,490,032	0.4%
* Celestica, Inc.....	2,231,390	52,085,880	0.5%
Crescent Point Energy Corp.....	6,229,675	49,954,199	0.5%
Crescent Point Energy Corp.....	4,550,385	36,448,584	0.4%
Linamar Corp.....	955,481	41,312,883	0.4%
* MEG Energy Corp.....	4,542,554	89,753,726	0.9%
Whitecap Resources, Inc.....	4,648,893	35,903,834	0.4%
Other Securities.....		790,529,848	7.8%
<b>TOTAL CANADA.....</b>		<b>1,261,539,724</b>	<b>12.6%</b>
<b>CHINA — (0.1%)</b>			
Other Securities.....		13,440,730	0.1%
<b>DENMARK — (3.4%)</b>			
* Jyske Bank AS.....	1,133,155	79,858,377	0.8%
Sydbank AS.....	1,473,428	64,005,208	0.6%
Other Securities.....		195,578,858	2.0%
<b>TOTAL DENMARK.....</b>		<b>339,442,443</b>	<b>3.4%</b>
<b>FINLAND — (1.9%)</b>			
Cargotec OYJ, Class B.....	918,303	36,247,372	0.4%
Kemira OYJ.....	2,760,746	44,699,387	0.5%
Other Securities.....		112,855,092	1.0%
<b>TOTAL FINLAND.....</b>		<b>193,801,851</b>	<b>1.9%</b>
<b>FRANCE — (4.3%)</b>			
Elis SA.....	3,248,331	53,272,553	0.5%
Rexel SA.....	2,846,567	58,134,796	0.6%
SCOR SE.....	1,724,760	51,491,755	0.5%
Other Securities.....		264,510,988	2.7%
<b>TOTAL FRANCE.....</b>		<b>427,410,092</b>	<b>4.3%</b>
<b>GERMANY — (4.6%)</b>			
Aurubis AG.....	564,550	46,539,757	0.5%
K+S AG.....	3,039,972	51,105,609	0.5%

**DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
thyssenkrupp AG.....	6,122,697	\$ 42,673,097	0.4%
Other Securities.....		<u>325,374,341</u>	<u>3.2%</u>
TOTAL GERMANY.....		<u>465,692,804</u>	<u>4.6%</u>
HONG KONG — (2.1%)			
Other Securities.....		<u>206,655,632</u>	<u>2.1%</u>
IRELAND — (0.4%)			
Bank of Ireland Group PLC.....	3,823,592	34,265,949	0.4%
Other Securities.....		<u>4,717,098</u>	<u>0.0%</u>
TOTAL IRELAND.....		<u>38,983,047</u>	<u>0.4%</u>
ISRAEL — (0.7%)			
Other Securities.....		<u>72,171,940</u>	<u>0.7%</u>
ITALY — (5.8%)			
Banca Popolare di Sondrio SPA.....	8,551,198	46,657,299	0.5%
Banco BPM SpA.....	23,187,886	118,637,041	1.2%
BPER Banca.....	10,234,210	33,303,637	0.3%
Buzzi SpA.....	1,660,638	43,972,318	0.5%
Leonardo SpA.....	5,845,169	88,335,026	0.9%
Unipol Gruppo SpA.....	7,515,431	40,715,459	0.4%
Other Securities.....		<u>206,821,327</u>	<u>2.0%</u>
TOTAL ITALY.....		<u>578,442,107</u>	<u>5.8%</u>
JAPAN — (27.6%)			
Other Securities.....		<u>2,766,240,583</u>	<u>27.5%</u>
NETHERLANDS — (2.2%)			
ASR Nederland NV.....	1,574,912	58,773,298	0.6%
SBM Offshore NV.....	4,229,740	52,679,129	0.5%
Ω Signify NV.....	1,506,679	39,057,380	0.4%
Other Securities.....		<u>72,604,787</u>	<u>0.7%</u>
TOTAL NETHERLANDS.....		<u>223,114,594</u>	<u>2.2%</u>
NEW ZEALAND — (0.2%)			
Other Securities.....		<u>18,131,892</u>	<u>0.2%</u>
NORWAY — (1.1%)			
Other Securities.....		<u>111,816,153</u>	<u>1.1%</u>
PORTUGAL — (0.4%)			
* Banco Comercial Portugues SA, Class R.....	106,844,352	32,792,214	0.3%
Other Security.....		<u>10,064,586</u>	<u>0.1%</u>
TOTAL PORTUGAL.....		<u>42,856,800</u>	<u>0.4%</u>
SINGAPORE — (0.7%)			
Other Securities.....		<u>74,172,444</u>	<u>0.7%</u>
SPAIN — (3.2%)			
Banco de Sabadell SA.....	96,841,677	120,412,336	1.2%
Bankinter SA.....	8,945,087	56,563,883	0.6%

**DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets†</u>
SPAIN — (Continued)			
# Mapfre SA.....	15,911,485	\$ 33,075,531	0.3%
Other Securities.....		<u>109,148,677</u>	<u>1.1%</u>
TOTAL SPAIN.....		<u>319,200,427</u>	<u>3.2%</u>
SWEDEN — (2.2%)			
Other Securities.....		<u>217,495,010</u>	<u>2.2%</u>
SWITZERLAND — (6.6%)			
Adecco Group AG.....	1,620,498	61,325,391	0.6%
Baloise Holding AG.....	350,114	50,271,415	0.5%
Helvetia Holding AG.....	623,560	83,827,527	0.8%
Mobimo Holding AG.....	130,513	36,049,332	0.4%
Siegfried Holding AG.....	62,993	49,954,613	0.5%
Swiss Prime Site AG.....	675,650	62,800,253	0.6%
Other Securities.....		<u>321,721,985</u>	<u>3.2%</u>
TOTAL SWITZERLAND.....		<u>665,950,516</u>	<u>6.6%</u>
UNITED KINGDOM — (10.4%)			
Balfour Beatty PLC.....	8,646,576	32,587,843	0.3%
Bank of Georgia Group PLC.....	852,614	34,519,963	0.4%
Bellway PLC.....	2,001,620	50,938,632	0.5%
Grafton Group PLC.....	5,241,423	49,339,311	0.5%
* Marks & Spencer Group PLC.....	21,286,231	56,208,036	0.6%
Paragon Banking Group PLC.....	6,514,726	35,140,622	0.4%
Redrow PLC.....	6,470,883	38,346,474	0.4%
Vistry Group PLC.....	5,318,288	45,840,001	0.5%
Other Securities.....		<u>703,510,820</u>	<u>6.8%</u>
TOTAL UNITED KINGDOM.....		<u>1,046,431,702</u>	<u>10.4%</u>
UNITED STATES — (0.1%)			
Other Securities.....		<u>5,237,651</u>	<u>0.1%</u>
TOTAL COMMON STOCKS.....		<u>9,849,335,595</u>	<u>98.1%</u>
PREFERRED STOCKS — (0.1%)			
GERMANY — (0.1%)			
Other Securities.....		<u>9,924,598</u>	<u>0.1%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$9,132,541,727).....		<u>9,859,260,193</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.7%)			
@§ The DFA Short Term Investment Fund.....	14,372,669	<u>166,248,664</u>	<u>1.6%</u>
TOTAL INVESTMENTS—(100.0%)		<u>\$10,025,508,857</u>	<u>99.8%</u>
(Cost \$9,298,790,624).....			



## DFA INTERNATIONAL SMALL CAP VALUE PORTFOLIO

### CONTINUED

As of October 31, 2023, DFA International Small Cap Value Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	443	12/15/23	\$95,489,655	\$93,301,338	\$(2,188,317)
<b>Total Futures Contracts.....</b>			<b><u>\$95,489,655</u></b>	<b><u>\$93,301,338</u></b>	<b><u>\$(2,188,317)</u></b>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
<b>Common Stocks</b>				
Australia.....	—	\$ 528,852,024	\$ 126,775	\$ 528,978,799
Austria.....	\$ 28,299	67,416,321	—	67,444,620
Belgium.....	691,004	163,993,030	—	164,684,034
Canada.....	1,261,291,414	248,310	—	1,261,539,724
China.....	12,469,381	971,349	—	13,440,730
Denmark.....	—	339,442,443	—	339,442,443
Finland.....	—	193,801,851	—	193,801,851
France.....	—	427,410,092	—	427,410,092
Germany.....	—	465,692,804	—	465,692,804
Hong Kong.....	—	206,490,631	165,001	206,655,632
Ireland.....	—	38,983,047	—	38,983,047
Israel.....	1,644,882	70,527,058	—	72,171,940
Italy.....	—	578,442,107	—	578,442,107
Japan.....	3,091,187	2,763,149,396	—	2,766,240,583
Netherlands.....	—	223,114,594	—	223,114,594
New Zealand.....	—	18,131,892	—	18,131,892
Norway.....	386,165	111,429,988	—	111,816,153
Portugal.....	—	42,856,800	—	42,856,800
Singapore.....	—	74,172,444	—	74,172,444
Spain.....	—	319,200,427	—	319,200,427
Sweden.....	552,874	216,942,136	—	217,495,010
Switzerland.....	—	665,950,516	—	665,950,516
United Kingdom.....	—	1,046,431,702	—	1,046,431,702
United States.....	—	5,237,651	—	5,237,651
<b>Preferred Stocks</b>				
Germany.....	—	9,924,598	—	9,924,598
Securities Lending Collateral.....	—	166,248,664	—	166,248,664
Futures Contracts**.....	(2,188,317)	—	—	(2,188,317)
<b>TOTAL.....</b>	<b><u>\$1,277,966,889</u></b>	<b><u>\$8,745,061,875</u></b>	<b><u>\$291,776<sup>^</sup></u></b>	<b><u>\$10,023,320,540</u></b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**INTERNATIONAL VECTOR EQUITY PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**  
**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (95.7%)</b>			
<b>AUSTRALIA — (6.1%)</b>			
Santos Ltd. ....	1,425,355	\$ 6,954,958	0.2%
Other Securities. ....		<u>181,066,448</u>	<u>6.0%</u>
<b>TOTAL AUSTRALIA. ....</b>		<u>188,021,406</u>	<u>6.2%</u>
<b>AUSTRIA — (0.6%)</b>			
Other Securities. ....		<u>18,249,253</u>	<u>0.6%</u>
<b>BELGIUM — (1.4%)</b>			
KBC Group NV. ....	102,841	5,659,839	0.2%
Solvay SA. ....	74,197	7,843,780	0.3%
Other Securities. ....		<u>29,567,408</u>	<u>0.9%</u>
<b>TOTAL BELGIUM. ....</b>		<u>43,071,027</u>	<u>1.4%</u>
<b>CANADA — (10.2%)</b>			
ARC Resources Ltd. ....	411,447	6,619,345	0.2%
#     Bank of Montreal. ....	71,895	5,431,667	0.2%
Fairfax Financial Holdings Ltd. ....	7,672	6,384,509	0.2%
Suncor Energy, Inc. ....	187,507	6,075,227	0.2%
Teck Resources Ltd., Class B. ....	304,989	10,778,311	0.4%
Whitecap Resources, Inc. ....	685,734	5,295,989	0.2%
Other Securities. ....		<u>275,374,353</u>	<u>9.0%</u>
<b>TOTAL CANADA. ....</b>		<u>315,959,401</u>	<u>10.4%</u>
<b>CHINA — (0.0%)</b>			
Other Securities. ....		<u>1,261,274</u>	<u>0.0%</u>
<b>DENMARK — (2.6%)</b>			
Novo Nordisk AS, Class B. ....	95,182	9,182,798	0.3%
Pandora AS. ....	48,744	5,528,569	0.2%
Other Securities. ....		<u>65,548,507</u>	<u>2.2%</u>
<b>TOTAL DENMARK. ....</b>		<u>80,259,874</u>	<u>2.7%</u>
<b>FINLAND — (1.5%)</b>			
Other Securities. ....		<u>47,080,906</u>	<u>1.6%</u>
<b>FRANCE — (7.6%)</b>			
BNP Paribas SA. ....	106,510	6,124,751	0.2%
Bouygues SA. ....	195,376	6,873,134	0.2%
Carrefour SA. ....	386,622	6,778,048	0.2%
Cie de Saint-Gobain SA. ....	139,932	7,617,081	0.3%
Cie Generale des Etablissements Michelin SCA. ....	286,751	8,518,928	0.3%
Orange SA. ....	1,286,762	15,134,948	0.5%
TotalEnergies SE. ....	402,956	26,940,628	0.9%
Other Securities. ....		<u>159,050,329</u>	<u>5.2%</u>
<b>TOTAL FRANCE. ....</b>		<u>237,037,847</u>	<u>7.8%</u>
<b>GERMANY — (5.9%)</b>			
Deutsche Telekom AG. ....	252,721	5,484,972	0.2%
Heidelberg Materials AG. ....	74,417	5,402,178	0.2%
Mercedes-Benz Group AG. ....	136,636	8,038,877	0.3%

**INTERNATIONAL VECTOR EQUITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Other Securities.....		\$165,690,750	5.4%
TOTAL GERMANY.....		<u>184,616,777</u>	<u>6.1%</u>
HONG KONG — (1.8%)			
Other Securities.....		<u>57,047,217</u>	<u>1.9%</u>
IRELAND — (0.6%)			
Bank of Ireland Group PLC.....	648,419	5,810,945	0.2%
Other Securities.....		<u>13,075,973</u>	<u>0.4%</u>
TOTAL IRELAND.....		<u>18,886,918</u>	<u>0.6%</u>
ISRAEL — (0.7%)			
Other Securities.....		<u>21,475,456</u>	<u>0.7%</u>
ITALY — (2.9%)			
Banco BPM SpA.....	1,560,523	7,984,162	0.3%
UniCredit SpA.....	284,351	7,128,562	0.2%
Other Securities.....		<u>74,188,938</u>	<u>2.5%</u>
TOTAL ITALY.....		<u>89,301,662</u>	<u>3.0%</u>
JAPAN — (23.5%)			
ENEOS Holdings, Inc.....	1,492,170	5,529,111	0.2%
Mitsubishi UFJ Financial Group, Inc.....	1,117,000	9,370,677	0.3%
Toyota Motor Corp.....	430,090	7,523,882	0.3%
Other Securities.....		<u>708,842,528</u>	<u>23.3%</u>
TOTAL JAPAN.....		<u>731,266,198</u>	<u>24.1%</u>
NETHERLANDS — (3.1%)			
Aegon Ltd.....	1,301,517	6,329,625	0.2%
ASR Nederland NV.....	149,446	5,577,095	0.2%
Koninklijke Ahold Delhaize NV.....	320,272	9,483,826	0.3%
Other Securities.....		<u>75,458,349</u>	<u>2.5%</u>
TOTAL NETHERLANDS.....		<u>96,848,895</u>	<u>3.2%</u>
NEW ZEALAND — (0.3%)			
Other Securities.....		<u>9,741,002</u>	<u>0.3%</u>
NORWAY — (1.0%)			
Other Securities.....		<u>30,305,247</u>	<u>1.0%</u>
PORTUGAL — (0.4%)			
Other Securities.....		<u>11,646,792</u>	<u>0.4%</u>
SINGAPORE — (1.0%)			
Other Securities.....		<u>31,129,326</u>	<u>1.0%</u>
SPAIN — (2.4%)			
# Banco Bilbao Vizcaya Argentaria SA.....	799,462	6,289,551	0.2%
Banco de Sabadell SA.....	4,529,703	5,632,204	0.2%
Repsol SA.....	825,552	12,087,854	0.4%
Other Securities.....		<u>50,281,741</u>	<u>1.7%</u>
TOTAL SPAIN.....		<u>74,291,350</u>	<u>2.5%</u>

**INTERNATIONAL VECTOR EQUITY PORTFOLIO**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWEDEN — (2.4%)			
Other Securities.....		\$ 73,808,431	2.4%
SWITZERLAND — (7.6%)			
Adecco Group AG.....	140,796	5,328,220	0.2%
Holcim AG.....	86,588	5,353,542	0.2%
Julius Baer Group Ltd.....	127,245	7,540,754	0.3%
Nestle SA.....	110,413	11,906,797	0.4%
Novartis AG, Sponsored ADR.....	111,168	10,403,101	0.4%
Swiss Life Holding AG.....	9,631	6,185,804	0.2%
Swiss Prime Site AG.....	56,955	5,293,848	0.2%
Swiss Re AG.....	66,165	7,229,372	0.2%
Swisscom AG.....	14,984	8,978,245	0.3%
Zurich Insurance Group AG.....	14,535	6,904,016	0.2%
Other Securities.....		160,613,373	5.2%
TOTAL SWITZERLAND.....		235,737,072	7.8%
UNITED KINGDOM — (11.7%)			
3i Group PLC.....	228,043	5,376,701	0.2%
BP PLC.....	1,487,940	9,085,381	0.3%
Centrica PLC.....	3,085,043	5,905,686	0.2%
# HSBC Holdings PLC, Sponsored ADR.....	320,826	11,655,609	0.4%
# Shell PLC, ADR.....	408,572	26,614,380	0.9%
Vodafone Group PLC.....	6,192,920	5,700,816	0.2%
Other Securities.....		300,453,870	9.8%
TOTAL UNITED KINGDOM.....		364,792,443	12.0%
UNITED STATES — (0.4%)			
# CRH PLC.....	97,737	5,235,771	0.2%
Other Securities.....		6,272,537	0.2%
TOTAL UNITED STATES.....		11,508,308	0.4%
TOTAL COMMON STOCKS.....		2,973,344,082	98.1%
PREFERRED STOCKS — (0.3%)			
GERMANY — (0.3%)			
Other Securities.....		10,777,032	0.3%
RIGHTS/WARRANTS — (0.0%)			
CANADA — (0.0%)			
Other Securities.....		45,123	0.0%
FINLAND — (0.0%)			
Other Security.....		70,751	0.0%
SPAIN — (0.0%)			
Other Security.....		39,533	0.0%
TOTAL RIGHTS/WARRANTS.....		155,407	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$2,577,515,830).....		2,984,276,521	

## INTERNATIONAL VECTOR EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (4.0%)			
@§ The DFA Short Term Investment Fund.....	10,683,782	\$ 123,579,302	4.1%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$2,701,095,658).....		<u>\$3,107,855,823</u>	<u>102.5%</u>

As of October 31, 2023, International Vector Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	115	12/15/23	\$24,536,246	\$24,220,437	\$(315,809)
<b>Total Futures Contracts.....</b>			<u>\$24,536,246</u>	<u>\$24,220,437</u>	<u>\$(315,809)</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<b>Common Stocks</b>				
Australia.....	\$ 4,266,518	\$ 183,713,315	\$ 41,573	\$ 188,021,406
Austria.....	70,438	18,178,815	—	18,249,253
Belgium.....	1,640,655	41,430,372	—	43,071,027
Canada.....	315,044,005	915,396	—	315,959,401
China.....	1,035,549	225,725	—	1,261,274
Denmark.....	—	80,259,874	—	80,259,874
Finland.....	198,596	46,882,310	—	47,080,906
France.....	380,347	236,657,500	—	237,037,847
Germany.....	5,178,654	179,438,123	—	184,616,777
Hong Kong.....	—	57,010,455	36,762	57,047,217
Ireland.....	—	18,886,918	—	18,886,918
Israel.....	1,486,415	19,989,041	—	21,475,456
Italy.....	2,672,700	86,628,962	—	89,301,662
Japan.....	10,458,109	720,808,089	—	731,266,198
Netherlands.....	9,645,366	87,203,529	—	96,848,895
New Zealand.....	9,480	9,731,522	—	9,741,002
Norway.....	240,656	30,064,591	—	30,305,247
Portugal.....	—	11,646,792	—	11,646,792
Singapore.....	—	31,031,070	98,256	31,129,326
Spain.....	2,085,956	72,205,394	—	74,291,350
Sweden.....	43,582	73,764,849	—	73,808,431
Switzerland.....	21,789,672	213,947,400	—	235,737,072
United Kingdom.....	61,353,507	303,263,969	174,967	364,792,443
United States.....	8,843,931	2,664,377	—	11,508,308
<b>Preferred Stocks</b>				
Germany.....	—	10,777,032	—	10,777,032
<b>Rights/Warrants</b>				
Canada.....	—	45,123	—	45,123
Finland.....	—	70,751	—	70,751
Spain.....	—	39,533	—	39,533

**INTERNATIONAL VECTOR EQUITY PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Securities Lending Collateral.....	—	\$ 123,579,302	—	\$ 123,579,302
Futures Contracts**.....	\$ (315,809)	—	—	(315,809)
<b>TOTAL.....</b>	<b>\$446,128,327</b>	<b>\$2,661,060,129</b>	<b>\$351,558<sup>^</sup></b>	<b>\$3,107,540,014</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.7%)			
AUSTRALIA — (6.8%)			
		\$	
BHP Group Ltd., Class DI.....	172,250	4,875,962	0.3%
BHP Group Ltd., Class DI.....	242,244	6,888,152	0.5%
# BHP Group Ltd., Sponsored ADR.....	439,796	25,094,760	1.7%
Rio Tinto Ltd.....	99,892	7,461,740	0.5%
Wesfarmers Ltd.....	227,826	7,330,032	0.5%
Other Securities.....		<u>52,049,439</u>	<u>3.5%</u>
TOTAL AUSTRALIA.....		<u>103,700,085</u>	<u>7.0%</u>
AUSTRIA — (0.2%)			
Other Securities.....		<u>2,856,642</u>	<u>0.2%</u>
BELGIUM — (0.4%)			
Other Securities.....		<u>6,569,524</u>	<u>0.4%</u>
CANADA — (10.2%)			
Alimentation Couche-Tard, Inc.....	171,094	9,313,781	0.6%
Canadian National Railway Co.....	66,754	7,063,144	0.5%
# Canadian Natural Resources Ltd.....	267,321	16,982,903	1.2%
Constellation Software, Inc.....	4,241	8,501,909	0.6%
Suncor Energy, Inc.....	311,402	10,089,425	0.7%
Other Securities.....		<u>103,793,642</u>	<u>7.0%</u>
TOTAL CANADA.....		<u>155,744,804</u>	<u>10.6%</u>
DENMARK — (4.3%)			
Novo Nordisk AS, Class B.....	635,624	61,322,593	4.2%
Other Securities.....		<u>4,675,169</u>	<u>0.3%</u>
TOTAL DENMARK.....		<u>65,997,762</u>	<u>4.5%</u>
FINLAND — (0.9%)			
Other Securities.....		<u>14,568,170</u>	<u>1.0%</u>
FRANCE — (10.0%)			
Airbus SE.....	131,359	17,612,108	1.2%
Hermes International SCA.....	6,104	11,388,996	0.8%
Kering SA.....	19,489	7,926,206	0.5%
LVMH Moët Hennessy Louis Vuitton SE.....	69,704	49,903,208	3.4%
Orange SA.....	727,420	8,555,944	0.6%
TotalEnergies SE.....	577,019	38,578,044	2.6%
Other Securities.....		<u>19,009,318</u>	<u>1.3%</u>
TOTAL FRANCE.....		<u>152,973,824</u>	<u>10.4%</u>
GERMANY — (5.4%)			
Bayer AG.....	221,721	9,580,245	0.6%
Deutsche Post AG.....	219,519	8,570,788	0.6%
Deutsche Telekom AG.....	866,133	18,798,260	1.3%
Mercedes-Benz Group AG.....	155,191	9,130,546	0.6%
Other Securities.....		<u>37,056,029</u>	<u>2.5%</u>
TOTAL GERMANY.....		<u>83,135,868</u>	<u>5.6%</u>

**INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HONG KONG — (1.8%)			
Hong Kong Exchanges & Clearing Ltd.....	247,037	\$ 8,642,007	0.6%
Other Securities.....		<u>19,302,594</u>	<u>1.3%</u>
TOTAL HONG KONG.....		<u>27,944,601</u>	<u>1.9%</u>
IRELAND — (0.3%)			
Other Securities.....		<u>5,260,891</u>	<u>0.4%</u>
ISRAEL — (0.4%)			
Other Securities.....		<u>6,583,165</u>	<u>0.4%</u>
ITALY — (2.3%)			
Eni SpA.....	673,128	11,004,071	0.7%
Stellantis NV.....	502,557	9,388,942	0.6%
Other Securities.....		<u>14,280,741</u>	<u>1.0%</u>
TOTAL ITALY.....		<u>34,673,754</u>	<u>2.3%</u>
JAPAN — (20.0%)			
Fast Retailing Co. Ltd.....	32,300	7,151,104	0.5%
Hitachi Ltd.....	251,700	15,954,402	1.1%
KDDI Corp.....	445,500	13,327,010	0.9%
Nintendo Co. Ltd.....	220,400	9,105,698	0.6%
Recruit Holdings Co. Ltd.....	267,200	7,661,345	0.5%
Shin-Etsu Chemical Co. Ltd.....	348,500	10,421,323	0.7%
SoftBank Corp.....	652,400	7,376,594	0.5%
Sony Group Corp.....	328,700	27,327,738	1.9%
Tokyo Electron Ltd.....	80,300	10,610,654	0.7%
Other Securities.....		<u>197,402,332</u>	<u>13.4%</u>
TOTAL JAPAN.....		<u>306,338,200</u>	<u>20.8%</u>
NETHERLANDS — (3.7%)			
ASML Holding NV.....	25,123	15,101,949	1.1%
ASML Holding NV.....	64,482	38,612,467	2.6%
Other Securities.....		<u>3,080,618</u>	<u>0.2%</u>
TOTAL NETHERLANDS.....		<u>56,795,034</u>	<u>3.9%</u>
NEW ZEALAND — (0.3%)			
Other Securities.....		<u>4,642,862</u>	<u>0.3%</u>
NORWAY — (0.7%)			
# Equinor ASA.....	260,740	8,740,838	0.6%
Other Securities.....		<u>2,603,673</u>	<u>0.2%</u>
TOTAL NORWAY.....		<u>11,344,511</u>	<u>0.8%</u>
PORTUGAL — (0.2%)			
Other Securities.....		<u>2,498,201</u>	<u>0.2%</u>
SINGAPORE — (1.1%)			
DBS Group Holdings Ltd.....	386,358	9,281,600	0.6%
Other Securities.....		<u>7,341,417</u>	<u>0.5%</u>
TOTAL SINGAPORE.....		<u>16,623,017</u>	<u>1.1%</u>



**INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SPAIN — (2.2%)			
Repsol SA.....	533,466	\$ 7,811,088	0.5%
Telefonica SA.....	2,154,747	8,323,004	0.6%
Other Securities.....		17,066,692	1.2%
TOTAL SPAIN.....		<u>33,200,784</u>	<u>2.3%</u>
SWEDEN — (2.4%)			
Atlas Copco AB, Class A.....	569,233	7,371,008	0.5%
Volvo AB, Class B.....	410,093	8,126,071	0.6%
Other Securities.....		21,904,027	1.4%
TOTAL SWEDEN.....		<u>37,401,106</u>	<u>2.5%</u>
SWITZERLAND — (8.0%)			
Nestle SA.....	354,369	38,214,702	2.6%
Partners Group Holding AG.....	7,501	7,942,536	0.5%
Roche Holding AG.....	7,170	1,953,904	0.1%
Roche Holding AG.....	167,805	43,244,953	2.9%
Other Securities.....		32,081,921	2.3%
TOTAL SWITZERLAND.....		<u>123,438,016</u>	<u>8.4%</u>
UNITED KINGDOM — (12.7%)			
Ashtead Group PLC.....	224,550	12,878,489	0.9%
BP PLC.....	165,519	1,010,661	0.1%
BP PLC, Sponsored ADR.....	690,754	25,267,781	1.7%
Diageo PLC.....	80,730	3,052,884	0.2%
# Diageo PLC, Sponsored ADR.....	100,847	15,480,014	1.1%
Glencore PLC.....	1,426,588	7,556,385	0.5%
GSK PLC.....	1,144,717	20,406,593	1.4%
Imperial Brands PLC.....	492,449	10,491,213	0.7%
# RELX PLC, Sponsored ADR.....	334,644	11,662,343	0.8%
Unilever PLC.....	48,760	2,309,304	0.2%
Unilever PLC.....	62,170	2,940,909	0.2%
Unilever PLC, Sponsored ADR.....	520,618	24,651,262	1.7%
Other Securities.....		56,990,477	3.7%
TOTAL UNITED KINGDOM.....		<u>194,698,315</u>	<u>13.2%</u>
UNITED STATES — (0.4%)			
Other Securities.....		5,817,891	0.4%
TOTAL COMMON STOCKS.....		<u>1,452,807,027</u>	<u>98.6%</u>
PREFERRED STOCKS — (0.4%)			
GERMANY — (0.4%)			
Other Securities.....		5,510,100	0.4%
TOTAL INVESTMENT SECURITIES			
(Cost \$1,300,906,202).....		<u>1,458,317,127</u>	

**INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets</u>
SECURITIES LENDING COLLATERAL — (4.9%)			
@§ The DFA Short Term Investment Fund.....	6,479,594	\$ 74,949,469	5.1%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$1,375,856,529).....		<u>\$1,533,266,596</u>	<u>104.1%</u>

As of October 31, 2023, International High Relative Profitability Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	34	12/15/23	\$7,264,582	\$7,160,825	\$(103,757)
<b>Total Futures Contracts.....</b>			<u>\$7,264,582</u>	<u>\$7,160,825</u>	<u>\$(103,757)</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 25,094,760	\$ 78,605,325	—	\$ 103,700,085
Austria.....	—	2,856,642	—	2,856,642
Belgium.....	—	6,569,524	—	6,569,524
Canada.....	155,744,804	—	—	155,744,804
Denmark.....	—	65,997,762	—	65,997,762
Finland.....	81,241	14,486,929	—	14,568,170
France.....	2,370,674	150,603,150	—	152,973,824
Germany.....	—	83,135,868	—	83,135,868
Hong Kong.....	—	27,944,601	—	27,944,601
Ireland.....	—	5,260,891	—	5,260,891
Israel.....	351,769	6,231,396	—	6,583,165
Italy.....	5,502,819	29,170,935	—	34,673,754
Japan.....	—	306,338,200	—	306,338,200
Netherlands.....	38,612,467	18,182,567	—	56,795,034
New Zealand.....	—	4,642,862	—	4,642,862
Norway.....	—	11,344,511	—	11,344,511
Portugal.....	—	2,498,201	—	2,498,201
Singapore.....	—	16,623,017	—	16,623,017
Spain.....	—	33,200,784	—	33,200,784
Sweden.....	—	37,401,106	—	37,401,106
Switzerland.....	—	123,438,016	—	123,438,016
United Kingdom.....	77,599,990	117,098,325	—	194,698,315
United States.....	4,511,237	1,306,654	—	5,817,891

**INTERNATIONAL HIGH RELATIVE PROFITABILITY PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Preferred Stocks				
Germany.....	—	\$ 5,510,100	—	\$ 5,510,100
Securities Lending Collateral.....	—	74,949,469	—	74,949,469
Futures Contracts**.....	\$ (103,757)	—	—	(103,757)
<b>TOTAL.....</b>	<b>\$309,766,004</b>	<b>\$1,223,396,835</b>	<b>—</b>	<b>\$1,533,162,839</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.

**WORLD EX U.S. VALUE PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in The DFA International Value Series of The DFA Investment Trust Company.....		\$145,779,620
Investment in Dimensional Emerging Markets Value Fund.....		74,441,281
Investment in DFA International Small Cap Value Portfolio of DFA Investment Dimensions Group Inc.....	1,097,363	<u>21,069,372</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$215,999,015).....		<u>\$241,290,273</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$241,290,273	—	—	\$241,290,273
TOTAL.....	\$241,290,273	—	—	\$241,290,273

See accompanying Notes to Financial Statements.

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

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.5%)			
AUSTRALIA — (4.3%)			
BHP Group Ltd., Class DI.....	352,621	\$ 9,981,808	0.3%
# BHP Group Ltd., Sponsored ADR.....	100,755	5,749,080	0.2%
Commonwealth Bank of Australia.....	87,813	5,401,891	0.2%
Other Securities.....		<u>126,429,131</u>	<u>3.7%</u>
TOTAL AUSTRALIA.....		<u>147,561,910</u>	<u>4.4%</u>
AUSTRIA — (0.3%)			
Other Securities.....		<u>11,382,572</u>	<u>0.3%</u>
BELGIUM — (0.7%)			
Other Securities.....		<u>25,149,207</u>	<u>0.8%</u>
BRAZIL — (1.3%)			
Petroleo Brasileiro SA.....	683,823	5,132,318	0.2%
Vale SA.....	426,531	5,837,385	0.2%
Other Securities.....		<u>34,515,838</u>	<u>1.0%</u>
TOTAL BRAZIL.....		<u>45,485,541</u>	<u>1.4%</u>
CANADA — (7.1%)			
Bank of Montreal.....	69,809	5,274,070	0.2%
# Canadian Natural Resources Ltd.....	126,222	8,018,884	0.3%
Royal Bank of Canada.....		7,796,128	0.3%
Suncor Energy, Inc.....	165,422	5,359,673	0.2%
Other Securities.....		<u>216,007,302</u>	<u>6.3%</u>
TOTAL CANADA.....		<u>242,456,057</u>	<u>7.3%</u>
CAYMAN ISLANDS — (0.0%)			
Other Securities.....		<u>31,710</u>	<u>0.0%</u>
CHILE — (0.2%)			
Other Securities.....		<u>5,067,741</u>	<u>0.2%</u>
CHINA — (7.4%)			
* Alibaba Group Holding Ltd.....	1,328,600	13,678,034	0.4%
Tencent Holdings Ltd.....	466,800	17,275,675	0.5%
Other Securities.....		<u>219,990,072</u>	<u>6.6%</u>
TOTAL CHINA.....		<u>250,943,781</u>	<u>7.5%</u>
COLOMBIA — (0.0%)			
Other Securities.....		<u>1,172,600</u>	<u>0.0%</u>
CZECH REPUBLIC — (0.1%)			
Other Securities.....		<u>1,383,721</u>	<u>0.0%</u>
DENMARK — (2.0%)			
Novo Nordisk AS, Class B.....	284,320	27,430,115	0.8%
Other Securities.....		<u>40,445,517</u>	<u>1.2%</u>
TOTAL DENMARK.....		<u>67,875,632</u>	<u>2.0%</u>

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
EGYPT — (0.0%)			
Other Securities.....		\$ 143,822	0.0%
FINLAND — (1.0%)			
Other Securities.....		<u>32,916,445</u>	<u>1.0%</u>
FRANCE — (5.5%)			
L'Oreal SA.....	12,762	5,364,257	0.2%
LVMH Moet Hennessy Louis Vuitton SE.....	21,810	15,614,441	0.5%
Orange SA.....	550,622	6,476,439	0.2%
TotalEnergies SE.....	367,675	24,581,829	0.7%
Other Securities.....		<u>135,908,305</u>	<u>4.0%</u>
TOTAL FRANCE.....		<u>187,945,271</u>	<u>5.6%</u>
GERMANY — (4.3%)			
Allianz SE.....	22,625	5,299,736	0.2%
Bayer AG.....	137,650	5,947,658	0.2%
Deutsche Telekom AG.....	482,206	10,465,637	0.3%
Mercedes-Benz Group AG.....	127,944	7,527,489	0.2%
Siemens AG.....	49,125	6,518,831	0.2%
Other Securities.....		<u>109,454,005</u>	<u>3.2%</u>
TOTAL GERMANY.....		<u>145,213,356</u>	<u>4.3%</u>
GREECE — (0.1%)			
Other Securities.....		<u>4,439,319</u>	<u>0.1%</u>
HONG KONG — (1.3%)			
AIA Group Ltd.....	833,400	7,237,081	0.2%
Other Securities.....		<u>36,601,244</u>	<u>1.1%</u>
TOTAL HONG KONG.....		<u>43,838,325</u>	<u>1.3%</u>
HUNGARY — (0.1%)			
Other Securities.....		<u>2,111,066</u>	<u>0.1%</u>
INDIA — (6.1%)			
HDFC Bank Ltd.....	397,404	7,044,583	0.2%
Reliance Industries Ltd.....	235,961	6,491,523	0.2%
Other Securities.....		<u>192,828,823</u>	<u>5.8%</u>
TOTAL INDIA.....		<u>206,364,929</u>	<u>6.2%</u>
INDONESIA — (0.6%)			
Other Securities.....		<u>19,783,492</u>	<u>0.6%</u>
IRELAND — (0.4%)			
Other Securities.....		<u>13,292,186</u>	<u>0.4%</u>
ISRAEL — (0.5%)			
Other Securities.....		<u>17,440,765</u>	<u>0.5%</u>
ITALY — (1.9%)			
Eni SpA.....	388,066	6,343,973	0.2%
Stellantis NV.....	453,110	8,465,157	0.3%

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
ITALY — (Continued)			
Other Securities.....		\$ 50,166,751	1.5%
TOTAL ITALY.....		<u>64,975,881</u>	<u>2.0%</u>
JAPAN — (15.2%)			
Hitachi Ltd.....	99,000	6,275,271	0.2%
Mitsubishi UFJ Financial Group, Inc.....	682,400	5,724,754	0.2%
Sony Group Corp.....	104,000	8,646,440	0.3%
Toyota Motor Corp.....	699,515	12,237,133	0.4%
Other Securities.....		<u>484,402,569</u>	<u>14.4%</u>
TOTAL JAPAN.....		<u>517,286,167</u>	<u>15.5%</u>
KUWAIT — (0.1%)			
Other Securities.....		<u>2,884,093</u>	<u>0.1%</u>
MALAYSIA — (0.5%)			
Other Securities.....		<u>17,103,293</u>	<u>0.5%</u>
MEXICO — (0.8%)			
Other Securities.....		<u>25,912,680</u>	<u>0.8%</u>
NETHERLANDS — (2.1%)			
ASML Holding NV.....	20,610	12,341,474	0.4%
Koninklijke Ahold Delhaize NV.....	172,524	5,108,736	0.2%
Other Securities.....		<u>52,919,867</u>	<u>1.5%</u>
TOTAL NETHERLANDS.....		<u>70,370,077</u>	<u>2.1%</u>
NEW ZEALAND — (0.2%)			
Other Securities.....		<u>7,483,882</u>	<u>0.2%</u>
NORWAY — (0.6%)			
Other Securities.....		<u>21,365,687</u>	<u>0.6%</u>
PERU — (0.0%)			
Other Securities.....		<u>259,374</u>	<u>0.0%</u>
PHILIPPINES — (0.2%)			
Other Securities.....		<u>7,250,374</u>	<u>0.2%</u>
POLAND — (0.4%)			
Other Securities.....		<u>11,957,065</u>	<u>0.4%</u>
PORTUGAL — (0.2%)			
Other Securities.....		<u>7,208,715</u>	<u>0.2%</u>
QATAR — (0.3%)			
Other Securities.....		<u>9,087,126</u>	<u>0.3%</u>
SAUDI ARABIA — (1.0%)			
Other Securities.....		<u>33,397,215</u>	<u>1.0%</u>
SINGAPORE — (0.7%)			
Other Securities.....		<u>24,286,205</u>	<u>0.7%</u>

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH AFRICA — (1.0%)			
Other Securities.....		\$ 33,970,953	1.0%
SOUTH KOREA — (3.9%)			
Samsung Electronics Co. Ltd.....	634,262	31,570,314	1.0%
SK Hynix, Inc.....	63,451	5,510,218	0.2%
Other Securities.....		<u>96,059,849</u>	<u>2.8%</u>
TOTAL SOUTH KOREA.....		<u>133,140,381</u>	<u>4.0%</u>
SPAIN — (1.6%)			
# Banco Bilbao Vizcaya Argentaria SA.....	764,346	6,013,283	0.2%
Repsol SA.....	395,910	5,796,973	0.2%
Other Securities.....		<u>43,801,038</u>	<u>1.3%</u>
TOTAL SPAIN.....		<u>55,611,294</u>	<u>1.7%</u>
SWEDEN — (1.7%)			
Other Securities.....		<u>57,252,527</u>	<u>1.7%</u>
SWITZERLAND — (5.1%)			
Nestle SA.....	181,701	19,594,404	0.6%
Novartis AG.....	88,289	8,265,577	0.3%
Novartis AG, Sponsored ADR.....	59,410	5,559,588	0.2%
Roche Holding AG.....	58,789	15,150,488	0.5%
Zurich Insurance Group AG.....	10,865	5,160,794	0.2%
Other Securities.....		<u>120,311,747</u>	<u>3.4%</u>
TOTAL SWITZERLAND.....		<u>174,042,598</u>	<u>5.2%</u>
TAIWAN — (5.5%)			
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,170,000	19,109,032	0.6%
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	129,369	11,165,838	0.4%
Other Securities.....		<u>156,457,046</u>	<u>4.6%</u>
TOTAL TAIWAN.....		<u>186,731,916</u>	<u>5.6%</u>
THAILAND — (0.6%)			
Other Securities.....		<u>20,662,418</u>	<u>0.6%</u>
TURKEY — (0.3%)			
Other Securities.....		<u>11,007,932</u>	<u>0.3%</u>
UNITED ARAB EMIRATES — (0.5%)			
Other Securities.....		<u>18,100,747</u>	<u>0.5%</u>
UNITED KINGDOM — (8.4%)			
AstraZeneca PLC, Sponsored ADR.....	92,295	5,835,813	0.2%
BP PLC, Sponsored ADR.....	396,055	14,487,692	0.4%
Glencore PLC.....	1,575,387	8,344,547	0.3%
# HSBC Holdings PLC, Sponsored ADR.....	230,666	8,380,096	0.3%
# Shell PLC, ADR.....	433,805	28,258,058	0.9%
Other Securities.....		<u>220,970,163</u>	<u>6.5%</u>
TOTAL UNITED KINGDOM.....		<u>286,276,369</u>	<u>8.6%</u>



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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
UNITED STATES — (0.4%)			
CRH PLC.....	154,276	\$ 8,264,565	0.2%
Other Securities.....		<u>5,195,411</u>	<u>0.2%</u>
TOTAL UNITED STATES.....		<u>13,459,976</u>	<u>0.4%</u>
TOTAL COMMON STOCKS.....		<u>3,283,084,393</u>	<u>98.2%</u>
PREFERRED STOCKS — (0.6%)			
BRAZIL — (0.3%)			
Petroleo Brasileiro SA , 10.467%.....	801,184	5,520,530	0.2%
Other Securities.....		<u>6,466,952</u>	<u>0.2%</u>
TOTAL BRAZIL.....		<u>11,987,482</u>	<u>0.4%</u>
CHILE — (0.0%)			
Other Security.....		<u>177,271</u>	<u>0.0%</u>
COLOMBIA — (0.0%)			
Other Securities.....		<u>45,247</u>	<u>0.0%</u>
GERMANY — (0.3%)			
Other Securities.....		<u>9,653,864</u>	<u>0.3%</u>
INDIA — (0.0%)			
Other Securities.....		<u>24,032</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Security.....		<u>30,882</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>21,918,778</u>	<u>0.7%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities.....		<u>1,718</u>	<u>0.0%</u>
FINLAND — (0.0%)			
Other Security.....		<u>23,672</u>	<u>0.0%</u>
KUWAIT — (0.0%)			
Other Security.....		<u>410</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Securities.....		<u>5,851</u>	<u>0.0%</u>
SPAIN — (0.0%)			
Other Security.....		<u>27,169</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities.....		<u>4,736</u>	<u>0.0%</u>

## WORLD EX U.S. CORE EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
THAILAND — (0.0%)			
Other Securities.....		\$ 1,027	0.0%
TOTAL RIGHTS/WARRANTS.....		<u>64,583</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$2,998,790,394).....		<u>3,305,067,754</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (2.9%)			
@§ The DFA Short Term Investment Fund.....	8,451,033	<u>97,753,098</u>	<u>2.9%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,096,544,170).....		<u>\$3,402,820,852</u>	<u>101.8%</u>

As of October 31, 2023, World ex U.S. Core Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	132	12/15/23	\$28,991,714	\$27,800,850	\$(1,190,864)
<b>Total Futures Contracts.....</b>			<u>\$28,991,714</u>	<u>\$27,800,850</u>	<u>\$(1,190,864)</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$ 6,648,688	\$ 140,898,881	\$ 14,341	\$ 147,561,910
Austria.....	45,552	11,337,020	—	11,382,572
Belgium.....	483,165	24,666,042	—	25,149,207
Brazil.....	45,062,532	423,009	—	45,485,541
Canada.....	241,811,421	644,636	—	242,456,057
Cayman Islands.....	—	31,710	—	31,710
Chile.....	636,796	4,430,945	—	5,067,741
China.....	15,930,153	234,306,976	706,652	250,943,781
Colombia.....	1,139,640	32,960	—	1,172,600
Czech Republic.....	—	1,383,721	—	1,383,721
Denmark.....	—	67,875,632	—	67,875,632
Egypt.....	67,033	76,789	—	143,822
Finland.....	536,914	32,379,531	—	32,916,445
France.....	1,002,867	186,942,404	—	187,945,271
Germany.....	1,020,046	144,193,310	—	145,213,356
Greece.....	52,572	4,386,747	—	4,439,319
Hong Kong.....	26,004	43,787,374	24,947	43,838,325
Hungary.....	—	2,111,066	—	2,111,066
India.....	4,057,570	202,180,335	127,024	206,364,929
Indonesia.....	139,564	19,590,792	53,136	19,783,492
Ireland.....	—	13,292,186	—	13,292,186
Israel.....	1,267,742	16,173,023	—	17,440,765

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Italy.....	\$ 96,007	\$ 64,879,874	—	\$ 64,975,881
Japan.....	1,671,544	515,614,623	—	517,286,167
Kuwait.....	2,332,510	551,583	—	2,884,093
Malaysia.....	—	17,103,293	—	17,103,293
Mexico.....	25,858,151	54,529	—	25,912,680
Netherlands.....	14,326,625	56,043,452	—	70,370,077
New Zealand.....	—	7,483,882	—	7,483,882
Norway.....	147,378	21,218,309	—	21,365,687
Peru.....	259,374	—	—	259,374
Philippines.....	18,307	7,200,212	\$ 31,855	7,250,374
Poland.....	—	11,957,065	—	11,957,065
Portugal.....	—	7,208,715	—	7,208,715
Qatar.....	—	9,087,126	—	9,087,126
Saudi Arabia.....	32,354	33,364,861	—	33,397,215
Singapore.....	—	24,261,765	24,440	24,286,205
South Africa.....	1,923,236	32,047,717	—	33,970,953
South Korea.....	716,760	132,261,303	162,318	133,140,381
Spain.....	750,037	54,861,257	—	55,611,294
Sweden.....	16,206	57,236,321	—	57,252,527
Switzerland.....	14,229,994	159,812,604	—	174,042,598
Taiwan.....	11,325,428	175,402,310	4,178	186,731,916
Thailand.....	19,342,793	1,319,625	—	20,662,418
Turkey.....	—	11,007,932	—	11,007,932
United Arab Emirates.....	—	18,100,747	—	18,100,747
United Kingdom.....	80,955,985	205,254,804	65,580	286,276,369
United States.....	9,906,991	3,552,985	—	13,459,976
Preferred Stocks				
Brazil.....	11,959,448	28,034	—	11,987,482
Chile.....	—	177,271	—	177,271
Colombia.....	45,247	—	—	45,247
Germany.....	—	9,653,864	—	9,653,864
India.....	—	24,032	—	24,032
Philippines.....	—	30,882	—	30,882
Rights/Warrants				
Brazil.....	—	1,718	—	1,718
Finland.....	—	23,672	—	23,672
Kuwait.....	—	410	—	410
South Korea.....	—	5,851	—	5,851
Spain.....	—	27,169	—	27,169
Taiwan.....	—	4,736	—	4,736
Thailand.....	—	1,027	—	1,027
Securities Lending Collateral.....	—	97,753,098	—	97,753,098
Futures Contracts**.....	(1,190,864)	—	—	(1,190,864)
<b>TOTAL.....</b>	<b>\$514,651,770</b>	<b>\$2,885,763,747</b>	<b>\$1,214,471<sup>^</sup></b>	<b>\$3,401,629,988</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

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

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (98.1%)</b>			
<b>AUSTRALIA — (4.8%)</b>			
Other Securities.....		\$31,227,061	4.9%
<b>AUSTRIA — (0.5%)</b>			
Other Securities.....		3,460,971	0.5%
<b>BELGIUM — (1.1%)</b>			
Ageas SA.....	52,470	2,015,521	0.3%
Other Securities.....		4,803,318	0.8%
<b>TOTAL BELGIUM.....</b>		<b>6,818,839</b>	<b>1.1%</b>
<b>BRAZIL — (1.2%)</b>			
Other Securities.....		7,564,209	1.2%
<b>CANADA — (7.8%)</b>			
Alamos Gold, Inc., Class A.....	106,245	1,315,469	0.2%
AltaGas Ltd.....	73,260	1,360,864	0.2%
#     ARC Resources Ltd.....	157,602	2,535,496	0.4%
iA Financial Corp., Inc.....	29,944	1,742,334	0.3%
*     MEG Energy Corp.....	78,509	1,551,214	0.3%
West Fraser Timber Co. Ltd.....	19,494	1,315,625	0.2%
Whitecap Resources, Inc.....	162,842	1,257,641	0.2%
Other Securities.....		39,392,259	6.1%
<b>TOTAL CANADA.....</b>		<b>50,470,902</b>	<b>7.9%</b>
<b>CHILE — (0.1%)</b>			
Other Securities.....		725,807	0.1%
<b>CHINA — (6.2%)</b>			
Lenovo Group Ltd.....	1,174,000	1,366,220	0.2%
Other Securities.....		38,507,090	6.1%
<b>TOTAL CHINA.....</b>		<b>39,873,310</b>	<b>6.3%</b>
<b>COLOMBIA — (0.0%)</b>			
Other Securities.....		128,822	0.0%
<b>DENMARK — (2.0%)</b>			
*     Jyske Bank AS.....	18,173	1,280,731	0.2%
Other Securities.....		11,272,221	1.8%
<b>TOTAL DENMARK.....</b>		<b>12,552,952</b>	<b>2.0%</b>
<b>FINLAND — (1.7%)</b>			
Stora Enso OYJ, Class R.....	124,293	1,493,802	0.2%
Wartsila OYJ Abp.....	106,918	1,275,910	0.2%
Other Securities.....		8,050,525	1.3%
<b>TOTAL FINLAND.....</b>		<b>10,820,237</b>	<b>1.7%</b>
<b>FRANCE — (3.9%)</b>			
Arkema SA.....	14,561	1,364,406	0.2%
Bouygues SA.....	51,932	1,826,916	0.3%
Eiffage SA.....	20,030	1,817,734	0.3%

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
FRANCE — (Continued)			
Renault SA.....	55,113	\$ 1,933,596	0.3%
Vivendi SE.....	175,700	1,575,589	0.3%
Other Securities.....		<u>16,711,494</u>	<u>2.6%</u>
TOTAL FRANCE.....		<u>25,229,735</u>	<u>4.0%</u>
GERMANY — (5.0%)			
Brenntag SE.....	22,859	1,699,832	0.3%
Commerzbank AG.....	222,735	2,402,321	0.4%
Continental AG.....	27,863	1,819,146	0.3%
*Ω Covestro AG.....	52,882	2,679,117	0.4%
Fresenius Medical Care AG & Co. KGaA.....	47,923	1,592,297	0.3%
Heidelberg Materials AG.....	37,946	2,754,627	0.4%
Other Securities.....		<u>19,342,913</u>	<u>3.0%</u>
TOTAL GERMANY.....		<u>32,290,253</u>	<u>5.1%</u>
GREECE — (0.1%)			
Other Securities.....		<u>725,653</u>	<u>0.1%</u>
HONG KONG — (1.4%)			
Other Securities.....		<u>8,935,371</u>	<u>1.4%</u>
HUNGARY — (0.0%)			
Other Securities.....		<u>237,153</u>	<u>0.0%</u>
INDIA — (5.9%)			
Other Securities.....		<u>38,235,351</u>	<u>6.0%</u>
INDONESIA — (0.6%)			
Other Securities.....		<u>3,676,304</u>	<u>0.6%</u>
IRELAND — (0.8%)			
AIB Group PLC.....	320,177	1,390,056	0.2%
Bank of Ireland Group PLC.....	330,642	2,963,117	0.5%
Other Securities.....		<u>777,167</u>	<u>0.1%</u>
TOTAL IRELAND.....		<u>5,130,340</u>	<u>0.8%</u>
ISRAEL — (0.6%)			
Other Securities.....		<u>3,542,654</u>	<u>0.6%</u>
ITALY — (2.8%)			
Banco BPM SpA.....	394,306	2,017,404	0.3%
Leonardo SpA.....	105,578	1,595,546	0.3%
# Mediobanca Banca di Credito Finanziario SpA.....	144,530	1,726,475	0.3%
Other Securities.....		<u>12,435,380</u>	<u>1.9%</u>
TOTAL ITALY.....		<u>17,774,805</u>	<u>2.8%</u>
JAPAN — (17.0%)			
Fukuoka Financial Group, Inc.....	56,560	1,495,092	0.3%
Other Securities.....		<u>108,279,097</u>	<u>16.9%</u>
TOTAL JAPAN.....		<u>109,774,189</u>	<u>17.2%</u>

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
KUWAIT — (0.2%)			
Other Securities.....		\$ 1,051,336	0.2%
MALAYSIA — (0.5%)			
Other Securities.....		3,467,110	0.5%
MEXICO — (0.7%)			
Other Securities.....		4,330,464	0.7%
NETHERLANDS — (2.0%)			
Ω ABN AMRO Bank NV, GDR.....	112,128	1,510,208	0.2%
Aegon Ltd.....	419,896	2,042,066	0.3%
ASR Nederland NV.....	41,960	1,565,883	0.3%
NN Group NV.....	43,448	1,393,481	0.2%
Other Securities.....		6,373,909	1.0%
TOTAL NETHERLANDS.....		12,885,547	2.0%
NEW ZEALAND — (0.2%)			
Other Securities.....		1,535,150	0.2%
NORWAY — (0.6%)			
Other Securities.....		4,145,993	0.7%
PHILIPPINES — (0.2%)			
Other Securities.....		1,136,319	0.2%
POLAND — (0.3%)			
Other Securities.....		1,856,674	0.3%
PORTUGAL — (0.3%)			
Other Securities.....		2,101,975	0.3%
QATAR — (0.2%)			
Other Securities.....		1,533,751	0.2%
SAUDI ARABIA — (1.2%)			
Other Securities.....		7,565,399	1.2%
SINGAPORE — (0.8%)			
Other Securities.....		4,946,538	0.8%
SOUTH AFRICA — (0.7%)			
Other Securities.....		4,647,180	0.7%
SOUTH KOREA — (3.5%)			
Other Securities.....		22,504,970	3.5%
SPAIN — (1.4%)			
Banco de Sabadell SA.....	1,583,992	1,969,526	0.3%
Other Securities.....		6,774,349	1.1%
TOTAL SPAIN.....		8,743,875	1.4%
SWEDEN — (1.7%)			
Other Securities.....		10,897,088	1.7%

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>SWITZERLAND — (4.2%)</b>			
Adecco Group AG.....	44,732	\$ 1,692,817	0.3%
Baloise Holding AG.....	13,844	1,987,802	0.3%
Helvetia Holding AG.....	9,919	1,333,449	0.2%
Julius Baer Group Ltd.....	23,207	1,375,286	0.2%
Swatch Group AG.....	7,058	1,806,678	0.3%
Swiss Prime Site AG.....	16,975	1,577,791	0.3%
Other Securities.....		<u>17,048,515</u>	<u>2.6%</u>
<b>TOTAL SWITZERLAND.....</b>		<u>26,822,338</u>	<u>4.2%</u>
<b>TAIWAN — (4.9%)</b>			
Other Securities.....		<u>31,355,937</u>	<u>4.9%</u>
<b>THAILAND — (0.5%)</b>			
Other Securities.....		<u>3,531,841</u>	<u>0.6%</u>
<b>TURKEY — (0.3%)</b>			
Other Securities.....		<u>1,999,990</u>	<u>0.3%</u>
<b>UNITED ARAB EMIRATES — (0.6%)</b>			
Emaar Properties PJSC.....	1,185,965	2,160,572	0.4%
Other Securities.....		<u>1,737,151</u>	<u>0.2%</u>
<b>TOTAL UNITED ARAB EMIRATES.....</b>		<u>3,897,723</u>	<u>0.6%</u>
<b>UNITED KINGDOM — (9.6%)</b>			
Barratt Developments PLC.....	299,113	1,508,485	0.3%
Centrica PLC.....	1,480,134	2,833,415	0.5%
DS Smith PLC.....	416,595	1,444,946	0.2%
J Sainsbury PLC.....	531,830	1,663,999	0.3%
Kingfisher PLC.....	587,635	1,500,535	0.2%
* Marks & Spencer Group PLC.....	582,476	1,538,076	0.3%
Melrose Industries PLC.....	341,366	1,943,662	0.3%
Mondi PLC.....	131,945	2,134,276	0.3%
Taylor Wimpey PLC.....	1,024,526	1,383,768	0.2%
Other Securities.....		<u>45,648,568</u>	<u>7.1%</u>
<b>TOTAL UNITED KINGDOM.....</b>		<u>61,599,730</u>	<u>9.7%</u>
<b>UNITED STATES — (0.0%)</b>			
Other Securities.....		<u>114,385</u>	<u>0.0%</u>
<b>TOTAL COMMON STOCKS.....</b>		<u>631,866,231</u>	<u>99.2%</u>
<b>PREFERRED STOCKS — (0.4%)</b>			
<b>BRAZIL — (0.1%)</b>			
Other Securities.....		<u>967,328</u>	<u>0.1%</u>
<b>GERMANY — (0.3%)</b>			
Other Securities.....		<u>1,623,832</u>	<u>0.3%</u>
<b>INDIA — (0.0%)</b>			
Other Securities.....		<u>17,125</u>	<u>0.0%</u>

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

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
PHILIPPINES — (0.0%)			
Other Security.....		\$ 12,615	0.0%
TOTAL PREFERRED STOCKS.....		<u>2,620,900</u>	<u>0.4%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Security.....		<u>146</u>	<u>0.0%</u>
KUWAIT — (0.0%)			
Other Security.....		<u>293</u>	<u>0.0%</u>
SOUTH KOREA — (0.0%)			
Other Security.....		<u>1,499</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Securities.....		<u>2,506</u>	<u>0.0%</u>
THAILAND — (0.0%)			
Other Securities.....		<u>811</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS.....		<u>5,255</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$637,761,435).....		<u>634,492,386</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.5%)			
@§ The DFA Short Term Investment Fund.....	823,567	<u>9,526,204</u>	<u>1.5%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$647,287,728).....		<u>\$644,018,590</u>	<u>101.1%</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	—	\$ 31,216,487	\$ 10,574	\$ 31,227,061
Austria.....	\$ 46,920	3,414,051	—	3,460,971
Belgium.....	—	6,818,839	—	6,818,839
Brazil.....	7,337,414	226,795	—	7,564,209
Canada.....	50,464,305	6,597	—	50,470,902
Chile.....	—	725,807	—	725,807
China.....	807,358	38,676,919	389,033	39,873,310
Colombia.....	128,822	—	—	128,822
Denmark.....	—	12,552,952	—	12,552,952
Finland.....	—	10,820,237	—	10,820,237
France.....	—	25,229,735	—	25,229,735
Germany.....	75,405	32,214,848	—	32,290,253
Greece.....	—	725,653	—	725,653
Hong Kong.....	—	8,928,255	7,116	8,935,371
Hungary.....	—	237,153	—	237,153



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

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
India.....	\$ 163,117	\$ 37,997,862	\$ 74,372	\$ 38,235,351
Indonesia.....	—	3,665,970	10,334	3,676,304
Ireland.....	—	5,130,340	—	5,130,340
Israel.....	133,477	3,409,177	—	3,542,654
Italy.....	—	17,774,805	—	17,774,805
Japan.....	34,683	109,739,506	—	109,774,189
Kuwait.....	895,899	155,437	—	1,051,336
Malaysia.....	—	3,467,110	—	3,467,110
Mexico.....	4,305,438	25,026	—	4,330,464
Netherlands.....	572,539	12,313,008	—	12,885,547
New Zealand.....	—	1,535,150	—	1,535,150
Norway.....	—	4,145,993	—	4,145,993
Philippines.....	—	1,121,729	14,590	1,136,319
Poland.....	—	1,856,674	—	1,856,674
Portugal.....	—	2,101,975	—	2,101,975
Qatar.....	—	1,533,751	—	1,533,751
Saudi Arabia.....	37,824	7,527,575	—	7,565,399
Singapore.....	—	4,946,538	—	4,946,538
South Africa.....	520,345	4,126,835	—	4,647,180
South Korea.....	—	22,418,892	86,078	22,504,970
Spain.....	—	8,743,875	—	8,743,875
Sweden.....	9,947	10,887,141	—	10,897,088
Switzerland.....	—	26,822,338	—	26,822,338
Taiwan.....	—	31,333,950	21,987	31,355,937
Thailand.....	3,403,784	128,057	—	3,531,841
Turkey.....	—	1,999,990	—	1,999,990
United Arab Emirates.....	—	3,897,723	—	3,897,723
United Kingdom.....	224,798	61,285,076	89,856	61,599,730
United States.....	—	114,385	—	114,385
Preferred Stocks				
Brazil.....	953,400	13,928	—	967,328
Germany.....	—	1,623,832	—	1,623,832
India.....	—	17,125	—	17,125
Philippines.....	—	12,615	—	12,615
Rights/Warrants				
Brazil.....	—	146	—	146
Kuwait.....	—	293	—	293
South Korea.....	—	1,499	—	1,499
Taiwan.....	—	2,506	—	2,506
Thailand.....	—	811	—	811
Securities Lending Collateral.....	—	9,526,204	—	9,526,204
<b>TOTAL.....</b>	<b>\$70,115,475</b>	<b>\$573,199,175</b>	<b>\$703,940<sup>^</sup></b>	<b>\$644,018,590</b>

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**WORLD CORE EQUITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2023**

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.....	18,477,768	\$582,234,460
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	19,596,624	265,142,327
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	5,432,630	<u>110,391,050</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost \$703,063,672).....		<u>\$957,767,837</u>
TEMPORARY CASH INVESTMENTS — (0.0%)		
State Street Institutional U.S. Government Money Market Fund, 5.300% (Cost \$19,634).....	19,634	<u>19,634</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$703,083,306).....		<u>\$957,787,471</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$957,767,837	—	—	\$957,767,837
Temporary Cash Investments.....	19,634	—	—	19,634
TOTAL.....	\$957,787,471	—	—	\$957,787,471

See accompanying Notes to Financial Statements.

**SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Shares</u>	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)		
Investment in U.S. Core Equity 2 Portfolio of DFA Investment Dimensions Group, Inc.....	4,993,589	\$141,618,192
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	4,893,766	66,212,653
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.....	2,176,679	<u>44,230,108</u>
<b>TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES</b> (Cost \$162,022,421).....		<u><u>\$252,060,953</u></u>

As of October 31, 2023, Selectively Hedged Global Equity Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 533,749	NOK 5,885,000	Citibank, N.A.	11/20/23	\$ 6,650
USD 664,863	SGD 898,000	Citibank, N.A.	11/24/23	8,349
USD 8,996,801	HKD 70,275,000	Barclays Capital	12/15/23	9,404
USD 492,981	ILS 1,870,000	Citibank, N.A.	12/21/23	29,056
USD 3,772,882	AUD 5,918,000	State Street Bank and Trust	01/04/24	10,768
USD 4,010,187	CAD 5,494,000	Barclays Capital	01/05/24	43,629
GBP 348,000	USD 423,143	Citibank, N.A.	01/10/24	82
USD 8,086,150	GBP 6,557,000	State Street Bank and Trust	01/10/24	111,767
USD 13,932,501	JPY 2,058,450,000	State Street Bank and Trust	01/18/24	176,243
USD 1,490,715	SEK 16,415,000	Morgan Stanley and Co. International	01/23/24	14,227
USD 16,365,277	EUR 15,341,000	State Street Bank and Trust	01/23/24	69,243
<b>Total Appreciation</b>				<u><b>\$479,418</b></u>
SGD 43,000	USD 31,464	Citibank, N.A.	11/24/23	\$ (27)
HKD 3,388,000	USD 433,387	Societe Generale	12/15/23	(100)
ILS 238,000	USD 60,278	Citibank, N.A.	12/21/23	(1,233)
USD 178,704	NZD 307,000	Citibank, N.A.	01/03/24	(192)
USD 4,491,925	CHF 4,076,000	State Street Bank and Trust	01/03/24	(21,138)
USD 1,667,574	DKK 11,779,000	Bank of America Corp.	01/05/24	(8,709)
<b>Total (Depreciation)</b>				<u><b>\$ (31,399)</b></u>
<b>Total Appreciation (Depreciation)</b>				<u><u><b>\$448,019</b></u></u>

As of October 31, 2023, Selectively Hedged Global Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	15	12/15/23	\$3,382,220	\$3,159,188	\$(223,032)
<b>Total Futures Contracts.....</b>			<u><b>\$3,382,220</b></u>	<u><b>\$3,159,188</b></u>	<u><b>\$(223,032)</b></u>

**SELECTIVELY HEDGED GLOBAL EQUITY PORTFOLIO****CONTINUED**

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			<b>Total</b>
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	
Affiliated Investment Companies.....	\$252,060,953	—	—	\$252,060,953
Forward Currency Contracts**.....	—	\$448,019	—	448,019
Futures Contracts**.....	(223,032)	—	—	(223,032)
<b>TOTAL.....</b>	<b>\$251,837,921</b>	<b>\$448,019</b>	<b>—</b>	<b>\$252,285,940</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.

**EMERGING MARKETS PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company .....	\$4,328,301,659
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$4,328,301,659</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**EMERGING MARKETS SMALL CAP PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company.....	<u>\$3,805,864,909</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$3,805,864,909</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**EMERGING MARKETS VALUE PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund.....	\$9,992,907,595
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$9,992,907,595</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**EMERGING MARKETS CORE EQUITY PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.6%)			
BRAZIL — (4.1%)			
Petroleo Brasileiro SA.....	16,003,488	\$ 120,111,466	0.5%
Petroleo Brasileiro SA, Sponsored ADR.....	776,944	10,745,136	0.1%
Petroleo Brasileiro SA, Sponsored ADR.....	1,228,197	18,422,955	0.1%
Vale SA.....	8,549,367	117,004,282	0.5%
Other Securities.....		<u>672,303,654</u>	<u>2.9%</u>
TOTAL BRAZIL.....		<u>938,587,493</u>	<u>4.1%</u>
CAYMAN ISLANDS — (0.0%)			
Other Securities.....		<u>33,096</u>	<u>0.0%</u>
CHILE — (0.5%)			
Other Securities.....		<u>105,404,150</u>	<u>0.5%</u>
CHINA — (25.1%)			
* Alibaba Group Holding Ltd.....	27,674,300	284,908,936	1.3%
* Alibaba Group Holding Ltd., Sponsored ADR.....	1,585,411	130,859,824	0.6%
Bank of China Ltd., Class H.....	204,333,702	71,380,921	0.3%
# BYD Co. Ltd., Class H.....	2,014,800	61,270,279	0.3%
China Construction Bank Corp., Class H.....	279,316,302	157,969,543	0.7%
China Merchants Bank Co. Ltd., Class H.....	15,816,646	59,997,144	0.3%
China Resources Land Ltd.....	12,982,610	48,595,287	0.2%
Industrial & Commercial Bank of China Ltd., Class H....	180,119,725	86,321,387	0.4%
Kweichow Moutai Co. Ltd., Class A.....	194,074	44,695,953	0.2%
Lenovo Group Ltd.....	45,406,000	52,840,381	0.3%
NetEase, Inc.....	3,062,200	65,535,822	0.3%
* PDD Holdings, Inc., ADR.....	858,782	87,097,670	0.4%
PetroChina Co. Ltd., Class H.....	101,830,000	66,465,994	0.3%
Ping An Insurance Group Co. of China Ltd., Class H....	22,300,000	113,116,195	0.5%
Tencent Holdings Ltd.....	16,794,600	621,546,820	2.7%
# Yum China Holdings, Inc.....	1,120,797	58,909,090	0.3%
Other Securities.....		<u>3,795,206,002</u>	<u>16.2%</u>
TOTAL CHINA.....		<u>5,806,717,248</u>	<u>25.3%</u>
COLOMBIA — (0.1%)			
Other Securities.....		<u>26,796,497</u>	<u>0.1%</u>
CZECH REPUBLIC — (0.1%)			
Other Securities.....		<u>28,750,362</u>	<u>0.1%</u>
EGYPT — (0.0%)			
Other Securities.....		<u>6,922,670</u>	<u>0.0%</u>
GREECE — (0.4%)			
Other Securities.....		<u>97,445,204</u>	<u>0.4%</u>
HONG KONG — (0.0%)			
Other Securities.....		<u>227,930</u>	<u>0.0%</u>
HUNGARY — (0.2%)			
Other Securities.....		<u>44,775,534</u>	<u>0.2%</u>



**EMERGING MARKETS CORE EQUITY PORTFOLIO**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>INDIA — (18.5%)</b>			
Axis Bank Ltd.....	7,588,119	\$ 89,410,666	0.4%
Bajaj Finance Ltd.....	533,819	48,071,399	0.2%
Bharti Airtel Ltd.....	7,221,137	79,276,561	0.4%
HCL Technologies Ltd.....	2,961,027	45,399,690	0.2%
HDFC Bank Ltd.....	6,040,871	107,083,517	0.5%
ICICI Bank Ltd., Sponsored ADR.....	4,263,961	94,617,295	0.4%
Infosys Ltd.....	7,928,147	130,560,719	0.6%
ITC Ltd.....	9,888,606	50,907,941	0.2%
Larsen & Toubro Ltd.....	1,686,329	59,220,838	0.3%
Mahindra & Mahindra Ltd.....	2,821,605	49,632,471	0.2%
REC Ltd.....	12,894,190	44,599,791	0.2%
Reliance Industries Ltd.....	4,679,629	128,741,265	0.6%
Tata Consultancy Services Ltd.....	2,031,341	82,310,411	0.4%
Tata Motors Ltd.....	6,576,111	49,736,601	0.2%
Tata Steel Ltd.....	32,426,467	46,330,589	0.2%
Other Securities.....		<u>3,184,644,112</u>	<u>13.7%</u>
<b>TOTAL INDIA.....</b>		<u><b>4,290,543,866</b></u>	<u><b>18.7%</b></u>
<b>INDONESIA — (1.9%)</b>			
Bank Central Asia Tbk. PT.....	91,803,500	50,576,439	0.2%
Other Securities.....		<u>400,176,538</u>	<u>1.8%</u>
<b>TOTAL INDONESIA.....</b>		<u><b>450,752,977</b></u>	<u><b>2.0%</b></u>
<b>KUWAIT — (0.2%)</b>			
Other Securities.....		<u>46,281,613</u>	<u>0.2%</u>
<b>MALAYSIA — (1.6%)</b>			
Other Securities.....		<u>363,468,662</u>	<u>1.6%</u>
<b>MEXICO — (2.5%)</b>			
# America Movil SAB de CV, ADR.....	3,735,424	62,008,038	0.3%
Grupo Financiero Banorte SAB de CV, Class O.....	5,777,265	46,800,681	0.2%
Other Securities.....		<u>473,526,402</u>	<u>2.0%</u>
<b>TOTAL MEXICO.....</b>		<u><b>582,335,121</b></u>	<u><b>2.5%</b></u>
<b>PERU — (0.1%)</b>			
Other Securities.....		<u>17,863,753</u>	<u>0.1%</u>
<b>PHILIPPINES — (0.7%)</b>			
Other Securities.....		<u>163,781,996</u>	<u>0.7%</u>
<b>POLAND — (1.0%)</b>			
Other Securities.....		<u>237,118,464</u>	<u>1.0%</u>
<b>QATAR — (0.8%)</b>			
Qatar National Bank QPSC.....	12,536,387	51,296,916	0.2%
Other Securities.....		<u>125,290,170</u>	<u>0.6%</u>
<b>TOTAL QATAR.....</b>		<u><b>176,587,086</b></u>	<u><b>0.8%</b></u>
<b>SAUDI ARABIA — (3.8%)</b>			
Al Rajhi Bank.....	3,874,482	69,355,417	0.3%
Ω Saudi Arabian Oil Co.....	5,215,336	46,334,882	0.2%
Saudi Telecom Co.....	5,395,825	55,275,413	0.3%

**EMERGING MARKETS CORE EQUITY PORTFOLIO**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SAUDI ARABIA — (Continued)			
Other Securities.....		\$ 720,420,563	3.1%
TOTAL SAUDI ARABIA.....		<u>891,386,275</u>	<u>3.9%</u>
SOUTH AFRICA — (3.0%)			
Other Securities.....		<u>700,820,700</u>	<u>3.0%</u>
SOUTH KOREA — (11.5%)			
Hyundai Motor Co.....	422,266	53,198,806	0.3%
Kia Corp.....	1,141,175	65,196,953	0.3%
Samsung Electronics Co. Ltd.....	12,145,042	604,517,982	2.7%
SK Hynix, Inc.....	1,759,761	152,821,338	0.7%
Other Securities.....		<u>1,785,854,516</u>	<u>7.6%</u>
TOTAL SOUTH KOREA.....		<u>2,661,589,595</u>	<u>11.6%</u>
TAIWAN — (16.9%)			
Hon Hai Precision Industry Co. Ltd.....	20,357,403	60,761,017	0.3%
MediaTek, Inc.....	3,881,823	101,313,065	0.5%
Taiwan Semiconductor Manufacturing Co. Ltd.....	42,911,652	700,854,813	3.1%
Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	3,191,292	275,440,413	1.2%
#     United Microelectronics Corp.....	35,252,441	50,697,030	0.2%
Other Securities.....		<u>2,724,328,096</u>	<u>11.7%</u>
TOTAL TAIWAN.....		<u>3,913,394,434</u>	<u>17.0%</u>
THAILAND — (2.0%)			
Other Securities.....		<u>463,533,871</u>	<u>2.0%</u>
TURKEY — (1.2%)			
Other Securities.....		<u>286,909,372</u>	<u>1.2%</u>
UNITED ARAB EMIRATES — (1.3%)			
Other Securities.....		<u>308,277,672</u>	<u>1.3%</u>
UNITED KINGDOM — (0.1%)			
Other Security.....		<u>13,610,332</u>	<u>0.1%</u>
UNITED STATES — (0.0%)			
Other Securities.....		<u>5,644,989</u>	<u>0.0%</u>
TOTAL COMMON STOCKS.....		<u>22,629,560,962</u>	<u>98.4%</u>
MUTUAL FUNDS — (0.0%)			
UNITED STATES — (0.0%)			
Other Security.....		<u>109,474</u>	<u>0.0%</u>
TOTAL MUTUAL FUNDS.....		<u>109,474</u>	<u>0.0%</u>
PREFERRED STOCKS — (1.3%)			
BRAZIL — (1.3%)			
Petroleo Brasileiro SA , 10.467%.....	22,001,222	151,598,642	0.7%
Other Securities.....		<u>138,614,695</u>	<u>0.6%</u>
TOTAL BRAZIL.....		<u>290,213,337</u>	<u>1.3%</u>

## EMERGING MARKETS CORE EQUITY PORTFOLIO

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
CHILE — (0.0%)			
Other Securities.....		\$ 2,718,298	0.0%
COLOMBIA — (0.0%)			
Other Securities.....		3,804,182	0.0%
INDIA — (0.0%)			
Other Securities.....		267,533	0.0%
PHILIPPINES — (0.0%)			
Other Security.....		665,358	0.0%
TOTAL PREFERRED STOCKS.....		297,668,708	1.3%
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities.....		24,500	0.0%
KUWAIT — (0.0%)			
Other Security.....		775	0.0%
SOUTH KOREA — (0.0%)			
Other Securities.....		141,666	0.0%
TAIWAN — (0.0%)			
Other Securities.....		105,793	0.0%
THAILAND — (0.0%)			
Other Securities.....		20,317	0.0%
TOTAL RIGHTS/WARRANTS.....		293,051	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$19,005,141,952).....		22,927,632,195	
		<u>Value‡</u>	
SECURITIES LENDING COLLATERAL — (1.1%)			
@§ The DFA Short Term Investment Fund.....	21,283,394	246,185,020	1.1%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$19,251,331,013).....		\$23,173,817,215	100.8%

As of October 31, 2023, Emerging Markets Core Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	915	12/15/23	\$202,214,920	\$192,710,438	\$(9,504,482)
<b>Total Futures Contracts.....</b>			<u>\$202,214,920</u>	<u>\$192,710,438</u>	<u>\$(9,504,482)</u>

## EMERGING MARKETS CORE EQUITY PORTFOLIO

### CONTINUED

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
<b>Common Stocks</b>				
Brazil.....	\$ 932,482,219	\$ 6,105,274	—	\$ 938,587,493
Cayman Islands.....	30,593	2,503	—	33,096
Chile.....	24,227,424	81,176,726	—	105,404,150
China.....	532,515,881	5,260,167,919	\$ 14,033,448	5,806,717,248
Colombia.....	26,186,110	610,387	—	26,796,497
Czech Republic.....	—	28,750,362	—	28,750,362
Egypt.....	77,432	6,845,238	—	6,922,670
Greece.....	805,773	96,639,431	—	97,445,204
Hong Kong.....	—	166,495	61,435	227,930
Hungary.....	—	44,775,534	—	44,775,534
India.....	175,462,777	4,113,766,741	1,314,348	4,290,543,866
Indonesia.....	8,212,553	441,671,782	868,642	450,752,977
Kuwait.....	42,392,647	3,888,966	—	46,281,613
Malaysia.....	—	363,468,662	—	363,468,662
Mexico.....	579,812,088	2,523,033	—	582,335,121
Peru.....	17,863,753	—	—	17,863,753
Philippines.....	2,678,601	160,555,533	547,862	163,781,996
Poland.....	—	237,118,464	—	237,118,464
Qatar.....	—	176,587,086	—	176,587,086
Saudi Arabia.....	1,114,341	890,270,967	967	891,386,275
South Africa.....	68,587,146	632,233,554	—	700,820,700
South Korea.....	51,229,650	2,607,408,831	2,951,114	2,661,589,595
Taiwan.....	280,745,295	3,632,162,849	486,290	3,913,394,434
Thailand.....	430,140,100	33,393,771	—	463,533,871
Turkey.....	—	286,909,372	—	286,909,372
United Arab Emirates.....	—	308,277,672	—	308,277,672
United Kingdom.....	13,610,332	—	—	13,610,332
United States.....	—	5,644,989	—	5,644,989
<b>Preferred Stocks</b>				
Brazil.....	289,875,571	337,766	—	290,213,337
Chile.....	—	2,718,298	—	2,718,298
Colombia.....	3,804,182	—	—	3,804,182
India.....	—	267,533	—	267,533
Philippines.....	—	665,358	—	665,358
<b>Rights/Warrants</b>				
Brazil.....	—	24,500	—	24,500
Kuwait.....	—	775	—	775
South Korea.....	—	141,666	—	141,666
Taiwan.....	—	105,793	—	105,793
Thailand.....	—	20,317	—	20,317
Mutual Funds.....	109,474	—	—	109,474
Securities Lending Collateral.....	—	246,185,020	—	246,185,020
Futures Contracts**.....	(9,504,482)	—	—	(9,504,482)
<b>TOTAL.....</b>	<b>\$3,472,459,460</b>	<b>\$19,671,589,167</b>	<b>\$20,264,106<sup>^</sup></b>	<b>\$23,164,312,733</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**EMERGING MARKETS TARGETED VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (98.8%)</b>			
<b>BRAZIL — (3.8%)</b>			
		\$	
			0.3%
*Ω			0.3%
			0.2%
			0.3%
			0.3%
			2.5%
<b>TOTAL BRAZIL</b>		<b>8,448,646</b>	<b>3.9%</b>
<b>CHILE — (0.3%)</b>			
			0.3%
<b>CHINA — (21.2%)</b>			
			0.5%
			0.3%
Ω			0.3%
			0.3%
			0.3%
*			0.3%
*			0.4%
			18.9%
<b>TOTAL CHINA</b>		<b>46,672,873</b>	<b>21.3%</b>
<b>COLOMBIA — (0.0%)</b>			
			0.1%
<b>GREECE — (0.6%)</b>			
			0.6%
<b>INDIA — (21.3%)</b>			
			0.3%
			0.2%
			0.4%
			0.4%
#			0.3%
			0.2%
			0.3%
			0.3%
*			0.2%
			0.3%
			0.2%
			0.3%
			0.3%
			0.4%
			0.5%
			0.4%
			0.2%
*			0.2%
			16.3%
<b>TOTAL INDIA</b>		<b>46,987,416</b>	<b>21.4%</b>
<b>INDONESIA — (2.0%)</b>			
			2.0%

**EMERGING MARKETS TARGETED VALUE PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
KUWAIT — (0.6%)			
Other Securities.....		\$ 1,345,363	0.6%
MALAYSIA — (1.9%)			
Other Securities.....		4,105,943	1.9%
MEXICO — (2.4%)			
*     Cemex SAB de CV, Sponsored ADR.....	169,345	1,010,990	0.5%
Other Securities.....		4,233,718	1.9%
TOTAL MEXICO.....		5,244,708	2.4%
PHILIPPINES — (0.6%)			
Other Securities.....		1,295,574	0.6%
POLAND — (1.0%)			
Other Securities.....		2,274,911	1.0%
QATAR — (1.0%)			
Other Securities.....		2,245,183	1.0%
SAUDI ARABIA — (4.0%)			
Arab National Bank.....	120,200	761,826	0.4%
Etihad Etisalat Co.....	69,362	852,628	0.4%
Sahara International Petrochemical Co.....	66,578	573,464	0.3%
Yanbu National Petrochemical Co.....	48,903	494,266	0.2%
Other Securities.....		6,149,458	2.7%
TOTAL SAUDI ARABIA.....		8,831,642	4.0%
SOUTH AFRICA — (2.6%)			
Discovery Ltd.....	72,788	501,896	0.2%
Old Mutual Ltd.....	873,070	555,240	0.3%
Other Securities.....		4,629,362	2.1%
TOTAL SOUTH AFRICA.....		5,686,498	2.6%
SOUTH KOREA — (11.8%)			
DB Insurance Co. Ltd.....	8,646	562,499	0.3%
Other Securities.....		25,409,768	11.6%
TOTAL SOUTH KOREA.....		25,972,267	11.9%
TAIWAN — (17.6%)			
Acer, Inc.....	479,000	506,248	0.2%
AUO Corp.....	1,048,000	507,279	0.2%
Catcher Technology Co. Ltd.....	93,000	521,720	0.3%
Compal Electronics, Inc.....	784,000	681,950	0.3%
Innolux Corp.....	1,474,804	555,952	0.3%
*     Shin Kong Financial Holding Co. Ltd.....	2,479,698	666,166	0.3%
Synnex Technology International Corp.....	220,000	466,907	0.2%
Walsin Lihwa Corp.....	448,607	477,444	0.2%
WPG Holdings Ltd.....	295,000	652,784	0.3%
Other Securities.....		33,773,741	15.4%
TOTAL TAIWAN.....		38,810,191	17.7%

**EMERGING MARKETS TARGETED VALUE PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
THAILAND — (1.9%)			
Other Securities.....		\$ 4,161,249	1.9%
TURKEY — (1.6%)			
Other Securities.....		3,531,337	1.6%
UNITED ARAB EMIRATES — (2.6%)			
Abu Dhabi Commercial Bank PJSC.....	239,958	524,375	0.3%
Aldar Properties PJSC.....	383,104	542,688	0.3%
Dubai Islamic Bank PJSC.....	441,639	649,293	0.3%
Emaar Properties PJSC.....	1,176,208	2,142,796	1.0%
Other Securities.....		1,894,649	0.7%
TOTAL UNITED ARAB EMIRATES.....		5,753,801	2.6%
TOTAL COMMON STOCKS.....		217,866,079	99.4%
PREFERRED STOCKS — (0.4%)			
BRAZIL — (0.4%)			
Other Securities.....		865,306	0.4%
INDIA — (0.0%)			
Other Securities.....		13,032	0.0%
PHILIPPINES — (0.0%)			
Other Security.....		11,836	0.0%
TOTAL PREFERRED STOCKS.....		890,174	0.4%
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities.....		943	0.0%
KUWAIT — (0.0%)			
Other Security.....		441	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		993	0.0%
TAIWAN — (0.0%)			
Other Securities.....		2,163	0.0%
THAILAND — (0.0%)			
Other Securities.....		826	0.0%
TOTAL RIGHTS/WARRANTS.....		5,366	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$212,469,435).....		218,761,619	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (0.8%)			
@§ The DFA Short Term Investment Fund.....	149,200	1,725,801	0.8%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$214,195,239).....		\$220,487,420	100.6%

## EMERGING MARKETS TARGETED VALUE PORTFOLIO

### CONTINUED

As of October 31, 2023, Emerging Markets Targeted Value Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500® E-Mini Index.....	7	12/15/23	\$1,572,183	\$1,474,287	\$(97,896)
<b>Total Futures Contracts.....</b>			<b>\$1,572,183</b>	<b>\$1,474,287</b>	<b>\$(97,896)</b>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
<b>Common Stocks</b>				
Brazil.....	\$ 8,218,809	\$ 229,837	—	\$ 8,448,646
Chile.....	—	640,197	—	640,197
China.....	2,425,609	44,004,187	\$ 243,077	46,672,873
Colombia.....	113,840	—	—	113,840
Greece.....	—	1,259,830	—	1,259,830
India.....	848,412	46,090,802	48,202	46,987,416
Indonesia.....	—	4,470,820	13,790	4,484,610
Kuwait.....	1,074,442	270,921	—	1,345,363
Malaysia.....	—	4,105,943	—	4,105,943
Mexico.....	4,920,967	323,741	—	5,244,708
Philippines.....	—	1,283,488	12,086	1,295,574
Poland.....	—	2,274,911	—	2,274,911
Qatar.....	—	2,245,183	—	2,245,183
Saudi Arabia.....	16,457	8,815,185	—	8,831,642
South Africa.....	212,166	5,474,332	—	5,686,498
South Korea.....	12,141	25,872,434	87,692	25,972,267
Taiwan.....	—	38,806,829	3,362	38,810,191
Thailand.....	3,971,991	189,258	—	4,161,249
Turkey.....	—	3,531,337	—	3,531,337
United Arab Emirates.....	—	5,742,556	11,245	5,753,801
<b>Preferred Stocks</b>				
Brazil.....	853,869	11,437	—	865,306
India.....	—	13,032	—	13,032
Philippines.....	—	11,836	—	11,836
<b>Rights/Warrants</b>				
Brazil.....	—	943	—	943
Kuwait.....	—	441	—	441
South Korea.....	—	993	—	993
Taiwan.....	—	2,163	—	2,163
Thailand.....	—	826	—	826
Securities Lending Collateral.....	—	1,725,801	—	1,725,801
Futures Contracts**.....	(97,896)	—	—	(97,896)
<b>TOTAL.....</b>	<b>\$22,570,807</b>	<b>\$197,399,263</b>	<b>\$419,454<sup>^</sup></b>	<b>\$220,389,524</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.



**EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (97.2%)</b>			
<b>BRAZIL — (5.6%)</b>			
Petroleo Brasileiro SA.....	382,402	\$ 2,870,053	0.5%
Petroleo Brasileiro SA, Sponsored ADR.....	104,989	1,451,998	0.3%
Petroleo Brasileiro SA, Sponsored ADR.....	74,958	1,124,370	0.2%
Suzano SA.....	114,134	1,167,430	0.2%
Vale SA, Sponsored ADR, Class B.....	251,652	3,450,149	0.6%
Other Securities.....		<u>22,447,437</u>	<u>3.9%</u>
<b>TOTAL BRAZIL.....</b>		<u><b>32,511,437</b></u>	<u><b>5.7%</b></u>
<b>CAYMAN ISLANDS — (0.0%)</b>			
Other Security.....		<u>21,846</u>	<u>0.0%</u>
<b>CHILE — (0.7%)</b>			
Other Securities.....		<u>3,832,267</u>	<u>0.7%</u>
<b>COLOMBIA — (0.2%)</b>			
Other Securities.....		<u>890,316</u>	<u>0.2%</u>
<b>CZECH REPUBLIC — (0.2%)</b>			
Other Securities.....		<u>893,442</u>	<u>0.2%</u>
<b>EGYPT — (0.0%)</b>			
Other Securities.....		<u>169,772</u>	<u>0.0%</u>
<b>GREECE — (0.6%)</b>			
Other Securities.....		<u>3,644,073</u>	<u>0.6%</u>
<b>HUNGARY — (0.3%)</b>			
Other Securities.....		<u>1,765,039</u>	<u>0.3%</u>
<b>INDIA — (24.2%)</b>			
Axis Bank Ltd.....	259,269	3,054,962	0.6%
Bajaj Finance Ltd.....	17,281	1,556,186	0.3%
Bharti Airtel Ltd.....	246,721	2,708,603	0.5%
HCL Technologies Ltd.....	102,430	1,570,499	0.3%
HDFC Bank Ltd.....	260,411	4,616,176	0.8%
# ICICI Bank Ltd., Sponsored ADR.....	141,200	3,133,228	0.6%
Infosys Ltd.....	280,524	4,619,669	0.8%
ITC Ltd.....	317,242	1,633,207	0.3%
Kotak Mahindra Bank Ltd.....	72,441	1,511,406	0.3%
Larsen & Toubro Ltd.....	51,192	1,797,771	0.3%
Mahindra & Mahindra Ltd.....	111,067	1,953,686	0.4%
Ω Reliance Industries Ltd., GDR.....	44,787	2,445,370	0.4%
Tata Consultancy Services Ltd.....	52,184	2,114,508	0.4%
Tata Motors Ltd.....	197,038	1,490,243	0.3%
Tata Steel Ltd.....	1,088,156	1,554,746	0.3%
Other Securities.....		<u>103,653,408</u>	<u>17.8%</u>
<b>TOTAL INDIA.....</b>		<u><b>139,413,668</b></u>	<u><b>24.4%</b></u>
<b>INDONESIA — (2.7%)</b>			
Bank Central Asia Tbk. PT.....	3,191,500	1,758,263	0.3%
Bank Mandiri Persero Tbk. PT.....	3,999,500	1,428,830	0.3%
Bank Rakyat Indonesia Persero Tbk. PT.....	4,429,700	1,385,096	0.3%

**EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDONESIA — (Continued)			
Other Securities.....		\$11,135,146	1.9%
TOTAL INDONESIA.....		<u>15,707,335</u>	<u>2.8%</u>
KUWAIT — (0.7%)			
Other Securities.....		<u>4,309,436</u>	<u>0.8%</u>
MALAYSIA — (2.1%)			
Other Securities.....		<u>12,132,182</u>	<u>2.1%</u>
MEXICO — (3.0%)			
#    America Movil SAB de CV, ADR.....	100,860	1,674,276	0.3%
Grupo Financiero Banorte SAB de CV, Class O.....	236,960	1,919,575	0.3%
Other Securities.....		<u>13,648,019</u>	<u>2.4%</u>
TOTAL MEXICO.....		<u>17,241,870</u>	<u>3.0%</u>
PERU — (0.1%)			
Other Securities.....		<u>269,554</u>	<u>0.0%</u>
PHILIPPINES — (0.8%)			
Other Securities.....		<u>4,679,876</u>	<u>0.8%</u>
POLAND — (1.4%)			
Other Securities.....		<u>8,096,092</u>	<u>1.4%</u>
QATAR — (1.2%)			
Qatar National Bank QPSC.....	405,892	1,660,846	0.3%
Other Securities.....		<u>5,233,415</u>	<u>0.9%</u>
TOTAL QATAR.....		<u>6,894,261</u>	<u>1.2%</u>
SAUDI ARABIA — (5.0%)			
Al Rajhi Bank.....	122,103	2,185,713	0.4%
Ω    Saudi Arabian Oil Co.....	167,293	1,486,290	0.3%
Saudi National Bank.....	157,643	1,410,612	0.3%
Saudi Telecom Co.....	201,156	2,060,664	0.4%
Other Securities.....		<u>21,975,089</u>	<u>3.7%</u>
TOTAL SAUDI ARABIA.....		<u>29,118,368</u>	<u>5.1%</u>
SOUTH AFRICA — (3.9%)			
FirstRand Ltd.....	428,942	1,414,091	0.3%
Gold Fields Ltd., Sponsored ADR.....	92,937	1,210,040	0.2%
Other Securities.....		<u>19,630,984</u>	<u>3.4%</u>
TOTAL SOUTH AFRICA.....		<u>22,255,115</u>	<u>3.9%</u>
SOUTH KOREA — (15.6%)			
Hyundai Motor Co.....	18,211	2,294,297	0.4%
KB Financial Group, Inc.....	43,194	1,646,479	0.3%
Kia Corp.....	34,884	1,992,973	0.4%
LG Electronics, Inc.....	17,788	1,319,567	0.3%
POSCO Holdings, Inc.....	3,823	1,170,317	0.2%
Samsung Electronics Co. Ltd.....	304,870	15,174,867	2.7%
Samsung Electronics Co. Ltd., GDR.....	4,189	5,219,494	0.9%
SK Hynix, Inc.....	58,019	5,038,492	0.9%

**EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (Continued)			
Other Securities.....		\$ 56,157,926	9.7%
TOTAL SOUTH KOREA.....		<u>90,014,412</u>	<u>15.8%</u>
TAIWAN — (22.3%)			
ASE Technology Holding Co. Ltd.....	343,000	1,200,836	0.2%
CTBC Financial Holding Co. Ltd.....	1,976,000	1,488,132	0.3%
Hon Hai Precision Industry Co. Ltd.....	1,041,000	3,107,087	0.6%
MediaTek, Inc.....	115,000	3,001,426	0.5%
Taiwan Semiconductor Manufacturing Co. Ltd.....	1,681,000	27,454,943	4.8%
Uni-President Enterprises Corp.....	571,000	1,197,928	0.2%
United Microelectronics Corp.....	882,000	1,268,417	0.2%
Other Securities.....		<u>90,250,784</u>	<u>15.8%</u>
TOTAL TAIWAN.....		<u>128,969,553</u>	<u>22.6%</u>
THAILAND — (2.6%)			
Other Securities.....		<u>14,904,905</u>	<u>2.6%</u>
TURKEY — (1.7%)			
Other Securities.....		<u>9,826,136</u>	<u>1.7%</u>
UNITED ARAB EMIRATES — (2.2%)			
Emaar Properties PJSC.....	849,753	1,548,066	0.3%
Emirates Telecommunications Group Co. PJSC.....	249,357	1,253,260	0.2%
Other Securities.....		<u>10,044,706</u>	<u>1.8%</u>
TOTAL UNITED ARAB EMIRATES.....		<u>12,846,032</u>	<u>2.3%</u>
UNITED KINGDOM — (0.1%)			
Other Security.....		<u>642,347</u>	<u>0.1%</u>
TOTAL COMMON STOCKS.....		<u>561,049,334</u>	<u>98.3%</u>
PREFERRED STOCKS — (1.4%)			
BRAZIL — (1.4%)			
Itau Unibanco Holding SA , 5.576%.....	269,200	1,432,031	0.3%
Petroleo Brasileiro SA , 10.467%.....	483,114	3,328,880	0.6%
Other Securities.....		<u>3,203,761</u>	<u>0.5%</u>
TOTAL BRAZIL.....		<u>7,964,672</u>	<u>1.4%</u>
CHILE — (0.0%)			
Other Securities.....		<u>57,265</u>	<u>0.0%</u>
COLOMBIA — (0.0%)			
Other Securities.....		<u>78,728</u>	<u>0.0%</u>
INDIA — (0.0%)			
Other Securities.....		<u>21,826</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>8,122,491</u>	<u>1.4%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities.....		<u>1,359</u>	<u>0.0%</u>

**EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
KUWAIT — (0.0%)			
Other Security.....		\$ 342	0.0%
MALAYSIA — (0.0%)			
Other Security.....		1,004	0.0%
SOUTH KOREA — (0.0%)			
Other Securities.....		6,316	0.0%
TAIWAN — (0.0%)			
Other Securities.....		3,059	0.0%
THAILAND — (0.0%)			
Other Securities.....		648	0.0%
TOTAL RIGHTS/WARRANTS.....		12,728	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$591,526,785).....		569,184,553	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.4%)			
@§ The DFA Short Term Investment Fund.....	691,668	8,000,521	1.4%
TOTAL INVESTMENTS—(100.0%) (Cost \$599,527,308).....		<u>\$577,185,074</u>	<u>101.1%</u>

Summary of the Portfolio's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$32,050,220	\$ 461,217	—	\$ 32,511,437
Cayman Islands.....	—	21,846	—	21,846
Chile.....	770,549	3,061,718	—	3,832,267
Colombia.....	887,014	3,302	—	890,316
Czech Republic.....	—	893,442	—	893,442
Egypt.....	150,029	19,743	—	169,772
Greece.....	40,491	3,603,582	—	3,644,073
Hungary.....	—	1,765,039	—	1,765,039
India.....	8,617,790	130,775,265	\$ 20,613	139,413,668
Indonesia.....	—	15,682,280	25,055	15,707,335
Kuwait.....	3,877,861	431,575	—	4,309,436
Malaysia.....	—	12,132,182	—	12,132,182
Mexico.....	17,241,870	—	—	17,241,870
Peru.....	269,554	—	—	269,554
Philippines.....	151,867	4,528,009	—	4,679,876
Poland.....	—	8,096,092	—	8,096,092
Qatar.....	—	6,894,261	—	6,894,261
Saudi Arabia.....	22,305	29,096,063	—	29,118,368
South Africa.....	1,960,214	20,294,901	—	22,255,115
South Korea.....	5,364,527	84,563,684	86,201	90,014,412
Taiwan.....	689,170	128,280,383	—	128,969,553
Thailand.....	13,684,287	1,220,618	—	14,904,905

**EMERGING MARKETS EX CHINA CORE EQUITY PORTFOLIO**  
**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Turkey.....	—	\$ 9,826,136	—	\$ 9,826,136
United Arab Emirates.....	—	12,846,032	—	12,846,032
United Kingdom.....	\$ 642,347	—	—	642,347
Preferred Stocks				
Brazil.....	7,947,216	17,456	—	7,964,672
Chile.....	—	57,265	—	57,265
Colombia.....	78,728	—	—	78,728
India.....	—	21,826	—	21,826
Rights/Warrants				
Brazil.....	—	1,359	—	1,359
Kuwait.....	—	342	—	342
Malaysia.....	—	1,004	—	1,004
South Korea.....	—	6,316	—	6,316
Taiwan.....	—	3,059	—	3,059
Thailand.....	—	648	—	648
Securities Lending Collateral.....	—	8,000,521	—	8,000,521
<b>TOTAL.....</b>	<b>\$94,446,039</b>	<b>\$482,607,166</b>	<b>\$131,869<sup>^</sup></b>	<b>\$577,185,074</b>

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	Large Cap International Portfolio*	International Core Equity Portfolio*	Global Small Company Portfolio	International Small Company Portfolio
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	—	—	\$ 73,816	\$ 9,948,272
Investment Securities at Value (including \$256,919, \$1,270,656, \$0 and \$0 of securities on loan, respectively).....	\$ 5,042,238	\$ 27,008,976	—	—
Temporary Cash Investments at Value & Cost.....	—	—	—	92,142
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$217,967, \$1,012,942, \$0 and \$0, respectively).....	217,964	1,012,941	—	—
Segregated Cash for Futures Contracts.....	2,509	10,931	—	4,827
Foreign Currencies at Value.....	40,347	211,573	—	—
Cash.....	10,359	7,303	—	—
Receivables:				
Investment Securities Sold.....	6,019	57,437	—	—
Dividends, Interest and Tax Reclaims.....	25,418	140,068	—	375
Securities Lending Income.....	134	1,115	—	—
Fund Shares Sold.....	4,170	10,397	—	11,467
Futures Margin Variation.....	297	1,293	—	571
Prepaid Expenses and Other Assets.....	20	104	3	55
Total Assets.....	5,349,475	28,462,138	73,819	10,057,709
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	218,056	1,013,399	—	—
Investment Securities Purchased.....	5,687	34,779	—	—
Fund Shares Redeemed.....	6,407	38,297	188	9,552
Due to Advisor.....	617	4,735	6	2,134
Line of Credit.....	—	—	22	—
Unrealized Loss on Foreign Currency Contracts.....	—	9	—	—
Accrued Expenses and Other Liabilities.....	241	1,566	4	536
Total Liabilities.....	231,008	1,092,785	220	12,222
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS</b> .....	\$ 5,118,467	\$ 27,369,353	\$ 73,599	\$ 10,045,487
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$5,118,467; \$27,369,353; \$73,599 and \$10,045,487 and shares outstanding of 219,268,022, 2,022,229,995, 5,830,672 and 594,310,368, respectively, \$0.01 Par Value (1).....	\$ 23.34	\$ 13.53	\$ 12.62	\$ 16.90
(1) NUMBER OF SHARES AUTHORIZED.....	1,500,000,000	7,000,000,000	100,000,000	3,000,000,000
Investments in Affiliated Investment Companies at Cost.....	\$ —	\$ —	\$ 69,951	N/A
Investment Securities at Cost.....	\$ 3,791,649	\$ 23,867,276	N/A	N/A
Foreign Currencies at Cost.....	\$ 41,037	\$ 218,734	\$ —	\$ —
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 4,408,084	\$ 25,355,756	\$ 69,724	\$ 10,224,340
Total Distributable Earnings (Loss).....	710,383	2,013,597	3,875	(178,853)
<b>NET ASSETS</b> .....	\$ 5,118,467	\$ 27,369,353	\$ 73,599	\$ 10,045,487

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	Japanese Small Company Portfolio	Asia Pacific Small Company Portfolio	United Kingdom Small Company Portfolio	Continental Small Company Portfolio
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value...	\$ 248,690	\$ 163,249	\$ 18,698	\$ 657,058
Receivables:				
Fund Shares Sold.....	1	6	—	130
Prepaid Expenses and Other Assets .....	8	8	8	8
Total Assets.....	248,699	163,263	18,706	657,196
<b>LIABILITIES:</b>				
Payables:				
Fund Shares Redeemed.....	9	—	—	10
Due to Advisor.....	53	36	4	141
Accrued Expenses and Other Liabilities.....	17	15	4	25
Total Liabilities.....	79	51	8	176
<b>COMMITMENTS AND CONTINGENT LIABILITIES</b>				
<b>(NOTE C)</b>				
<b>NET ASSETS</b> .....	\$ 248,620	\$ 163,212	\$ 18,698	\$ 657,020
<b>NET ASSET VALUE, OFFERING AND REDEMPTION</b>				
<b>PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$248,620; \$163,212; \$18,698 and \$657,020 and shares outstanding of 11,861,008, 10,267,489, 883,384 and 25,582,571, respectively, \$0.01 Par Value (1).....	\$ 20.96	\$ 15.90	\$ 21.17	\$ 25.68
(1) NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	1,000,000,000	1,000,000,000
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 237,905	\$ 234,785	\$ 24,309	\$ 656,584
Total Distributable Earnings (Loss).....	10,715	(71,573)	(5,611)	436
<b>NET ASSETS</b> .....	\$ 248,620	\$ 163,212	\$ 18,698	\$ 657,020

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	DFA International Real Estate Securities Portfolio*	DFA Global Real Estate Securities Portfolio*	DFA International Small Cap Value Portfolio*	International Vector Equity Portfolio*
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	—	\$ 2,059,809	—	—
Investment Securities at Value (including \$137,830, \$331,552, \$232,321 and \$158,979 of securities on loan, respectively).....	\$ 3,456,242	4,604,254	\$ 9,859,260	\$ 2,984,277
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$93,950, \$339,955, \$166,249 and \$123,580, respectively).....	93,949	339,950	166,249	123,579
Segregated Cash for Futures Contracts.....	1,434	—	5,458	1,288
Foreign Currencies at Value.....	19,299	—	92,379	11,340
Cash.....	3,718	5,159	1,187	1,155
Receivables:				
Investment Securities Sold.....	13,901	—	18,901	22,082
Dividends, Interest and Tax Reclaims.....	21,396	2,963	69,128	16,443
Securities Lending Income.....	135	51	305	161
Fund Shares Sold.....	904	11,657	3,387	1,502
Futures Margin Variation.....	170	—	587	—
Unrealized Gain on Foreign Currency Contracts.....	43	—	—	33
Prepaid Expenses and Other Assets.....	7	41	25	18
Total Assets.....	3,611,198	7,023,884	10,216,866	3,161,878
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	94,116	339,940	166,247	123,605
Investment Securities Purchased.....	—	—	—	3,593
Fund Shares Redeemed.....	2,215	21,083	4,613	1,447
Due to Advisor.....	744	631	3,350	786
Futures Margin Variation.....	—	—	—	102
Unrealized Loss on Foreign Currency Contracts.....	2	—	—	—
Accrued Expenses and Other Liabilities.....	78	349	959	210
Total Liabilities.....	97,155	362,003	175,169	129,743
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS</b> .....	\$ 3,514,043	\$ 6,661,881	\$ 10,041,697	\$ 3,032,135
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$3,514,043; \$6,661,881; \$10,041,697 and \$3,032,135 and shares outstanding of 1,079,224,697, 760,796,605, 523,022,498 and 255,460,315, respectively, \$0.01 Par Value (1)...	\$ 3.26	\$ 8.76	\$ 19.20	\$ 11.87
(1) NUMBER OF SHARES AUTHORIZED.....	4,000,000,000	3,000,000,000	4,600,000,000	1,500,000,000
Investments in Affiliated Investment Companies at Cost.....	\$ —	\$ 2,908,854	\$ —	\$ —
Investment Securities at Cost.....	\$ 4,290,933	\$ 4,766,667	\$ 9,132,542	\$ 2,577,516
Foreign Currencies at Cost.....	\$ 19,306	\$ —	\$ 93,872	\$ 11,440
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 5,594,150	\$ 7,775,325	\$ 9,321,356	\$ 2,677,716
Total Distributable Earnings (Loss).....	(2,080,107)	(1,113,444)	720,341	354,419
<b>NET ASSETS</b> .....	\$ 3,514,043	\$ 6,661,881	\$ 10,041,697	\$ 3,032,135

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

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	<b>International High Relative Profitability Portfolio*</b>	<b>World ex U.S. Value Portfolio</b>	<b>World ex U.S. Core Equity Portfolio*</b>	<b>World ex U.S. Targeted Value Portfolio*</b>
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	—	\$ 241,290	—	—
Investment Securities at Value (including \$85,885, \$0, \$144,307 and \$16,973 of securities on loan, respectively).....	\$ 1,458,317	—	\$ 3,305,068	\$ 634,492
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$74,950, \$0, \$97,754 and \$9,526, respectively).....	74,949	—	97,753	9,526
Segregated Cash for Futures Contracts.....	381	—	1,478	—
Foreign Currencies at Value.....	2,739	—	21,908	412
Cash.....	4,778	112	11,192	—
Receivables:				
Investment Securities Sold.....	832	—	6,870	2,270
Dividends, Interest and Tax Reclaims.....	6,314	—	13,676	3,168
Securities Lending Income.....	40	—	197	34
Fund Shares Sold.....	2,086	326	1,173	88
Futures Margin Variation.....	—	—	175	—
Prepaid Expenses and Other Assets.....	16	15	13	32
Total Assets.....	<u>1,550,452</u>	<u>241,743</u>	<u>3,459,503</u>	<u>650,022</u>
<b>LIABILITIES:</b>				
Payables:				
Due to Custodian.....	—	—	—	12
Upon Return of Securities Loaned.....	74,978	—	97,824	9,527
Investment Securities Purchased.....	—	—	6,120	3
Fund Shares Redeemed.....	1,440	22	1,273	665
Due to Advisor.....	318	28	726	221
Line of Credit.....	—	—	—	699
Futures Margin Variation.....	103	—	—	—
Unrealized Loss on Foreign Currency Contracts.....	—	—	1	—
Deferred Taxes Payable.....	—	—	9,554	1,553
Accrued Expenses and Other Liabilities.....	135	8	296	88
Total Liabilities.....	<u>76,974</u>	<u>58</u>	<u>115,794</u>	<u>12,768</u>
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS</b> .....	<u>\$ 1,473,478</u>	<u>\$ 241,685</u>	<u>\$ 3,343,709</u>	<u>\$ 637,254</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$1,473,478; \$241,685; \$3,343,709 and \$637,254 and shares outstanding of 131,532,452, 21,311,644, 292,165,040 and 51,420,059, respectively, \$0.01 Par Value (1).....	<u>\$ 11.20</u>	<u>\$ 11.34</u>	<u>\$ 11.44</u>	<u>\$ 12.39</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>500,000,000</u>	<u>1,000,000,000</u>	<u>1,500,000,000</u>	<u>1,000,000,000</u>
Investments in Affiliated Investment Companies at Cost.....	\$ —	\$ 215,999	\$ —	\$ —
Investment Securities at Cost.....	\$ 1,300,906	N/A	\$ 2,998,790	\$ 637,761
Foreign Currencies at Cost.....	\$ 2,741	\$ —	\$ 21,973	\$ 414
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 1,390,984	\$ 228,597	\$ 3,141,898	\$ 665,494
Total Distributable Earnings (Loss).....	82,494	13,088	201,811	(28,240)
<b>NET ASSETS</b> .....	<u>\$ 1,473,478</u>	<u>\$ 241,685</u>	<u>\$ 3,343,709</u>	<u>\$ 637,254</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	World Core Equity Portfolio	Selectively Hedged Global Equity Portfolio	Emerging Markets Portfolio	Emerging Markets Small Cap Portfolio
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value...	\$ 957,768	\$ 252,061	\$ 4,328,302	\$ 3,805,865
Temporary Cash Investments at Value & Cost.....	20	—	—	—
Segregated Cash for Futures Contracts.....	—	168	—	—
Cash .....	—	2,697	—	—
Receivables:				
Investment Securities/Affiliated Investment Companies Sold.....	10,119	—	—	—
Dividends and Interest.....	1	—	—	—
Fund Shares Sold.....	1,072	9	1,952	876
Futures Margin Variation.....	—	20	—	—
Unrealized Gain on Forward Currency Contracts.....	—	479	—	—
Prepaid Expenses and Other Assets .....	6	17	13	37
Total Assets.....	968,986	255,451	4,330,267	3,806,778
<b>LIABILITIES:</b>				
Payables:				
Investment Securities/Affiliated Investment Companies Purchased .....	—	36	—	—
Fund Shares Redeemed.....	11,194	35	2,286	1,440
Due to Advisor.....	33	9	713	1,056
Unrealized Loss on Forward Currency Contracts.....	—	31	—	—
Accrued Expenses and Other Liabilities.....	27	10	203	163
Total Liabilities.....	11,254	121	3,202	2,659
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS.....</b>	<b>\$ 957,732</b>	<b>\$ 255,330</b>	<b>\$ 4,327,065</b>	<b>\$ 3,804,119</b>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$957,732; \$255,330; \$4,327,065 and \$3,804,119 and shares outstanding of 49,499,528, 14,106,185, 173,486,946 and 183,879,955, respectively, \$0.01 Par Value (1).....	<b>\$ 19.35</b>	<b>\$ 18.10</b>	<b>\$ 24.94</b>	<b>\$ 20.69</b>
(1) NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	1,500,000,000	1,500,000,000
Investments in Affiliated Investment Companies at Cost....	\$ 703,064	\$ 162,022	N/A	N/A
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 721,135	\$ 154,784	\$ 3,130,935	\$ 3,617,019
Total Distributable Earnings (Loss).....	236,597	100,546	1,196,130	187,100
<b>NET ASSETS.....</b>	<b>\$ 957,732</b>	<b>\$ 255,330</b>	<b>\$ 4,327,065</b>	<b>\$ 3,804,119</b>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	Emerging Markets Value Portfolio	Emerging Markets Core Equity Portfolio*	Emerging Markets Targeted Value Portfolio*	Emerging Markets ex China Core Equity Portfolio*
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	\$ 9,992,908	—	—	—
Investment Securities at Value (including \$0, \$1,065,551, \$6,083 and \$14,321 of securities on loan, respectively).....	—	\$ 22,927,632	\$ 218,762	\$ 569,184
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$246,189, \$1,726 and \$8,001, respectively).....	—	246,185	1,726	8,001
Segregated Cash for Futures Contracts.....	—	10,248	78	—
Foreign Currencies at Value.....	—	182,977	1,662	1,878
Cash.....	—	37,281	779	2,286
Receivables:				
Investment Securities/Affiliated Investment Companies Sold.....	—	35,244	697	127
Dividends and Interest.....	—	34,390	135	812
Securities Lending Income.....	—	3,430	19	29
Fund Shares Sold.....	3,489	13,749	157	4,320
Futures Margin Variation.....	—	1,212	9	—
Unrealized Gain on Foreign Currency Contracts.....	—	34	—	—
Prepaid Expenses and Other Assets.....	74	83	16	19
Total Assets.....	<u>9,996,471</u>	<u>23,492,465</u>	<u>224,040</u>	<u>586,656</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	—	246,300	1,727	8,001
Investment Securities/Affiliated Investment Companies Purchased.....	—	22,404	832	666
Fund Shares Redeemed.....	56,681	23,849	120	4,653
Due to Advisor.....	2,439	6,601	99	137
Unrealized Loss on Foreign Currency Contracts.....	—	9	—	—
Deferred Taxes Payable.....	—	195,351	2,027	1,977
Accrued Expenses and Other Liabilities.....	517	3,024	57	132
Total Liabilities.....	<u>59,637</u>	<u>497,538</u>	<u>4,862</u>	<u>15,566</u>
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS</b> .....	<u>\$ 9,936,834</u>	<u>\$ 22,994,927</u>	<u>\$ 219,178</u>	<u>\$ 571,090</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>				
Institutional Class Shares — based on net assets of \$9,936,834; \$22,994,927; \$219,178 and \$571,090 and shares outstanding of 370,861,647, 1,131,476,271, 21,350,566 and 66,285,481, respectively, \$0.01 Par Value (1).....	<u>\$ 26.79</u>	<u>\$ 20.32</u>	<u>\$ 10.27</u>	<u>\$ 8.62</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>3,000,000,000</u>	<u>5,000,000,000</u>	<u>500,000,000</u>	<u>500,000,000</u>
Investment Securities at Cost.....	<u>N/A</u>	<u>\$ 19,005,142</u>	<u>\$ 212,469</u>	<u>\$ 591,527</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 183,421</u>	<u>\$ 1,666</u>	<u>\$ 1,880</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 10,723,389	\$ 21,856,831	\$ 208,585	\$ 624,222
Total Distributable Earnings (Loss).....	(786,555)	1,138,096	10,593	(53,132)
<b>NET ASSETS</b> .....	<u>\$ 9,936,834</u>	<u>\$ 22,994,927</u>	<u>\$ 219,178</u>	<u>\$ 571,090</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2023**

**(Amounts in thousands)**

	Large Cap International Portfolio <sup>#</sup>	International Core Equity Portfolio <sup>#</sup>	Global Small Company Portfolio <sup>*</sup>	International Small Company Portfolio <sup>*</sup>
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$114 and \$31,846, respectively).....	—	—	\$ 1,096	\$ 336,842
Interest.....	—	—	2	260
Income from Securities Lending, Net.....	—	—	58	10,462
Expenses Allocated from Affiliated Investment Companies.....	—	—	(55)	(12,187)
Income Distributions Received from Affiliated Investment Companies.....	—	—	633	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	—	1,734	335,377
<b>Fund Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$16,247, \$94,040, \$0 and \$0, respectively).....	\$176,835	\$ 997,022	—	—
Income from Securities Lending, Net.....	2,606	18,896	—	—
Total Fund Investment Income.....	179,441	1,015,918	—	—
<b>Fund Expenses</b>				
Investment Management Fees.....	7,649	58,999	304	26,478
Accounting & Transfer Agent Fees.....	930	5,326	19	1,474
Custodian Fees.....	265	1,486	—	—
Filing Fees.....	82	371	18	150
Shareholders' Reports.....	120	577	8	780
Directors'/Trustees' Fees & Expenses.....	41	220	1	78
Professional Fees.....	146	737	1	101
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	6	—
Other.....	187	1,104	3	176
Total Fund Expenses.....	9,420	68,820	360	29,237
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	194	—
Fees Paid Indirectly (Note C).....	286	—	—	—
Net Expenses.....	9,134	68,820	166	29,237
<b>Net Investment Income (Loss).....</b>	<b>170,307</b>	<b>947,098</b>	<b>1,568</b>	<b>306,140</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Capital Gain Distributions Received from Investment Securities.....	—	—	1,919	—
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(69,911)	(162,570)	—	—
Affiliated Investment Companies Shares Sold.....	13	120	(937)	—
Transactions Allocated from Affiliated Investment Company**.....	—	—	(481)	(124,598)
Futures.....	8,432	32,560	—	11,496
Foreign Currency Transactions.....	91	(2,848)	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	582,750	2,887,117	—	—
Affiliated Investment Companies Shares.....	91	607	(3,170)	—
Transactions Allocated from Affiliated Investment Company.....	—	—	3,483	818,605
Futures.....	(3,575)	(19,076)	—	(4,080)
Translation of Foreign Currency-Denominated Amounts.....	934	7,274	—	—
<b>Net Realized and Unrealized Gain (Loss).....</b>	<b>518,825</b>	<b>2,743,184</b>	<b>814</b>	<b>701,423</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<b>\$689,132</b>	<b>\$3,690,282</b>	<b>\$ 2,382</b>	<b>\$1,007,563</b>

\*\* Net of foreign capital gain taxes withheld of \$0, \$0, \$20 and \$0, respectively.

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2023**

**(Amounts in thousands)**

	Japanese Small Company Portfolio*	Asia Pacific Small Company Portfolio*	United Kingdom Small Company Portfolio*	Continental Small Company Portfolio*
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$762, \$115, \$5 and \$3,082, respectively).....	\$ 6,857	\$ 9,237	\$ 839	\$22,905
Interest.....	6	—	—	22
Income from Securities Lending, Net.....	190	535	5	726
Expenses Allocated from Affiliated Investment Companies.....	<u>(302)</u>	<u>(258)</u>	<u>(24)</u>	<u>(849)</u>
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>6,751</u>	<u>9,514</u>	<u>820</u>	<u>22,804</u>
<b>Fund Expenses</b>				
Investment Management Fees.....	905	764	74	2,532
Accounting & Transfer Agent Fees.....	45	44	5	145
Filing Fees.....	21	19	17	20
Shareholders' Reports.....	10	8	6	10
Directors'/Trustees' Fees & Expenses.....	2	1	—	5
Professional Fees.....	3	1	—	7
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	—	1
Other.....	<u>2</u>	<u>4</u>	<u>1</u>	<u>5</u>
Total Fund Expenses.....	<u>988</u>	<u>841</u>	<u>103</u>	<u>2,725</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	<u>259</u>	<u>218</u>	<u>21</u>	<u>724</u>
Net Expenses.....	<u>729</u>	<u>623</u>	<u>82</u>	<u>2,001</u>
<b>Net Investment Income (Loss)</b> .....	<u>6,022</u>	<u>8,891</u>	<u>738</u>	<u>20,803</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Transactions Allocated from Affiliated Investment Company**.....	6,571	(14,428)	(1,041)	(6,379)
Change in Unrealized Appreciation (Depreciation) of:				
Transactions Allocated from Affiliated Investment Company.....	<u>32,438</u>	<u>11,518</u>	<u>2,081</u>	<u>59,050</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>39,009</u>	<u>(2,910)</u>	<u>1,040</u>	<u>52,671</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....				
	<u>\$45,031</u>	<u>\$ 5,981</u>	<u>\$ 1,778</u>	<u>\$73,474</u>

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

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2023**

**(Amounts in thousands)**

	<b>DFA International Real Estate Securities Portfolio<sup>#</sup></b>	<b>DFA Global Real Estate Securities Portfolio<sup>#</sup></b>	<b>DFA International Small Cap Value Portfolio<sup>#</sup></b>	<b>International Vector Equity Portfolio<sup>#</sup></b>
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Income Distributions Received from Affiliated Investment Companies	—	\$ 5,372	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies	—	5,372	—	—
<b>Fund Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$25,986, \$0, \$40,694 and \$12,037, respectively)	\$ 199,200	169,929	\$ 402,124	\$111,175
Income from Securities Lending, Net	3,144	386	4,509	2,588
Total Fund Investment Income	202,344	170,315	406,633	113,763
<b>Fund Expenses</b>				
Investment Management Fees	10,641	15,045	42,001	9,661
Accounting & Transfer Agent Fees	482	1,273	1,802	671
Custodian Fees	311	36	1,130	231
Filing Fees	53	126	148	112
Shareholders' Reports	74	316	251	78
Directors'/Trustees' Fees & Expenses	35	61	81	24
Professional Fees	116	67	341	87
Other	188	134	375	112
Total Fund Expenses	11,900	17,058	46,129	10,976
Fees Waived, Expenses Reimbursed by Advisor (Note C)	—	6,580	—	—
Fees Paid Indirectly (Note C)	310	36	96	103
Net Expenses	11,590	10,442	46,033	10,873
<b>Net Investment Income (Loss)</b>	190,754	165,245	360,600	102,890
<b>Realized and Unrealized Gain (Loss)</b>				
Capital Gain Distributions Received from Investment Securities	—	8,561	—	—
Net Realized Gain (Loss) on:				
Investment Securities Sold**	(375,885)	30,694	94,798	(37,192)
Affiliated Investment Companies Shares Sold	39	(56,378)	18	(2)
Futures	1,094	935	12,515	1,361
Foreign Currency Transactions	(927)	—	(43)	(374)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency	106,639	(590,759)	1,270,150	348,448
Affiliated Investment Companies Shares	76	18,711	120	65
Futures	(2,577)	(1,144)	(5,611)	(755)
Translation of Foreign Currency-Denominated Amounts	814	—	1,733	446
<b>Net Realized and Unrealized Gain (Loss)</b>	(270,727)	(589,380)	1,373,680	311,997
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b>	\$ (79,973)	\$(424,135)	\$1,734,280	\$414,887

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2023**

**(Amounts in thousands)**

	International High Relative Profitability Portfolio <sup>#</sup>	World ex U.S. Value Portfolio <sup>*</sup>	World ex U.S. Core Equity Portfolio <sup>#</sup>	World ex U.S. Targeted Value Portfolio <sup>#</sup>
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$1,064, \$0 and \$0, respectively)....	—	\$10,088	—	—
Interest.....	—	17	—	—
Income from Securities Lending, Net.....	—	127	—	—
Expenses Allocated from Affiliated Investment Companies.....	—	(426)	—	—
Income Distributions Received from Affiliated Investment Companies.....	—	632	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	10,438	—	—
<b>Fund Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$5,217, \$0, \$13,737 and \$2,604, respectively).....	\$ 48,848	—	\$119,495	\$ 23,571
Income from Securities Lending, Net.....	1,159	—	2,767	217
Total Fund Investment Income.....	50,007	—	122,262	23,788
<b>Fund Expenses</b>				
Investment Management Fees.....	4,156	790	8,937	2,675
Accounting & Transfer Agent Fees.....	365	10	649	159
Custodian Fees.....	92	—	649	174
Filing Fees.....	58	23	49	50
Shareholders' Reports.....	111	4	80	50
Directors'/Trustees' Fees & Expenses.....	13	2	27	5
Professional Fees.....	35	6	144	59
Other.....	111	1	136	35
Total Fund Expenses.....	4,941	836	10,671	3,207
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	458	—	—
Fees Paid Indirectly (Note C).....	—	—	60	—
Net Expenses.....	4,941	378	10,611	3,207
<b>Net Investment Income (Loss).....</b>	<b>45,066</b>	<b>10,060</b>	<b>111,651</b>	<b>20,581</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(21,646)	—	(55,925)	(12,795)
Affiliated Investment Companies Shares Sold.....	5	5	(11)	1
Transactions Allocated from Affiliated Investment Company**.....	—	(1,412)	—	—
Futures.....	1,386	—	3,739	423
Foreign Currency Transactions.....	222	—	(264)	(77)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	202,380	—	386,976	81,912
Affiliated Investment Companies Shares.....	41	2,376	71	1
Transactions Allocated from Affiliated Investment Company.....	—	22,935	—	—
Futures.....	(104)	—	(2,058)	—
Translation of Foreign Currency-Denominated Amounts.....	285	—	481	87
<b>Net Realized and Unrealized Gain (Loss).....</b>	<b>182,569</b>	<b>23,904</b>	<b>333,009</b>	<b>69,552</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<b>\$227,635</b>	<b>\$33,964</b>	<b>\$444,660</b>	<b>\$ 90,133</b>

\*\* Net of foreign capital gain taxes withheld of \$0, \$85, \$174 and \$203, respectively.

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2023**

**(Amounts in thousands)**

	World Core Equity Portfolio	Selectively Hedged Global Equity Portfolio	Emerging Markets Portfolio*	Emerging Markets Small Cap Portfolio*
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$19,935 and \$14,219, respectively).....	—	\$ 163	\$151,043	\$112,885
Interest.....	—	—	746	754
Income from Securities Lending, Net.....	—	—	3,889	12,628
Expenses Allocated from Affiliated Investment Companies.....	—	—	(6,206)	(10,083)
Income Distributions Received from Affiliated Investment Companies.....	<u>\$20,507</u>	<u>5,684</u>	<u>—</u>	<u>—</u>
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>20,507</u>	<u>5,847</u>	<u>149,472</u>	<u>116,184</u>
<b>Fund Expenses</b>				
Investment Management Fees.....	2,242	667	13,060	20,602
Accounting & Transfer Agent Fees.....	137	57	594	545
Custodian Fees.....	1	1	—	—
Filing Fees.....	27	24	85	50
Shareholders' Reports.....	16	14	157	94
Directors'/Trustees' Fees & Expenses.....	7	2	34	29
Professional Fees.....	9	3	37	37
Previously Waived Fees Recovered by Advisor (Note C).....	16	—	—	—
Other.....	29	10	29	24
Total Fund Expenses.....	<u>2,484</u>	<u>778</u>	<u>13,996</u>	<u>21,381</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	<u>1,774</u>	<u>552</u>	<u>4,504</u>	<u>7,925</u>
Net Expenses.....	<u>710</u>	<u>226</u>	<u>9,492</u>	<u>13,456</u>
<b>Net Investment Income (Loss).....</b>	<u>19,797</u>	<u>5,621</u>	<u>139,980</u>	<u>102,728</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Capital Gain Distributions Received from Affiliated Investment Companies.....	13,934	4,197	—	—
Net Realized Gain (Loss) on:				
Affiliated Investment Companies Shares Sold.....	(1,692)	7,967	—	—
Transactions Allocated from Affiliated Investment Company**.....	—	—	(73,267)	(49,702)
Futures.....	—	263	—	—
Forward Currency Contracts.....	—	(418)	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Affiliated Investment Companies Shares.....	60,732	8,278	—	—
Transactions Allocated from Affiliated Investment Company.....	—	—	442,787	476,925
Futures.....	—	(91)	—	—
Forward Currency Contracts.....	—	344	—	—
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>72,974</u>	<u>20,540</u>	<u>369,520</u>	<u>427,223</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$92,771</u>	<u>\$26,161</u>	<u>\$509,500</u>	<u>\$529,951</u>

\*\* Net of foreign capital gain taxes withheld of \$0, \$0, \$5,794 and \$7,714, respectively.

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

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2023**

**(Amounts in thousands)**

	Emerging Markets Value Portfolio*	Emerging Markets Core Equity Portfolio#	Emerging Markets Targeted Value Portfolio#	Emerging Markets ex China Core Equity Portfolio#
<b>Investment Income</b>				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$57,159, \$0, \$0 and \$0, respectively) . . . . .	\$ 460,886	—	—	—
Interest . . . . .	1,466	—	—	—
Income from Securities Lending, Net . . . . .	9,405	—	—	—
Expenses Allocated from Affiliated Investment Companies . . . . .	(14,796)	—	—	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies . . . . .	456,961	—	—	—
<b>Fund Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$0, \$103,816, \$919 and \$2,685, respectively) . . . . .	—	\$ 825,167	\$ 6,786	\$17,210
Income from Securities Lending, Net . . . . .	—	35,984	298	232
Total Fund Investment Income . . . . .	—	861,151	7,084	17,442
<b>Fund Expenses</b>				
Investment Management Fees . . . . .	40,121	79,663	1,149	1,713
Accounting & Transfer Agent Fees . . . . .	978	3,968	55	110
Custodian Fees . . . . .	—	7,878	157	379
Shareholder Servicing Fees				
Institutional Class Shares <sup>1</sup> . . . . .	24	—	—	—
Filing Fees . . . . .	137	299	31	42
Shareholders' Reports . . . . .	262	743	22	16
Directors'/Trustees' Fees & Expenses . . . . .	79	179	1	4
Professional Fees . . . . .	99	568	56	50
Organizational & Offering Costs . . . . .	—	—	—	4
Previously Waived Fees Recovered by Advisor (Note C) . . . . .	—	—	—	55
Other . . . . .	68	834	9	72
Total Fund Expenses . . . . .	41,768	94,132	1,480	2,445
Fees Waived, Expenses Reimbursed by Advisor (Note C) . . . . .	—	—	—	212
Institutional Class Shares . . . . .	10,558	—	—	—
Fees Paid Indirectly (Note C) . . . . .	—	892	22	69
Net Expenses . . . . .	31,210	93,240	1,458	2,164
<b>Net Investment Income (Loss) . . . . .</b>	<b>425,751</b>	<b>767,911</b>	<b>5,626</b>	<b>15,278</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold** . . . . .	—	(303,346)	4,557	(8,988)
Affiliated Investment Companies Shares Sold . . . . .	—	24	1	—
Transactions Allocated from Affiliated Investment Company** . . . . .	14,022	—	—	—
Futures . . . . .	—	21,786	254	249
Foreign Currency Transactions . . . . .	—	(3,910)	(99)	23
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency . . . . .	—	2,793,280	18,390	52,097
Affiliated Investment Companies Shares . . . . .	—	172	1	3
Transactions Allocated from Affiliated Investment Company . . . . .	1,068,150	—	—	—
Futures . . . . .	—	(15,235)	(98)	—
Translation of Foreign Currency-Denominated Amounts . . . . .	—	(119)	3	(6)
<b>Net Realized and Unrealized Gain (Loss) . . . . .</b>	<b>1,082,172</b>	<b>2,492,652</b>	<b>23,009</b>	<b>43,378</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations . . . . .</b>	<b>\$1,507,923</b>	<b>\$3,260,563</b>	<b>\$28,635</b>	<b>\$58,656</b>

\*\* Net of foreign capital gain taxes withheld of \$11,991, \$17,503, \$306 and \$12, respectively.

1 Class R2 shares of the Emerging Markets Value Portfolio converted into Institutional Class shares on June 9, 2023.

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	Large Cap International Portfolio		International Core Equity Portfolio		Global Small Company Portfolio***	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 170,307	\$ 173,632	\$ 947,098	\$ 1,015,999	\$ 1,568	\$ 1,497
Capital Gain Distributions Received from Investment Securities....	—	—	—	—	1,919	3,071
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	(69,911)	(72,788)	(162,570)	425,701	—	—
Affiliated Investment Companies Shares Sold.....	13	(41)	120	(333)	(937)	(1,418)
Transactions Allocated from Affiliated Investment Company*,**...	—	—	—	—	(481)	(2,875)
Futures.....	8,432	(12,682)	32,560	(44,185)	—	34
Foreign Currency Transactions.....	91	(5,948)	(2,848)	(47,812)	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	582,750	(1,377,779)	2,887,117	(9,090,912)	—	—
Affiliated Investment Companies Shares.....	91	(125)	607	(769)	(3,170)	(7,951)
Transactions Allocated from Affiliated Investment Company.....	—	—	—	—	3,483	(8,701)
Futures.....	(3,575)	(202)	(19,076)	(3,107)	—	—
Translation of Foreign Currency-Denominated Amounts.....	934	(977)	7,274	(7,919)	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>689,132</u>	<u>(1,296,910)</u>	<u>3,690,282</u>	<u>(7,753,337)</u>	<u>2,382</u>	<u>(16,343)</u>
Distributions:						
Institutional Class Shares.....	(153,335)	(180,306)	(813,378)	(1,137,900)	(1,067)	(3,556)
Capital Share Transactions (1):						
Shares Issued.....	812,786	1,451,460	3,267,486	6,677,971	8,814	23,030
Shares Issued in Lieu of Cash Distributions.....	139,664	166,053	782,611	1,093,925	1,067	3,556
Shares Redeemed.....	(1,190,458)	(1,351,800)	(5,765,854)	(7,302,036)	(20,517)	(23,398)
Net Increase (Decrease) from Capital Share Transactions....	<u>(238,008)</u>	<u>265,713</u>	<u>(1,715,757)</u>	<u>469,860</u>	<u>(10,636)</u>	<u>3,188</u>
Total Increase (Decrease) in Net Assets.....	<u>297,789</u>	<u>(1,211,503)</u>	<u>1,161,147</u>	<u>(8,421,377)</u>	<u>(9,321)</u>	<u>(16,711)</u>
<b>Net Assets</b>						
Beginning of Year.....	4,820,678	6,032,181	26,208,206	34,629,583	82,920	99,631
End of Year.....	<u>\$ 5,118,467</u>	<u>\$ 4,820,678</u>	<u>\$27,369,353</u>	<u>\$26,208,206</u>	<u>\$ 73,599</u>	<u>\$ 82,920</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	33,599	60,402	230,239	474,529	660	1,720
Shares Issued in Lieu of Cash Distributions.....	5,698	7,097	55,029	80,934	82	241
Shares Redeemed.....	(48,975)	(56,865)	(407,698)	(529,452)	(1,532)	(1,759)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(9,678)</u>	<u>10,634</u>	<u>(122,430)</u>	<u>26,011</u>	<u>(790)</u>	<u>202</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$0 and \$20, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$0, \$0 and \$22, respectively.

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	International Small Company Portfolio***		Japanese Small Company Portfolio***		Asia Pacific Small Company Portfolio***	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 306,140	\$ 316,287	\$ 6,022	\$ 7,212	\$ 8,891	\$ 12,767
Net Realized Gain (Loss) on:						
Transactions Allocated from Affiliated						
Investment Company*,**.....	(124,598)	164,767	6,571	12,397	(14,428)	14,514
Futures.....	11,496	(19,889)	—	—	—	—
Change in Unrealized Appreciation						
(Depreciation) of:						
Transactions Allocated from Affiliated						
Investment Company.....	818,605	(3,930,327)	32,438	(107,385)	11,518	(124,402)
Futures.....	(4,080)	271	—	—	—	—
Net Increase (Decrease) in Net Assets						
Resulting from Operations.....	<u>1,007,563</u>	<u>(3,468,891)</u>	<u>45,031</u>	<u>(87,776)</u>	<u>5,981</u>	<u>(97,121)</u>
Distributions:						
Institutional Class Shares.....	(431,764)	(851,167)	(15,684)	(18,487)	(23,333)	(42,269)
Capital Share Transactions (1):						
Shares Issued.....	1,772,616	2,335,205	25,805	25,594	5,937	4,042
Shares Issued in Lieu of Cash Distributions.....	422,678	834,024	15,682	18,485	23,330	42,264
Shares Redeemed.....	<u>(2,045,701)</u>	<u>(2,994,929)</u>	<u>(89,765)</u>	<u>(50,102)</u>	<u>(78,905)</u>	<u>(58,204)</u>
Net Increase (Decrease) from Capital Share						
Transactions.....	<u>149,593</u>	<u>174,300</u>	<u>(48,278)</u>	<u>(6,023)</u>	<u>(49,638)</u>	<u>(11,898)</u>
Total Increase (Decrease) in Net Assets.....	<u>725,392</u>	<u>(4,145,758)</u>	<u>(18,931)</u>	<u>(112,286)</u>	<u>(66,990)</u>	<u>(151,288)</u>
<b>Net Assets</b>						
Beginning of Year.....	<u>9,320,095</u>	<u>13,465,853</u>	<u>267,551</u>	<u>379,837</u>	<u>230,202</u>	<u>381,490</u>
End of Year.....	<u>\$10,045,487</u>	<u>\$ 9,320,095</u>	<u>\$248,620</u>	<u>\$ 267,551</u>	<u>\$163,212</u>	<u>\$ 230,202</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	98,891	123,348	1,223	1,240	339	194
Shares Issued in Lieu of Cash Distributions.....	23,765	41,490	793	765	1,295	1,874
Shares Redeemed.....	<u>(113,530)</u>	<u>(157,815)</u>	<u>(4,473)</u>	<u>(2,408)</u>	<u>(4,601)</u>	<u>(2,997)</u>
Net Increase (Decrease) from Shares						
Issued and Redeemed.....	<u>9,126</u>	<u>7,023</u>	<u>(2,457)</u>	<u>(403)</u>	<u>(2,967)</u>	<u>(929)</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$0, \$0 and \$0, respectively.

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

See accompanying Notes to Financial Statements.

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

	United Kingdom Small Company Portfolio***		Continental Small Company Portfolio***		DFA International Real Estate Securities Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 738	\$ 1,003	\$ 20,803	\$ 20,054	\$ 190,754	\$ 199,913
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	—	—	—	—	(375,885)	(97,218)
Affiliated Investment Companies Shares Sold.....	—	—	—	—	39	(101)
Transactions Allocated from Affiliated Investment Company*,**.....	(1,041)	(2,989)	(6,379)	(26,021)	—	—
Futures.....	—	—	—	—	1,094	(4,273)
Foreign Currency Transactions.....	—	—	—	—	(927)	(5,807)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	—	—	—	—	106,639	(1,783,196)
Affiliated Investment Companies Shares.....	—	—	—	—	76	(106)
Transactions Allocated from Affiliated Investment Company... Futures.....	2,081	(9,155)	59,050	(261,540)	—	—
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	—	(2,577)	171
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	—	814	(1,176)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>1,778</u>	<u>(11,141)</u>	<u>73,474</u>	<u>(267,507)</u>	<u>(79,973)</u>	<u>(1,691,793)</u>
Distributions:						
Institutional Class Shares.....	(438)	(1,908)	(21,516)	(37,480)	—	(447,007)
Capital Share Transactions (1):						
Shares Issued.....	2,748	2,169	6,810	69,996	430,896	1,001,675
Shares Issued in Lieu of Cash Distributions.....	438	1,908	21,515	37,477	—	444,430
Shares Redeemed.....	(4,226)	(16,763)	(39,586)	(53,922)	(1,289,028)	(842,621)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(1,040)</u>	<u>(12,686)</u>	<u>(11,261)</u>	<u>53,551</u>	<u>(858,132)</u>	<u>603,484</u>
Total Increase (Decrease) in Net Assets.....	<u>300</u>	<u>(25,735)</u>	<u>40,697</u>	<u>(251,436)</u>	<u>(938,105)</u>	<u>(1,535,316)</u>
<b>Net Assets</b>						
Beginning of Year.....	<u>18,398</u>	<u>44,133</u>	<u>616,323</u>	<u>867,759</u>	<u>4,452,148</u>	<u>5,987,464</u>
End of Year.....	<u>\$18,698</u>	<u>\$ 18,398</u>	<u>\$657,020</u>	<u>\$ 616,323</u>	<u>\$ 3,514,043</u>	<u>\$ 4,452,148</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	120	97	243	2,142	117,557	242,147
Shares Issued in Lieu of Cash Distributions.....	19	71	775	1,270	—	96,826
Shares Redeemed.....	(181)	(634)	(1,391)	(2,058)	(355,417)	(209,429)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(42)</u>	<u>(466)</u>	<u>(373)</u>	<u>1,354</u>	<u>(237,860)</u>	<u>129,544</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$0, \$0 and \$0, respectively.

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

See accompanying Notes to Financial Statements.

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

	DFA Global Real Estate Securities Portfolio		DFA International Small Cap Value Portfolio		International Vector Equity Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 165,245	\$ 397,376	\$ 360,600	\$ 357,490	\$ 102,890	\$ 105,563
Capital Gain Distributions Received from Investment Securities.....	8,561	8,517	—	—	—	—
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	30,694	71,264	94,798	16,007	(37,192)	(2,689)
Affiliated Investment Companies Shares Sold.....	(56,378)	196,468	18	9	(2)	(9)
Futures.....	935	174	12,515	(36,186)	1,361	(3,680)
Foreign Currency Transactions.....	—	—	(43)	(19,023)	(374)	(5,208)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(590,759)	(1,350,594)	1,270,150	(2,899,988)	348,448	(921,097)
Affiliated Investment Companies Shares.....	18,711	(1,630,271)	120	(167)	65	(86)
Futures.....	(1,144)	1,144	(5,611)	(1,079)	(755)	(387)
Translation of Foreign Currency-Denominated Amounts....	—	—	1,733	(2,550)	446	(575)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>(424,135)</u>	<u>(2,305,922)</u>	<u>1,734,280</u>	<u>(2,585,487)</u>	<u>414,887</u>	<u>(828,168)</u>
Distributions:						
Institutional Class Shares.....	(427,031)	(480,433)	(325,253)	(516,572)	(87,142)	(187,309)
Capital Share Transactions (1):						
Shares Issued.....	1,700,976	2,104,042	797,051	2,106,642	255,188	877,531
Shares Issued in Lieu of Cash Distributions.....	409,942	461,594	279,530	455,244	86,542	186,180
Shares Redeemed.....	(2,468,944)	(2,445,794)	(2,108,611)	(2,579,838)	(520,271)	(882,093)
Net Increase (Decrease) from Capital Share Transactions.....	(358,026)	119,842	(1,032,030)	(17,952)	(178,541)	181,618
Total Increase (Decrease) in Net Assets.....	<u>(1,209,192)</u>	<u>(2,666,513)</u>	<u>376,997</u>	<u>(3,120,011)</u>	<u>149,204</u>	<u>(833,859)</u>
<b>Net Assets</b>						
Beginning of Year.....	7,871,073	10,537,586	9,664,700	12,784,711	2,882,931	3,716,790
End of Year.....	<u>\$ 6,661,881</u>	<u>\$ 7,871,073</u>	<u>\$10,041,697</u>	<u>\$ 9,664,700</u>	<u>\$3,032,135</u>	<u>\$2,882,931</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	174,511	180,469	40,801	109,457	20,731	73,372
Shares Issued in Lieu of Cash Distributions.....	40,790	35,644	14,462	23,531	7,002	14,949
Shares Redeemed.....	(252,569)	(210,655)	(107,327)	(135,322)	(42,435)	(74,366)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(37,268)</u>	<u>5,458</u>	<u>(52,064)</u>	<u>(2,334)</u>	<u>(14,702)</u>	<u>13,955</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$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 High Relative Profitability Portfolio		World ex U.S. Value Portfolio***		World ex U.S. Core Equity Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 45,066	\$ 63,382	\$ 10,060	\$ 9,610	\$ 111,651	\$ 118,511
Capital Gain Distributions Received from Investment Securities....	—	—	—	195	—	—
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	(21,646)	(55,920)	—	—	(55,925)	77,983
Affiliated Investment Companies Shares Sold.....	5	(25)	5	636	(11)	(24)
Transactions Allocated from Affiliated Investment Company*,**..	—	—	(1,412)	(201)	—	—
Futures.....	1,386	291	—	(44)	3,739	(3,864)
Foreign Currency Transactions.....	222	(936)	—	—	(264)	(4,896)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	202,380	(536,106)	—	—	386,976	(1,093,022)
Affiliated Investment Companies Shares.....	41	(47)	2,376	(6,125)	71	(95)
Transactions Allocated from Affiliated Investment Company.....	—	—	22,935	(42,768)	—	—
Futures.....	(104)	—	—	—	(2,058)	(167)
Translation of Foreign Currency-Denominated Amounts.....	285	(283)	—	—	481	(568)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>227,635</u>	<u>(529,644)</u>	<u>33,964</u>	<u>(38,697)</u>	<u>444,660</u>	<u>(906,142)</u>
Distributions:						
Institutional Class Shares.....	(42,438)	(79,006)	(9,912)	(10,666)	(109,998)	(119,142)
Capital Share Transactions (1):						
Shares Issued.....	195,267	699,881	60,584	40,039	368,722	732,628
Shares Issued in Lieu of Cash Distributions.....	41,363	77,582	9,463	10,666	109,530	118,577
Shares Redeemed.....	(554,983)	(745,903)	(46,673)	(115,749)	(591,265)	(793,027)
Net Increase (Decrease) from Capital Share Transactions....	(318,353)	31,560	23,374	(65,044)	(113,013)	58,178
Total Increase (Decrease) in Net Assets.....	<u>(133,156)</u>	<u>(577,090)</u>	<u>47,426</u>	<u>(114,407)</u>	<u>221,649</u>	<u>(967,106)</u>
<b>Net Assets</b>						
Beginning of Year.....	<u>1,606,634</u>	<u>2,183,724</u>	<u>194,259</u>	<u>308,666</u>	<u>3,122,060</u>	<u>4,089,166</u>
End of Year.....	<u>\$1,473,478</u>	<u>\$1,606,634</u>	<u>\$241,685</u>	<u>\$ 194,259</u>	<u>\$3,343,709</u>	<u>\$ 3,122,060</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	16,750	57,992	5,308	3,535	30,772	60,965
Shares Issued in Lieu of Cash Distributions.....	3,496	6,680	809	952	9,134	10,302
Shares Redeemed.....	(47,502)	(64,934)	(3,973)	(9,687)	(49,377)	(65,101)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(27,256)</u>	<u>(262)</u>	<u>2,144</u>	<u>(5,200)</u>	<u>(9,471)</u>	<u>6,166</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$85 and \$174, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$0, \$75 and \$223, respectively.

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

See accompanying Notes to Financial Statements.

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

	World ex U.S. Targeted Value Portfolio		World Core Equity Portfolio		Selectively Hedged Global Equity Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 20,581	\$ 20,671	\$ 19,797	\$ 22,962	\$ 5,621	\$ 6,856
Capital Gain Distributions Received from Investment Securities.....	—	—	13,934	16,695	4,197	6,687
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	(12,795)	(12,143)	—	—	—	—
Affiliated Investment Companies Shares Sold.....	1	(1)	(1,692)	(8,828)	7,967	3,300
Futures.....	423	174	—	(6)	263	(251)
Foreign Currency Transactions.....	(77)	(839)	—	—	—	—
Forward Currency Contracts.....	—	—	—	—	(418)	11,432
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	81,912	(177,379)	—	—	—	—
Affiliated Investment Companies Shares.....	1	(1)	60,732	(213,117)	8,278	(71,420)
Futures.....	—	(46)	—	—	(91)	(234)
Translation of Foreign Currency-Denominated Amounts.....	87	71	—	—	—	—
Forward Currency Contracts.....	—	—	—	—	344	(243)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>90,133</u>	<u>(169,493)</u>	<u>92,771</u>	<u>(182,294)</u>	<u>26,161</u>	<u>(43,873)</u>
Distributions:						
Institutional Class Shares.....	(19,463)	(56,676)	(33,264)	(31,168)	(24,285)	(21,529)
Capital Share Transactions (1):						
Shares Issued.....	87,117	303,674	84,179	287,694	20,252	39,834
Shares Issued in Lieu of Cash Distributions.....	19,439	56,609	28,882	30,117	24,140	21,408
Shares Redeemed.....	(107,529)	(340,881)	(163,853)	(244,046)	(61,646)	(73,839)
Net Increase (Decrease) from Capital Share Transactions.....	(973)	19,402	(50,792)	73,765	(17,254)	(12,597)
Total Increase (Decrease) in Net Assets.....	<u>69,697</u>	<u>(206,767)</u>	<u>8,715</u>	<u>(139,697)</u>	<u>(15,378)</u>	<u>(77,999)</u>
<b>Net Assets</b>						
Beginning of Year.....	567,557	774,324	949,017	1,088,714	270,708	348,707
End of Year.....	<u>\$ 637,254</u>	<u>\$ 567,557</u>	<u>\$ 957,732</u>	<u>\$ 949,017</u>	<u>\$255,330</u>	<u>\$270,708</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	6,858	24,012	4,274	14,000	1,108	2,058
Shares Issued in Lieu of Cash Distributions.....	1,517	4,258	1,471	1,512	1,379	1,017
Shares Redeemed.....	(8,458)	(27,420)	(8,261)	(11,765)	(3,346)	(3,709)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(83)</u>	<u>850</u>	<u>(2,516)</u>	<u>3,747</u>	<u>(859)</u>	<u>(634)</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$203, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$429, \$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 Portfolio***		Emerging Markets Small Cap Portfolio***		Emerging Markets Value Portfolio***	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 139,980	\$ 156,764	\$ 102,728	\$ 114,895	\$ 425,751	\$ 530,555
Net Realized Gain (Loss) on:						
Transactions Allocated from Affiliated Investment Company*,**.....	(73,267)	17,009	(49,702)	98,361	14,022	351,369
Change in Unrealized Appreciation (Depreciation) of:						
Transactions Allocated from Affiliated Investment Company.....	442,787	(1,618,027)	476,925	(1,298,644)	1,068,150	(3,262,606)
Net Increase (Decrease) in Net Assets Resulting from Operations..	509,500	(1,444,254)	529,951	(1,085,388)	1,507,923	(2,380,682)
Distributions:						
Class R2 Shares.....	—	—	—	—	—	(643)
Institutional Class Shares.....	(141,785)	(372,779)	(166,834)	(329,169)	(411,459)	(558,273)
Total Distributions.....	(141,785)	(372,779)	(166,834)	(329,169)	(411,459)	(558,916)
Capital Share Transactions (1):						
Shares Issued.....	658,031	1,486,746	411,134	598,832	1,241,262	1,872,666
Shares Issued in Lieu of Cash Distributions.....	136,792	359,767	155,308	308,292	393,166	536,547
Shares Issued upon Conversion from Class R2.....	—	—	—	—	18,520	—
Shares Redeemed.....	(774,254)	(2,315,886)	(637,349)	(1,096,582)	(2,425,659)	(3,128,244)
Net Increase (Decrease) from Capital Share Transactions.....	20,569	(469,373)	(70,907)	(189,458)	(772,711)	(719,031)
Total Increase (Decrease) in Net Assets.....	388,284	(2,286,406)	292,210	(1,604,015)	323,753	(3,658,629)
<b>Net Assets</b>						
Beginning of Year.....	3,938,781	6,225,187	3,511,909	5,115,924	9,613,081	13,271,710
End of Year.....	<u>\$4,327,065</u>	<u>\$ 3,938,781</u>	<u>\$3,804,119</u>	<u>\$ 3,511,909</u>	<u>\$ 9,936,834</u>	<u>\$ 9,613,081</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	24,952	53,138	19,271	26,598	44,938	64,891
Shares Issued in Lieu of Cash Distributions.....	5,259	12,564	7,416	13,241	14,282	19,778
Shares Issued upon Conversion from Class R2.....	—	—	—	—	644	—
Shares Redeemed.....	(29,645)	(81,119)	(30,005)	(49,181)	(88,320)	(106,929)
Net Increase (Decrease) from Shares Issued and Redeemed.....	566	(15,417)	(3,318)	(9,342)	(28,456)	(22,260)

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$5,794, \$7,714 and \$11,991, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$4,859, \$9,037 and \$11,422, respectively.

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

See accompanying Notes to Financial Statements.



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

	Emerging Markets Core Equity Portfolio		Emerging Markets Targeted Value Portfolio		Emerging Markets ex China Core Equity Portfolio	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Period Nov 15, 2021 <sup>⊔</sup> to Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 767,911	\$ 883,592	\$ 5,626	\$ 5,721	\$ 15,278	\$ 11,116
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	(303,346)	75,499	4,557	5,284	(8,988)	(19,163)
Affiliated Investment Companies Shares Sold.....	24	(37)	1	(1)	—	—
Futures.....	21,786	(37,872)	254	(135)	249	(495)
Foreign Currency Transactions.....	(3,910)	(25,138)	(99)	(127)	23	(256)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	2,793,280	(8,179,321)	18,390	(60,418)	52,097	(76,418)
Affiliated Investment Companies Shares.....	172	(254)	1	(1)	3	(3)
Futures.....	(15,235)	(2,325)	(98)	(54)	—	—
Translation of Foreign Currency-Denominated Amounts.....	(119)	(7)	3	259	(6)	(1)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>3,260,563</u>	<u>(7,285,863)</u>	<u>28,635</u>	<u>(49,472)</u>	<u>58,656</u>	<u>(85,220)</u>
Distributions:						
Institutional Class Shares.....	(718,790)	(942,726)	(8,593)	(22,133)	(14,175)	(10,224)
Capital Share Transactions (1):						
Shares Issued.....	3,784,373	7,057,849	40,849	87,606	236,642	729,801
Shares Issued in Lieu of Cash Distributions.....	685,310	895,345	8,389	21,501	12,679	9,316
Shares Redeemed.....	(4,985,104)	(7,911,399)	(40,028)	(82,497)	(147,159)	(219,226)
Net Increase (Decrease) from Capital Share Transactions.....	(515,421)	41,795	9,210	26,610	102,162	519,891
Total Increase (Decrease) in Net Assets.....	<u>2,026,352</u>	<u>(8,186,794)</u>	<u>29,252</u>	<u>(44,995)</u>	<u>146,643</u>	<u>424,447</u>
<b>Net Assets</b>						
Beginning of Year.....	<u>20,968,575</u>	<u>29,155,369</u>	<u>189,926</u>	<u>234,921</u>	<u>424,447</u>	<u>—</u>
End of Year.....	<u>\$22,994,927</u>	<u>\$20,968,575</u>	<u>\$219,178</u>	<u>\$189,926</u>	<u>\$ 571,090</u>	<u>\$ 424,447</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	180,050	315,242	3,944	8,132	27,058	79,414
Shares Issued in Lieu of Cash Distributions.....	32,622	43,699	836	1,847	1,440	1,143
Shares Redeemed.....	(237,918)	(361,196)	(3,874)	(7,430)	(16,908)	(25,861)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(25,246)</u>	<u>(2,255)</u>	<u>906</u>	<u>2,549</u>	<u>11,590</u>	<u>54,696</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$17,503, \$306 and \$12, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$11,895, \$349 and \$6, respectively.

⊔ The Portfolio commenced operations on November 15, 2021.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	Large Cap International Portfolio				International Core Equity Portfolio			
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 21.06	\$ 27.63	\$ 20.90	\$ 22.78	\$ 12.22	\$ 16.35	\$ 12.08	\$ 13.19
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.76	0.78	0.70	0.49	0.46	0.47	0.40	0.28
Net Gains (Losses) on Securities (Realized and Unrealized)	2.22	(6.54)	6.70	(1.87)	1.25	(4.07)	4.24	(1.11)
Total from Investment Operations	2.98	(5.76)	7.40	(1.38)	1.71	(3.60)	4.64	(0.83)
Less Distributions:								
Net Investment Income	(0.70)	(0.81)	(0.67)	(0.50)	(0.40)	(0.53)	(0.37)	(0.28)
Total Distributions	(0.70)	(0.81)	(0.67)	(0.50)	(0.40)	(0.53)	(0.37)	(0.28)
Net Asset Value, End of Year	\$ 23.34	\$ 21.06	\$ 27.63	\$ 20.90	\$ 13.53	\$ 12.22	\$ 16.35	\$ 12.08
Total Return	14.00%	(21.12%)	35.55%	(6.05%)	13.84%	(22.29%)	38.56%	(6.32%)
Net Assets, End of Year (thousands)	\$5,118,467	\$4,820,678	\$6,032,181	\$4,700,488	\$27,369,353	\$26,208,206	\$34,629,583	\$24,965,561
Ratio of Expenses to Average Net Assets	0.17%	0.17%	0.19%	0.22%	0.23%	0.24%	0.25%	0.30%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.17%	0.17%	0.19%	0.23%	0.23%	0.24%	0.25%	0.30%
Ratio of Net Investment Income to Average Net Assets	3.12%	3.17%	2.65%	2.31%	3.21%	3.27%	2.56%	2.24%
Portfolio Turnover Rate	8%	9%	14%	19%	9%	11%	8%	4%
				7%				6%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	Global Small Company Portfolio				International Small Company Portfolio					
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	\$ 12.52	\$ 15.52	\$ 10.50	\$ 11.07	\$ 10.73	\$ 15.93	\$ 23.29	\$ 16.84	\$ 18.21	\$ 18.46
Income from Investment Operations (A)										
Net Investment Income	0.24	0.23	0.22	0.15	0.18	0.52	0.54	0.41	0.33	0.43
Net Gains (Losses) on Securities (Realized and Unrealized)	0.02	(2.68)	4.97	(0.55)	0.27	1.19	(6.44)	6.42	(0.93)	0.58
Total from Investment Operations	0.26	(2.45)	5.19	(0.40)	0.45	1.71	(5.90)	6.83	(0.60)	1.01
Less Distributions:										
Net Investment Income	(0.16)	(0.25)	(0.17)	(0.17)	(0.11)	(0.53)	(0.67)	(0.38)	(0.37)	(0.44)
Net Realized Gains	—	(0.30)	—	—	—	(0.21)	(0.79)	—	(0.40)	(0.82)
Total Distributions	(0.16)	(0.55)	(0.17)	(0.17)	(0.11)	(0.74)	(1.46)	(0.38)	(0.77)	(1.26)
Net Asset Value, End of Year	\$ 12.62	\$ 12.52	\$ 15.52	\$ 10.50	\$ 11.07	\$ 16.90	\$ 15.93	\$ 23.29	\$ 16.84	\$ 18.21
Total Return	2.05%	(16.32%)	49.81%	(3.75%)	4.29%	10.58%	(26.55%)	40.83%	(3.64%)	6.44%
Net Assets, End of Year (thousands)	\$73,599	\$82,920	\$99,631	\$43,568	\$41,286	\$10,045,487	\$9,320,095	\$13,465,853	\$10,148,132	\$12,750,110
Ratio of Expenses to Average Net Assets *(B)	0.42%	0.44%	0.47%	0.47%	0.49%	0.39%	0.41%	0.46%	0.53%	0.54%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (B)	0.64%	0.66%	0.71%	0.85%	0.93%	0.39%	0.41%	0.46%	0.53%	0.54%
Ratio of Net Investment Income to Average Net Assets	1.81%	1.66%	1.49%	1.50%	1.69%	2.89%	2.79%	1.90%	1.96%	2.44%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	0.22%	0.22%	0.24%	0.27%	0.27%	0.12%	0.12%	0.12%	0.12%	0.12%

See page 1-2 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)

	Japanese Small Company Portfolio				Asia Pacific Small Company Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 18.69	\$ 25.80	\$ 23.39	\$ 24.89	\$ 25.70	\$ 17.39	\$ 26.94	\$ 20.13	\$ 21.11
Income from Investment Operations (A)									
Net Investment Income	0.49	0.48	0.44	0.40	0.45	0.73	0.84	0.75	0.75
Net Gains (Losses) on Securities (Realized and Unrealized)	2.87	(6.33)	2.51	(0.91)	0.37	(0.46)	(7.40)	6.74	(0.77)
Total from Investment Operations	3.36	(5.85)	2.95	(0.51)	0.82	0.27	(6.56)	7.49	(0.02)
Less Distributions:									
Net Investment Income	(0.26)	(0.53)	(0.54)	(0.61)	(0.28)	(0.75)	(1.07)	(0.68)	(0.96)
Net Realized Gains	(0.83)	(0.73)	—	(0.38)	(1.35)	(1.01)	(1.92)	—	—
Total Distributions	(1.09)	(1.26)	(0.54)	(0.99)	(1.63)	(1.76)	(2.99)	(0.68)	(0.96)
Net Asset Value, End of Year	\$ 20.96	\$ 18.69	\$ 25.80	\$ 23.39	\$ 24.89	\$ 15.90	\$ 17.39	\$ 26.94	\$ 20.13
Total Return	18.33%	(23.79%)	12.66%	(2.32%)	4.01%	0.37%	(26.90%)	37.81%	(0.23%)
Net Assets, End of Year (thousands)	\$248,620	\$267,551	\$379,837	\$466,696	\$640,068	\$163,212	\$230,202	\$381,490	\$378,682
Ratio of Expenses to Average Net Assets	0.40%	0.42%	0.47%	0.54%	0.55%	0.40%	0.42%	0.48%	0.54%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.50%	0.52%	0.57%	0.64%	0.65%	0.50%	0.52%	0.58%	0.64%
Ratio of Net Investment Income to Average Net Assets	2.33%	2.24%	1.69%	1.74%	1.91%	4.08%	3.95%	3.01%	3.92%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	United Kingdom Small Company Portfolio				Continental Small Company Portfolio			
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 19.89	\$ 31.72	\$ 21.35	\$ 27.85	\$ 23.75	\$ 35.27	\$ 23.82	\$ 24.84
Income from Investment Operations (A)				\$ 26.95				\$ 24.37
Net Investment Income (Loss)	0.82	0.94	0.58	0.43	0.81	0.76	0.57	0.40
Net Gains (Losses) on Securities (Realized and Unrealized)	0.96	(11.25)	10.31	(4.00)	1.96	(10.80)	11.45	(1.04)
Total from Investment Operations	1.78	(10.31)	10.89	(3.57)	2.77	(10.04)	12.02	(0.64)
Less Distributions:				2.44				1.78
Net Investment Income	(0.50)	(0.97)	(0.52)	(0.68)	(0.84)	(0.80)	(0.57)	(0.38)
Net Realized Gains	—	(0.55)	—	(2.25)	—	(0.68)	—	(0.80)
Total Distributions	(0.50)	(1.52)	(0.52)	(2.93)	(0.84)	(1.48)	(0.57)	(0.38)
Net Asset Value, End of Year	\$ 21.17	\$ 19.89	\$ 31.72	\$ 21.35	\$ 25.68	\$ 23.75	\$ 35.27	\$ 23.82
Total Return	8.78%	(33.62%)	51.31%	(15.27%)	11.43%	(29.26%)	50.70%	(2.63%)
Net Assets, End of Year (thousands)	\$18,698	\$18,398	\$44,133	\$16,867	\$657,020	\$616,323	\$867,759	\$537,744
Ratio of Expenses to Average Net Assets	0.51%	0.56%	0.59%	0.59%	0.39%	0.42%	0.47%	0.54%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.61%	0.66%	0.74%	0.86%	0.49%	0.52%	0.57%	0.64%
Ratio of Net Investment Income to Average Net Assets	3.50%	3.62%	1.88%	1.89%	2.88%	2.61%	1.76%	1.68%
				2.92%				2.30%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	DFA International Real Estate Securities Portfolio				DFA Global Real Estate Securities Portfolio			
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 3.38	\$ 5.04	\$ 3.77	\$ 5.61	\$ 9.86	\$ 13.29	\$ 9.57	\$ 12.71
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.16	0.15	0.16	0.15	0.21	0.49	0.16	0.68
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.28)	(1.44)	1.11	(1.35)	(0.76)	(3.32)	3.80	(3.00)
Total from Investment Operations	(0.12)	(1.29)	1.27	(1.20)	(0.55)	(2.83)	3.96	(2.32)
Less Distributions:								
Net Investment Income	—	(0.37)	—	(0.64)	(0.14)	(0.48)	(0.20)	(0.70)
Net Realized Gains	—	—	—	—	(0.41)	(0.12)	(0.04)	(0.12)
Total Distributions	—	(0.37)	—	(0.64)	(0.55)	(0.60)	(0.24)	(0.82)
Net Asset Value, End of Year	\$ 3.26	\$ 3.38	\$ 5.04	\$ 3.77	\$ 8.76	\$ 9.86	\$ 13.29	\$ 9.57
Total Return	(3.55%)	(27.50%)	33.69%	(23.98%)	(6.27%)	(22.34%)	42.08%	(19.28%)
Net Assets, End of Year (thousands)	\$3,514,043	\$4,452,148	\$5,987,464	\$4,646,848	\$6,661,881	\$7,871,073	\$10,537,586	\$7,225,825
Ratio of Expenses to Average Net Assets *	0.26%	0.27%	0.27%	0.26%	0.23%(B)	0.24%(B)	0.24%(B)	0.24%(B)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) *	0.27%	0.27%	0.27%	0.27%	0.31%(B)	0.33%(B)	0.34%(B)	0.34%(B)
Ratio of Net Investment Income to Average Net Assets	4.30%	3.67%	3.29%	3.61%	2.12%	4.14%	1.33%	6.44%
Portfolio Turnover Rate	6%	6%	8%	12%	0%	1%	1%	0%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	N/A	N/A	N/A	N/A	0.09%	0.10%	0.11%	0.12%
								0.13%

See page 1-2 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 International Small Cap Value Portfolio				International Vector Equity Portfolio					
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	\$ 16.81	\$ 22.14	\$ 15.65	\$ 18.58	\$ 19.24	\$ 10.67	\$ 14.51	\$ 10.42	\$ 11.62	\$ 11.74
Income from Investment Operations (A)										
Net Investment Income	0.66	0.61	0.44	0.33	0.45	0.40	0.40	0.32	0.23	0.33
Net Gains (Losses) on Securities (Realized and Unrealized)	2.33	(5.05)	6.48	(2.65)	(0.01)	1.14	(3.52)	4.06	(1.20)	0.24
Total from Investment Operations	2.99	(4.44)	6.92	(2.32)	0.44	1.54	(3.12)	4.38	(0.97)	0.57
Less Distributions:										
Net Investment Income	(0.60)	(0.73)	(0.43)	(0.32)	(0.48)	(0.34)	(0.45)	(0.29)	(0.23)	(0.34)
Net Realized Gains	—	(0.16)	—	(0.29)	(0.62)	—	(0.27)	—	—	(0.35)
Total Distributions	(0.60)	(0.89)	(0.43)	(0.61)	(1.10)	(0.34)	(0.72)	(0.29)	(0.23)	(0.69)
Net Asset Value, End of Year	\$ 19.20	\$ 16.81	\$ 22.14	\$ 15.65	\$ 18.58	\$ 11.87	\$ 10.67	\$ 14.51	\$ 10.42	\$ 11.62
Total Return	17.80%	(20.53%)	44.61%	(13.03%)	2.94%	14.34%	(22.16%)	42.24%	(8.41%)	5.49%
Net Assets, End of Year (thousands)	\$10,041,697	\$9,664,700	\$12,784,711	\$9,887,928	\$13,428,084	\$3,032,135	\$2,882,931	\$3,716,790	\$2,722,859	\$2,578,134
Ratio of Expenses to Average Net Assets	0.43%	0.46%	0.53%	0.65%	0.68%	0.34%	0.36%	0.42%	0.47%	0.50%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.43%	0.46%	0.53%	0.66%	0.69%	0.34%	0.36%	0.42%	0.48%	0.50%
Ratio of Net Investment Income to Average Net Assets	3.35%	3.13%	2.13%	2.02%	2.48%	3.20%	3.16%	2.35%	2.20%	2.94%
Portfolio Turnover Rate	13%	24%	15%	14%	18%	13%	17%	15%	18%	17%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	International High Relative Profitability Portfolio				World Ex U.S. Value Portfolio					
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	\$ 10.12	\$ 13.73	\$ 10.64	\$ 10.74	\$ 9.71	\$ 10.14	\$ 12.67	\$ 8.99	\$ 10.97	\$ 11.16
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.32	0.38	0.30	0.21	0.27	0.48	0.47	0.38	0.25	0.35
Net Gains (Losses) on Securities (Realized and Unrealized)	1.07	(3.51)	3.08	(0.13)	1.00	1.20	(2.49)	3.66	(1.96)	0.04
Total from Investment Operations	1.39	(3.13)	3.38	0.08	1.27	1.68	(2.02)	4.04	(1.71)	0.39
Less Distributions:										
Net Investment Income	(0.31)	(0.37)	(0.29)	(0.18)	(0.24)	(0.48)	(0.51)	(0.36)	(0.27)	(0.35)
Net Realized Gains	—	(0.11)	—	—	—	—	—	—	—	(0.23)
Total Distributions	(0.31)	(0.48)	(0.29)	(0.18)	(0.24)	(0.48)	(0.51)	(0.36)	(0.27)	(0.58)
Net Asset Value, End of Year	\$ 11.20	\$ 10.12	\$ 13.73	\$ 10.64	\$ 10.74	\$ 11.34	\$ 10.14	\$ 12.67	\$ 8.99	\$ 10.97
Total Return	13.58%	(23.22%)	31.85%	0.80%	13.19%	16.53%	(16.23%)	45.23%	(15.76%)	3.75%
Net Assets, End of Year (thousands)	\$1,473,478	\$1,606,634	\$2,183,724	\$1,475,345	\$658,448	\$241,685	\$194,259	\$308,666	\$206,915	\$302,369
Ratio of Expenses to Average Net Assets *	0.30%	0.30%	0.30%	0.30%	0.33%	0.36%(B)	0.40%(B)	0.44%(B)	0.50%(B)	0.54%(B)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) *	0.30%	0.30%	0.30%	0.31%	0.34%	0.55%(B)	0.59%(B)	0.64%(B)	0.71%(B)	0.76%(B)
Ratio of Net Investment Income to Average Net Assets	2.71%	3.15%	2.30%	1.97%	2.69%	4.08%	4.02%	3.14%	2.56%	3.25%
Portfolio Turnover Rate	11%	22%	15%	15%	9%	N/A	N/A	N/A	N/A	N/A
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	N/A	N/A	N/A	N/A	N/A	0.19%	0.19%	0.20%	0.23%	0.24%

See page 1-2 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. Core Equity Portfolio				World Ex U.S. Targeted Value Portfolio			
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 10.35	\$ 13.84	\$ 10.44	\$ 11.17	\$ 11.02	\$ 15.29	\$ 10.91	\$ 12.45
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.38	0.40	0.33	0.24	0.40	0.39	0.32	0.23
Net Gains (Losses) on Securities (Realized and Unrealized)	1.08	(3.48)	3.40	(0.74)	1.35	(3.55)	4.34	(1.45)
Total from Investment Operations	1.46	(3.08)	3.73	(0.50)	1.75	(3.16)	4.66	(1.22)
Less Distributions:								
Net Investment Income	(0.37)	(0.41)	(0.33)	(0.23)	(0.38)	(0.39)	(0.28)	(0.21)
Net Realized Gains	—	—	—	—	—	(0.72)	—	(0.11)
Total Distributions	(0.37)	(0.41)	(0.33)	(0.23)	(0.38)	(1.11)	(0.28)	(0.32)
Net Asset Value, End of Year	\$ 11.44	\$ 10.35	\$ 13.84	\$ 10.44	\$ 12.39	\$ 11.02	\$ 15.29	\$ 10.91
Total Return	14.01%	(22.55%)	35.87%	(4.42%)	15.76%	(21.77%)	42.81%	(9.96%)
Net Assets, End of Year (thousands)	\$3,343,709	\$3,122,060	\$4,089,166	\$3,210,237	\$637,254	\$567,557	\$774,324	\$508,068
Ratio of Expenses to Average Net Assets	0.30%	0.30%	0.32%	0.35%	0.48%	0.52%	0.55%	0.64%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.30%	0.30%	0.32%	0.36%	0.48%	0.52%	0.55%	0.64%
Ratio of Net Investment Income to Average Net Assets	3.12%	3.25%	2.49%	2.26%	3.08%	2.98%	2.20%	2.02%
Portfolio Turnover Rate	10%	12%	6%	13%	24%	35%	28%	22%
				8%				27%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	World Core Equity Portfolio				Selectively Hedged Global Equity Portfolio			
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 18.24	\$ 22.56	\$ 16.29	\$ 16.42	\$ 18.09	\$ 22.35	\$ 16.21	\$ 16.54
Income from Investment Operations (A)				\$ 15.40				\$ 15.71
Net Investment Income	0.39	0.45	0.34	0.29	0.37	0.44	0.33	0.28
Net Gains (Losses) on Securities (Realized and Unrealized)	1.38	(4.15)	6.27	(0.10)	1.28	(3.29)	6.21	(0.18)
Total from Investment Operations	1.77	(3.70)	6.61	0.19	1.65	(2.85)	6.54	0.10
Less Distributions:				1.48				1.47
Net Investment Income	(0.39)	(0.45)	(0.34)	(0.29)	(1.03)	(0.44)	(0.20)	(0.43)
Net Realized Gains	(0.27)	(0.17)	—	(0.03)	(0.61)	(0.97)	(0.20)	—
Total Distributions	(0.66)	(0.62)	(0.34)	(0.32)	(1.64)	(1.41)	(0.40)	(0.43)
Net Asset Value, End of Year	\$ 19.35	\$ 18.24	\$ 22.56	\$ 16.29	\$ 18.10	\$ 18.09	\$ 22.35	\$ 16.21
Total Return	9.65%	(16.62%)	40.75%	1.25%	9.43%	(13.65%)	40.81%	0.47%
Net Assets, End of Year (thousands)	\$957,732	\$949,017	\$1,088,714	\$769,602	\$255,330	\$270,708	\$348,707	\$288,509
Ratio of Expenses to Average Net Assets *	0.27%	0.27%	0.28%	0.32%	0.32%	0.31%	0.32%	0.36%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) *	0.44%	0.45%	0.46%	0.56%	0.52%	0.51%	0.53%	0.61%
Ratio of Net Investment Income to Average Net Assets	1.94%	2.22%	1.64%	1.81%	2.02%	2.25%	1.60%	1.78%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	0.20%	0.20%	0.22%	0.25%	0.23%	0.24%	0.25%	0.28%
See page 1-2 for the Definitions of Abbreviations and Footnotes.				0.27%				0.30%

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, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year	\$ 22.78	\$ 33.05	\$ 27.64	\$ 27.56	\$ 25.46	\$ 18.76	\$ 26.03	\$ 19.67	\$ 20.07	\$ 18.72
Income from Investment Operations (A)										
Net Investment Income	0.82	0.88	0.74	0.55	0.73	0.55	0.59	0.52	0.41	0.48
Net Gains (Losses) on Securities (Realized and Unrealized)	2.17	(9.07)	5.32	0.07	2.05	2.28	(6.16)	6.41	(0.24)	1.87
Total from Investment Operations	2.99	(8.19)	6.06	0.62	2.78	2.83	(5.57)	6.93	0.17	2.35
Less Distributions:										
Net Investment Income	(0.77)	(0.91)	(0.65)	(0.54)	(0.68)	(0.49)	(1.00)	(0.57)	(0.44)	(0.46)
Net Realized Gains	(0.06)	(1.17)	—	—	—	(0.41)	(0.70)	—	(0.13)	(0.54)
Total Distributions	(0.83)	(2.08)	(0.65)	(0.54)	(0.68)	(0.90)	(1.70)	(0.57)	(0.57)	(1.00)
Net Asset Value, End of Year	\$ 24.94	\$ 22.78	\$ 33.05	\$ 27.64	\$ 27.56	\$ 20.69	\$ 18.76	\$ 26.03	\$ 19.67	\$ 20.07
Total Return	13.02%	(25.94%)	21.91%	2.36%	11.06%	15.09%	(22.57%)	35.51%	0.81%	12.96%
Net Assets, End of Year (thousands)	\$4,327,065	\$3,938,781	\$6,225,187	\$5,652,358	\$5,988,318	\$3,804,119	\$3,511,909	\$5,115,924	\$4,879,733	\$6,423,859
Ratio of Expenses to Average Net Assets	0.35%	0.36%	0.39%	0.44%	0.48%	0.59%	0.59%	0.63%	0.69%	0.72%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.45%	0.46%	0.49%	0.54%	0.58%	0.79%	0.79%	0.83%	0.89%	0.92%
Ratio of Net Investment Income to Average Net Assets	3.11%	3.05%	2.19%	2.07%	2.70%	2.59%	2.57%	2.10%	2.20%	2.44%

See page 1-2 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				Emerging Markets Core Equity Portfolio			
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Net Asset Value, Beginning of Year	\$ 24.08	\$ 31.48	\$ 23.93	\$ 27.34	\$ 18.13	\$ 25.16	\$ 20.34	\$ 20.59
Income from Investment Operations (A)								
Net Investment Income	1.12	1.32	0.90	0.71	0.67	0.75	0.57	0.43
Net Gains (Losses) on Securities (Realized and Unrealized)	2.68	(7.34)	7.50	(3.35)	2.15	(6.97)	4.76	(0.22)
Total from Investment Operations	3.80	(6.02)	8.40	(2.64)	2.82	(6.22)	5.33	0.21
Less Distributions:								
Net Investment Income	(1.09)	(1.39)	(0.85)	(0.77)	(0.63)	(0.81)	(0.51)	(0.46)
Total Distributions	(1.09)	(1.39)	(0.85)	(0.77)	(0.63)	(0.81)	(0.51)	(0.46)
Net Asset Value, End of Year	\$ 26.79	\$ 24.08	\$ 31.48	\$ 23.93	\$ 20.32	\$ 18.13	\$ 25.16	\$ 20.34
Total Return	15.71%	(19.51)%	35.24%	(9.75)%	15.49%	(25.06)%	26.19%	1.13%
Net Assets, End of Year (thousands)	\$9,936,834	\$9,600,125	\$13,258,001	\$12,596,902	\$22,994,927	\$20,968,575	\$29,155,369	\$24,780,700
Ratio of Expenses to Average Net Assets	0.44%	0.45%	0.49%	0.52%	0.39%	0.40%	0.42%	0.49%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.54%	0.55%	0.59%	0.62%	0.39%	0.40%	0.42%	0.50%
Ratio of Net Investment Income to Average Net Assets	4.03%	4.49%	2.92%	2.87%	3.18%	3.33%	2.26%	2.19%
Portfolio Turnover Rate	N/A	N/A	N/A	N/A	11%	14%	10%	15%
								4%

See page 1-2 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 Targeted Value Portfolio				Emerging Markets Ex China Core Equity Portfolio		
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Period Nov 14, 2018 to Oct 31, 2019	Year Ended Oct 31, 2023	Period Nov 15, 2021 to Oct 31, 2022
Net Asset Value, Beginning of Period.....	\$ 9.29	\$ 13.13	\$ 9.71	\$ 10.43	\$ 10.00	\$ 7.76	\$ 10.00
Income from Investment Operations (A)							
Net Investment Income (Loss) .....	0.27	0.30	0.28	0.21	0.24	0.26	0.28
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.13	(2.85)	3.39	(0.59)	0.20	0.83	(2.28)
Total from Investment Operations .....	1.40	(2.55)	3.67	(0.38)	0.44	1.09	(2.00)
Less Distributions:							
Net Investment Income .....	(0.24)	(0.42)	(0.23)	(0.23)	(0.01)	(0.23)	(0.24)
Net Realized Gains .....	(0.18)	(0.87)	(0.02)	(0.11)	—	—	—
Total Distributions .....	(0.42)	(1.29)	(0.25)	(0.34)	(0.01)	(0.23)	(0.24)
Net Asset Value, End of Period.....	\$ 10.27	\$ 9.29	\$ 13.13	\$ 9.71	\$ 10.43	\$ 8.62	\$ 7.76
Total Return .....	15.20%	(21.40%)	38.29%	(3.89%)	4.38%(C)	14.04%	(20.16%)(C)
Net Assets, End of Period (thousands) .....	\$219,178	\$189,926	\$234,921	\$170,163	\$114,360	\$571,090	\$424,447
Ratio of Expenses to Average Net Assets .....	0.66%	0.66%	0.72%	0.84%	0.85%(D)(E)	0.42%	0.43%(D)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) .....	0.67%	0.66%	0.72%	0.87%	0.95%(D)(E)	0.47%	0.54%(D)
Ratio of Net Investment Income to Average Net Assets .....	2.55%	2.72%	2.19%	2.26%	2.30%(D)(E)	2.94%	3.20%(D)
Portfolio Turnover Rate .....	24%	28%	29%	34%	12%(C)	16%	41%(C)

See page 1-2 for the Definitions of Abbreviations and Footnotes. See page 1-2 for the Definitions of Abbreviations and Footnotes.

**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 (the “1940 Act”), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred and two operational portfolios, of which twenty-four (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 the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“ASC”), Topic 946, “Financial Services-Investment Companies.”

Of the Portfolios, seven invest all of their assets in a corresponding series or fund (each such Portfolio, a “Feeder Fund”). Of the Feeder Funds, six invest all of their assets in a corresponding series of The DFA Investment Trust Company (“DFAITC”) and one invests all of its assets in the Dimensional Emerging Markets Value Fund (“DEM”) (each such series within DFAITC and DEM, a “Master Fund”, treated as partnerships for federal income tax purposes). Six of the Portfolios generally allocate their assets among other funds managed by Dimensional Fund Advisors LP (each such Portfolio, a “Fund of Funds”). The Fund of Funds may also invest in affiliated and unaffiliated registered and unregistered money market funds. The International Small Company Portfolio invests in five Master Funds within DFAITC. The Global Small Company Portfolio invests in six Master Funds within DFAITC and one underlying fund within the Fund (each such underlying fund within the Fund, an “Underlying Fund”). The DFA Global Real Estate Securities Portfolio invests in two Underlying Funds within the Fund and directly in securities. The World ex U.S. Value Portfolio invests in three Master/Underlying Funds within the Fund, DFAITC, and DEM. The World Core Equity Portfolio and Selectively Hedged Global Equity Portfolio each invest in three Underlying Funds within the Fund. As of October 31, 2023, the following Portfolios were the owner of record of the following approximate percentages of the total outstanding shares of the following Master/Underlying Funds as detailed below:

<u>Feeder Funds</u>	<u>Master/Underlying Funds</u>	<u>Percentage Ownership at 10/31/23</u>
Japanese Small Company Portfolio	The Japanese Small Company Series	10%
Asia Pacific Small Company Portfolio	The Asia Pacific Small Company Series	14%
United Kingdom Small Company Portfolio	The United Kingdom Small Company Series	43%
Continental Small Company Portfolio	The Continental Small Company Series	—
Emerging Markets Portfolio	The Emerging Markets Series	99%
Emerging Markets Small Cap Portfolio	The Emerging Markets Small Cap Series	—
Emerging Markets Value Portfolio	Dimensional Emerging Markets Value Fund	98%
		<b>Percentage Ownership at 10/31/23</b>
<u>Funds of Funds</u>	<u>Underlying Funds</u>	
International Small Company Portfolio	The Continental Small Company Series	86%
	The Japanese Small Company Series	91%
	The United Kingdom Small Company Series	98%
	The Asia Pacific Small Company Series	86%
	The Canadian Small Company Series	96%
Global Small Company Portfolio	U.S. Small Cap Portfolio	—
	The Continental Small Company Series	—
	The Japanese Small Company Series	—
	The Asia Pacific Small Company Series	—

<u>Funds of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/23</u>
	The Canadian Small Company Series	—
	The Emerging Markets Small Cap Series	—
	The United Kingdom Small Company Series	—
DFA Global Real Estate Securities Portfolio*	DFA Real Estate Securities Portfolio	—
	DFA International Real Estate Securities Portfolio	59%
World ex U.S. Value Portfolio	Dimensional Emerging Markets Value Fund	7%
	DFA International Small Cap Value Portfolio	—
	The DFA International Value Series	—
World Core Equity Portfolio	U.S. Core Equity 1 Portfolio	2%
	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	—
	Emerging Markets Core Equity Portfolio	—

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

To achieve its investment objective, each Feeder Fund and Fund of Funds invests substantially all of its assets in corresponding Master and/or Underlying Funds as indicated above. The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in securities of companies in the real estate industry. Each Feeder Fund and Fund of Funds also invests in short-term temporary cash investments and futures. In addition, each 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 ("GAAP"). Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with GAAP requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities, the 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 use 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, and 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 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. Core Equity Portfolio, World ex U.S. Targeted Value Portfolio, Emerging Markets Core Equity Portfolio, International High Relative Profitability Portfolio, Emerging Markets Targeted Value Portfolio and Emerging Markets ex China 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 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 International Equity Portfolios value the securities at the mean between the most recent quoted bid and ask 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 Rule 2a-5 under the 1940 Act pursuant to procedures approved 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 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 or Level 3 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 at which 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 pricing of the International Equity Portfolios’ 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 calculated closing prices of the foreign investments on their primary foreign securities markets or exchanges. For these purposes, Dimensional Fund Advisors LP 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 uses 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. These securities are generally categorized as Level 2 or Level 3 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/Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. The Feeder Funds', International Small Company Portfolio's, Global Small Company Portfolio's and World ex U.S. Value Portfolio's investments in series of either DFAITC or DEM reflect their proportionate interest in the net assets of such corresponding Master Fund(s). 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 methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

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 ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolios enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. 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 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 foreign exchange rate fluctuations from the effect of fluctuations in the market prices of securities, whether realized or unrealized. However, the Selectively Hedged Global Equity Portfolio does isolate the effect of foreign currency rate fluctuations 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 of 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 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 to participate 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: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Directors may receive their distributions of proceeds by 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. The 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).

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. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. 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 received distributions 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, using 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.

Organizational costs are expensed during the fiscal year of inception of the Portfolios. Offering costs are amortized over a twelve-month period from the inception of the Portfolios.

The Feeder Funds, International Small Company Portfolio, Global Small Company Portfolio, and World ex U.S. Value Portfolio recognize their pro-rata shares of net investment income and realized and unrealized gains/losses on a daily basis from their respective Master Fund(s) 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. Additionally, 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 Portfolio, Emerging Markets Small Cap Portfolio, Emerging Markets Value Portfolio, Global Small Company Portfolio, World ex U.S. Value Portfolio, World ex U.S. Core Portfolio, World ex U.S. Targeted Value Portfolio, Emerging Markets Core Equity Portfolio, Emerging Markets Targeted Value Portfolio and Emerging Markets ex China Core Equity Portfolio are subject to tax on short-term and long-term capital gains for investments in India. Such taxes are accrued on a daily basis and due upon sale of individual securities.

### **C. Investment Advisor:**

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2023, 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:

Large Cap International Portfolio.....	0.14%
International Core Equity Portfolio.....	0.20%
Global Small Company Portfolio.....	0.35%
International Small Company Portfolio.....	0.25%
Japanese Small Company Portfolio.....	0.35%
Asia Pacific Small Company Portfolio.....	0.35%
United Kingdom Small Company Portfolio.....	0.35%
Continental Small Company Portfolio.....	0.35%
DFA International Real Estate Securities Portfolio.....	0.24%
DFA Global Real Estate Securities Portfolio.....	0.19%*
DFA International Small Cap Value Portfolio.....	0.39%

International Vector Equity Portfolio.....	0.30%
International High Relative Profitability Portfolio.....	0.25%
World ex U.S. Value Portfolio.....	0.32%
World ex U.S. Core Equity Portfolio.....	0.25%
World ex U.S. Targeted Value Portfolio.....	0.40%
World Core Equity Portfolio.....	0.22%
Selectively Hedged Global Equity Portfolio.....	0.24%
Emerging Markets Portfolio.....	0.29%
Emerging Markets Small Cap Portfolio.....	0.52%
Emerging Markets Value Portfolio.....	0.38%
Emerging Markets Core Equity Portfolio.....	0.33%
Emerging Markets Targeted Value Portfolio.....	0.52%
Emerging Markets ex China Core Equity Portfolio.....	0.33%

\* Effective as of February 28, 2023, the management fee payable by the DFA Global Real Estate Securities Portfolio was reduced from 0.20% to 0.19%.

Pursuant to Amended and Restated Fee Waiver and/or Expense Assumption Agreements (each, a “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 Agreements for the non-Feeder Funds, and a portion of the Fee Waiver Agreement for certain Feeder Funds below, will remain in effect through February 28, 2024, 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 Funds, as described in the notes below, will remain in effect permanently, unless terminated by a Feeder Fund. During the year ended October 31, 2023, 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 assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2023, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2023, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of a class of a Portfolio are less than the applicable Expense Limitation Amount/Total Management Fee Limit listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount/Total Management Fee Limit that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount/Total Management Fee Limit in place for the Portfolio. The Advisor, however, will not be reimbursed by a Feeder Portfolio in connection with its Permanent Fee Waiver. The Fund, on behalf of a Portfolio, is also 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. With respect to the World ex U.S. Value Portfolio, World Core Equity Portfolio, World ex U.S. Targeted Value Portfolio and Selectively Hedged Global Equity Portfolio, the Advisor shall also not be reimbursed for any management fees previously waived to offset a Portfolio’s proportionate share of the management fees paid by such Portfolio through its investment in other funds managed by the Advisor.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
Large Cap International Portfolio (1).....	0.24%	—	—	—	—

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
International Core Equity Portfolio (1).....	0.30%	—	—	—	—
Global Small Company Portfolio (2).....	0.42%	—	\$ 6	\$ 194	\$ 619
International Small Company Portfolio (3).....	0.45%	—	—	—	—
Japanese Small Company Portfolio (4).....	0.42%	0.35%	—	259	—
Asia Pacific Small Company Portfolio (4).....	0.42%	0.35%	—	218	—
United Kingdom Small Company Portfolio (4).....	0.42%	0.35%	—	21	23
Continental Small Company Portfolio (4).....	0.42%	0.35%	1	724	—
DFA International Real Estate Securities Portfolio (1).....	0.29%	—	—	—	—
DFA Global Real Estate Securities Portfolio (5).....	0.22%	—	—	6,580	24,177
International Vector Equity Portfolio (1).....	0.60%	—	—	—	—
International High Relative Profitability Portfolio (2).....	0.35%	—	—	—	—
World ex U.S. Value Portfolio (6)...	0.60%	0.32%	—	458	—
World ex U.S. Core Equity Portfolio (7).....	0.39%	—	—	—	—
World ex U.S. Targeted Value Portfolio (8).....	0.80%	0.40%	—	—	—
World Core Equity Portfolio (9).....	0.27%	0.22%	16	1,774	419
Selectively Hedged Global Equity Portfolio (10).....	0.40%	0.24%	—	552	—
Emerging Markets Portfolio (11)....	0.49%	0.29%	—	4,504	—
Emerging Markets Small Cap Portfolio (12).....	—	0.52%	—	7,925	—
Emerging Markets Value Portfolio (12).....	—	0.38%	—	10,558	—
Emerging Markets Core Equity Portfolio (1).....	0.54%	—	—	—	—
Emerging Markets Targeted Value Portfolio (2).....	0.85%	—	—	—	—
Emerging Markets ex China Core Equity Portfolio (2).....	0.43%	—	55	212	541

(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").

(2) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor, excluding money market funds, but excluding the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). Prior to February 28, 2022, the Expense Limitation Amount for the Global Small Company Portfolio was 0.47% of the average net assets of such class of the Portfolio on an annualized basis.

(3) 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").

(4) Effective February 28, 2022, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of each Portfolio to the extent necessary to limit the total management fees paid to the Advisor by each Portfolio, including the proportionate share of the management fees a Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.35% of the average net assets of a class of a Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2021 to February 27, 2022, the Permanent Fee Waiver Limit was 0.40%. From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.47%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.50%. 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 each class of such Portfolios on an annualized basis (the "Expense Limitation Amount").

(5) Effective February 28, 2023, 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/Underlying Funds but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Portfolio to the rate listed above as a percentage of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). Prior to February 28, 2023, the Expense Limitation Amount for the DFA Global Real Estate Securities Portfolio was 0.24% of the average net assets of such class of the Portfolio on an annualized basis.

(6) Effective February 28, 2022, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.32% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master/Underlying Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the "Total Management Fee Limit"). From February 28, 2021 to February 27, 2022, the Total Management Fee Limit was 0.37%. From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.43%. Prior to February 28, 2020, the Total Management Fee Limit was 0.47%. 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/Underlying Funds' management 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.

(7) 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/Underlying Funds but excluding the expenses that the Portfolio incurs indirectly through its investment of its securities lending cash collateral in the Money Market Series and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount").

(8) Effective February 28, 2022, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.40% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in other funds managed by the Advisor, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the "Total Management Fee Limit"). From February 28, 2021 to February 27, 2022, the Total Management Fee Limit was 0.45%. From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.53%. Prior to February 28, 2020, the Total Management Fee Limit was 0.58%. 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").

(9) Effective February 28, 2021, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.22% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master/Underlying Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (including the Portfolio's proportionate share of any management fees that a Master/Underlying Fund paid through its investment in an affiliated cash management fund) (the "Total Management Fee Limit"). From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.27%. Prior to February 28, 2020, the Total Management Fee Limit was 0.30%. 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"). From February 28, 2019 to February 27, 2021, the Expense Limitation Amount was 0.32% of the average net assets of such class of the Portfolio on an annualized basis. From June 27, 2014 to February 27, 2019, the Expense Limitation Amount was 0.35% of the average net assets of such class of the Portfolio on an annualized basis.

(10) Effective February 28, 2021, the Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.24% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in its Master/Underlying Funds, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the "Total Management Fee Limit"). From February 28, 2020 to February 27, 2021, the Total Management Fee Limit was 0.28%. Prior to February 28, 2020, the Total Management Fee Limit was 0.30%. 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").

(11) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in the Money Market Series, to 0.29% of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.37%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.42%. In addition to the Permanent Fee Waiver, the Advisor has contractually agreed to further waive all or a portion of its management fee and to assume the other direct expenses of a class of the Portfolio (excluding expenses incurred through its investment in other investment companies managed by the Advisor) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of each class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount").

(12) Effective February 28, 2021 (February 28, 2022, with respect to the Emerging Markets Value Portfolio), the Advisor has contractually agreed to permanently waive all or a portion of the management fee of each Portfolio to the extent necessary to limit the total management fees paid to the Advisor by a Portfolio, including the proportionate share of the management fees a Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund (the "Money Market Series"), to the rate listed above as a percentage of the average net assets of a class of a Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2021 to February 27, 2022, the Permanent Fee Waiver Limit for the Emerging Markets Value Portfolio was 0.41%. From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limits for the Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio were 0.60% and 0.45%, respectively. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limits for the Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio were 0.65% and 0.50%, respectively.

**Earned Income Credit:**

Additionally, 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, 2023, expenses reduced were as follows (amounts in thousands):

	<u>Fees Paid Indirectly</u>
Large Cap International Portfolio.....	\$286
DFA International Real Estate Securities Portfolio.....	310
DFA Global Real Estate Securities Portfolio.....	36
DFA International Small Cap Value Portfolio.....	96
International Vector Equity Portfolio.....	103
World ex U.S. Core Equity Portfolio.....	60
Emerging Markets Core Equity Portfolio.....	892
Emerging Markets Targeted Value Portfolio.....	22
Emerging Markets ex China Core Equity Portfolio.....	69

**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, 2023, the total related amount paid by the Fund to the CCO was \$177 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statements of Operations.

#### D. Deferred Compensation:

As of October 31, 2023, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

Large Cap International Portfolio.....	\$ 32
International Core Equity Portfolio.....	41
Global Small Company Portfolio.....	—
International Small Company Portfolio.....	109
Japanese Small Company Portfolio.....	7
Asia Pacific Small Company Portfolio.....	4
United Kingdom Small Company Portfolio.....	1
Continental Small Company Portfolio.....	1
DFA International Real Estate Securities Portfolio.....	17
DFA Global Real Estate Securities Portfolio.....	11
DFA International Small Cap Value Portfolio.....	179
International Vector Equity Portfolio.....	6
International High Relative Profitability Portfolio.....	2
World ex U.S. Value Portfolio.....	—
World ex U.S. Core Equity Portfolio.....	5
World ex U.S. Targeted Value Portfolio.....	1
World Core Equity Portfolio.....	1
Selectively Hedged Global Equity Portfolio.....	1
Emerging Markets Portfolio.....	57
Emerging Markets Small Cap Portfolio.....	52
Emerging Markets Value Portfolio.....	270
Emerging Markets Core Equity Portfolio.....	99
Emerging Markets Targeted Value Portfolio.....	—
Emerging Markets ex China Core Equity Portfolio.....	1

#### E. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Portfolios' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
Large Cap International Portfolio.....	\$ 445,653	\$ 638,423
International Core Equity Portfolio.....	2,595,949	3,953,148
DFA International Real Estate Securities Portfolio.....	245,204	875,339
DFA Global Real Estate Securities Portfolio.....	452,934	1,761
DFA International Small Cap Value Portfolio.....	1,327,022	2,066,743
International Vector Equity Portfolio.....	423,929	568,949
International High Relative Profitability Portfolio.....	179,700	496,273
World ex U.S. Core Equity Portfolio.....	362,060	456,909
World ex U.S. Targeted Value Portfolio.....	166,543	159,044
Emerging Markets Core Equity Portfolio.....	2,515,235	3,006,798
Emerging Markets Targeted Value Portfolio.....	56,645	53,036
Emerging Markets ex China Core Equity Portfolio.....	184,133	83,889

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

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

The amounts presented below may differ from the respective amounts presented in the corresponding Schedule of Investments/Summary Schedule of Portfolio Holdings, Statements of Assets and Liabilities or Statements of Operations due to rounding. The amounts are as follows (amounts in thousands):

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
<b>Large Cap International Portfolio</b>									
The DFA Short Term Investment Fund	\$ 246,081	\$1,249,435	\$1,277,656	\$ 13	\$ 91	\$ 217,964	18,844	\$10,484	—
<b>Total</b>	<b>\$ 246,081</b>	<b>\$1,249,435</b>	<b>\$1,277,656</b>	<b>\$ 13</b>	<b>\$ 91</b>	<b>\$ 217,964</b>	<b>18,844</b>	<b>\$10,484</b>	<b>—</b>
<b>International Core Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$1,476,616	\$5,370,625	\$5,835,027	\$ 120	\$ 607	\$1,012,941	87,572	\$61,158	—
<b>Total</b>	<b>\$1,476,616</b>	<b>\$5,370,625</b>	<b>\$5,835,027</b>	<b>\$ 120</b>	<b>\$ 607</b>	<b>\$1,012,941</b>	<b>87,572</b>	<b>\$61,158</b>	<b>—</b>
<b>Global Small Company Portfolio</b>									
U.S. Small Cap Portfolio	\$ 51,475	\$ 5,910	\$ 8,627	\$ (937)	\$ (3,170)	\$ 44,651	1,192	\$ 633	\$1,919
<b>Total</b>	<b>\$ 51,475</b>	<b>\$ 5,910</b>	<b>\$ 8,627</b>	<b>\$ (937)</b>	<b>\$ (3,170)</b>	<b>\$ 44,651</b>	<b>1,192</b>	<b>\$ 633</b>	<b>\$1,919</b>
<b>DFA International Real Estate Securities Portfolio</b>									
The DFA Short Term Investment Fund	\$ 259,980	\$1,847,237	\$2,013,383	\$ 39	\$ 76	\$ 93,949	8,122	\$ 6,419	—
<b>Total</b>	<b>\$ 259,980</b>	<b>\$1,847,237</b>	<b>\$2,013,383</b>	<b>\$ 39</b>	<b>\$ 76</b>	<b>\$ 93,949</b>	<b>8,122</b>	<b>\$ 6,419</b>	<b>—</b>
<b>DFA Global Real Estate Securities Portfolio</b>									
DFA International Real Estate Securities Portfolio	\$2,755,650	\$ 105,182	\$ 767,460	\$(245,719)	\$ 212,156	\$2,059,809	631,843	—	—
The DFA Short Term Investment Fund	194,324	1,692,576	1,547,063	49	64	339,950	29,390	\$ 9,556	—
DFA Real Estate Securities Portfolio	281,217	—	277,000	189,292	(193,509)	—	—	5,372	\$8,561
<b>Total</b>	<b>\$3,231,191</b>	<b>\$1,797,758</b>	<b>\$2,591,523</b>	<b>\$ (56,378)</b>	<b>\$ 18,711</b>	<b>\$2,399,759</b>	<b>661,233</b>	<b>\$14,928</b>	<b>\$8,561</b>
<b>DFA International Small Cap Value Portfolio</b>									
The DFA Short Term Investment Fund	\$ 279,235	\$1,446,511	\$1,559,635	\$ 18	\$ 120	\$ 166,249	14,373	\$12,799	—
<b>Total</b>	<b>\$ 279,235</b>	<b>\$1,446,511</b>	<b>\$1,559,635</b>	<b>\$ 18</b>	<b>\$ 120</b>	<b>\$ 166,249</b>	<b>14,373</b>	<b>\$12,799</b>	<b>—</b>



	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
<b>International Vector Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$159,430	\$696,063	\$731,977	\$ (2)	\$ 65	\$123,579	10,684	\$ 6,675	—
<b>Total</b>	<b>\$159,430</b>	<b>\$696,063</b>	<b>\$731,977</b>	<b>\$ (2)</b>	<b>\$ 65</b>	<b>\$123,579</b>	<b>10,684</b>	<b>\$ 6,675</b>	<b>—</b>
<b>International High Relative Profitability Portfolio</b>									
The DFA Short Term Investment Fund	\$113,814	\$832,542	\$871,453	\$ 5	\$ 41	\$ 74,949	6,480	—	—
<b>Total</b>	<b>\$113,814</b>	<b>\$832,542</b>	<b>\$871,453</b>	<b>\$ 5</b>	<b>\$ 41</b>	<b>\$ 74,949</b>	<b>6,480</b>	<b>—</b>	<b>—</b>
<b>World ex U.S. Value Portfolio</b>									
DFA International Small Cap Value Portfolio	\$ 16,152	\$ 4,999	\$ 2,463	\$ 5	\$ 2,376	\$ 21,069	1,097	\$ 632	—
<b>Total</b>	<b>\$ 16,152</b>	<b>\$ 4,999</b>	<b>\$ 2,463</b>	<b>\$ 5</b>	<b>\$ 2,376</b>	<b>\$ 21,069</b>	<b>1,097</b>	<b>\$ 632</b>	<b>—</b>
<b>World ex U.S. Core Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$167,297	\$537,040	\$606,644	\$ (11)	\$ 71	\$ 97,753	8,451	\$ 5,816	—
<b>Total</b>	<b>\$167,297</b>	<b>\$537,040</b>	<b>\$606,644</b>	<b>\$ (11)</b>	<b>\$ 71</b>	<b>\$ 97,753</b>	<b>8,451</b>	<b>\$ 5,816</b>	<b>—</b>
<b>World ex U.S. Targeted Value Portfolio</b>									
The DFA Short Term Investment Fund	\$ 1,599	\$ 31,637	\$ 23,712	\$ 1	\$ 1	\$ 9,526	824	\$ 131	—
<b>Total</b>	<b>\$ 1,599</b>	<b>\$ 31,637</b>	<b>\$ 23,712</b>	<b>\$ 1</b>	<b>\$ 1</b>	<b>\$ 9,526</b>	<b>824</b>	<b>\$ 131</b>	<b>—</b>
<b>World Core Equity Portfolio</b>									
U.S. Core Equity 1 Portfolio	\$585,918	\$ 45,846	\$ 66,040	\$ (674)	\$17,184	\$582,234	18,478	\$ 8,933	\$13,934
International Core Equity Portfolio	260,575	14,400	39,457	(398)	30,022	265,142	19,597	8,026	—
Emerging Markets Core Equity Portfolio	103,159	9,390	15,064	(620)	13,526	110,391	5,433	3,536	—
<b>Total</b>	<b>\$949,652</b>	<b>\$ 69,636</b>	<b>\$120,561</b>	<b>\$(1,692)</b>	<b>\$60,732</b>	<b>\$957,767</b>	<b>43,508</b>	<b>\$20,495</b>	<b>\$13,934</b>

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
<b>Selectively Hedged</b>									
<b>Global Equity Portfolio</b>									
U.S. Core Equity 2 Portfolio	\$153,472	\$ 17,521	\$ 31,792	\$5,117	\$(2,700)	\$141,618	4,994	\$ 2,196	\$4,197
International Core Equity Portfolio	69,823	7,386	19,191	2,241	5,954	66,213	4,894	2,037	—
Emerging Markets Core Equity Portfolio	44,197	6,962	12,562	609	5,024	44,230	2,177	1,443	—
<b>Total</b>	<b>\$267,492</b>	<b>\$ 31,869</b>	<b>\$ 63,545</b>	<b>\$7,967</b>	<b>\$ 8,278</b>	<b>\$252,061</b>	<b>12,065</b>	<b>\$ 5,676</b>	<b>\$4,197</b>
<b>Emerging Markets Core Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$424,406	\$1,458,369	\$1,636,786	\$ 24	\$ 172	\$246,185	21,283	\$15,514	—
<b>Total</b>	<b>\$424,406</b>	<b>\$1,458,369</b>	<b>\$1,636,786</b>	<b>\$ 24</b>	<b>\$ 172</b>	<b>\$246,185</b>	<b>21,283</b>	<b>\$15,514</b>	<b>—</b>
<b>Emerging Markets Targeted Value Portfolio</b>									
The DFA Short Term Investment Fund	\$ 1,666	\$ 13,740	\$ 13,682	\$ 1	\$ 1	\$ 1,726	149	—	—
<b>Total</b>	<b>\$ 1,666</b>	<b>\$ 13,740</b>	<b>\$ 13,682</b>	<b>\$ 1</b>	<b>\$ 1</b>	<b>\$ 1,726</b>	<b>149</b>	<b>—</b>	<b>—</b>
<b>Emerging Markets ex China Core Equity Portfolio</b>									
The DFA Short Term Investment Fund	\$ 6,638	\$ 55,590	\$ 54,230	—	\$ 3	\$ 8,001	692	\$ 174	—
<b>Total</b>	<b>\$ 6,638</b>	<b>\$ 55,590</b>	<b>\$ 54,230</b>	<b>—</b>	<b>\$ 3</b>	<b>\$ 8,001</b>	<b>692</b>	<b>\$ 174</b>	<b>—</b>

## 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 GAAP. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2023, can occur as a result of realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, realized foreign capital gains tax, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2022, and October 31, 2023, were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
<b>Large Cap International Portfolio</b>				
2022.....	\$ 180,306	—	—	\$ 180,306
2023.....	153,335	—	—	153,335
<b>International Core Equity Portfolio</b>				
2022.....	1,137,901	—	—	1,137,901
2023.....	813,378	—	—	813,378
<b>Global Small Company Portfolio</b>				
2022.....	1,603	\$ 1,952	—	3,555
2023.....	1,067	—	—	1,067
<b>International Small Company Portfolio</b>				
2022.....	483,283	367,884	—	851,167
2023.....	310,109	121,655	—	431,764
<b>Japanese Small Company Portfolio</b>				
2022.....	9,064	9,423	—	18,487
2023.....	3,684	12,000	—	15,684
<b>Asia Pacific Small Company Portfolio</b>				
2022.....	15,273	26,996	—	42,269
2023.....	9,900	13,433	—	23,333
<b>United Kingdom Small Company Portfolio</b>				
2022.....	1,165	742	—	1,907
2023.....	438	—	—	438
<b>Continental Small Company Portfolio</b>				
2022.....	24,283	13,197	—	37,480
2023.....	21,516	—	—	21,516
<b>DFA International Real Estate Securities Portfolio</b>				
2022.....	447,007	—	—	447,007
2023.....	—	—	—	—
<b>DFA Global Real Estate Securities Portfolio</b>				
2022.....	384,272	96,161	—	480,433
2023.....	111,720	315,311	—	427,031
<b>DFA International Small Cap Value Portfolio</b>				
2022.....	477,746	38,826	—	516,572
2023.....	325,253	—	—	325,253
<b>International Vector Equity Portfolio</b>				
2022.....	118,326	68,984	—	187,310
2023.....	87,142	—	—	87,142
<b>International High Relative Profitability Portfolio</b>				
2022.....	68,053	10,953	—	79,006
2023.....	42,438	—	—	42,438
<b>World ex U.S. Value Portfolio</b>				
2022.....	10,666	—	—	10,666
2023.....	9,912	—	—	9,912

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
World ex U.S. Core Equity Portfolio				
2022.....	\$ 119,143	—	—	\$ 119,143
2023.....	109,998	—	—	109,998
World ex U.S. Targeted Value Portfolio				
2022.....	20,430	\$ 36,246	—	56,676
2023.....	19,463	—	—	19,463
World Core Equity Portfolio				
2022.....	22,839	8,329	—	31,168
2023.....	19,655	13,609	—	33,264
Selectively Hedged Global Equity Portfolio				
2022.....	7,741	13,787	—	21,528
2023.....	15,289	8,996	—	24,285
Emerging Markets Portfolio				
2022.....	157,133	215,646	—	372,779
2023.....	130,795	10,990	—	141,785
Emerging Markets Small Cap Portfolio				
2022.....	235,523	93,647	—	329,170
2023.....	90,978	75,855	—	166,833
Emerging Markets Value Portfolio				
2022.....	558,916	—	—	558,916
2023.....	411,459	—	—	411,459
Emerging Markets Core Equity Portfolio				
2022.....	942,726	—	—	942,726
2023.....	718,790	—	—	718,790
Emerging Markets Targeted Value Portfolio				
2022.....	11,192	10,941	—	22,133
2023.....	4,927	3,666	—	8,593
Emerging Markets ex China Core Equity Portfolio				
2022.....	10,224	—	—	10,224
2023.....	14,175	—	—	14,175

As of October 31, 2023, 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 use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
Large Cap International Portfolio.....	\$ (7,959)	—	\$ (7,959)
International Core Equity Portfolio.....	(41,303)	—	(41,303)
Global Small Company Portfolio.....	(176)	\$ (105)	(281)
International Small Company Portfolio.....	(14,553)	—	(14,553)
Japanese Small Company Portfolio.....	(1,146)	(47)	(1,193)
Asia Pacific Small Company Portfolio.....	(981)	—	(981)

	<b>Net Investment Income and Short-Term Capital Gains</b>	<b>Long-Term Capital Gains</b>	<b>Total</b>
Continental Small Company Portfolio.....	\$ (269)	—	\$ (269)
DFA Global Real Estate Securities Portfolio.....	(3,291)	\$(6,592)	(9,883)
DFA International Small Cap Value Portfolio.....	(22,333)	—	(22,333)
International Vector Equity Portfolio.....	(4,070)	—	(4,070)
International High Relative Profitability Portfolio.....	(1,875)	—	(1,875)
World ex U.S. Value Portfolio.....	(516)	—	(516)
World ex U.S. Core Equity Portfolio.....	(4,530)	—	(4,530)
World ex U.S. Targeted Value Portfolio.....	(485)	—	(485)
World Core Equity Portfolio.....	(143)	(1,073)	(1,216)
Selectively Hedged Global Equity Portfolio.....	(623)	(801)	(1,424)
Emerging Markets Portfolio.....	(6,739)	—	(6,739)
Emerging Markets Small Cap Portfolio.....	(5,646)	—	(5,646)
Emerging Markets Value Portfolio.....	(30,475)	—	(30,475)
Emerging Markets Core Equity Portfolio.....	(45,692)	—	(45,692)
Emerging Markets Targeted Value Portfolio.....	(890)	—	(890)
Emerging Markets ex China Core Equity Portfolio.....	(925)	—	(925)

As of October 31, 2023, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<b>Undistributed Net Investment Income and Short-Term Capital Gains</b>	<b>Undistributed Long-Term Capital Gains</b>	<b>Capital Loss Carryforwards</b>	<b>Unrealized Appreciation (Depreciation)</b>	<b>Total Net Distributable Earnings (Accumulated Losses)</b>
Large Cap International Portfolio.....	\$ 42,109	—	\$ (540,587)	\$ 1,208,895	\$ 710,417
International Core Equity Portfolio.....	234,460	—	(1,084,106)	2,863,285	2,013,639
Global Small Company Portfolio.....	1,321	\$ 645	—	1,908	3,874
International Small Company Portfolio....	96,949	—	(139,844)	(135,810)	(178,705)
Japanese Small Company Portfolio.....	9,815	2,791	—	(1,877)	10,729
Asia Pacific Small Company Portfolio....	7,520	—	(14,737)	(64,352)	(71,569)
United Kingdom Small Company Portfolio.....	340	—	(3,826)	(2,125)	(5,611)
Continental Small Company Portfolio....	3,114	—	(32,327)	29,640	427
DFA International Real Estate Securities Portfolio.....	149,439	—	(1,065,065)	(1,164,461)	(2,080,087)
DFA Global Real Estate Securities Portfolio.....	91,948	121	—	(1,205,501)	(1,113,432)
DFA International Small Cap Value Portfolio.....	154,700	13,281	—	552,541	720,522
International Vector Equity Portfolio.....	37,675	—	(53,879)	370,630	354,426
International High Relative Profitability Portfolio.....	2,900	—	(77,106)	156,700	82,494
World ex U.S. Value Portfolio.....	2,800	—	(11,823)	22,126	13,103
World ex U.S. Core Equity Portfolio.....	27,153	—	(86,490)	261,155	201,818
World ex U.S. Targeted Value Portfolio..	2,262	—	(25,411)	(5,090)	(28,239)
World Core Equity Portfolio.....	—	11,417	—	225,178	236,595

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
Selectively Hedged Global Equity Portfolio.....	\$ 4,411	\$ 9,926	—	\$ 86,208	\$ 100,545
Emerging Markets Portfolio.....	51,190	—	\$ (76,641)	1,220,797	1,195,346
Emerging Markets Small Cap Portfolio...	46,116	—	(60,028)	201,098	187,186
Emerging Markets Value Portfolio.....	171,121	—	(1,349,492)	392,080	(786,291)
Emerging Markets Core Equity Portfolio.....	280,994	—	(2,449,745)	3,306,794	1,138,043
Emerging Markets Targeted Value Portfolio.....	8,154	3,295	—	(854)	10,595
Emerging Markets ex China Core Equity Portfolio.....	3,975	—	(22,892)	(34,123)	(53,040)

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. As of October 31, 2023, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
Large Cap International Portfolio.....	\$ 540,587	\$ 540,587
International Core Equity Portfolio.....	1,084,106	1,084,106
International Small Company Portfolio.....	139,844	139,844
Asia Pacific Small Company Portfolio.....	14,737	14,737
United Kingdom Small Company Portfolio.....	3,826	3,826
Continental Small Company Portfolio.....	32,327	32,327
DFA International Real Estate Securities Portfolio.....	1,065,065	1,065,065
International Vector Equity Portfolio.....	53,879	53,879
International High Relative Profitability Portfolio.....	77,106	77,106
World ex U.S. Value Portfolio.....	11,823	11,823
World ex U.S. Core Equity Portfolio.....	86,490	86,490
World ex U.S. Targeted Value Portfolio.....	25,411	25,411
Emerging Markets Portfolio.....	76,641	76,641
Emerging Markets Small Cap Portfolio.....	60,028	60,028
Emerging Markets Value Portfolio.....	1,349,492	1,349,492
Emerging Markets Core Equity Portfolio.....	2,449,745	2,449,745
Emerging Markets ex China Core Equity Portfolio.....	22,892	22,892

During the year ended October 31, 2023, the following Portfolios used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

DFA International Small Cap Value Portfolio.....	\$57,347
Emerging Markets Value Portfolio.....	10,859

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
Large Cap International Portfolio.....	\$ 4,050,456	\$1,480,280	\$ (270,534)	\$ 1,209,746
International Core Equity Portfolio.....	25,150,105	6,171,795	(3,299,983)	2,871,812
Global Small Company Portfolio.....	71,818	1,992	—	1,992
International Small Company Portfolio.....	10,176,197	166,724	(302,507)	(135,783)
Japanese Small Company Portfolio.....	250,569	4,759	(6,638)	(1,879)
Asia Pacific Small Company Portfolio.....	227,600	—	(64,352)	(64,352)
United Kingdom Small Company Portfolio.....	20,823	—	(2,125)	(2,125)
Continental Small Company Portfolio.....	627,416	137,143	(107,502)	29,641
DFA International Real Estate Securities Portfolio.....	4,713,839	4	(1,163,652)	(1,163,648)
DFA Global Real Estate Securities Portfolio.....	8,209,527	628,553	(1,834,068)	(1,205,515)
DFA International Small Cap Value Portfolio.....	9,470,280	1,779,931	(1,224,703)	555,228
International Vector Equity Portfolio.....	2,736,874	646,346	(275,364)	370,982
International High Relative Profitability Portfolio.....	1,376,563	256,124	(99,421)	156,703
World ex U.S. Value Portfolio.....	218,660	22,576	—	22,576
World ex U.S. Core Equity Portfolio.....	3,136,400	726,637	(460,217)	266,420
World ex U.S. Targeted Value Portfolio.....	647,508	82,719	(86,208)	(3,489)
World Core Equity Portfolio.....	732,609	225,178	—	225,178
Selectively Hedged Global Equity Portfolio.....	165,853	86,208	—	86,208
Emerging Markets Portfolio.....	3,100,772	1,227,529	—	1,227,529
Emerging Markets Small Cap Portfolio.....	3,606,582	199,283	—	199,283
Emerging Markets Value Portfolio.....	9,608,543	384,365	—	384,365
Emerging Markets Core Equity Portfolio.....	19,670,835	7,047,504	(3,544,522)	3,502,982
Emerging Markets Targeted Value Portfolio.....	219,311	35,504	(34,327)	1,177
Emerging Markets ex China Core Equity Portfolio.....	609,323	55,393	(87,530)	(32,137)

The difference between GAAP-basis and tax-basis unrealized gains (losses) can occur as a result of wash sales and net mark-to-market gains (losses) on regulated futures contracts, net mark-to-market gains (losses) on foreign currency contracts, and differences in the tax treatment of passive foreign investment company investments or other investments.

*ASC 740 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. Financial Instruments:**

In accordance with the Portfolios' investment objectives and policies, the Portfolios may invest either directly or indirectly (through their investments in corresponding Master/Underlying Funds), 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.

Portfolios that have significant exposure to certain countries, such as the United Kingdom Small Company Portfolio's Master Fund that concentrates investments in the United Kingdom, can be expected to be impacted by the political and economic conditions within such countries. For example, there is continuing uncertainty around the future of the euro and the European Union (EU) following the United Kingdom's (UK) exit from the EU (referred to as "Brexit"). Brexit may cause greater market volatility and illiquidity, currency fluctuations, deterioration in economic activity, a decrease in business confidence, and increased likelihood of a recession in the UK. While it is not possible to determine the precise impact these events may have on the Portfolios, the ultimate impact on the UK, EU countries, other countries or parties that transact with the UK and EU, and the broader global economy could be significant and could adversely affect the value and liquidity of the Portfolios' investments.

### **Derivative Financial Instruments:**

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

2. *Forward Currency Contracts:* The Portfolios listed below may enter into foreign currency exchange transactions, including foreign currency forward contracts, in connection with the settlement of foreign securities or to transfer cash 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 the Selectively Hedged Global Equity 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 of forward currency contracts. 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 forward currency contracts. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

3. *Futures Contracts:* Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. 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 in an amount 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 entrance 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 Portfolio could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts.

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amounts in thousands):

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>
Large Cap International Portfolio.....	\$ —	\$ 44,606
International Core Equity Portfolio.....	—	245,514
International Small Company Portfolio.....	—	84,471
DFA International Real Estate Securities Portfolio.....	—	32,204
DFA Global Real Estate Securities Portfolio.....	—	2,481
DFA International Small Cap Value Portfolio.....	—	102,225
International Vector Equity Portfolio.....	—	24,271
International High Relative Profitability Portfolio.....	—	4,785
World ex U.S. Core Equity Portfolio.....	—	29,745
World ex U.S. Targeted Value Portfolio.....	—	806
Selectively Hedged Global Equity Portfolio.....	78,611	3,499
Emerging Markets Core Equity Portfolio.....	—	198,524
Emerging Markets Targeted Value Portfolio.....	—	1,321
Emerging Markets ex China Core Equity Portfolio.....	—	1,341

\* Average amount of Currency Purchased/Sold in USD.

\*\* Average Notional Value of futures contracts.

The following is a summary of the Portfolios' derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2023</u>	<u>Forward Currency Contracts <sup>(1)</sup></u>
Selectively Hedged Global Equity Portfolio.....	\$479	\$479

	<u>Liability Derivatives Value</u>		
	<u>Total Value at October 31, 2023</u>	<u>Forward Currency Contracts <sup>(2)</sup></u>	<u>Equity Contracts <sup>(3)</sup></u>
Large Cap International Portfolio.....	\$ (2,143)	—	\$ (2,143)
International Core Equity Portfolio.....	(13,180)	—	(13,180)
International Small Company Portfolio.....	(1,668)	—	(1,668)
DFA International Real Estate Securities Portfolio.....	(996)	—	(996)
DFA International Small Cap Value Portfolio.....	(2,188)	—	(2,188)
International Vector Equity Portfolio.....	(316)	—	(316)
International High Relative Profitability Portfolio.....	(104)	—	(104)

	<b>Liability Derivatives Value</b>		
	<b>Total Value at October 31, 2023</b>	<b>Forward Currency Contracts <sup>(2)</sup></b>	<b>Equity Contracts <sup>(3)</sup></b>
World ex U.S. Core Equity Portfolio.....	\$ (1,191)	—	\$ (1,191)
Selectively Hedged Global Equity Portfolio.....	(254)	\$(31)	(223)
Emerging Markets Core Equity Portfolio.....	(9,504)	—	(9,504)
Emerging Markets Targeted Value Portfolio.....	(98)	—	(98)

(1) Presented on Statements of Assets and Liabilities as Unrealized Gain on Forward Currency Contracts.

(2) Presented on Statements of Assets and Liabilities as Unrealized Loss on Forward Currency Contracts.

(3) Presented on Statements of Assets and Liabilities as Payables: Futures Margin Variation.

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 for the year ended October 31, 2023 (amounts in thousands):

	<b>Realized Gain (Loss) on Derivatives</b>		
	<b>Total</b>	<b>Forward Currency Contracts <sup>(1)</sup></b>	<b>Equity Contracts <sup>(2)</sup></b>
Large Cap International Portfolio.....	\$ 8,432	—	\$ 8,432
International Core Equity Portfolio.....	32,560	—	32,560
International Small Company Portfolio.....	11,496	—	11,496
DFA International Real Estate Securities Portfolio.....	1,094	—	1,094
DFA Global Real Estate Securities Portfolio.....	935	—	935
DFA International Small Cap Value Portfolio.....	12,515	—	12,515
International Vector Equity Portfolio.....	1,361	—	1,361
International High Relative Profitability Portfolio.....	1,386	—	1,386
World ex U.S. Core Equity Portfolio.....	3,739	—	3,739
World ex U.S. Targeted Value Portfolio.....	423	—	423
Selectively Hedged Global Equity Portfolio.....	(155)	\$(418)	263
Emerging Markets Core Equity Portfolio.....	21,786	—	21,786
Emerging Markets Targeted Value Portfolio.....	254	—	254
Emerging Markets ex China Core Equity Portfolio.....	249	—	249

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>		
	<b>Total</b>	<b>Forward Currency Contracts <sup>(3)</sup></b>	<b>Equity Contracts <sup>(4)</sup></b>
Large Cap International Portfolio.....	\$ (3,575)	—	\$ (3,575)
International Core Equity Portfolio.....	(19,076)	—	(19,076)
International Small Company Portfolio.....	(4,080)	—	(4,080)
DFA International Real Estate Securities Portfolio.....	(2,577)	—	(2,577)
DFA Global Real Estate Securities Portfolio.....	(1,144)	—	(1,144)
DFA International Small Cap Value Portfolio.....	(5,611)	—	(5,611)

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>		
	<b>Total</b>	<b>Forward Currency Contracts <sup>(3)</sup></b>	<b>Equity Contracts <sup>(4)</sup></b>
International Vector Equity Portfolio.....	\$ (755)	—	\$ (755)
International High Relative Profitability Portfolio.....	(104)	—	(104)
World ex U.S. Core Equity Portfolio.....	(2,058)	—	(2,058)
Selectively Hedged Global Equity Portfolio.....	253	\$344	(91)
Emerging Markets Core Equity Portfolio.....	(15,235)	—	(15,235)
Emerging Markets Targeted Value Portfolio.....	(98)	—	(98)

- (1) Presented on Statements of Operations as Net Realized Gain (Loss) on: Forward Currency Contracts.
- (2) Presented on Statements of Operations as Net Realized Gain (Loss) on: Futures.
- (3) Presented on Statements of Operations as Change in Unrealized Appreciation (Depreciation) of: Forward Currency Contracts.
- (4) Presented on Statements of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

**Offsetting of Derivative Assets and Derivative Liabilities:**

In order to better define its contractual rights and to secure rights that will help a Portfolio mitigate its counterparty risk, the Fund on behalf of applicable Portfolios 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, on behalf of a Portfolio, and a counterparty that governs over-the-counter (OTC) derivatives and forward currency 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, a Portfolio 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 Portfolios do not offset derivative assets and derivative liabilities that are subject to netting arrangements in the Statements 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, 2023 (amounts in thousands):

Description	Net Amounts of Assets Presented in the Statements of Assets and Liabilities		Gross Amounts Not Offset in the Statements of Assets and Liabilities				Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities		Gross Amounts Not Offset in the Statements of Assets and Liabilities			
	Gross Amounts Recognized of Assets (a)	in the Statements of Assets and Liabilities	Financial Instruments (b)	Non-Cash Collateral Received	Cash Collateral Received	Net Amount (c)	Gross Amounts Recognized of Liabilities (a)	in the Statements of Assets and Liabilities	Financial Instruments (d)	Non-Cash Collateral Pledged	Cash Collateral Pledged	Net Amount (e)
<b>Selectively Hedged Global Equity Portfolio</b>												
Citibank, N.A. . . . .	\$ 44	\$ 44	\$ (1)	—	—	\$ 43	\$ 1	\$ 1	\$ (1)	—	—	—
Barclays Capital. . . . .	53	53	—	—	—	53	—	—	—	—	—	—
Societe Generale. . . . .	—	—	—	—	—	—	—	—	—	—	—	—
State Street Bank and Trust. . . . .	368	368	(21)	—	—	347	21	21	(21)	—	—	—
Bank of America Corp. . . . .	—	—	—	—	—	—	9	9	—	—	—	\$ 9
Morgan Stanley and Co. International. . . . .	14	14	—	—	—	14	—	—	—	—	—	—
<b>Total</b>	<b>\$479</b>	<b>\$479</b>	<b>\$ (22)</b>	<b>—</b>	<b>—</b>	<b>\$457</b>	<b>\$31</b>	<b>\$31</b>	<b>\$ (22)</b>	<b>—</b>	<b>—</b>	<b>\$ 9</b>

- (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.

**H. 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 April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$250 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 April 3, 2024.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.

For the year ended October 31, 2023, borrowings by the following Portfolios under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2023</u>
Large Cap International Portfolio.....	5.64%	\$ 2,734	18	\$ 8	\$ 9,549	—
International Core Equity Portfolio.....	5.47%	2,191	33	11	22,349	—
Global Small Company Portfolio.....	5.59%	50	49	—	172	\$ 22
DFA International Real Estate Securities Portfolio.....	5.74%	5,697	44	40	21,790	—
DFA Global Real Estate Securities Portfolio.....	5.47%	4,710	31	21	17,333	—
DFA International Small Cap Value Portfolio.....	5.56%	1,900	51	15	11,643	—
International Vector Equity Portfolio.....	5.46%	1,000	8	1	3,907	—
International High Relative Profitability Portfolio.....	5.39%	1,878	181	49	15,148	—
World ex U.S. Value Portfolio.....	5.66%	150	53	1	778	—
World ex U.S. Core Equity Portfolio.....	5.66%	1,529	39	9	17,052	—
World ex U.S. Targeted Value Portfolio.....	5.66%	421	102	7	2,024	699
World Core Equity Portfolio.....	5.52%	2,001	44	13	8,963	—
Emerging Markets Core Equity Portfolio.....	5.65%	26,066	10	42	83,195	—
Emerging Markets Targeted Value Portfolio..	5.46%	495	13	1	2,297	—
Emerging Markets ex China Core Equity Portfolio.....	5.64%	3,040	31	15	10,799	—

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023, that each Portfolio's available line of credit was used.

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.

For the year ended October 31, 2023, activity by the Portfolios under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	<u>Borrower or Lender</u>	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding<sup>1</sup></u>	<u>Interest Expense/Income</u>	<u>Maximum Amount Borrowed/Loaned During the Period</u>	<u>Outstanding Borrowings as of 10/31/2023</u>
DFA							
International Real Estate Securities Portfolio....	Borrower	4.86%	\$39,933	9	\$47	\$73,588	—
DFA Global Real Estate Securities Portfolio....	Borrower	4.57%	44,389	4	23	49,086	—
Emerging Markets ex China Core Equity Portfolio....	Borrower	4.69%	24,627	5	16	39,932	—

1 Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023 that each Portfolio utilized the interfund lending program.

#### I. Affiliated Trades:

Cross trades for the year ended October 31, 2023, 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 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 advisor (or affiliated investment advisors), common Directors and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Portfolios complied with the Rule 17a-7 Procedures adopted by the Board of Directors of the Fund.

For the year ended October 31, 2023, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
Large Cap International Portfolio.....	\$ 75,525	\$ 71,801	\$(18,402)
International Core Equity Portfolio.....	162,646	251,668	(57,350)
DFA Global Real Estate Securities Portfolio.....	17,999	—	—
DFA International Small Cap Value Portfolio.....	256,456	295,828	(45,300)
International Vector Equity Portfolio.....	44,443	67,303	(10,978)
International High Relative Profitability Portfolio.....	13,376	60,396	(5,040)
World ex U.S. Core Equity Portfolio.....	26,262	31,594	(5,759)
World ex U.S. Targeted Value Portfolio.....	22,890	13,140	(2,054)
Emerging Markets Core Equity Portfolio.....	4,669	22,614	(4,950)
Emerging Markets Targeted Value Portfolio.....	417	526	18
Emerging Markets ex China Core Equity Portfolio.....	913	390	(67)

## J. Securities Lending:

As of October 31, 2023, some of the Portfolios had securities on loan to brokers/dealers, for which each such Portfolio received cash collateral. The Portfolios also received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Non-Cash Collateral Market Value</u>
Large Cap International Portfolio.....	\$ 50,017
International Core Equity Portfolio.....	341,835
DFA International Real Estate Securities Portfolio.....	51,460
DFA International Small Cap Value Portfolio.....	86,972
International Vector Equity Portfolio.....	43,888
International High Relative Profitability Portfolio.....	13,516
World ex U.S. Core Equity Portfolio.....	54,769
World ex U.S. Targeted Value Portfolio.....	10,475
Emerging Markets Core Equity Portfolio.....	902,075
Emerging Markets Targeted Value Portfolio.....	4,752
Emerging Markets ex China Core Equity Portfolio.....	8,084

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, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and 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 with securities on loan 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. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. 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 or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, 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 for taxation 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, 2023 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2023				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
<b>Securities Lending Transactions</b>					
Large Cap International Portfolio					
Common Stocks.....	\$ 218,056	—	—	—	\$ 218,056
International Core Equity Portfolio					
Common Stocks, Rights/Warrants.....	1,013,399	—	—	—	1,013,399
DFA International Real Estate Securities Portfolio					
Common Stocks.....	94,116	—	—	—	94,116
DFA Global Real Estate Securities Portfolio					
Common Stocks.....	339,940	—	—	—	339,940
DFA International Small Cap Value Portfolio					
Common Stocks.....	166,247	—	—	—	166,247
International Vector Equity Portfolio					
Common Stocks, Rights/Warrants.....	123,605	—	—	—	123,605
International High Relative Profitability Portfolio					
Common Stocks.....	74,978	—	—	—	74,978
World ex U.S. Core Equity Portfolio					
Common Stocks.....	97,824	—	—	—	97,824
World ex U.S. Targeted Value Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants.....	9,527	—	—	—	9,527
Emerging Markets Core Equity Portfolio					
Common Stocks.....	246,300	—	—	—	246,300
Emerging Markets Targeted Value Portfolio					
Common Stocks.....	1,727	—	—	—	1,727
Emerging Markets ex China Core Equity Portfolio					
Common Stocks.....	8,001	—	—	—	8,001

#### K. Shareholder Servicing Fees:

On June 9, 2023, pursuant to a Plan of Recapitalization the Class R2 shares (“Class R shares”) of the Emerging Markets Value Portfolio converted into Institutional Class shares of the Portfolio (the “Recapitalization”). As a result of the Recapitalization, shareholders holding Class R shares of the Portfolio received Institutional Class shares of the Portfolio in exchange for their Class R shares with an aggregate net asset value equal to the aggregate net asset value of the Class R shares so exchanged. The value of a shareholder’s investment in the Portfolio was not impacted by the conversion; however, each shareholder received fewer Institutional Class shares than the number of Class R shares held at the time of the conversion because the Class R shares had a higher net asset value per share. Following the Recapitalization, the Class R shares of the Portfolio have ceased operations. See the Statements of Changes for activity related to the Recapitalization.

#### L. Indemnities; Contractual Obligations:

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



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

**M. Recently Issued Accounting Standards and Regulations:**

In March 2020, the Financial Accounting Standards Board (“FASB”) issued Accounting Standards Update (“ASU”) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Portfolios’ financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Portfolios’ shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Portfolios’ until the 2024 annual shareholder reports, and will have no effect on the Portfolios’ accounting policies or financial statements.

**N. Other:**

As of October 31, 2023, 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
Large Cap International Portfolio.....	4	78%
International Core Equity Portfolio.....	3	70%
Global Small Company Portfolio.....	4	98%
International Small Company Portfolio.....	3	80%
Japanese Small Company Portfolio.....	3	86%
Asia Pacific Small Company Portfolio.....	2	91%
United Kingdom Small Company Portfolio.....	3	91%
Continental Small Company Portfolio.....	2	95%
DFA International Real Estate Securities Portfolio.....	4	93%
DFA Global Real Estate Securities Portfolio.....	2	65%
DFA International Small Cap Value Portfolio.....	3	76%
International Vector Equity Portfolio.....	2	83%
International High Relative Profitability Portfolio.....	2	86%
World ex U.S. Value Portfolio.....	5	79%
World ex U.S. Core Equity Portfolio.....	2	74%
World ex U.S. Targeted Value Portfolio.....	2	97%
World Core Equity Portfolio.....	4	81%

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
Selectively Hedged Global Equity Portfolio.....	2	82%
Emerging Markets Portfolio.....	2	66%
Emerging Markets Small Cap Portfolio.....	2	61%
Emerging Markets Value Portfolio.....	3	49%
Emerging Markets Core Equity Portfolio.....	2	63%
Emerging Markets Targeted Value Portfolio.....	2	93%
Emerging Markets ex China Core Equity Portfolio.....	3	93%

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Portfolios, individually or in aggregate, will not have a material adverse impact on the Portfolios' financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

**O. Subsequent Event Evaluations:**

Management has evaluated the impact of all subsequent events on the Portfolios through the date on which 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 each of the twenty-four portfolios listed in the table below

**Opinions on the Financial Statements**

We have audited the accompanying statements of assets and liabilities, including the summary schedules of portfolio holdings or schedules of investments, of each of the portfolios indicated in the table below (twenty-four of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter collectively referred to as the “Portfolios”) as of October 31, 2023, the related statements of operations and of changes in net assets for each of the periods indicated in the table below, including the related notes, and the financial highlights for each of the periods indicated in the table below (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2023, the results of each of their operations, the changes in each of their net assets, and each of the financial highlights for each of the periods indicated in the table below, in conformity with accounting principles generally accepted in the United States of America.

<b>Portfolio</b>	<b>Statement of operations</b>	<b>Statement of changes in net assets</b>	<b>Financial highlights</b>
Large Cap International Portfolio (1) International Core Equity Portfolio (1) Global Small Company Portfolio (2) International Small Company Portfolio (2) Japanese Small Company Portfolio (2) Asia Pacific Small Company Portfolio (2) United Kingdom Small Company Portfolio (2) Continental Small Company Portfolio (2) DFA International Real Estate Securities Portfolio (1) DFA Global Real Estate Securities Portfolio (1) DFA International Small Cap Value Portfolio (1) International Vector Equity Portfolio (1) International High Relative Profitability Portfolio (1) World ex U.S. Value Portfolio (2) World ex U.S. Core Equity Portfolio (1) World ex U.S. Targeted Value Portfolio (1) World Core Equity Portfolio (2) Selectively Hedged Global Equity Portfolio (2) Emerging Markets Portfolio (2) Emerging Markets Small Cap Portfolio (2) Emerging Markets Value Portfolio (2) Emerging Markets Core Equity Portfolio (1) Emerging Markets Targeted Value Portfolio (1)	For the year ended October 31, 2023	For the years ended October 31, 2023 and 2022	For each of the periods indicated therein
Emerging Markets ex China Core Equity Portfolio (1)	For the year ended October 31, 2023	For the year ended October 31, 2023 and the period November 15, 2021 (commencement of operations) through October 31, 2022	

(1) Summary schedule of portfolio holdings

(2) Schedule of investments



### ***Basis for Opinions***

These financial statements are the responsibility of the Portfolios' management. Our responsibility is to express an opinion on the Portfolios' financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Portfolios in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodians, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

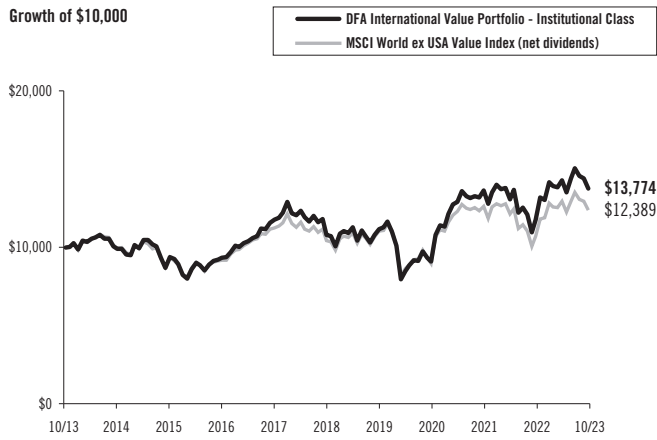
/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
December 21, 2023

We have served as the auditor of one or more investment companies in Dimensional Fund Advisors L.P. investment company group since 1981.

DIMENSIONAL INVESTMENT GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA International Value Portfolio — Institutional Class vs.  
MSCI World ex USA Value Index (net dividends)**  
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	16.93%	4.96%	3.25%

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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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### International Equity Market Review

**12 Months Ended October 31, 2023**

Performance of non-U.S. developed markets was positive for the period outperforming the US and emerging markets. As measured by the MSCI World ex USA indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI World ex USA indices.

#### Total Return for 12 Months Ended October 31, 2023

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	12.56%
MSCI World ex USA Mid Cap Index (a subset of the large-cap universe).....	9.62%
MSCI World ex USA Small Cap Index.....	5.66%
MSCI World ex USA Value Index.....	15.70%
MSCI World ex USA Growth Index.....	9.49%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of non-U.S. developed markets currencies. Overall, currency movements had a positive impact on the U.S. dollar-denominated returns of developed markets.

#### Total Return for 12 Months Ended October 31, 2023

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	19.00%	16.79%
United Kingdom.....	7.11%	12.88%
Canada.....	0.51%	-1.24%
France.....	10.52%	18.19%
Switzerland.....	-2.37%	7.36%
Australia.....	4.89%	3.85%
Germany.....	10.73%	18.42%
Netherlands.....	11.07%	18.56%
Sweden.....	7.32%	6.14%
Denmark.....	31.92%	40.72%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

Emerging markets had positive performance for the period and outperformed U.S. markets while underperforming non-U.S. developed markets. As measured by the MSCI Emerging Markets indices, small-cap stocks outperformed large-cap stocks and mid-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

**Total Return for 12 Months Ended October 31, 2023**

	<b><u>Return in U.S. Dollars</u></b>
MSCI Emerging Markets Index.....	10.80%
MSCI Emerging Markets Mid Cap Index (a subset of the large-cap universe).....	10.42%
MSCI Emerging Markets Small Cap Index.....	17.20%
MSCI Emerging Markets Value Index.....	13.43%
MSCI Emerging Markets Growth Index.....	8.33%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of emerging markets currencies. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

**Total Return for 12 Months Ended October 31, 2023**

<b><u>Ten Largest Emerging Markets by Market Cap Dollars</u></b>	<b><u>Local Return</u></b>	<b><u>Return in U.S.</u></b>
China.....	20.83%	21.12%
India.....	4.76%	4.16%
Taiwan.....	27.06%	26.22%
Korea.....	2.72%	8.34%
Brazil.....	-1.84%	2.14%
Saudi Arabia.....	-11.52%	-11.38%
South Africa.....	3.73%	1.69%
Mexico.....	0.13%	10.10%
Indonesia.....	-5.51%	-7.22%
Thailand.....	-9.60%	-4.28%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios 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, 2023, these differences generally contributed positively to non-US developed markets Portfolios' relative performance and were not material to emerging markets Portfolios' relative performance.

**DFA International Value Portfolio**

The DFA International Value Portfolio invests in 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. The Master Fund generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification,

with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher-profitability within the large-cap value segment of developed ex U.S. markets. As of October 31, 2023, the Master Fund held approximately 530 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Master Fund's assets.

For the 12 months ended October 31, 2023, total returns were 16.93% for the Portfolio and 15.70% for the MSCI World ex USA Value Index, the Portfolio's benchmark. With value stocks outperforming growth stocks, the Master Fund's focus on value stocks contributed positively to performance relative to the benchmark. The Master Fund's exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.



**DIMENSIONAL INVESTMENT GROUP INC.**  
**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 and 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" reflects 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 table are meant to highlight and help you compare ongoing costs only and do not reflect any transactional costs, if applicable. The "Annualized Expense Ratio" represents the actual expenses for the six-month period indicated.

**Six Months Ended October 31, 2023**

**EXPENSE TABLE**

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b>DFA International Value Portfolio (2)</b>				
Actual Fund Return.....	\$1,000.00	\$ 961.00	0.29%	\$1.43
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.74	0.29%	\$1.48

(1) 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 (365) to reflect the six-month period.

## **DISCLOSURE OF FUND EXPENSES**

### **CONTINUED**

- (2) The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the allocation of 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 as an exhibit to their reports on Form N-PORT. For Dimensional Investment Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. Dimensional Investment Group Inc. filed its most recent Form N-PORT with the SEC on September 29, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**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 used. The following table, which presents portfolio holdings as a percentage of total investments before short-term investments and collateral for loaned securities, is provided in compliance with this requirement.

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

**FEEDER FUND**

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

**DFA INTERNATIONAL VALUE PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**October 31, 2023**

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The DFA International Value Series of The DFA Investment Trust Company.....	<u>\$8,239,972,883</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$8,239,972,883</u></u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2023, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**

**STATEMENT OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

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

	<u>DFA International Value Portfolio</u>
<b>ASSETS:</b>	
Investments in Affiliated Investment Company at Value.....	\$ 8,239,973
Receivables:	
Fund Shares Sold.....	4,657
Prepaid Expenses and Other Assets.....	31
Total Assets.....	<u>8,244,661</u>
<b>LIABILITIES:</b>	
Payables:	
Fund Shares Redeemed.....	5,793
Due to Advisor.....	359
Accrued Expenses and Other Liabilities.....	382
Total Liabilities.....	<u>6,534</u>
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>	
<b>NET ASSETS</b> .....	<u>\$ 8,238,127</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:</b>	
Institutional Class Shares — based on net assets of \$8,238,127 and shares outstanding of 453,371,382, \$0.01 Par Value (1).....	<u>\$ 18.17</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,500,000,000</u>
<b>NET ASSETS CONSIST OF:</b>	
Paid-In Capital.....	\$ 7,849,086
Total Distributable Earnings (Loss).....	389,041
<b>NET ASSETS</b> .....	<u>\$ 8,238,127</u>

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**STATEMENT OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2023**  
**(Amounts in thousands)**

	<u>DFA International Value Portfolio*</u>
<b>Investment Income</b>	
Net Investment Income Allocated from Affiliated Investment Companies:	
Dividends (Net of Foreign Taxes Withheld of \$37,062).....	\$ 387,340
Interest.....	387
Income from Securities Lending, Net.....	3,453
Expenses Allocated from Affiliated Investment Companies.....	<u>(18,308)</u>
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	<u>372,872</u>
<b>Fund Expenses</b>	
Investment Management Fees.....	21,485
Accounting & Transfer Agent Fees.....	1,143
Shareholder Servicing Fees	
Institutional Class Shares <sup>1</sup> .....	4
Filing Fees.....	172
Shareholders' Reports.....	449
Directors'/Trustees' Fees & Expenses.....	63
Professional Fees.....	112
Other.....	<u>37</u>
Total Fund Expenses.....	<u>23,465</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	
Institutional Class Shares.....	<u>17,188</u>
Net Expenses.....	<u>6,277</u>
<b>Net Investment Income (Loss)</b> .....	<u>366,595</u>
<b>Realized and Unrealized Gain (Loss)</b>	
Net Realized Gain (Loss) on:	
Transactions Allocated from Affiliated Investment Company**.....	(47,315)
Change in Unrealized Appreciation (Depreciation) of:	
Transactions Allocated from Affiliated Investment Company.....	<u>949,714</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>902,399</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$1,268,994</u>

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

1 Class R2 shares of the Portfolio converted into Institutional Class shares on June 9, 2023.

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

See accompanying Notes to Financial Statements.

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

	<b>DFA International Value Portfolio***</b>	
	<b>Year Ended Oct 31, 2023</b>	<b>Year Ended Oct 31, 2022</b>
<b>Increase (Decrease) in Net Assets</b>		
Operations:		
Net Investment Income (Loss).....	\$ 366,595	\$ 350,567
Net Realized Gain (Loss) on:		
Transactions Allocated from Affiliated Investment Company*,**.....	(47,315)	(7,444)
Change in Unrealized Appreciation (Depreciation) of:		
Transactions Allocated from Affiliated Investment Company.....	949,714	(1,569,559)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	1,268,994	(1,226,436)
Distributions:		
Class R2 Shares.....	43	(78)
Institutional Class Shares.....	(351,486)	(402,623)
Total Distributions.....	(351,443)	(402,701)
Capital Share Transactions (1):		
Shares Issued.....	1,196,309	2,471,605
Shares Issued in Lieu of Cash Distributions.....	344,995	396,749
Shares Redeemed.....	(1,714,650)	(2,059,528)
Net Increase (Decrease) from Capital Share Transactions.....	(173,346)	808,826
Total Increase (Decrease) in Net Assets.....	744,205	(820,311)
<b>Net Assets</b>		
Beginning of Year.....	7,493,922	8,314,233
End of Year.....	\$ 8,238,127	\$ 7,493,922
<b>(1) Shares Issued and Redeemed:</b>		
Shares Issued.....	63,752	134,715
Shares Issued in Lieu of Cash Distributions.....	18,392	22,689
Shares Redeemed.....	(91,729)	(114,398)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(9,585)	43,006

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$0.

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

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**FINANCIAL HIGHLIGHTS**

(for a share outstanding throughout each period)

	DFA International Value Portfolio				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Net Asset Value, Beginning of Year.....	\$ 16.19	\$ 19.80	\$ 13.54	\$ 17.18	\$ 17.74
Income from Investment Operations (A)					
Net Investment Income .....	0.80	0.79	0.62	0.38	0.63
Net Gains (Losses) on Securities (Realized and Unrealized) .....	1.96	(3.49)	6.23	(3.58)	(0.11)
Total from Investment Operations .....	2.76	(2.70)	6.85	(3.20)	0.52
Less Distributions:					
Net Investment Income .....	(0.78)	(0.87)	(0.59)	(0.44)	(0.56)
Net Realized Gains .....	—	(0.04)	—	—	(0.52)
Total Distributions .....	(0.78)	(0.91)	(0.59)	(0.44)	(1.08)
Net Asset Value, End of Year.....	\$ 18.17	\$ 16.19	\$ 19.80	\$ 13.54	\$ 17.18
Total Return .....	16.93%	(13.90%)	50.90%	(18.87%)	3.37%
Net Assets, End of Year (thousands) .....	\$8,238,127	\$7,492,497	\$8,312,480	\$6,557,488	\$9,173,478
Ratio of Expenses to Average Net Assets .....	0.29%	0.30%	0.36%	0.40%	0.44%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) .....	0.49%	0.50%	0.56%	0.60%	0.64%
Ratio of Net Investment Income to Average Net Assets .....	4.27%	4.30%	3.36%	2.57%	3.70%

See page 1-2 for the Definitions of Abbreviations and Footnotes. See page 1-2 for the Definitions of Abbreviations and Footnotes.



**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 (the “1940 Act”), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of ten portfolios, one of which, the DFA International Value Portfolio (the “Portfolio”), is presented 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 the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“ASC”), Topic 946, “Financial Services-Investment Companies.”

The Portfolio invests substantially all of its assets in The DFA International Value Series (the “Series”), a corresponding series of The DFA Investment Trust Company. As of October 31, 2023, the Portfolio owned 71% 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 Portfolio.

**B. Significant Accounting Policies:**

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America (“GAAP”). Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with GAAP requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities, the 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 uses 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, and 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)

The Portfolio’s investment reflects its proportionate interests in the net assets of the Series. The valuation is classified 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 Rule 2a-5 under the 1940 Act pursuant to procedures approved 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 or Level 3 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 methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

2. *Deferred Compensation Plan:* Each eligible Director of the Fund may elect to participate 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: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors’/ Trustees’ Fees & Expenses.

The Directors may receive their distributions of proceeds by 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. The 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).

3. *Other:* The Portfolio 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. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. 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 received distributions that may be considered return of capital distributions. Expenses directly attributable to the Portfolio are directly charged. Common expenses of the Fund or the Portfolio are allocated using methods approved by the Board of Directors, generally based on average net assets.

**C. Investment Advisor:**

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the year ended October 31, 2023, the Portfolio’s investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

DFA International Value Portfolio..... 0.25%

Pursuant to an Amended and Restated Fee Waiver Agreement (the “Fee Waiver Agreement”), 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, as described in the notes below. The Fee Waiver Agreement will remain in effect permanently, unless terminated by the Fund’s Board of Directors. During the year ended October 31, 2023, the Portfolio had a total management fee limit based on a percentage of its average net assets on an annualized basis and waived fees (amount in thousands) as reflected below.

<u>Institutional Class Shares</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
DFA International Value Portfolio (1).....	0.25%	—	\$17,188	—

(1) Effective February 28, 2022, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the

management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund, to the rate listed above as a percentage of the average net assets of the Institutional Class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2021 to February 27, 2022, the Permanent Fee Waiver Limit was 0.30%. From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.35%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.40%.

**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, 2023, the total related amounts paid by the Fund to the CCO were \$18 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

**D. Deferred Compensation:**

As of October 31, 2023, 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 (amount in thousands):

DFA International Value Portfolio.....	\$113
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**E. 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 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 GAAP. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2023, can occur as a result of realized gains on securities considered to be "passive foreign investment companies", non-deductible expenses, realized foreign capital gains tax, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2022, and October 31, 2023, were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
DFA International Value Portfolio				
2022.....	\$402,701	—	—	\$402,701
2023.....	351,443	—	—	351,443

As of October 31, 2023, 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 use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
DFA International Value Portfolio.....	\$(14,751)	—	\$(14,751)

As of October 31, 2023, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA International Value Portfolio.....	\$87,620	—	\$(94,697)	\$396,246	\$389,169

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. As of October 31, 2023, the Portfolio had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
DFA International Value Portfolio.....	\$94,697	\$94,697

During the year ended October 31, 2023, the Portfolio did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA International Value Portfolio.....	\$7,847,044	\$538,964	\$(142,718)	\$396,246

The difference between GAAP-basis and tax-basis unrealized gains (losses) can occur as a result of wash sales and net mark-to-market gains (losses) on regulated futures contracts, net mark-to-market gains (losses) on foreign currency contracts, and differences in the tax treatment of passive foreign investment company investments or other investments.

*ASC 740 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.

## F. Shareholder Servicing Fees:

On June 9, 2023, pursuant to a Plan of Recapitalization the Class R2 ("Class R shares") shares of the DFA International Value Portfolio converted into Institutional Class shares of the Portfolio (the "Recapitalization"). As a result of the Recapitalization, shareholders holding Class R shares of the Portfolio received Institutional Class shares

of the Portfolio in exchange for their Class R shares with an aggregate net asset value equal to the aggregate net asset value of the Class R shares so exchanged. The value of a shareholder's investment in the Portfolio was not impacted by the conversion; however, each shareholder received fewer Institutional Class shares than the number of Class R shares held at the time of the conversion because the Class R shares had a higher net asset value per share. Following the Recapitalization, the Class R shares of the Portfolio have ceased operations. See the Statements of Changes for activity related to the Recapitalization.

**G. Indemnites; Contractual Obligations:**

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

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

**H. Recently Issued Accounting Standards and Regulations:**

In March 2020, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Portfolio's financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Portfolio's shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Portfolio until the 2024 annual shareholder reports, and will have no effect on the Portfolio's accounting policies or financial statements.

**I. Other:**

As of October 31, 2023, the following number of shareholders held the following approximate percentages of the Portfolio's outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
DFA International Value Portfolio.....	3	70%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Portfolio, individually or in aggregate, will not have a material adverse impact on the Portfolio's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

**J. Subsequent Event Evaluations:**

Management has evaluated the impact of all subsequent events on the Portfolio through the date on which 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 Dimensional Investment Group Inc. and Shareholders of DFA International Value Portfolio

### ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the schedule of investments, of DFA International Value Portfolio (one of the portfolios constituting Dimensional Investment Group Inc., referred to hereafter as the "Portfolio") as of October 31, 2023, the related statement of operations for the year ended October 31, 2023, the statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the "financial statements"). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2023, 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 ended October 31, 2023 and the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinion***

These financial statements are the responsibility of the Portfolio's management. Our responsibility is to express an opinion on the Portfolio's financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Portfolio in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of the security owned as of October 31, 2023 by correspondence with the transfer agent of the investee fund. We believe that our audits provide a reasonable basis for our opinion.

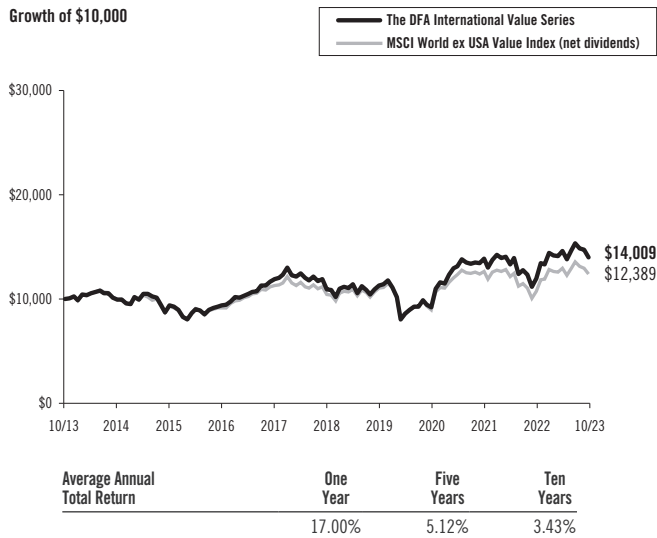
/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
December 21, 2023

We have served as the auditor of one or more investment companies in Dimensional Fund Advisors L.P. investment company group since 1981.

THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS  
(Unaudited)

**The DFA International Value Series vs.  
MSCI World ex USA Value Index (net dividends)**  
October 31, 2013-October 31, 2023

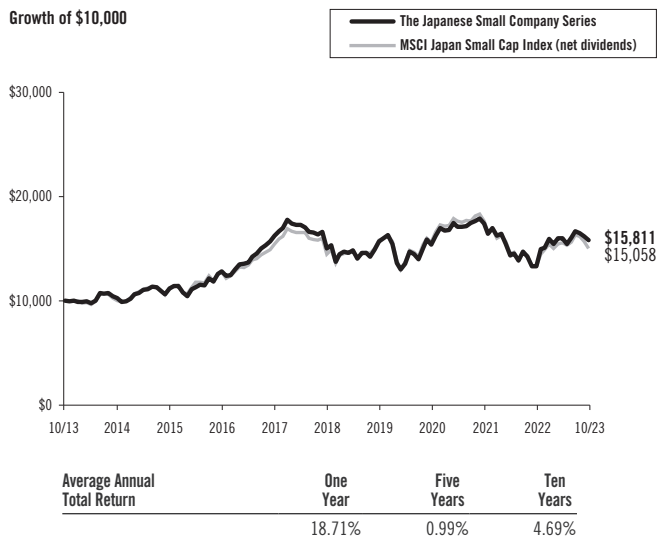


Past performance is not predictive of future performance.

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

MSCI data © MSCI 2023, all rights reserved.

**The Japanese Small Company Series vs.  
MSCI Japan Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023



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.

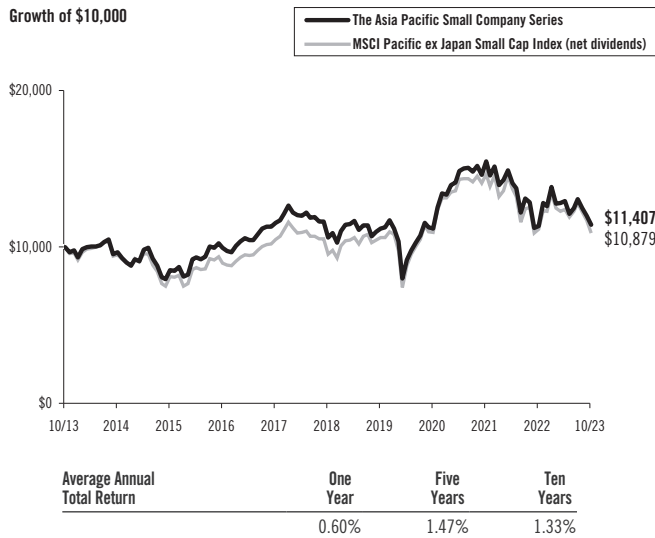
MSCI data © MSCI 2023, all rights reserved.



THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS  
(Unaudited)

**The Asia Pacific Small Company Series vs.  
MSCI Pacific ex Japan Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023

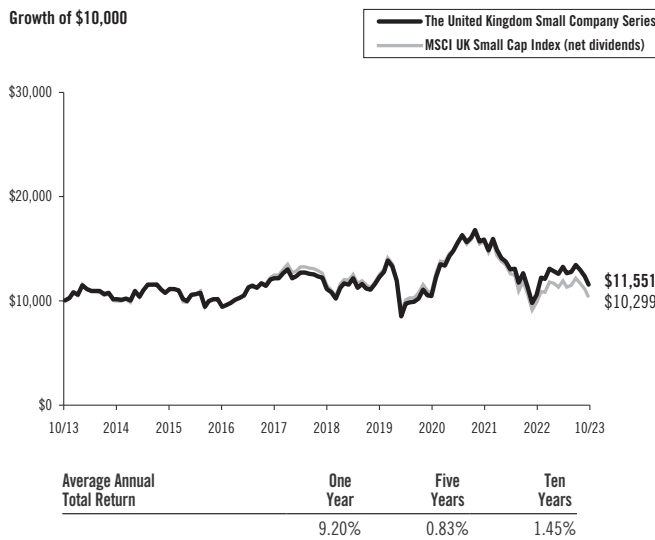


Past performance is not predictive of future performance.

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

MSCI data © MSCI 2023, all rights reserved.

**The United Kingdom Small Company Series vs.  
MSCI UK Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023



Past performance is not predictive of future performance.

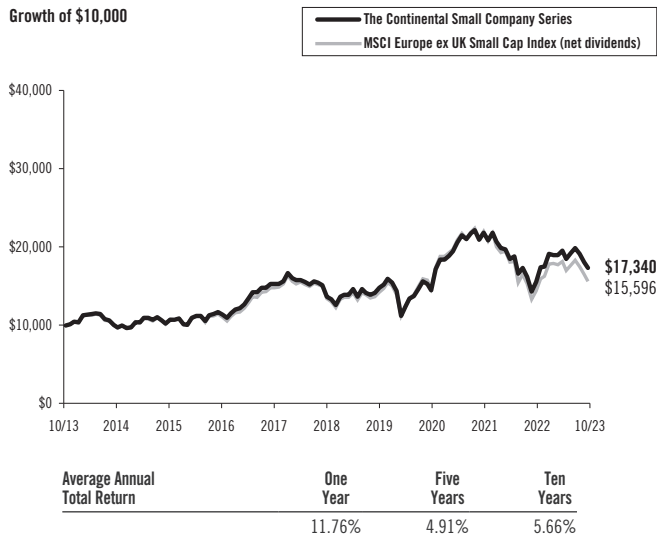
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS  
(Unaudited)

**The Continental Small Company Series vs.  
MSCI Europe ex UK Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023

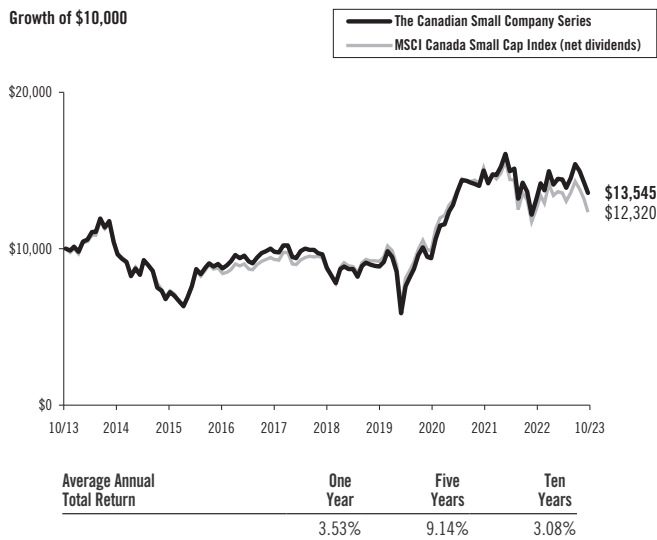


Past performance is not predictive of future performance.

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

MSCI data © MSCI 2023, all rights reserved.

**The Canadian Small Company Series vs.  
MSCI Canada Small Cap Index (net dividends)**  
October 31, 2013-October 31, 2023



Past performance is not predictive of future performance.

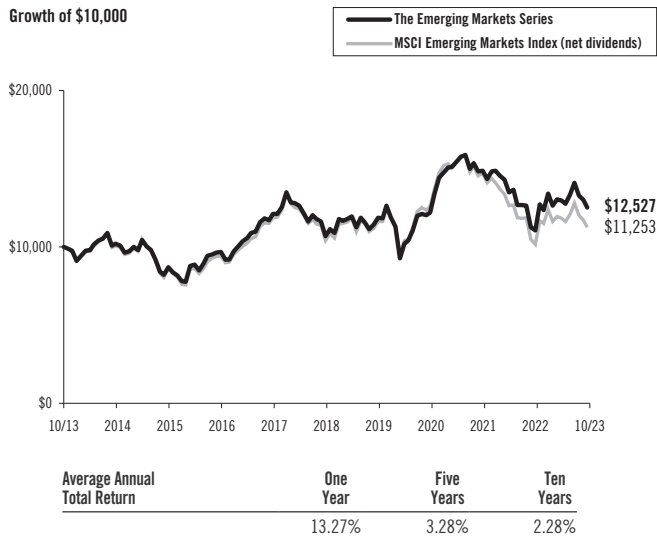
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS  
(Unaudited)

**The Emerging Markets Series vs.  
MSCI Emerging Markets Index (net dividends)**  
October 31, 2013-October 31, 2023

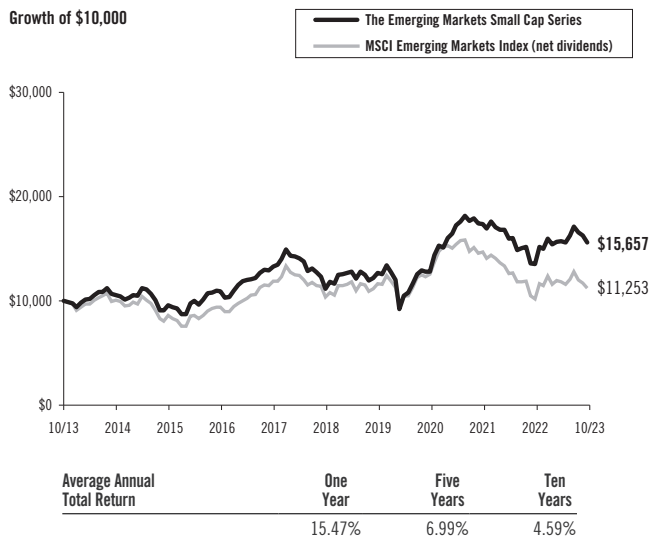


Past performance is not predictive of future performance.

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, 2013-October 31, 2023



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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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### International Equity Market Review

**12 Months Ended October 31, 2023**

Performance of non-U.S. developed markets was positive for the period outperforming the US and emerging markets. As measured by the MSCI World ex USA indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI World ex USA indices.

#### Total Return for 12 Months Ended October 31, 2023

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	12.56%
MSCI World ex USA Mid Cap Index (a subset of the large-cap universe).....	9.62%
MSCI World ex USA Small Cap Index.....	5.66%
MSCI World ex USA Value Index.....	15.70%
MSCI World ex USA Growth Index.....	9.49%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of non-U.S. developed markets currencies. Overall, currency movements had a positive impact on the U.S. dollar-denominated returns of developed markets.

#### Total Return for 12 Months Ended October 31, 2023

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	19.00%	16.79%
United Kingdom.....	7.11%	12.88%
Canada.....	0.51%	-1.24%
France.....	10.52%	18.19%
Switzerland.....	-2.37%	7.36%
Australia.....	4.89%	3.85%
Germany.....	10.73%	18.42%
Netherlands.....	11.07%	18.56%
Sweden.....	7.32%	6.14%
Denmark.....	31.92%	40.72%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

Emerging markets had positive performance for the period and outperformed U.S. markets while underperforming non-U.S. developed markets. As measured by the MSCI Emerging Markets indices, small-cap stocks outperformed large-cap stocks and mid-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

**Total Return for 12 Months Ended October 31, 2023**

	<b><u>Return in U.S. Dollars</u></b>
MSCI Emerging Markets Index.....	10.80%
MSCI Emerging Markets Mid Cap Index (a subset of the large-cap universe).....	10.42%
MSCI Emerging Markets Small Cap Index.....	17.20%
MSCI Emerging Markets Value Index.....	13.43%
MSCI Emerging Markets Growth Index.....	8.33%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of emerging markets currencies. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

**Total Return for 12 Months Ended October 31, 2023**

**Ten Largest Emerging Markets by Market Cap Dollars**

	<b><u>Local Return</u></b>	<b><u>Return in U.S.</u></b>
China.....	20.83%	21.12%
India.....	4.76%	4.16%
Taiwan.....	27.06%	26.22%
Korea.....	2.72%	8.34%
Brazil.....	-1.84%	2.14%
Saudi Arabia.....	-11.52%	-11.38%
South Africa.....	3.73%	1.69%
Mexico.....	0.13%	10.10%
Indonesia.....	-5.51%	-7.22%
Thailand.....	-9.60%	-4.28%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios 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, 2023, these differences generally contributed positively to non-US developed markets Portfolios' relative performance and were not material to emerging markets Portfolios' relative performance.

**The DFA International Value Series**

The DFA International Value Series invests in developed ex U.S. large company value stocks. The Series generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification, with increased exposure to stocks with smaller total market capitalizations, lower relative price (value), and higher-profitability

within the large-cap value segment of developed ex U.S. markets. As of October 31, 2023, the Series held approximately 530 securities in 22 eligible developed markets. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 17.00% for the Series and 15.70% for the MSCI World ex USA Value Index, the Series' benchmark. With value stocks outperforming growth stocks, the Series' focus on value stocks contributed positively to performance relative to the benchmark. The Series' exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.

### **The Japanese Small Company Series**

The Japanese Small Company Series invests in Japanese small company stocks. The Series generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Series held approximately 1,700 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 18.71% for the Series and 13.35% for the MSCI Japan Small Cap Index (net dividends), the Series' benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark as those stocks underperformed. The Series' exclusion of REITs also contributed positively to relative performance, as REITs generally underperformed.

### **The Asia Pacific Small Company Series**

The Asia Pacific Small Company Series invests in small company stocks in Australia, Hong Kong, New Zealand, and Singapore. The Series generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Series held approximately 790 securities in 4 eligible countries. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 0.60% for the Series and -2.12% for the MSCI Pacific ex Japan Small Cap Index (net dividends), the Series' benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to relative performance, as did the Series' exclusion of stocks with high asset growth, as those securities underperformed. The Series' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **The United Kingdom Small Company Series**

The United Kingdom Small Company Series invests in small company stocks in the U.K. The Series generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Series held approximately 310 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 9.20% for the Series and 5.16% for the MSCI United Kingdom Small Cap Index (net dividends), the Series' benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to

relative performance, as did the Series' exclusion of stocks with high asset growth, as those securities underperformed. The Series' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **The Continental Small Company Series**

The Continental Small Company Series invests in small company stocks in the developed markets of Europe (excluding the U.K.) and Israel. The Series generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Series held approximately 1,140 securities in 15 eligible countries. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 11.76% for the Series and 8.05% for the MSCI Europe ex U.K. Small Cap Index (net dividends), the Series' benchmark. Differences in size definitions between the Series and the benchmark led to weight differences between countries, which contributed positively to performance relative to the benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as did the Series' exclusion of stocks with high asset growth, as those securities underperformed for the year. Additionally, the Series' exclusion of REITs contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **The Canadian Small Company Series**

The Canadian Small Company Series invests in small company stocks in Canada. The Series generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process-driven, emphasizing broad diversification. As of October 31, 2023, the Series held approximately 330 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 3.53% for the Series and -1.25% for the MSCI Canada Small Cap Index (net dividends), the Series' benchmark. The Series' exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as those securities underperformed. Additionally, the Series' exclusion of REITs also contributed positively to performance relative to the benchmark, as REITs generally underperformed.

### **The Emerging Markets Series**

The Emerging Markets Series invests in large-cap stocks in emerging markets. The Series generally excludes real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher-profitability within the large-cap segment of emerging markets. As of October 31, 2023, the Series held approximately 1,840 securities in 24 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 13.27% for the Series and 10.80% for the MSCI Emerging Markets Index (net dividends), the Series' benchmark. The Series' greater emphasis on value stocks contributed positively to performance relative to the benchmark, as value stocks outperformed growth stocks in emerging markets. The Series' emphasis on stocks with smaller

market capitalizations also contributed positively to relative performance, as these stocks outperformed. Additionally, the Series' emphasis on stocks with higher profitability contributed positively to performance relative to the benchmark, as these stocks generally outperformed.

### **The Emerging Markets Small Cap Series**

The Emerging Markets Small Cap Series invests in small company stocks in emerging markets. The Series generally excludes stocks with the lowest profitability and highest relative price, certain companies with high asset growth, and real estate investment trusts (REITs). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2023, the Series held approximately 4,830 securities in 21 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2023, total returns were 15.47% for the Series and 10.80% for the MSCI Emerging Markets Index (net dividends), the Series' benchmark. With small-cap stocks outperforming large-cap stocks in emerging markets, the Series' inclusion of stocks with smaller market capitalizations contributed positively to performance relative to the benchmark, which is composed primarily of large- and mid-cap stocks.



**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 and 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" reflects the dollar amount that would have been paid by an investor who started with \$1,000 in the fund. You may use the information here, together with the amount you invested, to estimate the expenses that you paid over the period.

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2023**

**EXPENSE TABLES**

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>The DFA International Value Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 961.20	0.21%	\$1.04
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.15	0.21%	\$1.07
<b><u>The Japanese Small Company Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 988.70	0.12%	\$0.60
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61

**DISCLOSURE OF FUND EXPENSES**  
**CONTINUED**

	<u>Beginning Account Value 05/01/23</u>	<u>Ending Account Value 10/31/23</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>The Asia Pacific Small Company Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 883.50	0.12%	\$0.57
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<b><u>The United Kingdom Small Company Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 870.20	0.11%	\$0.52
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.65	0.11%	\$0.56
<b><u>The Continental Small Company Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 888.10	0.12%	\$0.57
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<b><u>The Canadian Small Company Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 940.70	0.11%	\$0.54
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.65	0.11%	\$0.56
<b><u>The Emerging Markets Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 964.60	0.14%	\$0.69
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.50	0.14%	\$0.71
<b><u>The Emerging Markets Small Cap Series</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 991.10	0.25%	\$1.25
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.95	0.25%	\$1.28

(1) 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 (365) to reflect the six-month period.

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-PORT with the SEC on September 29, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

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; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**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 used. The following table, which presents portfolio holdings as a percentage of total investments before short-term investments and collateral for loaned securities, is provided in compliance with this requirement. The categories shown below represent broad industry sectors. Each industry sector consists of one or more specific industry classifications.

**INTERNATIONAL EQUITY PORTFOLIOS**

<b>The DFA International Value Series</b>	<b>The Japanese Small Company Series</b>	<b>The Asia Pacific Small Company Series</b>
Communication Services..... 3.4%	Communication Services..... 2.1%	Communication Services..... 5.1%
Consumer Discretionary..... 12.7%	Consumer Discretionary..... 14.7%	Consumer Discretionary..... 20.9%
Consumer Staples..... 3.9%	Consumer Staples..... 8.5%	Consumer Staples..... 6.7%
Energy..... 16.0%	Energy..... 0.8%	Energy..... 5.5%
Financials..... 28.3%	Financials..... 10.1%	Financials..... 13.4%
Health Care..... 6.9%	Health Care..... 5.1%	Health Care..... 5.2%
Industrials..... 10.9%	Industrials..... 28.8%	Industrials..... 12.3%
Information Technology..... 1.9%	Information Technology..... 13.8%	Information Technology..... 7.2%
Materials..... 12.7%	Materials..... 12.9%	Materials..... 16.1%
Real Estate..... 2.1%	Real Estate..... 1.5%	Real Estate..... 6.9%
Utilities..... 1.2%	Utilities..... 1.7%	Utilities..... 0.7%
100.0%	100.0%	100.0%

## DISCLOSURE OF PORTFOLIO HOLDINGS

### CONTINUED

<b>The United Kingdom Small Company Series</b>		<b>The Continental Small Company Series</b>		<b>The Canadian Small Company Series</b>	
Communication Services.....	4.0%	Communication Services.....	4.9%	Communication Services.....	0.9%
Consumer Discretionary.....	19.1%	Consumer Discretionary.....	8.0%	Consumer Discretionary.....	3.9%
Consumer Staples.....	8.3%	Consumer Staples.....	4.9%	Consumer Staples.....	4.8%
Energy.....	3.1%	Energy.....	3.9%	Energy.....	28.2%
Financials.....	20.3%	Financials.....	17.2%	Financials.....	7.1%
Health Care.....	3.1%	Health Care.....	5.9%	Health Care.....	2.1%
Industrials.....	24.4%	Industrials.....	26.7%	Industrials.....	15.0%
Information Technology.....	6.5%	Information Technology.....	10.5%	Information Technology.....	4.0%
Materials.....	5.8%	Materials.....	9.0%	Materials.....	24.1%
Real Estate.....	2.8%	Real Estate.....	5.0%	Real Estate.....	3.2%
Utilities.....	2.6%	Utilities.....	4.0%	Utilities.....	6.7%
	<u>100.0%</u>		<u>100.0%</u>		<u>100.0%</u>
<b>The Emerging Markets Series</b>		<b>The Emerging Markets Small Cap Series</b>			
Communication Services.....	8.4%	Communication Services.....	3.4%		
Consumer Discretionary.....	11.8%	Consumer Discretionary.....	12.8%		
Consumer Staples.....	6.2%	Consumer Staples.....	6.8%		
Energy.....	5.9%	Energy.....	1.8%		
Financials.....	21.6%	Financials.....	10.3%		
Health Care.....	3.9%	Health Care.....	8.5%		
Industrials.....	7.6%	Industrials.....	16.7%		
Information Technology.....	20.7%	Information Technology.....	15.5%		
Materials.....	9.4%	Materials.....	15.0%		
Real Estate.....	1.9%	Real Estate.....	5.2%		
Utilities.....	2.6%	Utilities.....	4.0%		
	<u>100.0%</u>		<u>100.0%</u>		

**THE DFA INTERNATIONAL VALUE SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.9%)			
AUSTRALIA — (6.0%)			
ANZ Group Holdings Ltd.....	3,680,652	\$ 58,040,113	0.5%
National Australia Bank Ltd.....	5,308,636	95,100,201	0.8%
Santos Ltd.....	14,074,222	68,674,552	0.6%
Westpac Banking Corp.....	5,237,352	68,775,704	0.6%
Woodside Energy Group Ltd.....	3,980,187	86,687,647	0.8%
Other Securities.....		<u>314,300,818</u>	<u>2.8%</u>
TOTAL AUSTRALIA.....		<u>691,579,035</u>	<u>6.1%</u>
AUSTRIA — (0.1%)			
Other Securities.....		<u>10,556,242</u>	<u>0.1%</u>
BELGIUM — (0.6%)			
Other Securities.....		<u>68,158,356</u>	<u>0.6%</u>
CANADA — (9.1%)			
Bank of Montreal.....	1,331,346	100,583,190	0.9%
Bank of Nova Scotia.....	683,012	27,655,399	0.2%
Bank of Nova Scotia.....	2,162,349	87,510,264	0.8%
Canadian Imperial Bank of Commerce.....	1,736,371	61,240,963	0.5%
Fairfax Financial Holdings Ltd.....	96,097	79,970,305	0.7%
Manulife Financial Corp.....	3,267,295	56,916,279	0.5%
Suncor Energy, Inc.....	2,388,283	77,380,369	0.7%
Teck Resources Ltd., Class B.....	2,373,766	83,888,890	0.7%
Other Securities.....		<u>480,476,534</u>	<u>4.2%</u>
TOTAL CANADA.....		<u>1,055,622,193</u>	<u>9.2%</u>
DENMARK — (2.2%)			
Other Securities.....		<u>251,518,708</u>	<u>2.2%</u>
FINLAND — (0.8%)			
Other Securities.....		<u>95,535,714</u>	<u>0.8%</u>
FRANCE — (11.3%)			
AXA SA.....	2,402,612	71,190,414	0.6%
BNP Paribas SA.....	1,438,342	82,710,427	0.7%
Cie de Saint-Gobain SA.....	1,911,069	104,027,435	0.9%
Cie Generale des Etablissements Michelin SCA.....	2,726,689	81,005,707	0.7%
Engie SA.....	3,701,762	58,876,095	0.5%
Orange SA.....	7,475,414	87,926,131	0.8%
Sanofi SA.....	956,125	86,822,112	0.8%
TotalEnergies SE.....	6,840,726	457,353,790	4.0%
Other Securities.....		<u>287,207,408</u>	<u>2.5%</u>
TOTAL FRANCE.....		<u>1,317,119,519</u>	<u>11.5%</u>
GERMANY — (6.2%)			
BASF SE.....	1,595,449	73,721,149	0.6%
Bayer AG.....	2,226,814	96,217,422	0.8%
Bayerische Motoren Werke AG.....	942,197	87,628,385	0.8%
Mercedes-Benz Group AG.....	2,471,518	145,409,910	1.3%

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
GERMANY — (Continued)			
Other Securities.....		\$ 321,888,239	2.8%
TOTAL GERMANY.....		<u>724,865,105</u>	<u>6.3%</u>
HONG KONG — (1.5%)			
Other Securities.....		<u>170,991,702</u>	<u>1.5%</u>
IRELAND — (0.2%)			
Other Securities.....		<u>25,038,980</u>	<u>0.2%</u>
ISRAEL — (0.4%)			
Other Securities.....		<u>51,951,842</u>	<u>0.5%</u>
ITALY — (2.3%)			
Stellantis NV.....	3,233,234	60,404,388	0.5%
UniCredit SpA.....	4,159,978	104,289,031	0.9%
Other Securities.....		<u>101,608,790</u>	<u>0.9%</u>
TOTAL ITALY.....		<u>266,302,209</u>	<u>2.3%</u>
JAPAN — (21.2%)			
Honda Motor Co. Ltd.....	10,566,000	108,288,524	1.0%
Mitsubishi Corp.....	2,313,200	107,831,082	0.9%
Mitsubishi UFJ Financial Group, Inc.....	10,193,750	85,516,868	0.8%
Sumitomo Mitsui Financial Group, Inc.....	1,370,700	66,078,671	0.6%
# Takeda Pharmaceutical Co. Ltd.....	2,592,971	70,385,489	0.6%
Toyota Motor Corp.....	7,782,350	136,142,401	1.2%
Other Securities.....		<u>1,885,791,758</u>	<u>16.4%</u>
TOTAL JAPAN.....		<u>2,460,034,793</u>	<u>21.5%</u>
NETHERLANDS — (3.5%)			
ING Groep NV.....	4,971,616	63,738,727	0.6%
Koninklijke Ahold Delhaize NV.....	4,003,663	118,555,624	1.0%
Other Securities.....		<u>228,550,902</u>	<u>2.0%</u>
TOTAL NETHERLANDS.....		<u>410,845,253</u>	<u>3.6%</u>
NEW ZEALAND — (0.2%)			
Other Securities.....		<u>20,727,048</u>	<u>0.2%</u>
NORWAY — (0.9%)			
Other Securities.....		<u>101,952,505</u>	<u>0.9%</u>
PORTUGAL — (0.1%)			
Other Securities.....		<u>14,600,091</u>	<u>0.1%</u>
SINGAPORE — (1.0%)			
Other Securities.....		<u>119,239,175</u>	<u>1.0%</u>
SPAIN — (2.4%)			
# Banco Santander SA.....	34,833,091	128,113,786	1.1%
# Banco Santander SA, Sponsored ADR.....	219,342	796,211	0.0%
Repsol SA.....	5,269,796	77,161,128	0.7%
Other Securities.....		<u>76,139,234</u>	<u>0.7%</u>
TOTAL SPAIN.....		<u>282,210,359</u>	<u>2.5%</u>

**THE DFA INTERNATIONAL VALUE SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWEDEN — (2.5%)			
Other Securities.....		\$ 292,244,822	2.6%
SWITZERLAND — (9.9%)			
Cie Financiere Richemont SA, Class A.....	809,027	95,445,330	0.8%
Holcim AG.....	974,130	60,228,276	0.5%
Novartis AG.....	1,526,421	142,902,858	1.3%
#    Novartis AG, Sponsored ADR.....	1,378,570	129,006,581	1.1%
Swisscom AG.....	94,854	56,835,455	0.5%
UBS Group AG.....	6,031,321	141,714,501	1.2%
#*    UBS Group AG.....	1,233,582	28,939,820	0.3%
Zurich Insurance Group AG.....	348,909	165,729,170	1.5%
Other Securities.....		330,054,021	2.9%
TOTAL SWITZERLAND.....		1,150,856,012	10.1%
UNITED KINGDOM — (12.8%)			
BP PLC, Sponsored ADR.....	1,698,003	62,112,950	0.5%
British American Tobacco PLC.....	1,884,352	56,290,123	0.5%
Glencore PLC.....	12,424,779	65,811,861	0.6%
HSBC Holdings PLC.....	13,535,003	97,728,348	0.9%
#    HSBC Holdings PLC, Sponsored ADR.....	2,324,211	84,438,585	0.7%
Lloyds Banking Group PLC.....	124,313,687	60,503,314	0.5%
Shell PLC.....	307,658	9,914,840	0.1%
#    Shell PLC, ADR.....	9,015,405	587,263,482	5.1%
Other Securities.....		467,100,882	4.1%
TOTAL UNITED KINGDOM.....		1,491,164,385	13.0%
UNITED STATES — (0.7%)			
Other Securities.....		82,198,731	0.7%
TOTAL COMMON STOCKS.....		11,155,312,779	97.5%
PREFERRED STOCKS — (0.7%)			
GERMANY — (0.7%)			
Other Securities.....		75,043,140	0.6%
TOTAL INVESTMENT SECURITIES (Cost \$10,152,946,131).....		11,230,355,919	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.4%)			
@§    The DFA Short Term Investment Fund.....	34,363,676	397,484,640	3.5%
TOTAL INVESTMENTS—(100.0%) (Cost \$10,550,431,199).....		\$11,627,840,559	101.6%

## THE DFA INTERNATIONAL VALUE SERIES

### CONTINUED

As of October 31, 2023, The DFA International Value Series had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
<b>Long Position Contracts:</b>					
S&P 500 <sup>®</sup> E-Mini Index.....	490	12/15/23	\$107,657,486	\$103,200,125	\$(4,457,361)
<b>Total Futures Contracts.....</b>			<b>\$107,657,486</b>	<b>\$103,200,125</b>	<b>\$(4,457,361)</b>

Summary of the Series' investments as of October 31, 2023, 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.....	—	\$ 691,579,035	—	\$ 691,579,035
Austria.....	—	10,556,242	—	10,556,242
Belgium.....	—	68,158,356	—	68,158,356
Canada.....	\$1,055,622,193	—	—	1,055,622,193
Denmark.....	—	251,518,708	—	251,518,708
Finland.....	4,405,789	91,129,925	—	95,535,714
France.....	—	1,317,119,519	—	1,317,119,519
Germany.....	16,328,138	708,536,967	—	724,865,105
Hong Kong.....	—	170,991,702	—	170,991,702
Ireland.....	—	25,038,980	—	25,038,980
Israel.....	—	51,951,842	—	51,951,842
Italy.....	51,149,858	215,152,351	—	266,302,209
Japan.....	23,469,350	2,436,565,443	—	2,460,034,793
Netherlands.....	23,539,526	387,305,727	—	410,845,253
New Zealand.....	—	20,727,048	—	20,727,048
Norway.....	—	101,952,505	—	101,952,505
Portugal.....	—	14,600,091	—	14,600,091
Singapore.....	—	119,239,175	—	119,239,175
Spain.....	8,288,581	273,921,778	—	282,210,359
Sweden.....	—	292,244,822	—	292,244,822
Switzerland.....	178,193,050	972,662,962	—	1,150,856,012
United Kingdom.....	804,084,889	687,079,496	—	1,491,164,385
United States.....	82,198,731	—	—	82,198,731
Preferred Stocks				
Germany.....	—	75,043,140	—	75,043,140
Securities Lending Collateral.....	—	397,484,640	—	397,484,640
Futures Contracts**.....	(4,457,361)	—	—	(4,457,361)
<b>TOTAL.....</b>	<b>\$2,242,822,744</b>	<b>\$9,380,560,454</b>	<b>—</b>	<b>\$11,623,383,198</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

See accompanying Notes to Financial Statements.



**THE JAPANESE SMALL COMPANY SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.0%)			
COMMUNICATION SERVICES — (2.0%)			
Other Securities.....		\$ 57,215,453	2.0%
CONSUMER DISCRETIONARY — (14.6%)			
Food & Life Cos. Ltd.....	473,500	7,980,732	0.3%
#    Kyoritsu Maintenance Co. Ltd.....	179,000	6,846,028	0.3%
Resorttrust, Inc.....	514,664	7,406,083	0.3%
Tomy Co. Ltd.....	549,293	7,576,172	0.3%
Yoshinoya Holdings Co. Ltd.....	333,700	7,798,729	0.3%
Other Securities.....		<u>372,773,265</u>	13.1%
TOTAL CONSUMER DISCRETIONARY.....		<u>410,381,009</u>	14.6%
CONSUMER STAPLES — (8.4%)			
Morinaga & Co. Ltd.....	212,599	7,667,235	0.3%
Nissui Corp.....	1,771,500	8,596,290	0.3%
Pigeon Corp.....	722,925	7,675,931	0.3%
Sapporo Holdings Ltd.....	258,920	9,115,564	0.3%
Other Securities.....		<u>204,377,820</u>	7.2%
TOTAL CONSUMER STAPLES.....		<u>237,432,840</u>	8.4%
ENERGY — (0.8%)			
Japan Petroleum Exploration Co. Ltd.....	215,300	7,372,216	0.3%
Other Securities.....		<u>14,740,245</u>	0.5%
TOTAL ENERGY.....		<u>22,112,461</u>	0.8%
FINANCIALS — (10.0%)			
77 Bank Ltd.....	351,052	7,824,613	0.3%
Gunma Bank Ltd.....	2,072,540	10,015,697	0.4%
Hirogin Holdings, Inc.....	1,509,400	9,597,788	0.3%
Hokuhoku Financial Group, Inc.....	688,853	8,042,412	0.3%
Kyushu Financial Group, Inc.....	1,844,437	11,622,672	0.4%
Nishi-Nippon Financial Holdings, Inc.....	739,500	8,831,931	0.3%
Shiga Bank Ltd.....	279,100	7,380,889	0.3%
Yamaguchi Financial Group, Inc.....	1,237,672	11,358,673	0.4%
Other Securities.....		<u>206,999,387</u>	7.3%
TOTAL FINANCIALS.....		<u>281,674,062</u>	10.0%
HEALTH CARE — (5.0%)			
Jeol Ltd.....	252,800	7,137,389	0.3%
Nakanishi, Inc.....	351,400	7,717,880	0.3%
Other Securities.....		<u>127,231,236</u>	4.4%
TOTAL HEALTH CARE.....		<u>142,086,505</u>	5.0%
INDUSTRIALS — (28.5%)			
Daiseki Co. Ltd.....	285,355	7,880,789	0.3%
DMG Mori Co. Ltd.....	674,700	11,159,541	0.4%
EXEO Group, Inc.....	493,200	10,243,644	0.4%
Hazama Ando Corp.....	1,150,400	8,904,120	0.3%
Kokuyo Co. Ltd.....	454,525	7,045,125	0.3%
Mabuchi Motor Co. Ltd.....	254,834	7,280,487	0.3%
Meitec Group Holdings, Inc.....	478,200	8,416,362	0.3%

**THE JAPANESE SMALL COMPANY SERIES**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets†</u>
<b>INDUSTRIALS — (Continued)</b>			
Mirait One Corp.....	565,135	\$ 7,490,157	0.3%
Nagase & Co. Ltd.....	584,600	8,856,159	0.3%
Nichias Corp.....	378,700	7,513,304	0.3%
Nikkon Holdings Co. Ltd.....	369,900	7,848,810	0.3%
Ushio, Inc.....	592,600	7,227,008	0.3%
Other Securities.....		<u>705,369,769</u>	<u>24.7%</u>
<b>TOTAL INDUSTRIALS.....</b>		<u><b>805,235,275</b></u>	<u><b>28.5%</b></u>
<b>INFORMATION TECHNOLOGY — (13.7%)</b>			
Alps Alpine Co. Ltd.....	911,442	7,479,491	0.3%
Citizen Watch Co. Ltd.....	1,550,700	9,043,705	0.3%
Daiwabo Holdings Co. Ltd.....	574,800	10,925,050	0.4%
Dexerials Corp.....	345,400	7,878,683	0.3%
Maruwa Co. Ltd.....	50,800	8,913,540	0.3%
NET One Systems Co. Ltd.....	492,716	7,520,285	0.3%
# Nippon Electric Glass Co. Ltd.....	393,736	7,871,676	0.3%
NSD Co. Ltd.....	482,660	8,397,741	0.3%
Tokyo Seimitsu Co. Ltd.....	203,000	9,489,316	0.3%
Ulvac, Inc.....	200,200	6,884,710	0.3%
Other Securities.....		<u>300,915,943</u>	<u>10.6%</u>
<b>TOTAL INFORMATION TECHNOLOGY.....</b>		<u><b>385,320,140</b></u>	<u><b>13.7%</b></u>
<b>MATERIALS — (12.8%)</b>			
ADEKA Corp.....	507,000	8,476,143	0.3%
Mitsui Mining & Smelting Co. Ltd.....	345,600	8,974,059	0.3%
Sumitomo Bakelite Co. Ltd.....	171,900	7,649,191	0.3%
Taiheiyo Cement Corp.....	478,091	8,193,349	0.3%
Teijin Ltd.....	754,588	6,829,833	0.3%
Tokai Carbon Co. Ltd.....	943,200	7,238,009	0.3%
UBE Corp.....	611,100	9,410,201	0.3%
Other Securities.....		<u>304,800,022</u>	<u>10.7%</u>
<b>TOTAL MATERIALS.....</b>		<u><b>361,570,807</b></u>	<u><b>12.8%</b></u>
<b>REAL ESTATE — (1.5%)</b>			
Other Securities.....		<u>42,985,677</u>	<u>1.5%</u>
<b>UTILITIES — (1.7%)</b>			
Nippon Gas Co. Ltd.....	676,700	10,170,459	0.4%
Other Securities.....		<u>37,326,611</u>	<u>1.3%</u>
<b>TOTAL UTILITIES.....</b>		<u><b>47,497,070</b></u>	<u><b>1.7%</b></u>
<b>TOTAL COMMON STOCKS</b>			
(Cost \$2,743,166,586).....		<u><b>2,793,511,299</b></u>	<u><b>99.0%</b></u>
		<u><b>Value†</b></u>	
<b>SECURITIES LENDING COLLATERAL — (1.0%)</b>			
@§ The DFA Short Term Investment Fund.....	2,508,802	<u>29,019,314</u>	<u>1.0%</u>
<b>TOTAL INVESTMENTS—(100.0%)</b>		<u><b>\$2,822,530,613</b></u>	<u><b>100.0%</b></u>
(Cost \$2,772,186,608).....			

**THE JAPANESE SMALL COMPANY SERIES**

**CONTINUED**

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Communication Services.....	—	\$ 57,215,453	—	\$ 57,215,453
Consumer Discretionary.....	\$1,476,840	408,904,169	—	410,381,009
Consumer Staples.....	—	237,432,840	—	237,432,840
Energy.....	—	22,112,461	—	22,112,461
Financials.....	—	281,674,062	—	281,674,062
Health Care.....	—	142,086,505	—	142,086,505
Industrials.....	—	805,235,275	—	805,235,275
Information Technology.....	—	385,320,140	—	385,320,140
Materials.....	—	361,570,807	—	361,570,807
Real Estate.....	—	42,985,677	—	42,985,677
Utilities.....	—	47,497,070	—	47,497,070
Securities Lending Collateral.....	—	29,019,314	—	29,019,314
<b>TOTAL.....</b>	<b>\$1,476,840</b>	<b>\$2,821,053,773</b>	<b>—</b>	<b>\$2,822,530,613</b>

See accompanying Notes to Financial Statements.

**THE ASIA PACIFIC SMALL COMPANY SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.0%)			
AUSTRALIA — (64.1%)			
	AMP Ltd.....	\$ 10,923,695	0.9%
	Ansell Ltd.....	9,015,436	0.8%
#	ARB Corp. Ltd.....	9,641,932	0.8%
	AUB Group Ltd.....	11,222,709	0.9%
#	Bank of Queensland Ltd.....	10,152,388	0.8%
	Bapcor Ltd.....	6,970,109	0.6%
	Beach Energy Ltd.....	8,488,701	0.7%
*	Bellevue Gold Ltd.....	8,001,775	0.7%
*	Boss Energy Ltd.....	6,536,645	0.5%
#	Breville Group Ltd.....	8,311,031	0.7%
*	Capricorn Metals Ltd.....	6,883,469	0.6%
#	Champion Iron Ltd.....	8,128,867	0.7%
	Corporate Travel Management Ltd.....	7,474,030	0.6%
	CSR Ltd.....	10,809,247	0.9%
	Domino's Pizza Enterprises Ltd.....	9,226,985	0.8%
	Downer EDI Ltd.....	9,867,275	0.8%
	Eagers Automotive Ltd.....	7,216,825	0.6%
#	Flight Centre Travel Group Ltd.....	11,788,395	1.0%
	Gold Road Resources Ltd.....	9,774,805	0.8%
	GUD Holdings Ltd.....	6,947,914	0.6%
#	Harvey Norman Holdings Ltd.....	7,374,464	0.6%
	HUB24 Ltd.....	9,211,187	0.8%
	Iluka Resources Ltd.....	7,212,329	0.6%
	InvoCare Ltd.....	7,307,553	0.6%
	IPH Ltd.....	6,819,157	0.6%
*	Karoon Energy Ltd.....	6,476,220	0.5%
	Metcash Ltd.....	10,807,985	0.9%
	Netwealth Group Ltd.....	6,549,114	0.5%
	New Hope Corp. Ltd.....	11,230,195	0.9%
	nib holdings Ltd.....	12,729,528	1.1%
	Nine Entertainment Co. Holdings Ltd.....	9,199,665	0.8%
	Orora Ltd.....	12,861,724	1.1%
*	Paladin Energy Ltd.....	9,660,647	0.8%
	Perpetual Ltd.....	7,802,171	0.7%
	Perseus Mining Ltd.....	8,546,820	0.7%
	Reliance Worldwide Corp. Ltd.....	10,079,750	0.8%
*	Sandfire Resources Ltd.....	11,848,150	1.0%
	Sims Ltd.....	7,965,428	0.7%
	Super Retail Group Ltd.....	9,063,950	0.8%
	Tabcorp Holdings Ltd.....	6,651,512	0.6%
	Technology One Ltd.....	6,885,186	0.6%
Ω	Viva Energy Group Ltd.....	11,867,968	1.0%
#*	Webjet Ltd.....	8,948,714	0.7%
	Other Securities.....	<u>387,123,834</u>	<u>32.0%</u>
TOTAL AUSTRALIA.....		<u>771,605,484</u>	<u>64.2%</u>
CAYMAN ISLANDS — (0.0%)			
	Other Security.....	<u>23,977</u>	<u>0.0%</u>
CHINA — (0.1%)			
	Other Securities.....	<u>789,268</u>	<u>0.1%</u>

**THE ASIA PACIFIC SMALL COMPANY SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HONG KONG — (21.0%)			
ASMPT Ltd.....	1,562,400	\$ 13,232,824	1.1%
Luk Fook Holdings International Ltd.....	3,378,000	8,380,129	0.7%
NWS Holdings Ltd.....	6,279,000	7,429,555	0.6%
Pacific Basin Shipping Ltd.....	28,378,000	8,211,841	0.7%
PCCW Ltd.....	18,348,545	8,980,462	0.8%
*Ω Samsonite International SA.....	3,780,000	11,707,104	1.0%
Other Securities.....		<u>194,764,988</u>	<u>16.1%</u>
TOTAL HONG KONG.....		<u>252,706,903</u>	<u>21.0%</u>
NEW ZEALAND — (3.2%)			
Other Securities.....		<u>39,180,066</u>	<u>3.2%</u>
SINGAPORE — (10.6%)			
ComfortDelGro Corp. Ltd.....	9,516,700	9,191,833	0.8%
Other Securities.....		<u>118,504,758</u>	<u>9.8%</u>
TOTAL SINGAPORE.....		<u>127,696,591</u>	<u>10.6%</u>
TOTAL COMMON STOCKS.....		<u>1,192,002,289</u>	<u>99.1%</u>
RIGHTS/WARRANTS — (0.0%)			
AUSTRALIA — (0.0%)			
Other Securities.....		<u>1,336</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$1,516,440,464).....		<u>1,192,003,625</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.0%)			
@§ The DFA Short Term Investment Fund.....	1,022,740	<u>11,830,034</u>	<u>1.0%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$1,528,270,413).....		<u>\$1,203,833,659</u>	<u>100.1%</u>

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Australia.....	\$13,693	\$ 771,242,347	\$ 349,444	\$ 771,605,484
Cayman Islands.....	—	23,977	—	23,977
China.....	—	789,268	—	789,268
Hong Kong.....	—	252,398,888	308,015	252,706,903
New Zealand.....	—	39,180,066	—	39,180,066
Singapore.....	—	127,046,839	649,752	127,696,591
Rights/Warrants				
Australia.....	—	1,336	—	1,336
Securities Lending Collateral.....	—	11,830,034	—	11,830,034
TOTAL.....	<u>\$13,693</u>	<u>\$1,202,512,755</u>	<u>\$1,307,211<sup>^</sup></u>	<u>\$1,203,833,659</u>

**THE ASIA PACIFIC SMALL COMPANY SERIES**  
**CONTINUED**

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**THE UNITED KINGDOM SMALL COMPANY SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.1%)			
COMMUNICATION SERVICES — (4.0%)			
4imprint Group PLC.....	165,738	\$ 10,143,389	0.8%
ITV PLC.....	14,659,552	11,414,423	0.9%
Moneysupermarket.com Group PLC.....	3,209,924	10,129,507	0.8%
Other Securities.....		<u>18,523,765</u>	<u>1.5%</u>
TOTAL COMMUNICATION SERVICES.....		<u>50,211,084</u>	<u>4.0%</u>
CONSUMER DISCRETIONARY — (19.0%)			
Bellway PLC.....	596,527	15,180,838	1.2%
Domino's Pizza Group PLC.....	3,097,499	12,924,628	1.0%
Games Workshop Group PLC.....	177,416	21,331,156	1.7%
Greggs PLC.....	601,854	17,359,651	1.4%
Inchcape PLC.....	2,145,919	17,397,976	1.4%
Persimmon PLC.....	978,415	12,116,690	1.0%
Pets at Home Group PLC.....	2,876,399	9,834,326	0.8%
Redrow PLC.....	1,640,617	9,722,304	0.8%
Vistry Group PLC.....	1,581,400	13,630,585	1.1%
Other Securities.....		<u>107,540,636</u>	<u>8.5%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>237,038,790</u>	<u>18.9%</u>
CONSUMER STAPLES — (8.3%)			
Britvic PLC.....	1,626,728	16,593,568	1.3%
Cranswick PLC.....	366,623	15,588,013	1.3%
*     Marks & Spencer Group PLC.....	9,096,384	24,019,747	1.9%
Tate & Lyle PLC.....	2,193,476	16,830,969	1.3%
Other Securities.....		<u>30,051,812</u>	<u>2.4%</u>
TOTAL CONSUMER STAPLES.....		<u>103,084,109</u>	<u>8.2%</u>
ENERGY — (3.0%)			
Other Securities.....		<u>38,047,863</u>	<u>3.0%</u>
FINANCIALS — (20.1%)			
Bank of Georgia Group PLC.....	269,724	10,920,373	0.9%
Beazley PLC.....	3,110,587	19,485,841	1.6%
Burford Capital Ltd.....	974,033	12,043,015	1.0%
Close Brothers Group PLC.....	934,202	9,069,257	0.7%
*     Direct Line Insurance Group PLC.....	5,736,832	10,577,314	0.8%
Hiscox Ltd.....	1,481,388	16,914,945	1.3%
IG Group Holdings PLC.....	1,557,868	12,102,444	1.0%
Lancashire Holdings Ltd.....	1,629,727	11,253,076	0.9%
Man Group PLC.....	7,541,211	20,162,454	1.6%
Paragon Banking Group PLC.....	1,921,607	10,365,204	0.8%
Plus500 Ltd.....	531,015	9,109,342	0.7%
Virgin Money U.K. PLC.....	6,394,358	11,617,099	0.9%
Other Securities.....		<u>97,536,245</u>	<u>7.9%</u>
TOTAL FINANCIALS.....		<u>251,156,609</u>	<u>20.1%</u>
HEALTH CARE — (3.0%)			
*     Indivior PLC.....	766,956	14,704,637	1.2%
Other Securities.....		<u>23,358,121</u>	<u>1.9%</u>
TOTAL HEALTH CARE.....		<u>38,062,758</u>	<u>3.1%</u>

**THE UNITED KINGDOM SMALL COMPANY SERIES**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>INDUSTRIALS — (24.2%)</b>			
* Babcock International Group PLC.....	2,641,605	\$ 12,568,828	1.0%
Balfour Beatty PLC.....	3,585,302	13,512,546	1.1%
Diploma PLC.....	428,815	14,867,363	1.2%
Grafton Group PLC.....	1,489,341	14,019,677	1.1%
Hays PLC.....	9,150,271	10,722,745	0.9%
Howden Joinery Group PLC.....	1,391,766	10,808,598	0.9%
* International Distributions Services PLC.....	3,240,163	9,959,380	0.8%
JET2 PLC.....	813,756	9,944,724	0.8%
Mitie Group PLC.....	7,951,370	9,543,633	0.8%
QinetiQ Group PLC.....	3,297,003	13,291,365	1.1%
Rotork PLC.....	4,407,598	15,761,223	1.3%
Serco Group PLC.....	5,743,194	9,978,356	0.8%
Travis Perkins PLC.....	1,117,269	10,066,748	0.8%
Other Securities.....		146,925,070	11.5%
<b>TOTAL INDUSTRIALS.....</b>		<u>301,970,256</u>	<u>24.1%</u>
<b>INFORMATION TECHNOLOGY — (6.4%)</b>			
Computacenter PLC.....	501,247	15,677,786	1.3%
Softcat PLC.....	689,548	10,622,540	0.8%
Spectris PLC.....	361,445	13,657,892	1.1%
Other Securities.....		40,018,928	3.2%
<b>TOTAL INFORMATION TECHNOLOGY.....</b>		<u>79,977,146</u>	<u>6.4%</u>
<b>MATERIALS — (5.7%)</b>			
Hill & Smith PLC.....	550,246	11,030,269	0.9%
Other Securities.....		60,717,342	4.8%
<b>TOTAL MATERIALS.....</b>		<u>71,747,611</u>	<u>5.7%</u>
<b>REAL ESTATE — (2.8%)</b>			
Grainger PLC.....	4,251,088	11,765,849	1.0%
Savills PLC.....	971,680	9,308,536	0.8%
Other Securities.....		13,332,369	1.0%
<b>TOTAL REAL ESTATE.....</b>		<u>34,406,754</u>	<u>2.8%</u>
<b>UTILITIES — (2.6%)</b>			
Drax Group PLC.....	2,467,126	12,675,532	1.0%
Pennon Group PLC.....	1,364,308	12,065,996	1.0%
Other Security.....		7,989,073	0.6%
<b>TOTAL UTILITIES.....</b>		<u>32,730,601</u>	<u>2.6%</u>
<b>TOTAL COMMON STOCKS</b>			
(Cost \$1,353,648,625).....		1,238,433,581	98.9%
		<u>Value‡</u>	
<b>SECURITIES LENDING COLLATERAL — (0.9%)</b>			
@§ The DFA Short Term Investment Fund.....	1,003,030	11,602,045	1.0%
<b>TOTAL INVESTMENTS—(100.0%)</b>			
(Cost \$1,365,250,747).....		<u>\$1,250,035,626</u>	<u>99.9%</u>



**THE UNITED KINGDOM SMALL COMPANY SERIES**

**CONTINUED**

Summary of the Series' investments as of October 31, 2023, 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				
Communication Services.....	\$9,735	\$ 50,201,349	—	\$ 50,211,084
Consumer Discretionary.....	—	237,038,790	—	237,038,790
Consumer Staples.....	—	103,084,109	—	103,084,109
Energy.....	—	37,923,815	\$ 124,048	38,047,863
Financials.....	—	251,155,569	1,040	251,156,609
Health Care.....	—	38,062,758	—	38,062,758
Industrials.....	—	301,970,256	—	301,970,256
Information Technology.....	—	79,977,146	—	79,977,146
Materials.....	—	71,747,611	—	71,747,611
Real Estate.....	—	34,406,754	—	34,406,754
Utilities.....	—	32,730,601	—	32,730,601
Securities Lending Collateral.....	—	11,602,045	—	11,602,045
<b>TOTAL.....</b>	<b>\$9,735</b>	<b>\$1,249,900,803</b>	<b>\$125,088<sup>^</sup></b>	<b>\$1,250,035,626</b>

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**THE CONTINENTAL SMALL COMPANY SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.9%)			
AUSTRIA — (3.2%)			
ANDRITZ AG.....	438,579	\$ 20,187,397	0.4%
Ω    BAWAG Group AG.....	434,580	19,356,361	0.4%
Other Securities.....		<u>111,012,363</u>	<u>2.4%</u>
TOTAL AUSTRIA.....		<u>150,556,121</u>	<u>3.2%</u>
BELGIUM — (3.8%)			
Ackermans & van Haaren NV.....	171,688	25,487,591	0.6%
Euronav NV.....	1,303,139	23,326,697	0.5%
Other Securities.....		<u>132,117,956</u>	<u>2.8%</u>
TOTAL BELGIUM.....		<u>180,932,244</u>	<u>3.9%</u>
DENMARK — (6.4%)			
*    Jyske Bank AS.....	437,851	30,857,271	0.7%
Ringkjøbing Landbobank AS.....	197,625	26,935,971	0.6%
Royal Unibrew AS.....	312,981	22,640,649	0.5%
Sydbank AS.....	461,164	20,032,806	0.4%
Other Securities.....		<u>203,835,973</u>	<u>4.4%</u>
TOTAL DENMARK.....		<u>304,302,670</u>	<u>6.6%</u>
FINLAND — (5.1%)			
Huhtamaki OYJ.....	631,957	21,724,252	0.5%
Orion OYJ, Class B.....	629,985	25,064,275	0.6%
#    Valmet OYJ.....	886,762	19,900,132	0.4%
Wartsila OYJ Abp.....	2,378,105	28,379,105	0.6%
Other Securities.....		<u>146,586,296</u>	<u>3.1%</u>
TOTAL FINLAND.....		<u>241,654,060</u>	<u>5.2%</u>
FRANCE — (11.3%)			
Elis SA.....	1,272,724	20,872,644	0.5%
Gaztransport Et Technigaz SA.....	171,206	21,898,963	0.5%
Rexel SA.....	1,427,474	29,152,980	0.6%
SCOR SE.....	850,826	25,400,939	0.5%
*    SOITEC.....	147,840	22,066,351	0.5%
Sopra Steria Group SACA.....	120,549	21,642,911	0.5%
SPIE SA.....	860,805	22,637,026	0.5%
Other Securities.....		<u>372,000,758</u>	<u>7.9%</u>
TOTAL FRANCE.....		<u>535,672,572</u>	<u>11.5%</u>
GERMANY — (14.1%)			
#    Bechtle AG.....	434,992	19,441,013	0.4%
CTS Eventim AG & Co. KGaA.....	322,671	19,536,483	0.4%
Freenet AG.....	931,981	23,656,380	0.5%
Gerresheimer AG.....	239,432	22,332,589	0.5%
Hugo Boss AG.....	412,000	24,095,810	0.5%
thyssenkrupp AG.....	3,151,431	21,964,393	0.5%
Other Securities.....		<u>536,826,812</u>	<u>11.6%</u>
TOTAL GERMANY.....		<u>667,853,480</u>	<u>14.4%</u>

**THE CONTINENTAL SMALL COMPANY SERIES**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
IRELAND — (1.0%)			
Other Securities.....		\$ 45,236,596	1.0%
ISRAEL — (1.9%)			
Other Securities.....		91,075,560	2.0%
ITALY — (10.6%)			
Banco BPM SpA.....	9,876,720	50,532,629	1.1%
#    BPER Banca.....	6,542,561	21,290,464	0.5%
Brunello Cucinelli SpA.....	248,717	20,006,230	0.4%
Leonardo SpA.....	2,654,010	40,108,685	0.9%
Other Securities.....		371,549,104	7.9%
TOTAL ITALY.....		503,487,112	10.8%
NETHERLANDS — (4.9%)			
Aalberts NV.....	673,240	21,020,076	0.5%
Arcadis NV.....	526,995	22,273,333	0.5%
BE Semiconductor Industries NV.....	392,853	40,581,596	0.9%
Ω    Signify NV.....	743,928	19,284,717	0.4%
Other Securities.....		131,580,048	2.8%
TOTAL NETHERLANDS.....		234,739,770	5.1%
NORWAY — (2.0%)			
Other Securities.....		97,377,918	2.1%
PORTUGAL — (1.1%)			
Other Securities.....		50,590,874	1.1%
SPAIN — (6.4%)			
Banco de Sabadell SA.....	36,362,876	45,213,373	1.0%
Bankinter SA.....	4,245,482	26,846,128	0.6%
#    Enagas SA.....	1,457,648	24,384,537	0.5%
Other Securities.....		206,882,969	4.4%
TOTAL SPAIN.....		303,327,007	6.5%
SWEDEN — (5.4%)			
Other Securities.....		258,456,868	5.6%
SWITZERLAND — (18.7%)			
Adecco Group AG.....	573,691	21,710,502	0.5%
Allreal Holding AG.....	123,491	19,816,056	0.4%
Belimo Holding AG.....	65,574	27,607,771	0.6%
BKW AG.....	161,471	27,144,558	0.6%
Bucher Industries AG.....	54,010	19,279,744	0.4%
*    Dufry AG.....	554,235	19,428,293	0.4%
Flughafen Zurich AG.....	145,858	27,255,287	0.6%
Ω    Galenica AG.....	285,324	21,555,903	0.5%
Georg Fischer AG.....	626,442	32,506,926	0.7%
Helvetia Holding AG.....	262,788	35,327,584	0.8%
PSP Swiss Property AG.....	337,750	41,556,493	0.9%
Siegfried Holding AG.....	32,647	25,889,674	0.6%
Temenos AG.....	344,252	24,801,829	0.5%
Ω    VAT Group AG.....	71,846	25,477,992	0.5%

**THE CONTINENTAL SMALL COMPANY SERIES**  
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWITZERLAND — (Continued)			
Other Securities.....		\$ 516,718,458	11.1%
TOTAL SWITZERLAND.....		<u>886,077,070</u>	<u>19.1%</u>
UNITED STATES — (0.0%)			
Other Securities.....		<u>1,431,685</u>	<u>0.0%</u>
TOTAL COMMON STOCKS.....		<u>4,552,771,607</u>	<u>98.1%</u>
PREFERRED STOCKS — (0.9%)			
GERMANY — (0.9%)			
Other Securities.....		<u>41,269,340</u>	<u>0.9%</u>
RIGHTS/WARRANTS — (0.0%)			
FINLAND — (0.0%)			
Other Security.....		<u>1,801,296</u>	<u>0.0%</u>
SPAIN — (0.0%)			
Other Security.....		<u>477,756</u>	<u>0.0%</u>
TOTAL RIGHTS/WARRANTS.....		<u>2,279,052</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$4,294,866,091).....		<u>4,596,319,999</u>	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (3.2%) @§ The DFA Short Term Investment Fund.....	13,062,502	<u>151,093,958</u>	<u>3.3%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$4,445,959,349).....		<u>\$4,747,413,957</u>	<u>102.3%</u>

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Austria.....	\$ 974,623	\$ 149,581,498	—	\$ 150,556,121
Belgium.....	792,151	180,140,093	—	180,932,244
Denmark.....	—	304,302,670	—	304,302,670
Finland.....	—	241,654,060	—	241,654,060
France.....	—	535,672,572	—	535,672,572
Germany.....	1,775,471	666,078,009	—	667,853,480
Ireland.....	—	45,236,596	—	45,236,596
Israel.....	1,713,493	89,362,067	—	91,075,560
Italy.....	—	503,487,112	—	503,487,112
Netherlands.....	—	234,739,770	—	234,739,770
Norway.....	—	97,377,918	—	97,377,918
Portugal.....	—	50,590,874	—	50,590,874
Spain.....	—	303,327,007	—	303,327,007
Sweden.....	—	258,456,868	—	258,456,868
Switzerland.....	—	886,077,070	—	886,077,070

**THE CONTINENTAL SMALL COMPANY SERIES**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
United States. ....	—	\$ 1,431,685	—	\$ 1,431,685
Preferred Stocks				
Germany. ....	—	41,269,340	—	41,269,340
Rights/Warrants				
Finland. ....	—	1,801,296	—	1,801,296
Spain. ....	—	477,756	—	477,756
Securities Lending Collateral. ....	—	151,093,958	—	151,093,958
<b>TOTAL. ....</b>	<b>\$5,255,738</b>	<b>\$4,742,158,219</b>	<b>—</b>	<b>\$4,747,413,957</b>

See accompanying Notes to Financial Statements.

**THE CANADIAN SMALL COMPANY SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (93.2%)			
COMMUNICATION SERVICES — (0.8%)			
Other Securities.....		\$ 10,370,357	0.9%
CONSUMER DISCRETIONARY — (3.7%)			
#* Aritzia, Inc.....	490,659	7,631,884	0.6%
Linamar Corp.....	254,133	10,988,148	0.9%
Other Securities.....		<u>27,506,543</u>	<u>2.4%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>46,126,575</u>	<u>3.9%</u>
CONSUMER STAPLES — (4.5%)			
Maple Leaf Foods, Inc.....	468,524	9,328,248	0.8%
# Premium Brands Holdings Corp.....	244,773	15,758,668	1.3%
Primo Water Corp.....	92,255	1,204,850	0.1%
Primo Water Corp.....	799,922	10,434,894	0.9%
Other Securities.....		<u>19,771,521</u>	<u>1.7%</u>
TOTAL CONSUMER STAPLES.....		<u>56,498,181</u>	<u>4.8%</u>
ENERGY — (26.3%)			
* Advantage Energy Ltd.....	1,218,356	8,847,193	0.8%
Baytex Energy Corp.....	2,680,011	11,595,505	1.0%
# Birchcliff Energy Ltd.....	1,577,017	8,710,979	0.7%
Crescent Point Energy Corp.....	2,232,271	17,900,021	1.5%
Crescent Point Energy Corp.....	739,368	5,922,338	0.5%
Enerplus Corp.....	1,253,055	21,189,212	1.8%
Enerplus Corp.....	28,353	479,449	0.0%
# Gibson Energy, Inc.....	854,905	12,989,254	1.1%
* MEG Energy Corp.....	1,231,299	24,328,533	2.1%
* NuVista Energy Ltd.....	996,250	9,662,565	0.8%
Paramount Resources Ltd., Class A.....	453,102	10,890,136	0.9%
Parex Resources, Inc.....	560,334	10,739,988	0.9%
Parkland Corp.....	743,571	22,504,182	1.9%
# Peyto Exploration & Development Corp.....	1,064,787	11,210,305	1.0%
# PrairieSky Royalty Ltd.....	1,219,867	21,419,695	1.8%
Secure Energy Services, Inc.....	1,822,233	10,118,041	0.9%
# Vermilion Energy, Inc.....	681,624	9,835,440	0.8%
Vermilion Energy, Inc.....	233,451	3,366,363	0.3%
# Whitecap Resources, Inc.....	1,388,207	10,721,255	0.9%
Other Securities.....		<u>98,781,619</u>	<u>8.4%</u>
TOTAL ENERGY.....		<u>331,212,073</u>	<u>28.1%</u>
FINANCIALS — (6.6%)			
Canadian Western Bank.....	530,725	10,516,909	0.9%
CI Financial Corp.....	992,058	8,992,370	0.8%
# EQB, Inc.....	161,831	8,031,159	0.7%
Onex Corp.....	171,939	9,636,271	0.8%
Other Securities.....		<u>46,037,310</u>	<u>3.9%</u>
TOTAL FINANCIALS.....		<u>83,214,019</u>	<u>7.1%</u>
HEALTH CARE — (2.0%)			
Bausch Health Cos., Inc.....	1,551,796	10,583,249	0.9%
#* Bausch Health Cos., Inc.....	17,777	121,013	0.0%

## THE CANADIAN SMALL COMPANY SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Other Securities.....		\$ 14,052,775	1.2%
TOTAL HEALTH CARE.....		<u>24,757,037</u>	<u>2.1%</u>
INDUSTRIALS — (13.9%)			
*    ATS Corp.....	439,439	14,798,487	1.3%
*    Bombardier, Inc., Class A.....	13,489	433,632	0.0%
*    Bombardier, Inc., Class B.....	454,361	14,576,904	1.2%
Boyd Group Services, Inc.....	120,716	20,581,131	1.8%
Finning International, Inc.....	840,489	22,522,135	1.9%
Richelieu Hardware Ltd.....	316,493	9,466,832	0.8%
Russel Metals, Inc.....	357,603	8,909,453	0.8%
SNC-Lavalin Group, Inc.....	978,592	27,182,523	2.3%
Other Securities.....		<u>57,389,909</u>	<u>4.8%</u>
TOTAL INDUSTRIALS.....		<u>175,861,006</u>	<u>14.9%</u>
INFORMATION TECHNOLOGY — (3.7%)			
*    Celestica, Inc.....	58,598	1,368,263	0.1%
*    Celestica, Inc.....	584,405	13,641,384	1.2%
#*    Lightspeed Commerce, Inc.....	662,243	8,251,548	0.7%
Other Securities.....		<u>23,295,357</u>	<u>2.0%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>46,556,552</u>	<u>4.0%</u>
MATERIALS — (22.5%)			
Alamos Gold, Inc., Class A.....	1,993,469	24,682,065	2.1%
Alamos Gold, Inc., Class A.....	41,121	509,078	0.1%
B2Gold Corp.....	1,611,233	5,158,735	0.4%
B2Gold Corp.....	5,340,960	17,251,301	1.5%
*    Capstone Copper Corp.....	2,311,783	7,868,481	0.7%
Eldorado Gold Corp.....	682,069	7,377,705	0.6%
#*    Eldorado Gold Corp.....	467,945	5,058,485	0.4%
#    Labrador Iron Ore Royalty Corp.....	346,569	7,622,394	0.7%
Methanex Corp.....	206,998	8,547,111	0.7%
Methanex Corp.....	144,520	5,961,450	0.5%
OceanaGold Corp.....	4,732,563	7,917,466	0.7%
Osisko Gold Royalties Ltd.....	649,135	7,934,262	0.7%
Osisko Gold Royalties Ltd.....	299,402	3,658,692	0.3%
SSR Mining, Inc.....	847,686	11,730,370	1.0%
#    SSR Mining, Inc.....	365,680	5,075,638	0.4%
Stella-Jones, Inc.....	304,188	15,933,814	1.4%
Other Securities.....		<u>141,075,036</u>	<u>11.9%</u>
TOTAL MATERIALS.....		<u>283,362,083</u>	<u>24.1%</u>
REAL ESTATE — (3.0%)			
Altus Group Ltd.....	245,393	8,334,603	0.7%
Tricon Residential, Inc.....	1,228,695	8,142,569	0.7%
Other Securities.....		<u>21,600,844</u>	<u>1.8%</u>
TOTAL REAL ESTATE.....		<u>38,078,016</u>	<u>3.2%</u>
UTILITIES — (6.2%)			
Atco Ltd., Class I.....	445,141	11,411,403	1.0%
#    Boralex, Inc., Class A.....	508,523	9,464,560	0.8%
#    Capital Power Corp.....	688,895	17,630,347	1.5%

**THE CANADIAN SMALL COMPANY SERIES**

**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
UTILITIES — (Continued)			
# TransAlta Corp. ....	1,716,689	\$ 12,564,913	1.1%
Other Securities. ....		<u>27,796,553</u>	<u>2.3%</u>
TOTAL UTILITIES. ....		<u>78,867,776</u>	<u>6.7%</u>
TOTAL COMMON STOCKS (Cost \$1,116,658,978). ....		<u>1,174,903,675</u>	<u>99.8%</u>
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (6.8%)			
@§ The DFA Short Term Investment Fund. ....	7,370,255	<u>85,251,738</u>	<u>7.2%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$1,201,910,716). ....		<u>\$1,260,155,413</u>	<u>107.0%</u>

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Communication Services. ....	\$ 7,521,380	\$ 2,848,977	—	\$ 10,370,357
Consumer Discretionary. ....	46,126,575	—	—	46,126,575
Consumer Staples. ....	56,498,181	—	—	56,498,181
Energy. ....	331,212,073	—	—	331,212,073
Financials. ....	83,115,371	98,648	—	83,214,019
Health Care. ....	24,744,942	—	\$ 12,095	24,757,037
Industrials. ....	175,861,006	—	—	175,861,006
Information Technology. ....	46,556,552	—	—	46,556,552
Materials. ....	282,952,684	409,399	—	283,362,083
Real Estate. ....	38,078,016	—	—	38,078,016
Utilities. ....	78,867,776	—	—	78,867,776
Securities Lending Collateral. ....	—	85,251,738	—	85,251,738
TOTAL. ....	<u>\$1,171,534,556</u>	<u>\$88,608,762</u>	<u>\$12,095^</u>	<u>\$1,260,155,413</u>

^ A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.



**THE EMERGING MARKETS SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
<b>COMMON STOCKS — (98.0%)</b>			
<b>BRAZIL — (3.9%)</b>			
Petroleo Brasileiro SA.....	2,733,556	\$ 20,516,241	0.5%
Petroleo Brasileiro SA, Sponsored ADR.....	511,889	7,079,425	0.2%
Petroleo Brasileiro SA, Sponsored ADR.....	227,883	3,418,245	0.1%
Vale SA.....	1,834,275	25,103,376	0.6%
Other Securities.....		<u>115,560,546</u>	<u>2.5%</u>
<b>TOTAL BRAZIL.....</b>		<u><b>171,677,833</b></u>	<u><b>3.9%</b></u>
<b>CHILE — (0.5%)</b>			
Other Securities.....		<u>20,560,416</u>	<u>0.5%</u>
<b>CHINA — (25.7%)</b>			
* Alibaba Group Holding Ltd.....	3,987,600	41,052,633	1.0%
* Alibaba Group Holding Ltd., Sponsored ADR.....	706,990	58,354,955	1.4%
* Baidu, Inc., Class A.....	1,330,750	17,471,152	0.4%
Bank of China Ltd., Class H.....	43,912,181	15,340,063	0.4%
# BYD Co. Ltd., Class H.....	533,886	16,235,529	0.4%
China Construction Bank Corp., Class H.....	59,766,590	33,801,467	0.8%
China Resources Land Ltd.....	3,998,666	14,967,431	0.4%
CSPC Pharmaceutical Group Ltd.....	16,771,200	14,649,127	0.4%
Geely Automobile Holdings Ltd.....	10,501,000	11,922,045	0.3%
Industrial & Commercial Bank of China Ltd., Class H...	30,774,185	14,748,359	0.4%
JD.com, Inc., Class A.....	1,150,871	14,631,204	0.4%
Kweichow Moutai Co. Ltd., Class A.....	55,993	12,895,393	0.3%
Lenovo Group Ltd.....	11,967,278	13,926,695	0.3%
*Ω Meituan, Class B.....	1,414,140	20,045,441	0.5%
NetEase, Inc., ADR.....	193,704	20,710,832	0.5%
* PDD Holdings, Inc., ADR.....	122,979	12,472,530	0.3%
Ping An Insurance Group Co. of China Ltd., Class H....	4,658,000	23,627,589	0.6%
Tencent Holdings Ltd.....	3,804,300	140,792,312	3.2%
*Ω Xiaomi Corp., Class B.....	10,152,800	18,204,201	0.4%
Yum China Holdings, Inc.....	240,132	12,621,338	0.3%
Other Securities.....		<u>603,721,675</u>	<u>13.1%</u>
<b>TOTAL CHINA.....</b>		<u><b>1,132,191,971</b></u>	<u><b>25.8%</b></u>
<b>COLOMBIA — (0.1%)</b>			
Other Securities.....		<u>4,445,371</u>	<u>0.1%</u>
<b>CZECH REPUBLIC — (0.2%)</b>			
Other Securities.....		<u>8,439,885</u>	<u>0.2%</u>
<b>EGYPT — (0.0%)</b>			
Other Securities.....		<u>1,668,825</u>	<u>0.0%</u>
<b>GREECE — (0.5%)</b>			
Other Securities.....		<u>22,255,031</u>	<u>0.5%</u>
<b>HUNGARY — (0.3%)</b>			
Other Securities.....		<u>13,109,685</u>	<u>0.3%</u>
<b>INDIA — (16.9%)</b>			
Axis Bank Ltd.....	1,479,255	17,430,034	0.4%
Bajaj Finance Ltd.....	139,763	12,585,919	0.3%

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDIA — (Continued)			
Bharti Airtel Ltd.....	1,469,776	\$ 16,135,794	0.4%
HDFC Bank Ltd.....	1,841,080	32,635,910	0.7%
Hindustan Unilever Ltd.....	440,646	13,150,373	0.3%
ICICI Bank Ltd.....	1,390,129	15,309,796	0.3%
ICICI Bank Ltd., Sponsored ADR.....	649,989	14,423,245	0.3%
Infosys Ltd.....	1,779,532	29,305,332	0.7%
Mahindra & Mahindra Ltd.....	967,659	17,021,272	0.4%
Reliance Industries Ltd.....	1,374,995	37,827,485	0.9%
Tata Consultancy Services Ltd.....	551,248	22,336,702	0.5%
Tata Steel Ltd.....	11,675,250	16,681,472	0.4%
Other Securities.....		<u>499,912,976</u>	<u>11.4%</u>
TOTAL INDIA.....		<u>744,756,310</u>	<u>17.0%</u>
INDONESIA — (2.0%)			
Bank Central Asia Tbk. PT.....	28,212,600	15,542,902	0.4%
Other Securities.....		<u>71,268,056</u>	<u>1.6%</u>
TOTAL INDONESIA.....		<u>86,810,958</u>	<u>2.0%</u>
KUWAIT — (0.4%)			
Other Securities.....		<u>18,707,976</u>	<u>0.4%</u>
MALAYSIA — (1.6%)			
Other Securities.....		<u>69,566,794</u>	<u>1.6%</u>
MEXICO — (2.4%)			
America Movil SAB de CV, Class B.....	16,845,136	13,930,943	0.3%
Grupo Financiero Banorte SAB de CV, Class O.....	1,486,046	12,038,217	0.3%
Other Securities.....		<u>79,854,727</u>	<u>1.8%</u>
TOTAL MEXICO.....		<u>105,823,887</u>	<u>2.4%</u>
PERU — (0.1%)			
Other Securities.....		<u>4,524,673</u>	<u>0.1%</u>
PHILIPPINES — (0.7%)			
Other Securities.....		<u>30,675,092</u>	<u>0.7%</u>
POLAND — (1.1%)			
Other Securities.....		<u>46,682,641</u>	<u>1.1%</u>
QATAR — (0.8%)			
Qatar National Bank QPSC.....	3,144,150	12,865,365	0.3%
Other Securities.....		<u>24,863,602</u>	<u>0.6%</u>
TOTAL QATAR.....		<u>37,728,967</u>	<u>0.9%</u>
SAUDI ARABIA — (4.0%)			
Al Rajhi Bank.....	1,034,714	18,521,965	0.4%
Ω Saudi Arabian Oil Co.....	1,399,216	12,431,128	0.3%
Saudi Telecom Co.....	1,236,802	12,669,933	0.3%
Other Securities.....		<u>131,916,585</u>	<u>3.0%</u>
TOTAL SAUDI ARABIA.....		<u>175,539,611</u>	<u>4.0%</u>

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH AFRICA — (2.8%)			
Other Securities.....		\$ 125,726,821	2.9%
SOUTH KOREA — (12.3%)			
LG Electronics, Inc.....	168,961	12,534,032	0.3%
Samsung Electronics Co. Ltd.....	3,140,501	156,318,054	3.6%
SK Hynix, Inc.....	384,567	33,396,605	0.8%
Other Securities.....		<u>339,086,158</u>	7.7%
TOTAL SOUTH KOREA.....		<u>541,334,849</u>	12.4%
TAIWAN — (16.8%)			
CTBC Financial Holding Co. Ltd.....	16,115,175	12,136,388	0.3%
Hon Hai Precision Industry Co. Ltd.....	5,925,322	17,685,388	0.4%
MediaTek, Inc.....	759,995	19,835,377	0.5%
Taiwan Semiconductor Manufacturing Co. Ltd.....	13,600,808	222,135,277	5.1%
Other Securities.....		<u>469,047,954</u>	10.6%
TOTAL TAIWAN.....		<u>740,840,384</u>	16.9%
THAILAND — (2.2%)			
Other Securities.....		<u>95,388,325</u>	2.2%
TURKEY — (0.9%)			
Other Securities.....		<u>38,483,090</u>	0.9%
UNITED ARAB EMIRATES — (1.7%)			
Emaar Properties PJSC.....	6,790,733	12,371,246	0.3%
Other Securities.....		<u>62,727,968</u>	1.4%
TOTAL UNITED ARAB EMIRATES.....		<u>75,099,214</u>	1.7%
UNITED KINGDOM — (0.1%)			
Other Security.....		<u>4,175,381</u>	0.1%
UNITED STATES — (0.0%)			
Other Security.....		<u>1,398,665</u>	0.0%
TOTAL COMMON STOCKS.....		<u>4,317,612,655</u>	98.6%
PREFERRED STOCKS — (1.1%)			
BRAZIL — (1.1%)			
Petroleo Brasileiro SA , 10.467%.....	2,952,047	20,340,975	0.5%
Other Securities.....		<u>26,826,224</u>	0.6%
TOTAL BRAZIL.....		<u>47,167,199</u>	1.1%
CHILE — (0.0%)			
Other Security.....		<u>566,774</u>	0.0%
COLOMBIA — (0.0%)			
Other Securities.....		<u>426,021</u>	0.0%
SOUTH KOREA — (0.0%)			
Other Security.....		<u>5,937</u>	0.0%
TOTAL PREFERRED STOCKS.....		<u>48,165,931</u>	1.1%

## THE EMERGING MARKETS SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Security.....		\$ 115	0.0%
KUWAIT — (0.0%)			
Other Security.....		2,043	0.0%
SOUTH KOREA — (0.0%)			
Other Securities.....		20,215	0.0%
TAIWAN — (0.0%)			
Other Security.....		16,630	0.0%
TOTAL RIGHTS/WARRANTS.....		39,003	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$2,983,451,891).....		4,365,817,589	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (0.9%)			
@§ The DFA Short Term Investment Fund.....	3,587,676	41,498,653	0.9%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,024,951,072).....		\$4,407,316,242	100.6%

As of October 31, 2023, The Emerging Markets Series had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
E-Mini MSCI Emerging Markets Index.....	630	12/15/23	\$30,915,005	\$28,954,800	\$(1,960,205)
S&P 500® E-Mini Index.....	9	12/15/23	1,944,443	1,895,513	(48,930)
<b>Total Futures Contracts.....</b>			<u>\$32,859,448</u>	<u>\$30,850,313</u>	<u>\$(2,009,135)</u>

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$171,677,833	—	—	\$ 171,677,833
Chile.....	8,570,015	\$ 11,990,401	—	20,560,416
China.....	146,289,624	985,902,347	—	1,132,191,971
Colombia.....	4,380,149	65,222	—	4,445,371
Czech Republic.....	—	8,439,885	—	8,439,885
Egypt.....	139,222	1,529,603	—	1,668,825
Greece.....	—	22,255,031	—	22,255,031
Hungary.....	—	13,109,685	—	13,109,685
India.....	31,954,623	712,196,875	\$ 604,812	744,756,310
Indonesia.....	—	86,810,958	—	86,810,958
Kuwait.....	16,196,403	2,511,573	—	18,707,976
Malaysia.....	—	69,566,794	—	69,566,794

**THE EMERGING MARKETS SERIES**

**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Mexico.....	\$105,823,887	—	—	\$ 105,823,887
Peru.....	4,524,673	—	—	4,524,673
Philippines.....	—	\$ 30,675,092	—	30,675,092
Poland.....	—	46,682,641	—	46,682,641
Qatar.....	—	37,728,967	—	37,728,967
Saudi Arabia.....	—	175,539,611	—	175,539,611
South Africa.....	15,175,175	110,551,646	—	125,726,821
South Korea.....	4,074,644	537,260,205	—	541,334,849
Taiwan.....	3,960,666	736,879,718	—	740,840,384
Thailand.....	86,922,062	8,466,263	—	95,388,325
Turkey.....	—	38,483,090	—	38,483,090
United Arab Emirates.....	—	75,099,214	—	75,099,214
United Kingdom.....	4,175,381	—	—	4,175,381
United States.....	—	1,398,665	—	1,398,665
Preferred Stocks				
Brazil.....	47,167,199	—	—	47,167,199
Chile.....	—	566,774	—	566,774
Colombia.....	426,021	—	—	426,021
South Korea.....	—	5,937	—	5,937
Rights/Warrants				
Brazil.....	—	115	—	115
Kuwait.....	—	2,043	—	2,043
South Korea.....	—	20,215	—	20,215
Taiwan.....	—	16,630	—	16,630
Securities Lending Collateral.....	—	41,498,653	—	41,498,653
Futures Contracts**.....	(2,009,135)	—	—	(2,009,135)
<b>TOTAL.....</b>	<b>\$649,448,442</b>	<b>\$3,755,253,853</b>	<b>\$604,812<sup>^</sup></b>	<b>\$4,405,307,107</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**THE EMERGING MARKETS SMALL CAP SERIES**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.1%)			
BRAZIL — (4.6%)			
TOTVS SA.....	1,646,258	\$ 8,264,352	0.2%
Transmissora Alianca de Energia Eletrica SA.....	1,269,523	8,508,391	0.2%
Ultrapar Participacoes SA.....	1,899,071	7,702,881	0.2%
Other Securities.....		<u>152,904,656</u>	<u>4.0%</u>
TOTAL BRAZIL.....		<u>177,380,280</u>	<u>4.6%</u>
CAYMAN ISLANDS — (0.0%)			
Other Security.....		<u>170,410</u>	<u>0.0%</u>
CHILE — (0.7%)			
Other Securities.....		<u>25,424,110</u>	<u>0.7%</u>
CHINA — (20.8%)			
Ω China Feihe Ltd.....	9,856,000	6,124,242	0.2%
China Gas Holdings Ltd.....	7,812,400	7,023,397	0.2%
China Medical System Holdings Ltd.....	5,196,500	8,309,710	0.2%
China Merchants Port Holdings Co. Ltd.....	4,896,107	6,232,419	0.2%
China National Building Material Co. Ltd., Class H.....	12,606,000	6,000,398	0.2%
# China Power International Development Ltd.....	16,804,333	6,530,760	0.2%
Chinasoft International Ltd.....	9,242,000	6,705,229	0.2%
Hengan International Group Co. Ltd.....	2,167,000	7,257,928	0.2%
Ω Hygeia Healthcare Holdings Co. Ltd., Class C.....	1,068,800	6,453,486	0.2%
Kingboard Holdings Ltd.....	2,602,421	6,337,610	0.2%
Kingsoft Corp. Ltd.....	3,176,200	11,083,278	0.3%
Kunlun Energy Co. Ltd.....	8,932,000	7,441,280	0.2%
Minth Group Ltd.....	2,797,000	6,243,537	0.2%
Shandong Weigao Group Medical Polymer Co. Ltd., Class H.....	7,160,000	6,645,852	0.2%
* Tongcheng Travel Holdings Ltd.....	3,499,200	6,685,049	0.2%
Ω Yadea Group Holdings Ltd.....	3,806,000	6,947,313	0.2%
*Ω ZhongAn Online P&C Insurance Co. Ltd., Class H.....	2,175,200	5,961,389	0.2%
Other Securities.....		<u>683,940,851</u>	<u>17.5%</u>
TOTAL CHINA.....		<u>801,923,728</u>	<u>21.0%</u>
COLOMBIA — (0.1%)			
Other Securities.....		<u>5,331,154</u>	<u>0.1%</u>
GREECE — (0.4%)			
Other Securities.....		<u>17,076,446</u>	<u>0.4%</u>
HONG KONG — (0.0%)			
Other Securities.....		<u>261,817</u>	<u>0.0%</u>
HUNGARY — (0.1%)			
Other Securities.....		<u>2,412,230</u>	<u>0.1%</u>
INDIA — (21.6%)			
AIA Engineering Ltd.....	171,273	7,251,816	0.2%
Coforge Ltd.....	116,666	6,994,499	0.2%
Dixon Technologies India Ltd.....	107,580	6,603,013	0.2%
Federal Bank Ltd.....	5,124,938	8,658,566	0.2%
Fortis Healthcare Ltd.....	1,671,935	6,486,796	0.2%

**THE EMERGING MARKETS SMALL CAP SERIES**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDIA — (Continued)			
Jindal Stainless Ltd.....	1,250,402	\$ 6,669,960	0.2%
KEI Industries Ltd.....	207,523	5,979,370	0.2%
KPIT Technologies Ltd.....	686,673	10,107,153	0.3%
Persistent Systems Ltd.....	159,198	11,772,203	0.3%
Phoenix Mills Ltd.....	348,097	7,614,407	0.2%
REC Ltd.....	2,883,444	9,973,561	0.3%
Solar Industries India Ltd.....	97,125	6,386,222	0.2%
Supreme Industries Ltd.....	197,528	10,272,595	0.3%
* Suzlon Energy Ltd.....	23,338,088	8,616,933	0.2%
Tube Investments of India Ltd.....	249,568	9,453,997	0.3%
* Zee Entertainment Enterprises Ltd.....	2,602,393	8,073,057	0.2%
Other Securities.....		<u>702,425,219</u>	<u>18.1%</u>
TOTAL INDIA.....		<u>833,339,367</u>	<u>21.8%</u>
INDONESIA — (2.0%)			
Other Securities.....		<u>75,237,255</u>	<u>2.0%</u>
KUWAIT — (0.4%)			
Other Securities.....		<u>17,170,701</u>	<u>0.4%</u>
MALAYSIA — (1.5%)			
Other Securities.....		<u>59,242,538</u>	<u>1.6%</u>
MEXICO — (2.9%)			
Ω Banco del Bajío SA.....	2,520,069	7,672,449	0.2%
Grupo Comercial Chedraui SA de CV.....	1,708,398	9,951,520	0.3%
* Grupo Simec SAB de CV, Class B.....	945,472	10,042,592	0.3%
* Industrias CH SAB de CV, Class B.....	1,689,942	18,090,787	0.5%
Other Securities.....		<u>67,515,113</u>	<u>1.7%</u>
TOTAL MEXICO.....		<u>113,272,461</u>	<u>3.0%</u>
PHILIPPINES — (0.8%)			
Other Securities.....		<u>32,641,582</u>	<u>0.9%</u>
POLAND — (1.3%)			
# Grupa Kety SA.....	53,775	9,070,956	0.3%
KRUK SA.....	64,574	7,143,470	0.2%
Other Securities.....		<u>35,422,015</u>	<u>0.9%</u>
TOTAL POLAND.....		<u>51,636,441</u>	<u>1.4%</u>
QATAR — (0.8%)			
Other Securities.....		<u>29,934,707</u>	<u>0.8%</u>
SAUDI ARABIA — (4.2%)			
* Bank Al-Jazira.....	1,426,073	6,222,820	0.2%
Co. for Cooperative Insurance.....	241,112	7,765,292	0.2%
* Dar Al Arkan Real Estate Development Co.....	1,733,568	6,981,333	0.2%
Other Securities.....		<u>142,354,939</u>	<u>3.7%</u>
TOTAL SAUDI ARABIA.....		<u>163,324,384</u>	<u>4.3%</u>
SOUTH AFRICA — (2.7%)			
Harmony Gold Mining Co. Ltd., Sponsored ADR.....	1,802,955	8,095,268	0.2%

**THE EMERGING MARKETS SMALL CAP SERIES**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH AFRICA — (Continued)			
Other Securities.....		\$ 95,189,039	2.5%
TOTAL SOUTH AFRICA.....		<u>103,284,307</u>	<u>2.7%</u>
SOUTH KOREA — (10.7%)			
Other Securities.....		<u>411,472,340</u>	<u>10.8%</u>
TAIWAN — (17.2%)			
King Yuan Electronics Co. Ltd.....	2,765,979	6,553,158	0.2%
Makalot Industrial Co. Ltd.....	572,481	6,407,462	0.2%
Taichung Commercial Bank Co. Ltd.....	13,545,371	6,148,358	0.2%
Other Securities.....		<u>643,018,770</u>	<u>16.8%</u>
TOTAL TAIWAN.....		<u>662,127,748</u>	<u>17.4%</u>
THAILAND — (1.7%)			
Other Securities.....		<u>65,434,892</u>	<u>1.7%</u>
TURKEY — (2.0%)			
Other Securities.....		<u>76,231,283</u>	<u>2.0%</u>
UNITED ARAB EMIRATES — (1.6%)			
Abu Dhabi Islamic Bank PJSC.....	4,054,847	11,362,242	0.3%
Other Securities.....		<u>49,777,110</u>	<u>1.3%</u>
TOTAL UNITED ARAB EMIRATES.....		<u>61,139,352</u>	<u>1.6%</u>
TOTAL COMMON STOCKS.....		<u>3,785,469,533</u>	<u>99.3%</u>
MUTUAL FUNDS — (0.0%)			
UNITED STATES — (0.0%)			
Other Security.....		<u>7,839</u>	<u>0.0%</u>
TOTAL MUTUAL FUNDS.....		<u>7,839</u>	<u>0.0%</u>
PREFERRED STOCKS — (0.7%)			
BRAZIL — (0.7%)			
Other Securities.....		<u>26,602,729</u>	<u>0.7%</u>
CHILE — (0.0%)			
Other Securities.....		<u>865,135</u>	<u>0.0%</u>
COLOMBIA — (0.0%)			
Other Security.....		<u>38,359</u>	<u>0.0%</u>
INDIA — (0.0%)			
Other Securities.....		<u>158,662</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Security.....		<u>244,095</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>27,908,980</u>	<u>0.7%</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Securities.....		<u>13,045</u>	<u>0.0%</u>



## THE EMERGING MARKETS SMALL CAP SERIES

### CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (0.0%)			
Other Securities.....		\$ 83,999	0.0%
TAIWAN — (0.0%)			
Other Securities.....		24,228	0.0%
THAILAND — (0.0%)			
Other Securities.....		9,714	0.0%
TOTAL RIGHTS/WARRANTS.....		130,986	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$3,457,278,740).....		3,813,517,338	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.2%)			
@§ The DFA Short Term Investment Fund.....	4,017,185	46,466,777	1.2%
TOTAL INVESTMENTS—(100.0%) (Cost \$3,503,745,702).....		\$3,859,984,115	101.2%

As of October 31, 2023, The Emerging Markets Small Cap Series had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
E-Mini MSCI Emerging Markets Index.....	565	12/15/23	\$27,725,462	\$25,967,400	\$(1,758,062)
S&P 500® E-Mini Index.....	4	12/15/23	901,944	842,450	(59,494)
<b>Total Futures Contracts.....</b>			<b><u>\$28,627,406</u></b>	<b><u>\$26,809,850</u></b>	<b><u>\$(1,817,556)</u></b>

Summary of the Series' investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$171,278,992	\$ 6,101,288	—	\$ 177,380,280
Cayman Islands.....	170,410	—	—	170,410
Chile.....	534,124	24,889,986	—	25,424,110
China.....	27,466,960	767,496,662	\$ 6,960,106	801,923,728
Colombia.....	4,857,721	473,433	—	5,331,154
Greece.....	271,842	16,804,604	—	17,076,446
Hong Kong.....	—	224,110	37,707	261,817
Hungary.....	—	2,412,230	—	2,412,230
India.....	2,882,984	830,456,383	—	833,339,367
Indonesia.....	207,506	74,584,924	444,825	75,237,255
Kuwait.....	16,105,498	1,065,203	—	17,170,701
Malaysia.....	—	59,242,538	—	59,242,538
Mexico.....	108,181,957	5,090,504	—	113,272,461
Philippines.....	—	32,214,530	427,052	32,641,582
Poland.....	—	51,636,441	—	51,636,441
Qatar.....	—	29,934,707	—	29,934,707

**THE EMERGING MARKETS SMALL CAP SERIES**

**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Saudi Arabia.....	\$ 362,043	\$ 162,962,341	—	\$ 163,324,384
South Africa.....	8,234,247	95,050,060	—	103,284,307
South Korea.....	471,417	409,039,997	\$ 1,960,926	411,472,340
Taiwan.....	—	661,989,841	137,907	662,127,748
Thailand.....	61,807,779	3,620,500	6,613	65,434,892
Turkey.....	—	76,231,283	—	76,231,283
United Arab Emirates.....	—	61,139,352	—	61,139,352
Preferred Stocks				
Brazil.....	26,493,386	109,343	—	26,602,729
Chile.....	—	865,135	—	865,135
Colombia.....	38,359	—	—	38,359
India.....	—	158,662	—	158,662
Philippines.....	—	244,095	—	244,095
Rights/Warrants				
Brazil.....	—	13,045	—	13,045
South Korea.....	—	83,999	—	83,999
Taiwan.....	—	24,228	—	24,228
Thailand.....	—	9,714	—	9,714
Mutual Funds.....	7,839	—	—	7,839
Securities Lending Collateral.....	—	46,466,777	—	46,466,777
Futures Contracts**.....	(1,817,556)	—	—	(1,817,556)
<b>TOTAL.....</b>	<b>\$427,555,508</b>	<b>\$3,420,635,915</b>	<b>\$9,975,136<sup>^</sup></b>	<b>\$3,858,166,559</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**  
**(Amounts in thousands)**

	The DFA International Value Series*	The Japanese Small Company Series*	The Asia Pacific Small Company Series*	The United Kingdom Small Company Series*
<b>ASSETS:</b>				
Investment Securities at Value (including \$401,265, \$144,277, \$87,690 and \$10,904 of securities on loan, respectively).....	\$11,230,356	\$2,793,511	\$1,192,004	\$1,238,434
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$397,485, \$29,020, \$11,830 and \$11,602, respectively).....	397,485	29,019	11,830	11,602
Segregated Cash for Futures Contracts.....	5,488	—	—	—
Foreign Currencies at Value.....	107,753	367	126	1,126
Cash .....	4,870	3,941	2,581	5,965
Receivables:				
Investment Securities Sold.....	31,561	1,099	5,954	7,091
Dividends, Interest and Tax Reclaims.....	96,299	24,650	1,908	4,885
Securities Lending Income.....	243	202	194	13
Futures Margin Variation.....	649	—	—	—
Unrealized Gain on Foreign Currency Contracts.....	10	—	—	—
Prepaid Expenses and Other Assets .....	—	1	—	—
Total Assets.....	<u>11,874,714</u>	<u>2,852,790</u>	<u>1,214,597</u>	<u>1,269,116</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	397,378	29,068	11,844	11,604
Investment Securities Purchased.....	33,006	2,142	414	5,420
Due to Advisor.....	1,995	239	103	107
Unrealized Loss on Foreign Currency Contracts.....	—	11	—	—
Accrued Expenses and Other Liabilities.....	562	157	95	72
Total Liabilities.....	<u>432,941</u>	<u>31,617</u>	<u>12,456</u>	<u>17,203</u>
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS</b> .....	<u>\$11,441,773</u>	<u>\$2,821,173</u>	<u>\$1,202,141</u>	<u>\$1,251,913</u>
Investment Securities at Cost.....	<u>\$10,152,946</u>	<u>\$2,743,167</u>	<u>\$1,516,440</u>	<u>\$1,353,649</u>
Foreign Currencies at Cost.....	<u>\$ 108,265</u>	<u>\$ 371</u>	<u>\$ 126</u>	<u>\$ 1,135</u>

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

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENTS OF ASSETS AND LIABILITIES**  
**OCTOBER 31, 2023**  
**(Amounts in thousands)**

	The Continental Small Company Series*	The Canadian Small Company Series*	The Emerging Markets Series*	The Emerging Markets Small Cap Series*
<b>ASSETS:</b>				
Investment Securities at Value (including \$146,635, \$85,567, \$141,036 and \$311,012 of securities on loan, respectively).....	\$4,596,320	\$1,174,904	\$4,365,818	\$3,813,517
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$151,093, \$85,252, \$41,499 and \$46,467, respectively).....	151,094	85,252	41,499	46,467
Segregated Cash for Futures Contracts.....	—	—	940	797
Foreign Currencies at Value.....	649	64	35,727	26,210
Cash .....	5,879	1,520	6,763	8,546
Receivables:				
Investment Securities Sold.....	2,473	243	7,580	3,448
Dividends, Interest and Tax Reclaims.....	36,818	855	5,871	3,941
Securities Lending Income.....	312	93	354	1,219
Prepaid Expenses and Other Assets .....	1	—	—	—
Total Assets.....	<u>4,793,546</u>	<u>1,262,931</u>	<u>4,464,552</u>	<u>3,904,145</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	151,199	85,324	41,562	46,451
Investment Securities Purchased.....	1	53	3,370	—
Due to Advisor.....	395	102	380	662
Futures Margin Variation.....	—	—	175	162
Unrealized Loss on Foreign Currency Contracts.....	—	—	9	—
Deferred Taxes Payable.....	—	—	39,486	41,696
Accrued Expenses and Other Liabilities.....	238	53	575	735
Total Liabilities.....	<u>151,833</u>	<u>85,532</u>	<u>85,557</u>	<u>89,706</u>
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>				
<b>NET ASSETS</b> .....	<u>\$4,641,713</u>	<u>\$1,177,399</u>	<u>\$4,378,995</u>	<u>\$3,814,439</u>
Investment Securities at Cost.....	<u>\$4,294,866</u>	<u>\$1,116,659</u>	<u>\$2,983,452</u>	<u>\$3,457,279</u>
Foreign Currencies at Cost.....	<u>\$ 650</u>	<u>\$ 64</u>	<u>\$ 35,737</u>	<u>\$ 26,171</u>

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

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENTS OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2023**  
**(Amounts in thousands)**

	<u>The DFA International Value Series<sup>#</sup></u>	<u>The Japanese Small Company Series<sup>#</sup></u>	<u>The Asia Pacific Small Company Series<sup>#</sup></u>	<u>The United Kingdom Small Company Series<sup>#</sup></u>
<b>Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$51,846, \$8,462, \$678 and \$332, respectively).....	\$ 542,295	\$ 76,217	\$ 54,841	\$ 53,262
Income from Securities Lending, Net.....	4,834	2,094	3,120	304
Total Investment Income.....	<u>547,129</u>	<u>78,311</u>	<u>57,961</u>	<u>53,566</u>
<b>Expenses</b>				
Investment Management Fees.....	24,037	2,849	1,290	1,341
Accounting & Transfer Agent Fees.....	390	93	30	43
Custodian Fees.....	550	224	130	51
Shareholders' Reports.....	37	21	19	18
Directors'/Trustees' Fees & Expenses.....	89	22	10	10
Professional Fees.....	299	46	21	22
Other.....	354	89	49	37
Total Expenses.....	<u>25,756</u>	<u>3,344</u>	<u>1,549</u>	<u>1,522</u>
Fees Paid Indirectly (Note C).....	156	27	22	1
Net Expenses.....	<u>25,600</u>	<u>3,317</u>	<u>1,527</u>	<u>1,521</u>
<b>Net Investment Income (Loss)</b> .....	<u>521,529</u>	<u>74,994</u>	<u>56,434</u>	<u>52,045</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(82,311)	(18,627)	(71,672)	(66,245)
Affiliated Investment Companies Shares Sold.....	40	5	2	5
Futures.....	13,590	—	—	(38)
Foreign Currency Transactions.....	(3,403)	(1,676)	(160)	624
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	1,357,100	411,469	24,799	124,537
Affiliated Investment Companies Shares.....	193	18	7	7
Futures.....	(9,976)	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	3,266	363	(26)	(27)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>1,278,499</u>	<u>391,552</u>	<u>(47,050)</u>	<u>58,863</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$1,800,028</u>	<u>\$466,546</u>	<u>\$ 9,384</u>	<u>\$110,908</u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENTS OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2023**  
**(Amounts in thousands)**

	The Continental Small Company Series <sup>#</sup>	The Canadian Small Company Series <sup>#</sup>	The Emerging Markets Series <sup>#</sup>	The Emerging Markets Small Cap Series <sup>#</sup>
<b>Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$21,279, \$5,302, \$20,183 and \$14,256, respectively).....	\$158,253	\$ 31,562	\$153,689	\$113,933
Income from Securities Lending, Net.....	5,038	1,433	3,938	12,660
Total Investment Income.....	<u>163,291</u>	<u>32,995</u>	<u>157,627</u>	<u>126,593</u>
<b>Expenses</b>				
Investment Management Fees.....	5,020	1,280	4,560	7,946
Accounting & Transfer Agent Fees.....	150	42	124	110
Custodian Fees.....	351	39	1,615	2,004
Shareholders' Reports.....	25	19	24	23
Directors'/Trustees' Fees & Expenses.....	37	10	34	29
Professional Fees.....	160	22	135	132
Other.....	156	35	132	118
Total Expenses.....	<u>5,899</u>	<u>1,447</u>	<u>6,624</u>	<u>10,362</u>
Fees Paid Indirectly (Note C).....	3	11	340	254
Net Expenses.....	<u>5,896</u>	<u>1,436</u>	<u>6,284</u>	<u>10,108</u>
<b>Net Investment Income (Loss).....</b>	<u>157,395</u>	<u>31,559</u>	<u>151,343</u>	<u>116,485</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(20,150)	39,665	(74,176)	(52,118)
Affiliated Investment Companies Shares Sold.....	32	12	(7)	13
Futures.....	—	100	1,925	2,911
Foreign Currency Transactions.....	(947)	(104)	(1,157)	(623)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	387,371	(25,591)	447,867	476,799
Affiliated Investment Companies Shares.....	103	84	35	25
Futures.....	—	—	140	1,364
Translation of Foreign Currency-Denominated Amounts.....	2,185	(11)	(15)	8
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>368,594</u>	<u>14,155</u>	<u>374,612</u>	<u>428,379</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$525,989</u>	<u>\$ 45,714</u>	<u>\$525,955</u>	<u>\$544,864</u>

\*\* Net of foreign capital gain taxes withheld of \$0, \$0, \$5,865 and \$7,734, respectively.

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**STATEMENTS OF CHANGES IN NET ASSETS**  
(Amounts in thousands)

	The DFA International Value Series		The Japanese Small Company Series		The Asia Pacific Small Company Series	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 521,529	\$ 508,688	\$ 74,994	\$ 74,322	\$ 56,434	\$ 65,743
Net Realized Gain (Loss) on:						
Investment Securities Sold**,**.....	(82,311)	6,848	(18,627)	5,574	(71,672)	33,519
Affiliated Investment Companies Shares Sold.....	40	36	5	(8)	2	(10)
Futures.....	13,590	(16,735)	—	—	—	349
Foreign Currency Transactions.....	(3,403)	(13,407)	(1,676)	(5,554)	(160)	(731)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	1,357,100	(2,198,406)	411,469	(862,888)	24,799	(565,107)
Affiliated Investment Companies Shares.....	193	(280)	18	(32)	7	(12)
Futures.....	(9,976)	2,503	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	3,266	(4,633)	363	(284)	(26)	(8)
Net Increase (Decrease) in Net Assets Resulting from Operations....	<u>1,800,028</u>	<u>(1,715,386)</u>	<u>466,546</u>	<u>(788,870)</u>	<u>9,384</u>	<u>(466,257)</u>
Transactions in Interest:						
Contributions.....	250,078	1,269,316	89,497	112,114	142,192	49,404
Withdrawals.....	(1,135,466)	(1,324,290)	(255,213)	(219,045)	(143,456)	(212,093)
Net Increase (Decrease) from Transactions in Interest.....	<u>(885,388)</u>	<u>(54,974)</u>	<u>(165,716)</u>	<u>(106,931)</u>	<u>(1,264)</u>	<u>(162,689)</u>
Total Increase (Decrease) in Net Assets.....	914,640	(1,770,360)	300,830	(895,801)	8,120	(628,946)
<b>Net Assets</b>						
Beginning of Year.....	<u>10,527,133</u>	<u>12,297,493</u>	<u>2,520,343</u>	<u>3,416,144</u>	<u>1,194,021</u>	<u>1,822,967</u>
End of Year.....	<u>\$11,441,773</u>	<u>\$10,527,133</u>	<u>\$2,821,173</u>	<u>\$2,520,343</u>	<u>\$1,202,141</u>	<u>\$1,194,021</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$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 United Kingdom Small Company Series		The Continental Small Company Series		The Canadian Small Company Series	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 52,045	\$ 62,067	\$ 157,395	\$ 153,871	\$ 31,559	\$ 39,942
Net Realized Gain (Loss) on:						
Investment Securities Sold**,**.....	(66,245)	(4,763)	(20,150)	53,125	39,665	84,639
Affiliated Investment Companies Shares Sold.....	5	(3)	32	(59)	12	(66)
Futures.....	(38)	—	—	—	100	27
Foreign Currency Transactions.....	624	(1,687)	(947)	(2,690)	(104)	(101)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	124,537	(665,322)	387,371	(2,054,707)	(25,591)	(295,189)
Affiliated Investment Companies Shares. Translation of Foreign Currency-Denominated Amounts.....	7	(11)	103	(130)	84	(101)
	(27)	(66)	2,185	(3,148)	(11)	(9)
Net Increase (Decrease) in Net Assets Resulting from Operations...	<u>110,908</u>	<u>(609,785)</u>	<u>525,989</u>	<u>(1,853,738)</u>	<u>45,714</u>	<u>(170,858)</u>
Transactions in Interest:						
Contributions.....	49,887	38,338	78,110	179,167	11,312	51,681
Withdrawals.....	(76,729)	(157,982)	(308,949)	(517,971)	(94,687)	(117,171)
Net Increase (Decrease) from Transactions in Interest.....	(26,842)	(119,644)	(230,839)	(338,804)	(83,375)	(65,490)
Total Increase (Decrease) in Net Assets.....	84,066	(729,429)	295,150	(2,192,542)	(37,661)	(236,348)
<b>Net Assets</b>						
Beginning of Year.....	<u>1,167,847</u>	<u>1,897,276</u>	<u>4,346,563</u>	<u>6,539,105</u>	<u>1,215,060</u>	<u>1,451,408</u>
End of Year.....	<u>\$1,251,913</u>	<u>\$1,167,847</u>	<u>\$4,641,713</u>	<u>\$ 4,346,563</u>	<u>\$1,177,399</u>	<u>\$1,215,060</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$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 Emerging Markets Series		The Emerging Markets Small Cap Series	
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss).....	\$ 151,343	\$ 169,766	\$ 116,485	\$ 130,163
Net Realized Gain (Loss) on:				
Investment Securities Sold**,.....	(74,176)	37,299	(52,118)	106,869
Affiliated Investment Companies Shares Sold.....	(7)	(29)	13	(18)
Futures.....	1,925	(15,196)	2,911	(6,942)
Foreign Currency Transactions.....	(1,157)	(2,541)	(623)	(2,550)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	447,867	(1,639,645)	476,799	(1,297,378)
Affiliated Investment Companies Shares.....	35	(47)	25	(41)
Futures.....	140	(1,197)	1,364	(3,235)
Translation of Foreign Currency-Denominated Amounts.....	(15)	8	8	80
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>525,955</u>	<u>(1,451,582)</u>	<u>544,864</u>	<u>(1,073,052)</u>
Transactions in Interest:				
Contributions.....	213,807	434,631	188,166	283,303
Withdrawals.....	<u>(353,195)</u>	<u>(1,299,951)</u>	<u>(439,510)</u>	<u>(818,051)</u>
Net Increase (Decrease) from Transactions in Interest.....	<u>(139,388)</u>	<u>(865,320)</u>	<u>(251,344)</u>	<u>(534,748)</u>
Total Increase (Decrease) in Net Assets.....	386,567	(2,316,902)	293,520	(1,607,800)
<b>Net Assets</b>				
Beginning of Year.....	<u>3,992,428</u>	<u>6,309,330</u>	<u>3,520,919</u>	<u>5,128,719</u>
End of Year.....	<u>\$4,378,995</u>	<u>\$ 3,992,428</u>	<u>\$3,814,439</u>	<u>\$ 3,520,919</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$5,865 and \$7,734, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$4,922 and \$9,059, respectively.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**FINANCIAL HIGHLIGHTS**

	The DFA International Value Series				The Japanese Small Company Series					
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Total Return .....	17.00%	(13.82%)	51.09%	(18.68%)	3.60%	18.71%	(23.60%)	13.08%	(1.93%)	4.47%
Net Assets, End of Year (thousands) .....	\$11,441,773	\$10,527,133	\$12,297,493	\$9,481,550	\$12,420,850	\$2,821,173	\$2,520,343	\$3,416,144	\$2,943,153	\$3,748,177
Ratio of Expenses to Average Net Assets .....	0.21%	0.21%	0.22%	0.21%	0.21%	0.12%	0.12%	0.12%	0.13%	0.12%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.21%	0.21%	0.22%	0.22%	0.22%	0.12%	0.12%	0.12%	0.13%	0.12%
Ratio of Net Investment Income to Average Net Assets .....	4.34%	4.36%	3.50%	2.77%	3.92%	2.63%	2.56%	2.11%	2.13%	2.32%
Portfolio Turnover Rate .....	13%	15%	9%	12%	16%	9%	11%	11%	5%	12%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**FINANCIAL HIGHLIGHTS**

	The Asia Pacific Small Company Series				The United Kingdom Small Company Series					
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Total Return .....	0.60%	(26.65%)	38.31%	0.14%	5.27%	9.20%	(33.34%)	51.93%	(14.87%)	10.67%
Net Assets, End of Year (thousands) .....	\$1,202,141	\$1,194,021	\$1,822,967	\$1,527,014	\$1,641,843	\$1,251,913	\$1,167,847	\$1,897,276	\$1,475,782	\$2,277,451
Ratio of Expenses to Average Net Assets .....	0.12%	0.12%	0.12%	0.13%	0.13%	0.11%	0.11%	0.12%	0.12%	0.11%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.12%	0.12%	0.12%	0.13%	0.13%	0.11%	0.11%	0.12%	0.12%	0.12%
Ratio of Net Investment Income to Average Net Assets .....	4.37%	4.23%	3.42%	4.21%	4.11%	3.88%	4.07%	2.27%	2.38%	3.43%
Portfolio Turnover Rate .....	17%	19%	19%	18%	18%	9%	14%	12%	9%	18%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**FINANCIAL HIGHLIGHTS**

	The Continental Small Company Series					The Canadian Small Company Series				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Total Return .....	11.76%	(29.07%)	51.24%	(2.23%)	8.43%	3.53%	(12.52%)	59.72%	6.02%	1.00%
Net Assets, End of Year (thousands) .....	\$4,641,713	\$4,346,563	\$6,539,105	\$4,601,945	\$5,607,495	\$1,177,399	\$1,215,060	\$1,451,408	\$970,883	\$1,148,615
Ratio of Expenses to Average Net Assets .....	0.12%	0.13%	0.12%	0.12%	0.12%	0.11%	0.11%	0.12%	0.12%	0.12%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.12%	0.13%	0.12%	0.12%	0.13%	0.11%	0.11%	0.12%	0.12%	0.12%
Ratio of Net Investment Income to Average Net Assets .....	3.14%	2.85%	2.11%	2.15%	2.74%	2.47%	3.00%	1.90%	2.08%	2.37%
Portfolio Turnover Rate .....	11%	11%	17%	8%	17%	17%	15%	27%	18%	12%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

**THE DFA INVESTMENT TRUST COMPANY**  
**FINANCIAL HIGHLIGHTS**

	The Emerging Markets Series				The Emerging Markets Small Cap Series				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Total Return .....	13.27%	(25.79%)	22.22%	2.67%	11.40%	15.47%	(22.31%)	36.03%	1.25%
Net Assets, End of Year (thousands) .....	\$4,378,995	\$3,992,428	\$6,309,330	\$5,724,325	\$6,034,162	\$3,814,439	\$3,520,919	\$5,128,719	\$4,906,954
Ratio of Expenses to Average Net Assets .....	0.14%	0.15%	0.15%	0.13%	0.14%	0.25%	0.26%	0.27%	0.25%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.15%	0.16%	0.15%	0.14%	0.15%	0.26%	0.26%	0.27%	0.26%
Ratio of Net Investment Income to Average Net Assets .....	3.32%	3.26%	2.42%	2.38%	3.04%	2.93%	2.91%	2.47%	2.64%
Portfolio Turnover Rate .....	14%	10%	19%	22%	9%	19%	12%	16%	18%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

See accompanying Notes to Financial Statements.

**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 “1940 Act”), The Trust consists of ten operational portfolios, eight of which, 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 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 the Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“ASC”), Topic 946, “Financial Services-Investment Companies.”

**B. Significant Accounting Policies:**

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America (“GAAP”). Such policies are consistently followed by the Trust in preparation of its financial statements. The preparation of financial statements in accordance with GAAP requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities, the 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 use 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, and 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 Series, 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 Series 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 Series value the securities at the mean between the most recent quoted bid and ask 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 Rule 2a-5 under the 1940 Act pursuant to procedures approved 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 Series 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 or Level 3 in the hierarchy.

The Series 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 Series are computed. Due to the time differences between the closings of the relevant foreign securities exchanges and the time the Series price their shares at the close of the NYSE, the Series 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 Series' foreign investments since the last closing prices of the foreign investments were calculated on their primary foreign securities markets or exchanges. For these purposes, Dimensional Fund Advisors LP 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 Series uses data furnished by an independent pricing service (and that data draws upon, among other information, the market values of foreign investments). When a Series uses fair value pricing, the values assigned to the Series' 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 methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

2. *Foreign Currency Translation:* Securities and other assets and liabilities of the Series, whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Series enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. 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 Series do not isolate the effect of foreign currency rate fluctuations 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 of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the Series and the U.S. dollar equivalent amounts actually received or paid.

3. *Deferred Compensation Plan:* Each eligible Trustee of the Trust may elect to participate 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: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Trustees may receive their distributions of proceeds by 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. The 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).

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. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. Distributions received on securities and 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 received distributions 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, using 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 Series 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. Additionally, 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 tax on short-term and long-term capital gains for investments in India. Such taxes are accrued on a daily basis and due upon sale of individual securities.

**C. Investment Advisor:**

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Series. For the year ended October 31, 2023, 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 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:

Additionally, the Series have entered into arrangements with their custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the 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, 2023, expenses reduced were as follows (amounts in thousands):

	<u>Fees Paid Indirectly</u>
The DFA International Value Series.....	\$156
The Japanese Small Company Series.....	27
The Asia Pacific Small Company Series.....	22
The United Kingdom Small Company Series.....	1
The Continental Small Company Series.....	3
The Canadian Small Company Series.....	11
The Emerging Markets Series.....	340
The Emerging Markets Small Cap Series.....	254

### 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, 2023, the total related amounts paid by the Trust to the CCO were \$35 (in thousands). The total related amounts paid by each of the Series are included in Other Expenses on the Statements of Operations.

### D. Deferred Compensation:

As of October 31, 2023, the total liability for deferred compensation to Trustees is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

The DFA International Value Series.....	\$147
The Japanese Small Company Series.....	38
The Asia Pacific Small Company Series.....	18
The United Kingdom Small Company Series.....	24
The Continental Small Company Series.....	32
The Canadian Small Company Series.....	8
The Emerging Markets Series.....	60
The Emerging Markets Small Cap Series.....	53

### E. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Series' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
The DFA International Value Series.....	\$1,473,241	\$1,778,732
The Japanese Small Company Series.....	257,634	350,049
The Asia Pacific Small Company Series.....	289,283	212,456
The United Kingdom Small Company Series.....	206,132	121,054
The Continental Small Company Series.....	548,017	600,534
The Canadian Small Company Series.....	211,353	213,760

	<u>Purchases</u>	<u>Sales</u>
The Emerging Markets Series.....	\$ 657,873	\$ 634,434
The Emerging Markets Small Cap Series.....	742,279	868,591

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

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

The amounts presented below may differ from the respective amounts presented in the corresponding Summary Schedule of Portfolio Holdings, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	<u>Balance at October 31, 2022</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2023</u>	<u>Shares as of October 31, 2023</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
<b>The DFA International Value Series</b>									
The DFA Short Term Investment Fund	\$ 482,853	\$ 3,556,268	\$ 3,641,869	\$ 40	\$ 193	\$ 397,485	34,364	\$ 18,562	—
<b>Total</b>	<b>\$ 482,853</b>	<b>\$ 3,556,268</b>	<b>\$ 3,641,869</b>	<b>\$ 40</b>	<b>\$ 193</b>	<b>\$ 397,485</b>	<b>34,364</b>	<b>\$ 18,562</b>	<b>—</b>
<b>The Japanese Small Company Series</b>									
The DFA Short Term Investment Fund	\$ 55,545	\$ 409,986	\$ 436,535	\$ 5	\$ 18	\$ 29,019	2,509	\$ 2,286	—
<b>Total</b>	<b>\$ 55,545</b>	<b>\$ 409,986</b>	<b>\$ 436,535</b>	<b>\$ 5</b>	<b>\$ 18</b>	<b>\$ 29,019</b>	<b>2,509</b>	<b>\$ 2,286</b>	<b>—</b>
<b>The Asia Pacific Small Company Series</b>									
The DFA Short Term Investment Fund	\$ 17,305	\$ 50,834	\$ 56,318	\$ 2	\$ 7	\$ 11,830	1,023	\$ 660	—
<b>Total</b>	<b>\$ 17,305</b>	<b>\$ 50,834</b>	<b>\$ 56,318</b>	<b>\$ 2</b>	<b>\$ 7</b>	<b>\$ 11,830</b>	<b>1,023</b>	<b>\$ 660</b>	<b>—</b>
<b>The United Kingdom Small Company Series</b>									
The DFA Short Term Investment Fund	\$ 29,468	\$ 65,577	\$ 83,455	\$ 5	\$ 7	\$ 11,602	1,003	\$ 550	—
<b>Total</b>	<b>\$ 29,468</b>	<b>\$ 65,577</b>	<b>\$ 83,455</b>	<b>\$ 5</b>	<b>\$ 7</b>	<b>\$ 11,602</b>	<b>1,003</b>	<b>\$ 550</b>	<b>—</b>
<b>The Continental Small Company Series</b>									
The DFA Short Term Investment Fund	\$ 256,520	\$ 965,555	\$ 1,071,116	\$ 32	\$ 103	\$ 151,094	13,063	\$ 12,324	—
<b>Total</b>	<b>\$ 256,520</b>	<b>\$ 965,555</b>	<b>\$ 1,071,116</b>	<b>\$ 32</b>	<b>\$ 103</b>	<b>\$ 151,094</b>	<b>13,063</b>	<b>\$ 12,324</b>	<b>—</b>
<b>The Canadian Small Company Series</b>									
The DFA Short Term Investment Fund	\$ 199,722	\$ 635,925	\$ 750,491	\$ 12	\$ 84	\$ 85,252	7,370	\$ 6,907	—
<b>Total</b>	<b>\$ 199,722</b>	<b>\$ 635,925</b>	<b>\$ 750,491</b>	<b>\$ 12</b>	<b>\$ 84</b>	<b>\$ 85,252</b>	<b>7,370</b>	<b>\$ 6,907</b>	<b>—</b>

	Balance at October 31, 2022	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2023	Shares as of October 31, 2023	Dividend Income	Capital Gain Distributions
<b>The Emerging Markets Series</b>									
The DFA Short Term Investment Fund	\$106,739	\$566,549	\$631,817	\$ (7)	\$35	\$41,499	3,588	\$2,616	—
<b>Total</b>	<b>\$106,739</b>	<b>\$566,549</b>	<b>\$631,817</b>	<b>\$ (7)</b>	<b>\$35</b>	<b>\$41,499</b>	<b>3,588</b>	<b>\$2,616</b>	<b>—</b>
<b>The Emerging Markets Small Cap Series</b>									
The DFA Short Term Investment Fund	\$ 65,972	\$364,053	\$383,596	\$13	\$25	\$46,467	4,017	\$2,465	—
<b>Total</b>	<b>\$ 65,972</b>	<b>\$364,053</b>	<b>\$383,596</b>	<b>\$13</b>	<b>\$25</b>	<b>\$46,467</b>	<b>4,017</b>	<b>\$2,465</b>	<b>—</b>

## 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.

As of October 31, 2023, 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 DFA International Value Series.....	\$10,616,293	\$2,031,198	\$(1,019,651)	\$1,011,547
The Japanese Small Company Series.....	2,854,583	430,053	(462,105)	(32,052)
The Asia Pacific Small Company Series.....	1,560,606	159,336	(516,108)	(356,772)
The United Kingdom Small Company Series.....	1,375,890	232,484	(358,339)	(125,855)
The Continental Small Company Series.....	4,486,860	1,092,830	(832,276)	260,554
The Canadian Small Company Series.....	1,226,935	233,676	(200,455)	33,221
The Emerging Markets Series.....	3,096,658	1,692,791	(382,132)	1,310,659
The Emerging Markets Small Cap Series.....	3,613,773	1,075,384	(829,173)	246,211

The difference between GAAP-basis and tax-basis unrealized gains (losses) can occur as a result of wash sales and net mark-to-market gains (losses) on regulated futures contracts, net mark-to-market gains (losses) on foreign currency contracts, and differences in the tax treatment of passive foreign investment company investments or other investments.

ASC 740 *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.

Series that have significant exposure to certain countries, such as The United Kingdom Small Company Series that concentrates investments in the United Kingdom, can be expected to be impacted by the political and economic conditions within such countries. For example, there is continuing uncertainty around the future of the euro and the European Union (EU) following the United Kingdom's (UK) exit from the EU (referred to as "Brexit"). Brexit may cause greater market volatility and illiquidity, currency fluctuations, deterioration in economic activity, a decrease in business confidence, and increased likelihood of a recession in the UK. While it is not possible to determine the precise impact these events may have on the Series, the ultimate impact on the UK, EU countries, other countries or parties that transact with the UK and EU, and the broader global economy could be significant and could adversely affect the value and liquidity of the Series' investments.

### Derivative Financial Instruments:

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

2. *Futures Contracts:* The Series listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Series. Upon entering into a futures contract, a Series deposits cash or pledges U.S. Government securities to a broker in an amount 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 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 entrance 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. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts.

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amounts in thousands):

	<u>Futures*</u>
The DFA International Value Series.....	\$105,692
The Canadian Small Company Series.....	544
The Emerging Markets Series.....	32,710
The Emerging Markets Small Cap Series.....	29,598

\* Average Notional Value of futures contracts.

The following is a summary of the Series' derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	<b>Liability Derivatives Value</b>	
	<b>Total Value at October 31, 2023</b>	<b>Equity Contracts<sup>*,(1)</sup></b>
The DFA International Value Series.....	\$(4,457)	\$(4,457)
The Emerging Markets Series.....	(2,009)	(2,009)
The Emerging Markets Small Cap Series.....	(1,818)	(1,818)

(1) Presented on Statements of Assets and Liabilities as Payables: Futures Margin Variation.

\* 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 realized and change in unrealized gains and losses from the Series' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2023 (amounts in thousands):

	<b>Realized Gain (Loss) on Derivatives</b>	
	<b>Total</b>	<b>Equity Contracts<sup>(1)</sup></b>
The DFA International Value Series.....	\$13,590	\$13,590
The United Kingdom Small Company Series.....	(38)	(38)
The Canadian Small Company Series.....	100	100
The Emerging Markets Series.....	1,925	1,925
The Emerging Markets Small Cap Series.....	2,911	2,911

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>	
	<b>Total</b>	<b>Equity Contracts<sup>(2)</sup></b>
The DFA International Value Series.....	\$(9,976)	\$(9,976)
The Emerging Markets Series.....	140	140
The Emerging Markets Small Cap Series.....	1,364	1,364

(1) Presented on Statements of Operations as Net Realized Gain (Loss) on: Futures.

(2) Presented on Statements of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

#### **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 April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$250 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 April 3, 2024.

The Trust, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.

For the year ended October 31, 2023, borrowings by the following Series under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2023</u>
The DFA International Value Series.....	5.78%	\$3,406	20	\$11	\$21,628	—
The Japanese Small Company Series.....	5.65%	2,224	20	7	17,047	—
The Asia Pacific Small Company Series.....	5.69%	1,891	37	12	13,300	—
The United Kingdom Small Company Series.....	4.91%	53	6	—	101	—
The Continental Small Company Series.....	5.30%	358	32	2	3,496	—
The Canadian Small Company Series.....	5.05%	71	8	—	127	—
The Emerging Markets Series.....	4.58%	135	3	—	213	—
The Emerging Markets Small Cap Series.....	5.08%	6,998	3	3	18,908	—

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023, that the Series' available line of credit was used.

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 use the interfund lending program during the year ended October 31, 2023.

#### **I. Affiliated Trades:**

Cross trades for the year ended October 31, 2023, 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 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 a common investment advisor (or affiliated investment advisors), common Trustees and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Series complied with the Rule 17a-7 Procedures adopted by the Board of Trustees of the Trust.

For the year ended October 31, 2023, cross trades by the Series under Rule 17a-7 were as follows (amounts in thousands):

<u>Series</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
The DFA International Value Series.....	\$219,294	\$101,439	\$ (227)
The Japanese Small Company Series.....	38,826	40,169	4,216
The Asia Pacific Small Company Series.....	32,803	22,243	(11,010)
The United Kingdom Small Company Series.....	28,477	16,306	(19,690)
The Continental Small Company Series.....	26,493	35,701	(6,460)
The Canadian Small Company Series.....	34,457	23,182	6,623
The Emerging Markets Series.....	5,789	2,816	(1,384)
The Emerging Markets Small Cap Series.....	3,353	4,249	(1,718)

#### **J. Securities Lending:**

As of October 31, 2023, the Series had securities on loan to brokers/dealers, for which each such Series received cash collateral. The Series also received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Non-Cash Collateral Market Value</u>
The DFA International Value Series.....	\$ 19,352
The Japanese Small Company Series.....	130,156
The Asia Pacific Small Company Series.....	83,547
The Continental Small Company Series.....	6,467
The Canadian Small Company Series.....	6,333
The Emerging Markets Series.....	111,563
The Emerging Markets Small Cap Series.....	289,839

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, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and 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, the 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. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. The 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 or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, 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 for taxation 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, 2023 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2023				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
<b>Securities Lending Transactions</b>					
The DFA International Value Series					
Common Stocks.....	\$397,378	—	—	—	\$397,378
The Japanese Small Company Series					
Common Stocks.....	29,068	—	—	—	29,068
The Asia Pacific Small Company Series					
Common Stocks.....	11,844	—	—	—	11,844
The United Kingdom Small Company Series					
Common Stocks.....	11,604	—	—	—	11,604
The Continental Small Company Series					
Common Stocks, Rights/Warrants.....	151,199	—	—	—	151,199
The Canadian Small Company Series					
Common Stocks, Rights/Warrants.....	85,324	—	—	—	85,324
The Emerging Markets Series					
Common Stocks.....	41,562	—	—	—	41,562
The Emerging Markets Small Cap Series					
Common Stocks.....	46,451	—	—	—	46,451

#### **K. Indemnites; Contractual Obligations:**

Under the Trust’s organizational documents, its Officers and Trustees 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. Recently Issued Accounting Standards and Regulations:**

In March 2020, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Series' financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Series' shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Series until the 2024 annual shareholder reports, and will have no effect on the Series' accounting policies or financial statements.

#### **M. Other:**

The Series and the Trust are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Series and the Trust, individually or in aggregate, will not have a material adverse impact on the Series' and the Trust's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

#### **N. Subsequent Event Evaluations:**

Management has evaluated the impact of all subsequent events on the Series through the date on which 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 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

### ***Opinions on the Financial Statements***

We have audited the accompanying statements of assets and liabilities, including the summary schedules of portfolio holdings, of 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 (eight of the series constituting The DFA Investment Trust Company, hereafter collectively referred to as the “Series”) as of October 31, 2023, the related statements of operations for the year ended October 31, 2023, the statements of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Series as of October 31, 2023, 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 ended October 31, 2023, and each of the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinions***

These financial statements are the responsibility of the Series’ management. Our responsibility is to express an opinion on the Series’ financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Series in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

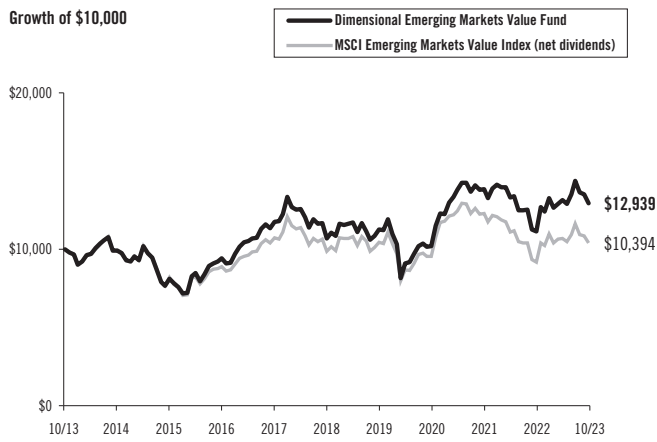
/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
December 21, 2023

We have served as the auditor of one or more investment companies in Dimensional Fund Advisors L.P. investment company group since 1981.

THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS  
(Unaudited)

**Dimensional Emerging Markets Value Fund vs.  
MSCI Emerging Markets Value Index (net dividends)**  
October 31, 2013-October 31, 2023



Average Annual Total Return	One Year	Five Years	Ten Years
	16.09%	3.93%	2.61%

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.

MSCI data © MSCI 2023, all rights reserved.

## MANAGEMENT'S DISCUSSION AND ANALYSIS

### International Equity Market Review

**12 Months Ended October 31, 2023**

Performance of non-U.S. developed markets was positive for the period outperforming the US and emerging markets. As measured by the MSCI World ex USA indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks underperformed large-cap stocks but outperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI World ex USA indices.

#### Total Return for 12 Months Ended October 31, 2023

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index.....	12.56%
MSCI World ex USA Mid Cap Index (a subset of the large-cap universe).....	9.62%
MSCI World ex USA Small Cap Index.....	5.66%
MSCI World ex USA Value Index.....	15.70%
MSCI World ex USA Growth Index.....	9.49%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of non-U.S. developed markets currencies. Overall, currency movements had a positive impact on the U.S. dollar-denominated returns of developed markets.

#### Total Return for 12 Months Ended October 31, 2023

<u>Ten Largest Foreign Developed Markets by Market Cap</u>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	19.00%	16.79%
United Kingdom.....	7.11%	12.88%
Canada.....	0.51%	-1.24%
France.....	10.52%	18.19%
Switzerland.....	-2.37%	7.36%
Australia.....	4.89%	3.85%
Germany.....	10.73%	18.42%
Netherlands.....	11.07%	18.56%
Sweden.....	7.32%	6.14%
Denmark.....	31.92%	40.72%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

Emerging markets had positive performance for the period and outperformed U.S. markets while underperforming non-U.S. developed markets. As measured by the MSCI Emerging Markets indices, small-cap stocks outperformed large-cap stocks and mid-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

**Total Return for 12 Months Ended October 31, 2023**

	<b><u>Return in U.S. Dollars</u></b>
MSCI Emerging Markets Index.....	10.80%
MSCI Emerging Markets Mid Cap Index (a subset of the large-cap universe).....	10.42%
MSCI Emerging Markets Small Cap Index.....	17.20%
MSCI Emerging Markets Value Index.....	13.43%
MSCI Emerging Markets Growth Index.....	8.33%

For the 12 months ended October 31, 2023, the U.S. dollar appreciated against more than half of emerging markets currencies. Overall, currency movements had a positive impact on the U.S. dollar denominated returns of emerging markets.

**Total Return for 12 Months Ended October 31, 2023**

**Ten Largest Emerging Markets by Market Cap Dollars**

	<b><u>Local Return</u></b>	<b><u>Return in U.S. Dollars</u></b>
China.....	20.83%	21.12%
India.....	4.76%	4.16%
Taiwan.....	27.06%	26.22%
Korea.....	2.72%	8.34%
Brazil.....	-1.84%	2.14%
Saudi Arabia.....	-11.52%	-11.38%
South Africa.....	3.73%	1.69%
Mexico.....	0.13%	10.10%
Indonesia.....	-5.51%	-7.22%
Thailand.....	-9.60%	-4.28%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2024, all rights reserved.

For Portfolios investing in non-U.S. equities traded outside of the U.S. market time zone, differences in the valuation timing and methodology between a Portfolio and its benchmark index may impact relative performance over the referenced period. The Portfolios price foreign exchange rates at the closing of the U.S. market, while their benchmark indices use rates at 4 p.m. London time. The Portfolios 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, 2023, these differences generally contributed positively to non-US developed markets Portfolios' relative performance and were not material to emerging markets Portfolios' relative performance.

**Dimensional Emerging Markets Value Fund**

The Dimensional Emerging Markets Value Fund invests in value stocks of large and small companies in emerging markets. Additionally, the Fund generally excludes real estate investment trusts (REITs) and highly regulated utilities. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price

(value), and higher profitability within the value segment of emerging markets. As of October 31, 2023, the Fund held approximately 3,230 securities in 22 eligible emerging markets. Average cash exposure throughout the year was less than 1% of the Fund's assets.

For the 12 months ended October 31, 2023, total returns were 16.09% for the Fund, 13.43% for the MSCI Emerging Markets Value Index (net dividends), and 10.80% for the MSCI Emerging Markets Index (net dividends). The Fund's focus on value stocks contributed positively to performance relative to the benchmarks, as value stocks outperformed growth stocks in emerging markets. The Fund's emphasis on stocks with smaller market capitalizations also contributed positively to relative performance, as these stocks outperformed. Additionally, the Fund's emphasis on stocks with higher profitability contributed positively to performance relative to the benchmarks, as these stocks generally outperformed.

**DIMENSIONAL EMERGING MARKETS VALUE FUND**  
**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 and 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" reflects 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 table 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.

**DISCLOSURE OF FUND EXPENSES**  
**CONTINUED**

**Six Months Ended October 31, 2023**

**EXPENSE TABLE**

	<b>Beginning Account Value <u>05/01/23</u></b>	<b>Ending Account Value <u>10/31/23</u></b>	<b>Annualized Expense Ratio (1)</b>	<b>Expenses Paid During Period (1)</b>
<b><u>Dimensional Emerging Markets Value Fund</u></b>				
Actual Fund Return				
Institutional Class Shares.....	\$1,000.00	\$ 986.50	0.15%	\$0.75
Hypothetical 5% Annual Return				
Institutional Class Shares.....	\$1,000.00	\$1,024.45	0.15%	\$0.77

(1) 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 (365) to reflect the six-month period.



**DIMENSIONAL EMERGING MARKETS VALUE FUND**  
**DISCLOSURE OF PORTFOLIO HOLDINGS**  
**(Unaudited)**

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For the Dimensional Emerging Markets Value Fund, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. Dimensional Emerging Markets Value Fund filed its most recent Form N-PORT with the SEC on September 29, 2023. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; by visiting the SEC's website at <http://www.sec.gov>; or by visiting 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; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**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 used. The following table, which presents portfolio holdings as a percentage of total investments before short-term investments and collateral for loaned securities, is provided in compliance with this requirement. The categories shown below represent broad industry sectors. Each industry sector consists of one or more specific industry classifications.

<b>Dimensional Emerging Markets Value Fund</b>	
Communication Services.....	2.4%
Consumer Discretionary.....	9.0%
Consumer Staples.....	2.6%
Energy.....	11.3%
Financials.....	31.0%
Health Care.....	2.3%
Industrials.....	9.7%
Information Technology.....	12.5%
Materials.....	14.0%
Real Estate.....	3.9%
Utilities.....	1.3%
	100.0%

**DIMENSIONAL EMERGING MARKETS VALUE FUND**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**

**October 31, 2023**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.9%)			
BRAZIL — (4.3%)			
		\$	
			0.8%
			1.3%
#			0.6%
			1.7%
TOTAL BRAZIL.....		<u>441,763,741</u>	<u>4.4%</u>
CAYMAN ISLANDS — (0.0%)			
		41,872	0.0%
CHILE — (0.5%)			
		53,499,957	0.5%
CHINA — (25.7%)			
			0.4%
*			1.3%
*			0.7%
			1.0%
			2.2%
			0.6%
			0.5%
#			0.6%
			0.5%
			1.1%
			0.7%
			1.3%
*			0.5%
*Ω			0.4%
			14.0%
TOTAL CHINA.....		<u>2,617,079,105</u>	<u>25.8%</u>
COLOMBIA — (0.1%)			
		8,137,039	0.1%
CZECH REPUBLIC — (0.1%)			
		11,383,173	0.1%
GREECE — (0.5%)			
		45,968,273	0.5%
HONG KONG — (0.0%)			
		142,532	0.0%
HUNGARY — (0.2%)			
		22,255,196	0.2%
INDIA — (17.9%)			
			1.2%
			0.7%
			0.4%
			0.7%
			0.4%
			0.8%

**DIMENSIONAL EMERGING MARKETS VALUE FUND**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
INDIA — (Continued)			
Mahindra & Mahindra Ltd.....	3,728,125	\$ 65,578,299	0.7%
Reliance Industries Ltd.....	11,159,703	307,014,572	3.0%
State Bank of India.....	7,741,976	52,644,536	0.5%
Tata Steel Ltd.....	30,487,674	43,560,463	0.4%
Other Securities.....		<u>931,951,446</u>	<u>9.1%</u>
TOTAL INDIA.....		<u>1,816,502,723</u>	<u>17.9%</u>
INDONESIA — (1.7%)			
Other Securities.....		<u>173,755,669</u>	<u>1.7%</u>
KUWAIT — (0.2%)			
Other Securities.....		<u>21,224,392</u>	<u>0.2%</u>
MALAYSIA — (1.8%)			
Other Securities.....		<u>178,401,444</u>	<u>1.8%</u>
MEXICO — (2.9%)			
Grupo Financiero Banorte SAB de CV, Class O.....	6,941,553	56,232,397	0.6%
Grupo Mexico SAB de CV, Class B.....	9,956,499	41,346,890	0.4%
Other Securities.....		<u>199,645,020</u>	<u>1.9%</u>
TOTAL MEXICO.....		<u>297,224,307</u>	<u>2.9%</u>
PHILIPPINES — (0.9%)			
Other Securities.....		<u>87,862,315</u>	<u>0.9%</u>
POLAND — (1.0%)			
ORLEN SA.....	2,543,352	40,220,351	0.4%
Other Securities.....		<u>58,387,513</u>	<u>0.6%</u>
TOTAL POLAND.....		<u>98,607,864</u>	<u>1.0%</u>
QATAR — (0.7%)			
Other Securities.....		<u>68,791,296</u>	<u>0.7%</u>
SAUDI ARABIA — (3.7%)			
Saudi Basic Industries Corp.....	3,683,121	75,685,362	0.8%
Saudi National Bank.....	7,279,260	65,135,874	0.7%
Other Securities.....		<u>238,713,656</u>	<u>2.2%</u>
TOTAL SAUDI ARABIA.....		<u>379,534,892</u>	<u>3.7%</u>
SOUTH AFRICA — (2.8%)			
Absa Group Ltd.....	3,603,572	32,881,273	0.3%
Other Securities.....		<u>248,601,141</u>	<u>2.5%</u>
TOTAL SOUTH AFRICA.....		<u>281,482,414</u>	<u>2.8%</u>
SOUTH KOREA — (11.8%)			
Hyundai Motor Co.....	482,676	60,809,506	0.6%
KB Financial Group, Inc., ADR.....	1,859,247	70,948,865	0.7%
Kia Corp.....	1,118,017	63,873,904	0.7%
LG Electronics, Inc.....	538,144	39,921,129	0.4%
POSCO Holdings, Inc., Sponsored ADR.....	787,409	60,244,662	0.6%
Samsung Electronics Co. Ltd.....	3,630,212	180,693,359	1.8%
SK Hynix, Inc.....	499,444	43,372,765	0.4%

**DIMENSIONAL EMERGING MARKETS VALUE FUND**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SOUTH KOREA — (Continued)			
Other Securities.....		\$ 682,144,373	6.7%
TOTAL SOUTH KOREA.....		<u>1,202,008,563</u>	<u>11.9%</u>
TAIWAN — (16.6%)			
ASE Technology Holding Co. Ltd.....	14,047,000	49,178,252	0.5%
Cathay Financial Holding Co. Ltd.....	23,968,201	32,526,032	0.3%
China Steel Corp.....	50,221,320	37,467,800	0.4%
CTBC Financial Holding Co. Ltd.....	76,433,073	57,561,980	0.6%
Fubon Financial Holding Co. Ltd.....	29,813,365	55,440,762	0.6%
Hon Hai Precision Industry Co. Ltd.....	44,889,192	133,981,382	1.3%
#     United Microelectronics Corp.....	42,425,681	61,012,968	0.6%
Other Securities.....		<u>1,261,053,018</u>	<u>12.4%</u>
TOTAL TAIWAN.....		<u>1,688,222,194</u>	<u>16.7%</u>
THAILAND — (2.1%)			
PTT PCL.....	46,991,800	43,471,582	0.4%
Other Securities.....		<u>166,872,455</u>	<u>1.7%</u>
TOTAL THAILAND.....		<u>210,344,037</u>	<u>2.1%</u>
TURKEY — (1.0%)			
Other Securities.....		<u>105,867,189</u>	<u>1.0%</u>
UNITED ARAB EMIRATES — (1.3%)			
Emaar Properties PJSC.....	24,247,455	44,173,615	0.4%
Other Securities.....		<u>92,472,273</u>	<u>0.9%</u>
TOTAL UNITED ARAB EMIRATES.....		<u>136,645,888</u>	<u>1.3%</u>
UNITED KINGDOM — (0.1%)			
Other Security.....		<u>12,532,457</u>	<u>0.1%</u>
TOTAL COMMON STOCKS.....		<u>9,959,278,532</u>	<u>98.3%</u>
PREFERRED STOCKS — (0.9%)			
BRAZIL — (0.8%)			
Petroleo Brasileiro SA , 10.467%.....	5,630,679	38,797,994	0.4%
Other Securities.....		<u>44,621,788</u>	<u>0.4%</u>
TOTAL BRAZIL.....		<u>83,419,782</u>	<u>0.8%</u>
COLOMBIA — (0.1%)			
Other Securities.....		<u>3,028,452</u>	<u>0.1%</u>
INDIA — (0.0%)			
Other Securities.....		<u>31,477</u>	<u>0.0%</u>
PHILIPPINES — (0.0%)			
Other Security.....		<u>489,494</u>	<u>0.0%</u>
TAIWAN — (0.0%)			
Other Security.....		<u>894,664</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>87,863,869</u>	<u>0.9%</u>

**DIMENSIONAL EMERGING MARKETS VALUE FUND**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
BRAZIL — (0.0%)			
Other Security.....		\$ 20,733	0.0%
KUWAIT — (0.0%)			
Other Security.....		6,324	0.0%
TAIWAN — (0.0%)			
Other Securities.....		60,751	0.0%
THAILAND — (0.0%)			
Other Securities.....		10,410	0.0%
TOTAL RIGHTS/WARRANTS.....		98,218	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$9,279,218,045).....		10,047,240,619	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (1.2%)			
@§ The DFA Short Term Investment Fund.....	10,694,234	123,700,201	1.2%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$9,402,920,240).....		<u>\$10,170,940,820</u>	<u>100.4%</u>

As of October 31, 2023, Dimensional Emerging Markets Value Fund had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
<b>Long Position Contracts:</b>					
E-Mini MSC1 Emerging Markets Index.....	650	12/15/23	\$31,896,217	\$29,874,000	\$(2,022,217)
S&P 500® E-Mini Index.....	204	12/15/23	44,484,376	42,964,950	(1,519,426)
<b>Total Futures Contracts.....</b>			<u>\$76,380,593</u>	<u>\$72,838,950</u>	<u>\$(3,541,643)</u>

Summary of the Fund's investments as of October 31, 2023, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Common Stocks				
Brazil.....	\$ 440,372,660	\$ 1,391,081	—	\$ 441,763,741
Cayman Islands.....	—	41,872	—	41,872
Chile.....	—	53,499,957	—	53,499,957
China.....	147,179,841	2,459,541,479	\$ 10,357,785	2,617,079,105
Colombia.....	8,134,954	2,085	—	8,137,039
Czech Republic.....	—	11,383,173	—	11,383,173
Greece.....	—	45,968,273	—	45,968,273
Hong Kong.....	—	140,634	1,898	142,532
Hungary.....	—	22,255,196	—	22,255,196
India.....	107,198,961	1,708,224,505	1,079,257	1,816,502,723
Indonesia.....	—	173,319,703	435,966	173,755,669
Kuwait.....	17,322,319	3,902,073	—	21,224,392

**DIMENSIONAL EMERGING MARKETS VALUE FUND**

**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Malaysia.....	—	\$ 178,401,444	—	\$ 178,401,444
Mexico.....	\$ 291,033,142	6,191,165	—	297,224,307
Philippines.....	—	87,185,615	\$ 676,700	87,862,315
Poland.....	—	98,607,864	—	98,607,864
Qatar.....	—	68,791,296	—	68,791,296
Saudi Arabia.....	615,684	378,919,208	—	379,534,892
South Africa.....	16,997,651	264,484,763	—	281,482,414
South Korea.....	168,705,665	1,031,877,679	1,425,219	1,202,008,563
Taiwan.....	15,135,014	1,672,942,363	144,817	1,688,222,194
Thailand.....	198,740,181	11,603,856	—	210,344,037
Turkey.....	—	105,867,189	—	105,867,189
United Arab Emirates.....	—	136,645,888	—	136,645,888
United Kingdom.....	12,532,457	—	—	12,532,457
Preferred Stocks				
Brazil.....	83,352,201	67,581	—	83,419,782
Colombia.....	3,028,452	—	—	3,028,452
India.....	—	31,477	—	31,477
Philippines.....	—	489,494	—	489,494
Taiwan.....	—	894,664	—	894,664
Rights/Warrants				
Brazil.....	—	20,733	—	20,733
Kuwait.....	—	6,324	—	6,324
Taiwan.....	—	60,751	—	60,751
Thailand.....	—	10,410	—	10,410
Securities Lending Collateral.....	—	123,700,201	—	123,700,201
Futures Contracts**.....	(3,541,643)	—	—	(3,541,643)
<b>TOTAL.....</b>	<b>\$1,506,807,539</b>	<b>\$8,646,469,996</b>	<b>\$14,121,642<sup>^</sup></b>	<b>\$10,167,399,177</b>

\*\* Valued at the unrealized appreciation/(depreciation) on the investment.

<sup>^</sup> A reconciliation of Level 3 investments is presented when the Fund had a significant amount of Level 3 investments at the beginning and/or end of the reporting period in relation to net assets.

See accompanying Notes to Financial Statements.

**DIMENSIONAL EMERGING MARKETS VALUE FUND**

**STATEMENT OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2023**

**(Amounts in thousands)**

	<u>Dimensional Emerging Markets Value Fund</u>
<b>ASSETS:</b>	
Investment Securities at Value (including \$371,406 of securities on loan)*.....	\$10,047,241
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$123,702).....	123,700
Segregated Cash for Futures Contracts.....	3,151
Foreign Currencies at Value.....	88,976
Cash.....	46,181
Receivables:	
Investment Securities Sold.....	17,780
Dividends, Interest and Tax Reclaims.....	7,999
Securities Lending Income.....	1,011
Futures Margin Variation.....	78
Unrealized Gain on Foreign Currency Contracts.....	5
Total Assets.....	<u>10,336,122</u>
<b>LIABILITIES:</b>	
Payables:	
Upon Return of Securities Loaned.....	123,708
Due to Advisor.....	883
Unrealized Loss on Foreign Currency Contracts.....	25
Deferred Taxes Payable.....	79,826
Accrued Expenses and Other Liabilities.....	1,394
Total Liabilities.....	<u>205,836</u>
<b>COMMITMENTS AND CONTINGENT LIABILITIES (NOTE C)</b>	
<b>NET ASSETS</b> .....	<u>\$10,130,286</u>
Investment Securities at Cost.....	<u>\$ 9,279,218</u>
Foreign Currencies at Cost.....	<u>\$ 90,463</u>

\* See Note I in the Notes to Financial Statements for additional information about securities lending collateral.

See accompanying Notes to Financial Statements.

**DIMENSIONAL EMERGING MARKETS VALUE FUND**  
**STATEMENT OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2023**

(Amounts in thousands)

	<b>Dimensional Emerging Markets Value Fund#</b>
<b>Investment Income</b>	
Dividends (Net of Foreign Taxes Withheld of \$57,877).....	\$ 468,173
Income from Securities Lending, Net.....	9,527
Total Investment Income.....	<u>477,700</u>
<b>Expenses</b>	
Investment Management Fees.....	10,695
Accounting & Transfer Agent Fees.....	317
Custodian Fees.....	3,511
Shareholders' Reports.....	57
Directors'/Trustees' Fees & Expenses.....	80
Professional Fees.....	332
Other.....	538
Total Expenses.....	<u>15,530</u>
Fees Paid Indirectly (Note C).....	542
Net Expenses.....	<u>14,988</u>
<b>Net Investment Income (Loss)</b> .....	<u>462,712</u>
<b>Realized and Unrealized Gain (Loss)</b>	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	13,066
Affiliated Investment Companies Shares Sold.....	36
Futures.....	6,571
Foreign Currency Transactions.....	(5,395)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	1,083,861
Affiliated Investment Companies Shares.....	81
Futures.....	(1,409)
Translation of Foreign Currency-Denominated Amounts.....	(14)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>1,096,797</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$1,559,509</u>

\*\* Net of foreign capital gain taxes withheld of \$12,151.

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.



**DIMENSIONAL EMERGING MARKETS VALUE FUND**  
**STATEMENTS OF CHANGES IN NET ASSETS**  
(Amounts in thousands)

	<b>Dimensional Emerging Markets Value Fund</b>	
	<b>Year Ended Oct 31, 2023</b>	<b>Year Ended Oct 31, 2022</b>
<b>Increase (Decrease) in Net Assets</b>		
Operations:		
Net Investment Income (Loss).....	\$ 462,712	\$ 575,340
Net Realized Gain (Loss) on:		
Investment Securities Sold**,**.....	13,066	390,078
Affiliated Investment Companies Shares Sold.....	36	6
Futures.....	6,571	(15,965)
Foreign Currency Transactions.....	(5,395)	(11,657)
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	1,083,861	(3,314,774)
Affiliated Investment Companies Shares.....	81	(133)
Futures.....	(1,409)	(2,584)
Translation of Foreign Currency-Denominated Amounts.....	(14)	(62)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	1,559,509	(2,379,751)
Transactions in Interest:		
Contributions.....	466,478	611,182
Withdrawals.....	(1,655,840)	(1,940,997)
Net Increase (Decrease) from Transactions in Interest.....	(1,189,362)	(1,329,815)
Total Increase (Decrease) in Net Assets.....	370,147	(3,709,566)
<b>Net Assets</b>		
Beginning of Year.....	9,760,139	13,469,705
End of Year.....	\$10,130,286	\$ 9,760,139

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2023 of \$12,151.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2022 of \$11,622.

See accompanying Notes to Financial Statements.

**DIMENSIONAL EMERGING MARKETS VALUE FUND**  
**FINANCIAL HIGHLIGHTS**

	Dimensional Emerging Markets Value Fund				
	Year Ended Oct 31, 2023	Year Ended Oct 31, 2022	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Total Return .....	16.09%	(19.27%)	35.69%	(9.41%)	5.24%
Net Assets, End of Year (thousands) .....	\$10,130,286	\$9,760,139	\$13,469,705	\$12,870,255	\$17,426,097
Ratio of Expenses to Average Net Assets .....	0.14%	0.15%	0.14%	0.14%	0.13%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.15%	0.15%	0.14%	0.14%	0.15%
Ratio of Net Investment Income to Average Net Assets .....	4.33%	4.79%	3.26%	3.25%	2.95%
Portfolio Turnover Rate .....	12%	14%	14%	20%	14%

See page 1-2 for the Definitions of Abbreviations and Footnotes.

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 “1940 Act”). The Fund meets the definition as an investment company and follows the accounting and reporting guidance under Financial Accounting Standards Board (“FASB”) Accounting Standards Codification (“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 (“GAAP”). Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with GAAP requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities, the 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 uses 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, and 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 at the mean between the most recent quoted bid and ask 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 Rule 2a-5 under the 1940 Act pursuant to procedures approved 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 or Level 3 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 at which 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 pricing of the Fund's 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 calculated closing prices of the foreign investments on their primary foreign securities markets or exchanges. For these purposes, Dimensional Fund Advisors LP 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 uses 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 Fund'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 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 methodology or inputs used for valuing securities are not necessarily an indication of the risk associated with investing in those securities.

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 ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Fund enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. 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 foreign exchange rate fluctuations 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 of 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 to participate 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: the U.S. Large Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Large Company 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, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses. As of October 31, 2023, 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 \$278 (in thousands).

The Trustees may receive their distributions of proceeds by 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. The 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).

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. Non-cash dividend income received in the form of securities in-lieu of cash, if any, are recorded at the fair value of securities received. 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 received distributions 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. Additionally, 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 tax on short-term and long-term capital gains for investments in India. Such taxes are accrued on a daily basis and due upon sale of individual securities.

**C. Investment Advisor:**

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

For the year ended October 31, 2023, the Fund’s investment management fee was accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

Dimensional Emerging Markets Value Fund.....	0.10%
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**Earned Income Credit:**

Additionally, the Fund has entered into arrangements 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, 2023, expenses reduced were the following (amount in thousands):

	<b>Fees Paid Indirectly</b>
Dimensional Emerging Markets Value Fund.....	\$542

**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, 2023, the total related amounts paid by the Fund to the CCO were \$5 (in thousands) and are included in Other Expenses on the Statement of Operations.

#### D. Deferred Compensation:

As of October 31, 2023, 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 (amount in thousands):

Dimensional Emerging Markets Value Fund..... \$278

#### E. Purchases and Sales of Securities:

For the year ended October 31, 2023, the Fund's transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
Dimensional Emerging Markets Value Fund.....	\$1,237,990	\$2,035,042

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

For the year ended October 31, 2023, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

The amounts presented below may differ from the respective amounts presented in the corresponding Summary Schedule of Portfolio Holdings, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	<u>Balance at October 31, 2022</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2023</u>	<u>Shares as of October 31, 2023</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
<b>Dimensional Emerging Markets Value Fund</b>									
The DFA Short Term Investment Fund	\$204,252	\$1,013,812	\$1,094,481	\$36	\$81	\$123,700	10,694	\$7,767	—
<b>Total</b>	<u>\$204,252</u>	<u>\$1,013,812</u>	<u>\$1,094,481</u>	<u>\$36</u>	<u>\$81</u>	<u>\$123,700</u>	<u>10,694</u>	<u>\$7,767</u>	<u>—</u>

#### F. 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.

As of October 31, 2023, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
Dimensional Emerging Markets Value Fund.....	\$9,639,112	\$2,377,239	\$(1,845,410)	\$531,829

The difference between GAAP-basis and tax basis unrealized gains (losses) can occur as a result of wash sales and net mark-to-market gains (losses) on regulated futures contracts, net mark-to-market gains (losses) on foreign currency contracts, and differences in tax treatment of passive foreign investment company investments or other investments.

ASC 740 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.

**G. 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 foreign or U.S. equity securities and indices, to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Fund. Upon entering into a futures contract, the Fund deposits cash or pledges U.S. government securities to a broker in an amount 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 Statement 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 entrance 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 Fund could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts.

Securities have been segregated as collateral for open futures contracts.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2023 was as follows (amount in thousands):

	<u>Futures*</u>
Dimensional Emerging Markets Value Fund.....	\$75,695

\* Average Notional Value of futures contracts.

The following is a summary of the Fund's derivative instrument holdings categorized by primary risk exposure as of October 31, 2023 (amounts in thousands):

	<u>Liability Derivatives Value</u>	
	<u>Total Value</u>	
	<u>at</u>	<u>Equity</u>
	<u>October 31, 2023</u>	<u>Contracts</u> <sup>*,(1)</sup>
Dimensional Emerging Markets Value Fund.....	\$(3,542)	\$(3,542)

(1) Presented on Statement of Assets and Liabilities as Payables: Futures Margin Variation.

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

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 for the year ended October 31, 2023 (amounts in thousands):

	<u>Realized Gain (Loss) on</u>	
	<u>Derivatives</u>	
	<u>Total</u>	<u>Equity</u>
		<u>Contracts</u> <sup>(1)</sup>
Dimensional Emerging Markets Value Fund.....	\$6,571	\$6,571

	<u>Change in Unrealized Appreciation</u>	
	<u>(Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity</u>
		<u>Contracts</u> <sup>(2)</sup>
Dimensional Emerging Markets Value Fund.....	\$(1,409)	\$(1,409)

(1) Presented on Statement of Operations as Net Realized Gain (Loss) on: Futures.

(2) Presented on Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

#### H. 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 April 5, 2023, with its domestic custodian bank. A line of credit with similar terms was in effect through April 5, 2023. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$250 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 April 3, 2024.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective December 28, 2022. A line of credit with similar terms was in effect through December 28, 2022. Each portfolio is permitted to borrow, subject to its investment limitations, up to the lower of one-quarter of such portfolio's net assets or \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on December 27, 2023.



For the year ended October 31, 2023, borrowings by the Fund under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2023</u>
Dimensional Emerging Markets Value Fund.....	4.65%	\$6,303	11	\$9	\$14,112	—

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023, that the Fund's available line of credit was used.

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.

For the year ended October 31, 2023, activity by the Fund under the interfund lending program was as follows (amounts in thousands, except percentages and days):

	<u>Borrower or Lender</u>	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense/Income</u>	<u>Maximum Amount Borrowed/Loaned During the Period</u>	<u>Outstanding Borrowings as of 10/31/2023</u>
Dimensional Emerging Markets Value Fund.....	Borrower	4.59%	\$51,943	5	\$33	\$66,546	—

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2023 that the Fund utilized the interfund lending program.

#### I. Affiliated Trades:

Cross trades for the year ended October 31, 2023, if any, were executed by the Fund pursuant to procedures adopted by the Board of Trustees of the Fund to ensure compliance with Rule 17a-7 under 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 a common investment advisor (or affiliated investment advisors), common Trustees and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Fund complied with the Rule 17a-7 Procedures adopted by the Board of Trustees of the Fund.

For the year ended October 31, 2023, cross trades by the Fund under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
Dimensional Emerging Markets Value Fund.....	\$8,796	\$2,505	\$(492)

## J. Securities Lending:

As of October 31, 2023, the Fund had securities on loan to brokers/dealers, for which the Fund received cash collateral. The Fund also received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amount in thousands):

	<u>Non-Cash Collateral Market Value</u>
Dimensional Emerging Markets Value Fund.....	\$367,466

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, cash collateral being maintained by the borrower is insufficient to cover the value of loaned securities, and 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 policies, 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. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. 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 or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, 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 for taxation 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, 2023 (amounts in thousands):

	<u>Remaining Contractual Maturity of the Agreements</u>				<u>Total</u>
	<u>Overnight and Continuous</u>	<u>&lt;30 days</u>	<u>Between 30 &amp; 90 days</u>	<u>&gt;90 days</u>	
<b>Securities Lending Transactions</b>					
Dimensional Emerging Markets Value Fund					
Common Stocks.....	\$123,708	—	—	—	\$123,708

**K. Indemnities; Contractual Obligations:**

Under the Fund's organizational documents, its Officers and Trustees 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. Recently Issued Accounting Standards and Regulations:**

In March 2020, the Financial Accounting Standards Board ("FASB") issued Accounting Standards Update ("ASU") No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs were effective for certain reference rate-related contract modifications that occurred during the period March 12, 2020 through December 31, 2022. Management has reviewed the requirements and determined the adoption of these ASUs will not have a material impact on the Fund's financial statements.

In October 2022, the SEC adopted rule and form amendments requiring open-end management investment companies, including mutual funds and exchange-traded funds, to transmit concise and visually engaging semi-annual and annual reports that highlight key information, including fund expenses, performance, and holdings to shareholders. Other information, including financial statements, will no longer appear in the Fund's shareholder reports but will be available online, delivered free of charge upon request, and filed on a semi-annual basis on Form N-CSR. The rule and form amendments have a compliance date of July 24, 2024. Accordingly, the rule and form amendments will not impact the Fund until the 2024 annual shareholder reports, and will have no effect on the Fund's accounting policies or financial statements.

**M. Other:**

The Fund is subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although management currently believes that resolving claims against the Fund, individually or in aggregate, will not have a material adverse impact on the Fund's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

**N. Subsequent Event Evaluations:**

Management has evaluated the impact of all subsequent events on the Fund through the date on which 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

### ***Opinion on the Financial Statements***

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of Dimensional Emerging Markets Value Fund (the “Fund”) as of October 31, 2023, the related statement of operations for the year ended October 31, 2023, the statement of changes in net assets for each of the two years in the period ended October 31, 2023, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2023 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of the Fund as of October 31, 2023, 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 ended October 31, 2023 and the financial highlights for each of the five years in the period ended October 31, 2023 in conformity with accounting principles generally accepted in the United States of America.

### ***Basis for Opinion***

These financial statements are the responsibility of the Fund’s management. Our responsibility is to express an opinion on the Fund’s financial statements based on our audits. We are a public accounting firm registered with the Public Company Accounting Oversight Board (United States) (PCAOB) and are required to be independent with respect to the Fund in accordance with the U.S. federal securities laws and the applicable rules and regulations of the Securities and Exchange Commission and the PCAOB.

We conducted our audits of these financial statements in accordance with the standards of the PCAOB. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement, whether due to error or fraud.

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2023 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP  
Philadelphia, Pennsylvania  
December 21, 2023

We have served as the auditor of one or more investment companies in Dimensional Fund Advisors L.P. investment company group since 1981.

## 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”), Dimensional ETF Trust (“ETF Trust”), and Dimensional Emerging Markets Value Fund (“DEM”) (each, a “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 four standing committees, an Audit Committee, a Nominating and Governance Committee (the “Nominating Committee”), a Mutual Funds-ETF Relations committee and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of Reena Aggarwal, George M. Constantinides, Francis A. Longstaff, Abbie J. Smith and Ingrid M. Werner. 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 acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were three Audit Committee meetings held during the fiscal year ended October 31, 2023.

Each Board’s Nominating Committee is composed of Reena Aggarwal, George M. Constantinides, Douglas W. Diamond, Francis A. Longstaff, and Heather E. Tookes. 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 disinterested Board members and to the full Board. The Nominating Committee works closely with the other disinterested Trustees to evaluate a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. The Nominating Committee also periodically reviews the Board governance practices, policies, procedures, and operations; reviews the membership of each committee of the Board; reviews and makes recommendations regarding the Independent Trustees’ compensation; oversees the annual self-assessment of the Board and each committee; considers and recommends to the Board, the selection of “independent legal counsel” (as that term is defined in the 1940 Act); and monitors and considers corporate governance issues that may arise from time to time. There were two Nominating Committee meetings held during the fiscal year ended October 31, 2023.

Each Board’s Strategy Committee is composed of Gerard K. O’Reilly, Douglas W. Diamond, Darrell Duffie, and Heather E. Tookes. 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 (i) reviews the design of possible new series of the Fund, (ii) reviews performance of existing portfolios of the Funds and discusses and recommends possible enhancements to the portfolios’ investment strategies, (iii) reviews proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) considers issues relating to investment services for each portfolio of the Fund. There were two Strategy Committee meetings held during the fiscal year ended October 31, 2023.

The Mutual Funds-ETF Relations Committee is comprised of George M. Constantinides, Darrell Duffie, and Ingrid M. Werner. At the request of the Board, the Mutual Funds-ETF Relations Committee (i) reviews any newly-proposed expenses to be borne by the ETFs in the Dimensional ETF Trust (“Dimensional ETFs”), portfolios in the DFA mutual fund complex (“Fund Complex”) or changes to the existing expense allocations among the Dimensional ETFs, portfolios in the Fund Complex, and the Advisor, (ii) considers any conflicts of interest that may arise in the operations of the Dimensional ETFs and the portfolios in the Fund Complex, (iii) reviews and considers relevant information relating to the operations of the Dimensional ETFs, and (iv) considers asset flows and performance differences between the similarly managed mutual funds and ETFs of the Funds. There were two Mutual Funds-ETF Relations Committee meetings held during the fiscal year ended October 31, 2023.

Certain biographical information for each disinterested Trustee/Director and 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, TX 78746. Prospectuses are also available at <http://us.dimensionalfund.com>.

## Disinterested Directors/Trustees

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
<p>Reena Aggarwal c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746</p> <p>1957</p>	<p>Director/ Trustee</p>	<p>Since 2021</p>	<p>Robert E. McDonough Professor of Finance (since 2003) and Professor of Finance (since 2000), McDonough School of Business, Georgetown University and Director, Georgetown Center for Financial Markets and Policy (since 2010). Formerly, Vice Provost of Faculty, Georgetown University (2016-2020).</p>	<p>157 portfolios in 5 investment companies</p>	<p>Director, Cohen &amp; Steers (asset management firm) (since 2017) and Director, Nuveen Churchill Direct Lending (private business development company) (since 2019). Formerly, Director, New York Life Investment Management IndexIQ (2008-2021) (22 funds); formerly, Director, REAN Cloud (technology) (2015-2018); formerly, Director, FBR &amp; Co. (investment banking) (2011-2017); and formerly, Director, Brightwood Capital Advisors, L.P. (private equity) (2013-2020).</p>
<p>George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637</p> <p>1947</p>	<p>Director/ Trustee</p>	<p>DFAIDG – Since 1983; DIG &amp; DEM – Since 1993; DFAITC – Since 1992; ETF Trust – Since 2020</p>	<p>Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).</p>	<p>157 portfolios in 5 investment companies</p>	<p>None</p>
<p>Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746</p> <p>1953</p>	<p>Director/ Trustee</p>	<p>DFAIDG, DIG, DEM &amp; DFAITC – Since 2017; ETF Trust – Since 2020</p>	<p>Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1979). Formerly, Visiting Scholar, Federal Reserve Bank of Richmond (1990-2019).</p>	<p>157 portfolios in 5 investment companies</p>	<p>None</p>
<p>Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746</p> <p>1954</p>	<p>Director/ Trustee</p>	<p>DFAIDG, DIG, DEM &amp; DFAITC – Since 2019; ETF Trust – Since 2020</p>	<p>Adams Distinguished Professor of Management and Professor of Finance, Stanford University (since 1984) and Director, TNB Inc. (bank) (since 2020).</p>	<p>157 portfolios in 5 investment companies</p>	<p>Formerly, Director, Moody's Corporation (financial information and information technology) (2008-2018).</p>

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
Francis A. Longstaff c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1956	Director/ Trustee	Since 2021	Allstate Professor of Insurance and Finance, UCLA, Anderson School of Management (since 1992); Consultant, NERA Economic Consulting (since 2018); Consultant, Charles River Associates (economic consulting firm) (since 2013); Consultant, Simplex Holdings, Inc. (technology firm) (since 1998); and Expert Witness, Analysis Group (economic consulting firm) (since 2012).	157 portfolios in 5 investment companies	None
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1953	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2000; ETF Trust – Since 2020	Boris and Irene Stern Distinguished Service Professor of Accounting and James S. Ely, III Faculty Fellow, University of Chicago Booth School of Business (since 1980).	157 portfolios in 5 investment companies	Director, (since 2000) and formerly, Audit Committee Chair (2019-2022) and Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee and Audit Committee member (since 2022), UBS Funds (3 investment companies within the fund complex) (12 portfolios) (since 2009).
Heather E. Tookes Yale School of Management 165 Whitney Avenue New Haven, CT 06511  1974	Director/ Trustee	Since 2021	Deputy Dean for Faculty (since 2022) and Professor of Finance (since 2004), Yale School of Management.	157 portfolios in 5 investment companies	Director, Payoneer Inc. (digital payments) (since 2021); Director, Ariel Investments LLC (investment adviser) (since 2017); Director, Charles River Associates (economic consulting firm) (since 2022); and Director, Community Foundation of Greater New Haven (community foundation and grant-making) (since 2022). Formerly, Director, KCG Holdings (trading company) (January 2017-July 2017).



Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1961	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust – Since 2020	Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since 2018). Member, Scientific Board, Leibniz Institute for Financial Research (institute supporting academic research in finance) (since 2020). Chair, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Fellow, Center for Analytical Finance (academic research) (since 2015). Formerly, President, Western Finance Association (global association of academic researchers and practitioners in finance) (2018-2019); formerly, Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (2016-2021); formerly, Director, American Finance Association (global association of academic researchers and practitioners in finance) (2019-2022); formerly, Associate Editor, Journal of Finance (2016-2022).	157 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

## Interested Directors/Trustees

The following interested Directors/Trustees are described as such because each is deemed to be an “interested person,” as that term is defined under the 1940 Act, due to his position with the Advisor.

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
David P. Butler c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One, Austin, TX 78746  1964	Director/ Trustee  Co-Chief Executive Officer	Director/ Trustee since 2021  Co-Chief Executive Officer since 2017 (DFAIDG, DIG, DEM & DFAITC); 2020 (ETF Trust)	Co-Chief Executive Officer of Dimensional Emerging Markets Value Fund (“DEM”), DFA Investment Dimensions Group Inc. (“DFAIDG”), Dimensional Investment Group Inc. (“DIG”), The DFA Investment Trust Company (“DFAITC”), Dimensional Holdings Inc., Dimensional Fund Advisors LP, Dimensional Investment LLC, and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the “DFA Entities”) (since 2017) and Dimensional ETF Trust (since 2020), DFA Canada LLC (since 2018), Dimensional Holdings LLC (since 2017), and the Trust (since 2020); Chief Executive Officer of Dimensional Fund Advisors Canada ULC (since 2018), Director (since 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors Canada ULC, Dimensional Japan Ltd., Dimensional Advisors Ltd., and DFA Australia Limited; Director and Co-Chief Executive Officer (since 2017) of Dimensional Cayman Commodity Fund I Ltd.; Head of Global Financial Advisor Services for Dimensional Investment LLC (since 2017). Formerly, Director (2017-2021) of Dimensional Fund Advisors Ltd.	157 portfolios in 5 investment companies	None
Gerard K. O’Reilly c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One, Austin, TX 78746  1976	Chairman and Director/ Trustee  Co-Chief Executive Officer and Chief Investment Officer	Chairman and Director/ Trustee since 2021  Co-Chief Executive Officer and Chief Investment Officer since 2017 (DFAIDG, DIG, DEM & DFAITC); 2020 (ETF Trust)	Co-Chief Executive Officer and Chief Investment Officer of the DFA Entities (since 2017) and Dimensional ETF Trust (since 2020); Co-Chief Executive Officer of DFA Canada LLC (since 2018); Chief Investment Officer of Dimensional Fund Advisors Canada ULC (since 2017); Director and Chief Investment Officer (since 2017) and Vice President (since 2014) of DFA Australia Limited; Chief Investment Officer (since 2018) and Vice President (since 2016) of Dimensional Japan Ltd.; Co-Chief Executive Officer and Chief Investment Officer of Dimensional Holdings, LLC (since 2017); Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of Dimensional Cayman Commodity Fund I Ltd.; Director of Dimensional Funds plc (since 2014), Dimensional Fund II plc (since 2014), Dimensional Holdings Inc. (since 2017), Dimensional Advisors Ltd. (since 2017), and Dimensional Ireland Limited (since 2018). Formerly, Director of Dimensional Fund Advisors Ltd. (2018-2021).	157 portfolios in 5 investment companies	None

<sup>1</sup> Each Director/Trustee holds office for an indefinite term until his or her successor is elected and qualified.

<sup>2</sup> Each Director/Trustee is a director or trustee of each of the five registered investment companies within the DFA Fund Complex, which include: DFAIDG; DIG; DEM; DFAITC and Dimensional ETF Trust. Each disinterested Director/Trustee also serves on the Independent Review Committee of the Dimensional Funds, mutual funds registered in the provinces of Canada and managed by the Advisor’s affiliate, Dimensional Fund Advisors Canada ULC.

## 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 <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2001)</li> <li>• DFA Australia Limited (since 2002)</li> <li>• Dimensional Fund Advisors Ltd. (since 2002)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Hong Kong Limited (since 2012)</li> <li>• Dimensional ETF Trust (since 2020)</li> </ul> Director, Vice President and Assistant Secretary (since 2003) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul>
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since 2019	Vice President and Assistant Secretary of <ul style="list-style-type: none"> <li>• DFAIDG, DIG, DFAITC and DEM (since 2019)</li> <li>• Dimensional ETF Trust (since 2020)</li> </ul> Vice President (since January 2018) of <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul>
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President of <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2017)</li> <li>• Dimensional ETF Trust (since 2020)</li> </ul> Director and Vice President (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd.</li> </ul> Chairman (since 2018) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> President and Director (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Vice President (since 2008) and Director (since 2016) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> </ul> Director (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• Dimensional Hong Kong Limited</li> </ul> Vice President of <ul style="list-style-type: none"> <li>• Dimensional Advisors Ltd. (since 2016)</li> <li>• Dimensional Hong Kong Limited (since 2016)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2019)</li> </ul> Formerly, Director (2016 – 2021) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Ltd.</li> </ul> Formerly, Vice President (2004 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Formerly, Vice President (2010 – 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Vice President (2016 – 2019) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<p>Formerly, Interim Chief Executive Officer (2019 – 2020) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul> <p>Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul>
Lisa M. Dallmer 1972	Chief Operating Officer	Since June 2021	<p>Chief Operating Officer (since June 2021) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> <p>Executive Vice President (since January 2020) of</p> <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul> <p>Chief Operating Officer (since December 2019) of</p> <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul> <p>Vice President (since 2020) of</p> <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Canada ULC</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• Dimensional Ireland Limited</li> <li>• Dimensional Japan Ltd.</li> </ul> <p>Formerly, Vice President, Chief Financial Officer, and Treasurer (June 2020 – June 2021) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> <p>Formerly, Senior Vice President, Business Operations (March 2019 – October 2019) at</p> <ul style="list-style-type: none"> <li>• Delphix Inc.</li> </ul> <p>Formerly, Chief Operating Officer Global Technology &amp; Operations, Managing Director (2014 – 2018) of</p> <ul style="list-style-type: none"> <li>• BlackRock Inc.</li> </ul>
Bernard J. Grzelak 1971	Vice President	Since June 2021	<p>Vice President (since June 2021) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> <p>Vice President, Chief Financial Officer and Treasurer (since September 2020) of</p> <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Canada ULC</li> <li>• DFA Securities LLC</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Hong Kong Limited</li> <li>• Dimensional Investment LLC</li> </ul> <p>Vice President (since March 2021) of</p> <ul style="list-style-type: none"> <li>• Dimensional Ireland Limited</li> </ul> <p>Formerly, Partner (2008 – 2020), Chief Operating Officer, Global Funds and Risk (2018 – 2020), Chief Operations Officer (2016 – 2018), and Director of Fund Administration (2003 – 2016) of</p> <ul style="list-style-type: none"> <li>• Lord Abnett &amp; Co. LLC</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			Formerly, Chief Financial Officer (2017 - 2020) and Treasurer (2003 – 2017) of <ul style="list-style-type: none"> <li>Lord Abbett Family of Funds</li> </ul>
Eric Hall 1978	Vice President and Assistant Treasurer	Since June 2021	Vice President and Assistant Treasurer (since June 2021) of <ul style="list-style-type: none"> <li>the DFA Fund Complex</li> </ul> Formerly, Data Integrity Team Lead (December 2019 – April 2021) of <ul style="list-style-type: none"> <li>Clearwater Analytics</li> </ul> Formerly, Assistant Vice President and Assistant Treasurer (March 2015 – November 2019) at <ul style="list-style-type: none"> <li>INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)</li> </ul>
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President (since 2004) of <ul style="list-style-type: none"> <li>all the DFA Entities</li> </ul> Vice President (since 2020) of <ul style="list-style-type: none"> <li>Dimensional ETF Trust</li> </ul> Vice President and Assistant Secretary (since 2010) of <ul style="list-style-type: none"> <li>Dimensional Cayman Commodity Fund I Ltd.</li> </ul> Formerly, Assistant Secretary (2017 – 2019) of <ul style="list-style-type: none"> <li>all the DFA Entities</li> </ul>
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	Vice President of <ul style="list-style-type: none"> <li>all the DFA Entities (since 2015)</li> <li>Dimensional Fund Advisors Ltd. (since 2015)</li> <li>Dimensional ETF Trust (since 2020)</li> <li>DFA Australia Limited (since 2020)</li> <li>Dimensional Fund Advisors Canada ULC (since 2020)</li> <li>Dimensional Ireland Limited (since 2020)</li> </ul> Assistant Treasurer of <ul style="list-style-type: none"> <li>DFAIDG, DIG, DFAITC and DEM (since 2017)</li> <li>the Trust (since 2020)</li> </ul>
Kenneth M. Manell 1972	Vice President	Since 2010	Vice President of <ul style="list-style-type: none"> <li>all the DFA Entities (since 2010)</li> <li>Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>Dimensional ETF Trust (since 2020)</li> </ul>
Jan Miller 1963	Vice President, Chief Financial Officer, and Treasurer	Since June 2021	Vice President (since January 2023) of <ul style="list-style-type: none"> <li>Dimensional Holdings Inc.</li> <li>Dimensional Fund Advisors LP</li> <li>Dimensional Investments LLC</li> <li>DFA Securities LLC</li> </ul> Vice President (since April 2022) of <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Canada ULC</li> </ul> Vice President, Chief Financial Officer, and Treasurer (since June 2021) of <ul style="list-style-type: none"> <li>the DFA Fund Complex</li> </ul> Formerly, Director (May 2019 – January 2021) at <ul style="list-style-type: none"> <li>INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)</li> </ul> Formerly, Vice President and Assistant Treasurer (September 2012 – May 2019) at <ul style="list-style-type: none"> <li>OppenheimerFunds, Inc.</li> </ul>
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	President of <ul style="list-style-type: none"> <li>DFAIDG, DIG, DFAITC and DEM (since 2017)</li> <li>Dimensional ETF Trust (since 2020)</li> </ul> General Counsel of <ul style="list-style-type: none"> <li>all the DFA Entities (since 2001)</li> <li>Dimensional Fund Advisors LP (since 2006)</li> <li>Dimensional Holdings Inc. (since 2006)</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Investment LLC (since 2009)</li> <li>• DFA Canada LLC (since 2009)</li> <li>• Dimensional ETF Trust (since 2020)</li> </ul> <p>Executive Vice President (since 2017) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• DFA Securities LLC</li> <li>• Dimensional Investment LLC</li> </ul> <p>Secretary of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP (since 2006)</li> <li>• Dimensional Holdings Inc. (since 2006)</li> <li>• DFA Securities LLC (since 2006)</li> <li>• Dimensional Investment LLC (since 2009)</li> </ul> <p>Vice President (since 1997) and Secretary (since 2002) of</p> <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Ltd.</li> </ul> <p>Vice President and Secretary of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC (since 2003)</li> <li>• DFA Canada LLC (since 2009)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Japan Ltd. (since 2012)</li> <li>• Dimensional Advisors Ltd (since 2014)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> </ul> <p>Vice President and Assistant Secretary (since 2012) of</p> <ul style="list-style-type: none"> <li>• Dimensional Hong Kong Limited</li> </ul> <p>Director of</p> <ul style="list-style-type: none"> <li>• Dimensional Australia Limited (since 2007)</li> <li>• Dimensional Funds plc (since 2002)</li> <li>• Dimensional Funds II plc (since 2006)</li> <li>• Director of Dimensional Japan Ltd. (since 2012)</li> <li>• Dimensional Advisors Ltd. (since 2012)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Hong Kong Limited (since 2012)</li> <li>• Dimensional Ireland Limited (since 2018)</li> </ul> <p>Formerly, Vice President and Secretary (2010 – 2014) of</p> <ul style="list-style-type: none"> <li>• Dimensional SmartNest (US) LLC</li> </ul> <p>Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of</p> <ul style="list-style-type: none"> <li>• DFAIDG, DIG, DFAITC and DEM</li> </ul> <p>Formerly, Vice President of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP (1997 – 2017)</li> <li>• Dimensional Holdings Inc. (2006 – 2017)</li> <li>• DFA Securities LLC (1997 – 2017)</li> <li>• Dimensional Investment LLC (2009 – 2017)</li> </ul> <p>Formerly, Director (2002 – 2021) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Ltd.</li> </ul>
Selwyn J. Notelovitz 1961	Vice President	Since September 2021	<p>Vice President (since September 2021) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> <p>Vice President (since December 2012) and Chief Compliance Officer (since July 2020) of</p> <ul style="list-style-type: none"> <li>• DFA Securities LLC</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Investment LLC</li> </ul> Chief Compliance Officer (since July 2020) of: <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Deputy Chief Compliance Officer (2013 – 2020) of: <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• DFA Securities LLC</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> Formerly, Vice President (2013 – 2020) of: <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Formerly, Director (2019 – 2021) of: <ul style="list-style-type: none"> <li>• Dimensional Ireland Limited</li> </ul>
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	Vice President and Secretary of <ul style="list-style-type: none"> <li>• DFAIDG, DIG, DFAITC and DEM (since 2010 and 2017, respectively)</li> <li>• Dimensional ETF Trust (since 2020)</li> </ul> Vice President (since 2010) and Assistant Secretary (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> Vice President of <ul style="list-style-type: none"> <li>• DFA Securities LLC (since 2010)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Fund Advisors Canada ULC (since 2016)</li> </ul> Assistant Secretary (since 2016) of <ul style="list-style-type: none"> <li>• DFA Securities LLC</li> </ul>
Randy C. Olson 1980	Chief Compliance Officer	Since 2020	Chief Compliance Officer (since 2020) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Vice President (since 2016) of <ul style="list-style-type: none"> <li>• DFA Securities LLC</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> Formerly, Vice President – Senior Compliance Officer of <ul style="list-style-type: none"> <li>• Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017)</li> </ul> Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan of <ul style="list-style-type: none"> <li>• Dimensional Investment Advisors LP (April 2017 – January 2020)</li> </ul>
James J. Taylor 1983	Vice President and Assistant Treasurer	Since 2020	Vice President and Assistant Treasurer (since 2020) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Vice President of <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc. (since 2016)</li> <li>• Dimensional Fund Advisors LP (since 2016)</li> <li>• Dimensional Investment LLC (since 2016)</li> <li>• DFA Securities LLC (since 2016)</li> <li>• Dimensional Fund Advisors Canada ULC (since 2020)</li> </ul>

<sup>1</sup> 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 [www.dimensional.com](http://www.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 [www.dimensional.com/who-we-are/investment-stewardship](http://www.dimensional.com/who-we-are/investment-stewardship) and reflects the twelve-month period beginning July 1st and ending June 30th.





**TAX NOTICE TO SHAREHOLDERS**  
**(Unaudited)**

The following information is solely for informational purposes. Each Portfolio is designating the U.S. federal income tax character of the following items with respect to distributions paid or expected to be paid to shareholders related to the fiscal year ended October 31, 2023. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each classification below and including “Section 163(j) interest dividends” as defined in Treasury Regulation §1.163(j)-1(b)(35) and “Section 199A dividends” as defined in Treasury Regulation §1.199A-3(d), it is the intent of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

For U.S. federal income tax purposes, shareholders generally must report distributions received from a Portfolio on a calendar-year basis, which therefore may include distributions with respect to portions of two fiscal years of the Portfolio. Annual statements needed by shareholders concerning the tax status of distributions received for the calendar year 2023 (e.g., IRS Form 1099-DIV) will be provided in early 2023. Shareholders should refer to these statements in preparing their calendar year 2023 tax returns. Please consult your tax advisor for the proper treatment of this information. Unless otherwise noted, the amounts in the table are expressed as a percentage of the distributions paid with respect to the fiscal year ended October 31, 2023.

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Tax-Exempt Capital	Interest	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction)				Qualified Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
							Qualified Dividends Received (1)	Income (2)	Government Interest (3)	Foreign Tax Credit (4)						
Large Cap International Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	6%	94%	—	—	—
International Core Equity Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	7%	94%	—	—	—
Global Small Company Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	6%	58%	2%	—	—
International Small Company Portfolio...	72%	—	28%	—	—	100%	—	—	—	—	—	7%	91%	2%	—	—
Japanese Small Company Portfolio...	24%	—	76%	—	—	100%	—	—	—	—	—	6%	58%	—	—	—
Asia Pacific Small Company Portfolio...	42%	—	58%	—	—	100%	—	—	—	—	—	1%	87%	—	—	—
United Kingdom Small Company Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	1%	95%	—	—	—
Continental Small Company Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	12%	100%	—	—	—
DFA International Real Estate Securities Portfolio...	—	—	—	—	—	—	—	—	—	—	—	8%	100%	—	—	—
DFA Global Real Estate Securities Portfolio...	26%	—	74%	—	—	100%	—	—	—	—	—	—	—	—	—	—
DFA International Small Cap Value Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	8%	91%	—	—	—
International Vector Equity Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	7%	92%	—	—	—
International High Relative Profitability Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	7%	100%	—	—	—
World ex U.S. Value Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	7%	91%	—	—	—
World ex U.S. Core Equity Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	7%	91%	—	—	—
World ex U.S. Targeted Value Portfolio...	100%	—	—	—	—	100%	—	—	—	—	—	12%	100%	—	—	—
World Core Equity Portfolio...	59%	—	41%	—	—	100%	—	—	—	—	—	5%	67%	2%	—	—
Selectively Hedged Global Equity Portfolio...	63%	—	37%	—	—	100%	—	—	—	—	—	5%	62%	1%	—	—

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Tax-Exempt Capital	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction) (1)		U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
						Qualified Dividend Income (2)	Qualified Dividend Income (2)					
Emerging Markets Portfolio.....	92%	—	8%	—	100%	—	48%	—	10%	86%	—	—
Emerging Markets Small Cap Portfolio.....	55%	—	45%	—	100%	—	31%	—	11%	71%	—	—
Emerging Markets Value Portfolio..	100%	—	—	—	100%	—	56%	—	9%	83%	—	—
Emerging Markets Core Equity Portfolio.....	100%	—	—	—	100%	—	43%	—	8%	85%	—	—
Emerging Markets Targeted Value Portfolio.....	57%	—	43%	—	100%	—	34%	—	8%	64%	—	—
Emerging Markets ex China Core Equity Portfolio.....	100%	—	—	—	100%	—	52%	—	7%	88%	—	—

(1) Qualified Dividends represents the amount that qualifies for the corporate dividends-received deduction under Section 243 of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(2) Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(11) of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(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 estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023. Generally, interest from direct U.S. Government obligations is exempt from state income tax. Please consult your tax advisor for the availability of a state tax exemption based on your individual circumstances.

(4) Foreign Tax Credit represents the amount of dividends that qualify for the foreign tax credit pass through under Section 853 of the Internal Revenue Code and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).

(5) Foreign Source Income represents the amount of dividends derived from foreign sources and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).

(6) Qualified Net Interest Income represents the amount of interest income available as interest-related dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(1) of the Internal Revenue Code. The information is reflected as a percentage estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

(7) Qualified Short-Term Capital Gain represents the amount available as short-term capital gain dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(2) of the Internal Revenue Code. The information is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

Dimensional Investment Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Tax-Exempt Capital	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction) (1)		U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
						Qualified Dividend Income (2)	Qualified Dividend Income (2)					
DFA International Value Portfolio...	100%	—	—	—	100%	—	82%	—	6%	93%	—	—

(1) Qualified Dividends represents the amount that qualifies for the corporate dividends-received deduction under Section 243 of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.

See accompanying Notes to Financial Statements.

- (2) Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(11) of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.
- (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 estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023. Generally, interest from direct U.S. Government obligations is exempt from state income tax. Please consult your tax advisor for the availability of a state tax exemption based on your individual circumstances.
- (4) Foreign Tax Credit represents the amount of dividends that qualify for the foreign tax credit pass through under Section 853 of the Internal Revenue Code and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).
- (5) Foreign Source Income represents the amount of dividends derived from foreign sources and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).
- (6) Qualified Net Interest Income represents the amount of interest income available as interest-related dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(1) of the Internal Revenue Code. The information is reflected as a percentage estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.
- (7) Qualified Short-Term Capital Gain represents the amount available as short-term capital gain dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(2) of the Internal Revenue Code. The information is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2023.









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