

# Annual Report

**Year Ended: October 31, 2018**

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DFA INVESTMENT DIMENSIONS GROUP INC.

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**VA U.S. Targeted Value Portfolio**

**VA U.S. Large Value Portfolio**

**VA International Value Portfolio**

**VA International Small Portfolio**

**VA Short-Term Fixed Portfolio**

**VA Global Bond Portfolio**

**VIT Inflation-Protected Securities Portfolio**

**DFA VA Global Moderate Allocation Portfolio**

**VA Equity Allocation Portfolio**





December 2018

Dear Fellow Shareholder,

Since our founding in 1981, we have put clients at the center of everything we do.

Our investment approach and philosophy are grounded in rigorous academic research and robust implementation to help you target higher expected returns in an ever-evolving marketplace. And our 38-year track record of outperforming indices and competitors is a testament to our approach.

Our mission is to improve people's lives.

We recognize and appreciate the trust and responsibility you've placed in us to manage your assets and we take that responsibility seriously. Our company strives to act with integrity and provide excellent investment solutions for clients.

On behalf of the more than 1,300 employees at Dimensional working in 13 cities across nine countries, we appreciate the opportunity to serve you.

Sincerely,

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

**David Butler**

Co-Chief Executive Officer

A handwritten signature in cursive script that reads 'Gerard O'Reilly'.

**Gerard O'Reilly**

Co-Chief Executive Officer and  
Chief Investment Officer

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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**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.

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**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES**

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

Investment Abbreviations

P.L.C.	Public Limited Company
ADR	American Depositary Receipt
SA	Special Assessment
USD	United States Dollar
CAD	Canadian Dollars
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
SEK	Swedish Krona
AUD	Australian Dollars

Investment Footnotes

†	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.
#	Total or Partial Securities on Loan.
*	Non-Income Producing Securities.
»	Securities that have generally been fair value factored. See Note B to Financial Statements.
@	Security purchased with cash proceeds from Securities on Loan.
§	Affiliated Fund.
Ω	Rule 144A or Section 4(2) security that is restricted as to resale to institutional investors. The Fund’s Advisor deemed this security to be liquid based upon procedures approved by the Board of Trustees.
(r)	The adjustable rate shown is effective as of October 31, 2018
^	Denominated in USD, unless otherwise noted.
±	Face Amount of security is not adjusted for inflation.

**Financial Highlights**

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

CONTINUED

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

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



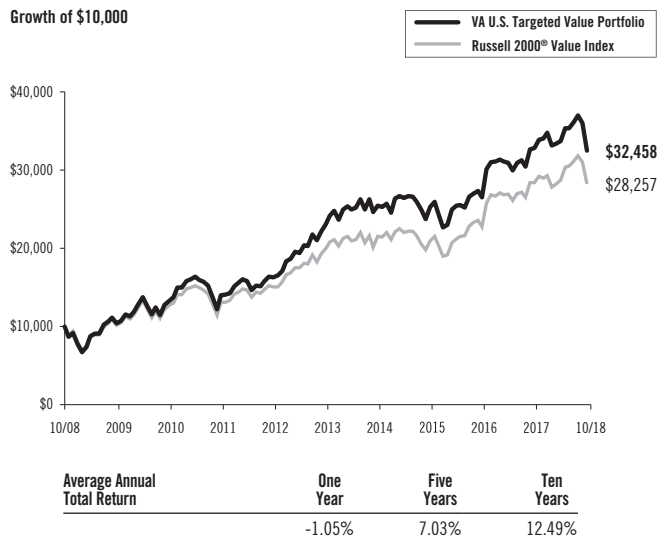
## DFA INVESTMENT DIMENSIONS GROUP INC.

### PERFORMANCE CHARTS (Unaudited)

#### VA U.S. Targeted Value Portfolio vs. Russell 2000® Value Index

October 31, 2008-October 31, 2018

Growth of \$10,000



Past performance is not predictive of future performance.

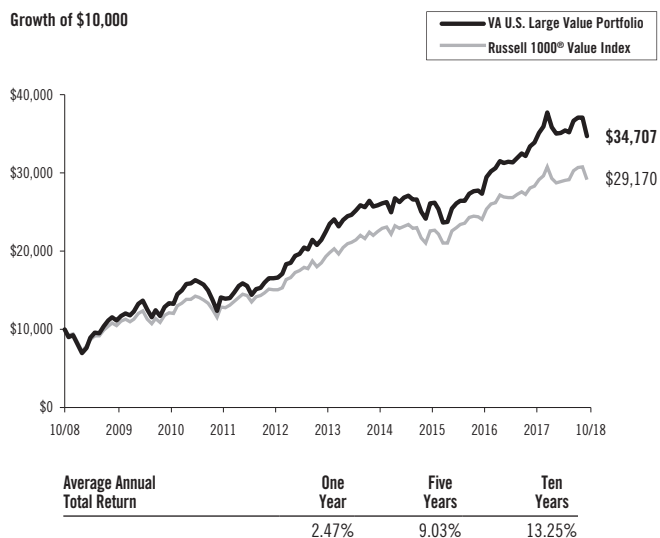
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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#### VA U.S. Large Value Portfolio vs. Russell 1000® Value Index

October 31, 2008-October 31, 2018

Growth of \$10,000



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.

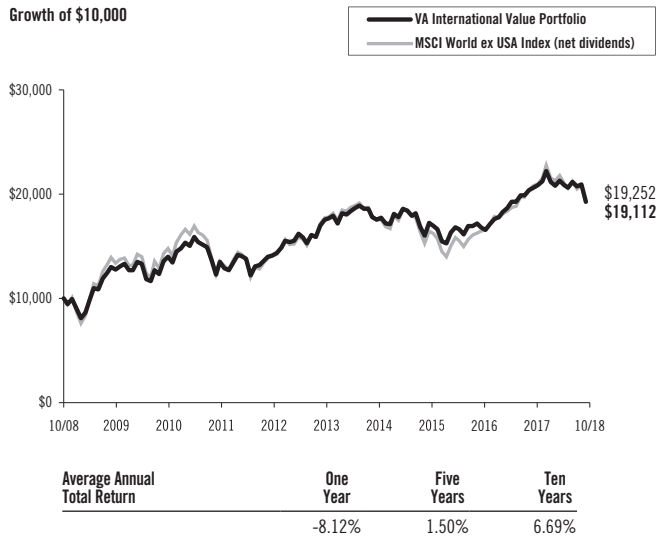
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## DFA INVESTMENT DIMENSIONS GROUP INC.

### PERFORMANCE CHARTS (Unaudited)

#### VA International Value Portfolio vs. MSCI World ex USA Index (net dividends)

October 31, 2008-October 31, 2018



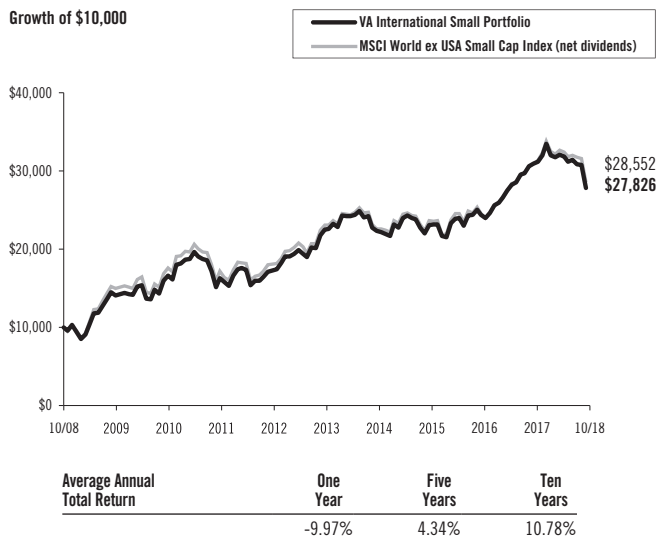
Past performance is not predictive of future performance.

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

October 31, 2008-October 31, 2018



Past performance is not predictive of future performance.

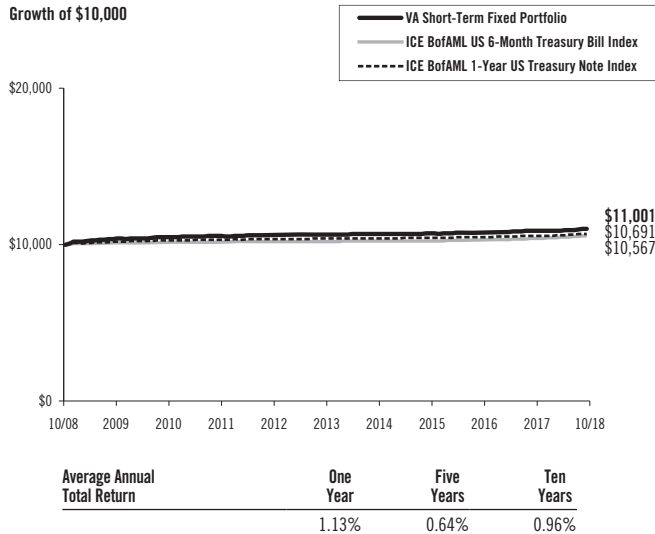
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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## DFA INVESTMENT DIMENSIONS GROUP INC.

### PERFORMANCE CHARTS (Unaudited)

#### VA Short-Term Fixed Portfolio vs. ICE BofAML US 6-Month Treasury Bill Index, ICE BofAML 1-Year US Treasury Note Index October 31, 2008-October 31, 2018

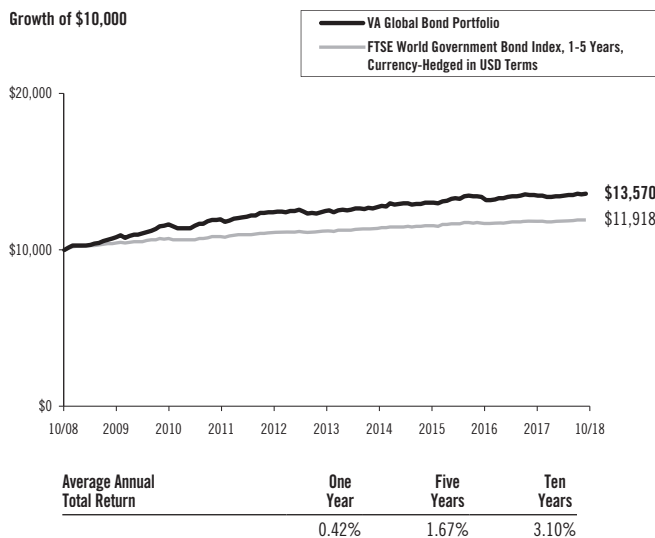


Past performance is not predictive of future performance.

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

ICE BofAML index data copyright 2018 ICE Data Indices, LLC.

#### VA Global Bond Portfolio vs. FTSE World Government Bond Index, 1-5 Years, Currency-Hedged in USD Terms October 31, 2008-October 31, 2018



Past performance is not predictive of future performance.

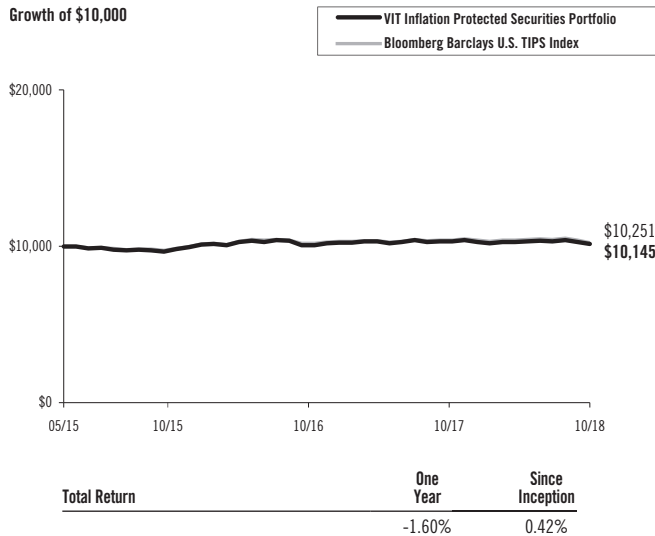
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

FTSE fixed income indices © 2018 FTSE Fixed Income LLC. All rights reserved.

# DFA INVESTMENT DIMENSIONS GROUP INC.

## PERFORMANCE CHARTS (Unaudited)

### VIT Inflation Protected Securities Portfolio vs. Bloomberg Barclays U.S. TIPS Index May 29, 2015-October 31, 2018

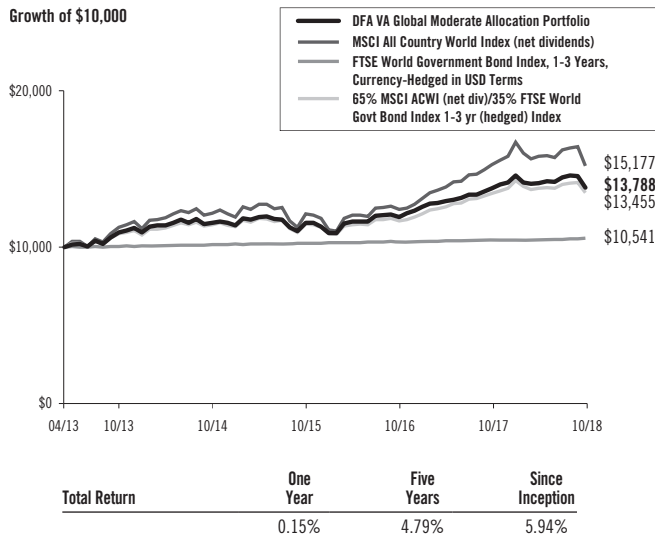


Past performance is not predictive of future performance.

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

Bloomberg Barclays data provided by Bloomberg Finance L.P.

### DFA VA Global Moderate Allocation Portfolio vs. MSCI All Country World Index (net dividends), FTSE World Government Bond Index, 1-3 Years, Currency-Hedged in USD Terms, 65% MSCI ACWI (net div)/35% FTSE World Govt Bond Index 1-3 yr (hedged) Index April 8, 2013-October 31, 2018



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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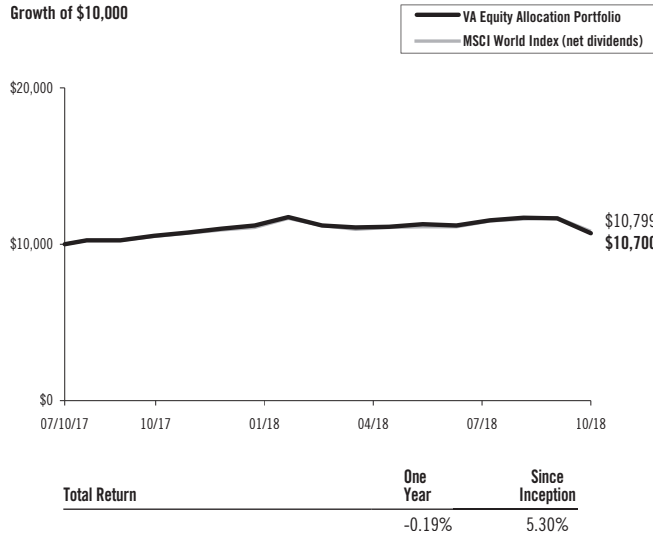
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**VA Equity Allocation Portfolio vs.  
MSCI World Index (net dividends)**

July 10, 2017-October 31, 2018

Growth of \$10,000



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

### U.S. Equity Market Review

12 Months Ended October 31, 2018

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 6.6%. Small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks as measured by Russell indices.

#### Total Return for 12 Months Ended October 31, 2018

Russell 3000® Index .....	6.60%
Russell Microcap® Index (micro-cap stocks) .....	1.42%
Russell 2000® Index (small-cap stocks) .....	1.85%
Russell Midcap® Index (mid-cap stocks) .....	2.79%
Russell 1000® Index (large-cap stocks) .....	6.98%
Dow Jones U.S. Select REIT Index <sup>SM</sup> .....	3.04%

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

#### Total Return for 12 Months Ended October 31, 2018

Russell 2000® Value Index (small-cap value stocks) .....	-0.59%
Russell 2000® Growth Index (small-cap growth stocks) .....	4.13%
Russell 1000® Value Index (large-cap value stocks) .....	3.03%
Russell 1000® Growth Index (large-cap growth stocks) .....	10.71%

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

### VA U.S. Targeted Value Portfolio

The VA U.S. Targeted Value Portfolio invests in a broadly diversified group of U.S. small- and mid-cap value stocks. Value is measured primarily by book-to-market ratio. The VA U.S. Targeted Value Portfolio also may consider profitability in the Portfolio's construction. In assessing profitability, Dimensional may consider such factors as earnings or profits from operations relative to book value or assets. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2018, the Portfolio held approximately 1,300 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2018, total returns were -1.05% for the Portfolio and -0.59% for the Russell 2000® Value Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market, rather than the behavior of a limited number of stocks. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark.

### VA U.S. Large Value Portfolio

The VA U.S. Large Value Portfolio is designed to capture the returns of U.S. large company low relative price (value) stocks. Value is measured primarily by book-to-market ratio. In assessing profitability, Dimensional may consider such factors as earnings or profits from operations relative to book value or assets. The investment strategy is process driven, emphasizing broad diversification, and weights stocks in proportion to their market capitalization. The strategy overweights certain stocks, including smaller companies, lower relative price (value) stocks, and higher-profitability stocks within the large-cap value segment of the U.S. market. As of October 31, 2018, the Portfolio held approximately 320 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2018, total returns were 2.47% for the Portfolio and 3.03% for the Russell 1000® Value Index, the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in the U.S. equity market rather than by the behavior of a limited number of stocks. The Portfolio's greater exposure to smaller large-cap stocks detracted from performance relative to the benchmark, as these stocks underperformed their larger counterparts for the period. With low relative price (value) stocks generally underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks also detracted from relative performance. Conversely, the Portfolio's emphasis on stocks with higher profitability had a positive impact on relative performance, as higher-profitability stocks generally outperformed lower-profitability stocks. At the sector level, the Portfolio's general exclusions of real estate investment trusts (REITs) and certain utilities also benefited relative performance, as REITs and utilities generally underperformed in the U.S.

## International Equity Market Review

**12 Months Ended October 31, 2018**

Performance of non-U.S. developed markets was negative for the period. As measured by the MSCI World ex USA indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed both large-cap and small-cap stocks. Value stocks underperformed growth stocks as measured by the MSCI World ex USA indices.

### 12 Months Ended October 31, 2018

	<u>Return in U.S. Dollars</u>
MSCI World ex USA Index .....	-6.76%
MSCI World ex USA Mid Cap Index .....	-8.02%
MSCI World ex USA Small Cap Index .....	-7.75%
MSCI World ex USA Value Index.....	-7.54%
MSCI World ex USA Growth Index .....	-6.01%

For the 12 Months Ended October 31, 2018, the U.S. dollar appreciated against currencies of most other developed markets. Overall, currency movements had a negative impact on the U.S. dollar-denominated returns of developed markets.

### 12 Months Ended October 31, 2018

<b>Ten Largest Foreign Developed Markets by Market Cap</b>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
Japan.....	-4.22%	-3.56%
United Kingdom .....	-0.91%	-4.65%
France .....	-4.30%	-6.92%
Canada .....	-4.08%	-5.84%
Germany.....	-12.26%	-14.66%
Switzerland.....	0.19%	-0.72%
Australia.....	2.96%	-4.83%
Hong Kong .....	-8.47%	-8.88%
Netherlands .....	-7.68%	-9.99%
Spain .....	-13.55%	-15.92%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2018, all rights reserved.

Emerging markets had negative performance for the period, underperforming both the U.S. and non-U.S. developed markets. As measured by the MSCI emerging markets indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, outperformed both large-cap and small-cap stocks. Value stocks outperformed growth stocks as measured by the MSCI Emerging Markets indices.

### 12 Months Ended October 31, 2018

	<u>Return in U.S. Dollars</u>
MSCI Emerging Markets Index .....	-12.52%
MSCI Emerging Markets Mid Cap Index.....	-11.85%
MSCI Emerging Markets Small Cap Index.....	-17.21%
MSCI Emerging Markets Value Index .....	-8.27%
MSCI Emerging Markets Growth Index.....	-16.70%

For the 12 Months Ended October 31, 2018, the U.S. dollar appreciated against most emerging markets currencies. Overall, currency movements had a negative impact on the U.S. dollar-denominated returns of emerging markets.

### 12 Months Ended October 31, 2018

<b>Ten Largest Emerging Markets by Market Cap</b>	<u>Local Return</u>	<u>Return in U.S. Dollars</u>
China .....	-16.33%	-16.73%
Korea .....	-18.52%	-19.90%
Taiwan .....	-6.62%	-8.98%

India.....	-0.01%	-12.42%
Brazil.....	18.95%	4.76%
South Africa.....	-13.80%	-17.45%
Russia.....	22.79%	10.69%
Mexico.....	-9.54%	-14.55%
Thailand.....	4.01%	4.23%
Malaysia.....	-0.18%	0.99%

Source: Returns are of MSCI standard indices net of foreign withholding taxes on dividends. Copyright MSCI 2018, 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, 2018, these differences generally detracted from the Portfolios' relative performance.

### **VA International Value Portfolio**

The VA International Value Portfolio is designed to capture the returns of developed ex U.S. large company value stocks. Value is measured primarily by price-to-book ratio. In assessing profitability, Dimensional may consider such factors as earnings or profits from operations relative to book value or assets. The investment strategy is process driven, emphasizing broad diversification, and weights stocks in proportion to their market capitalization. The strategy overweights certain stocks, including smaller companies, lower relative price (value) stocks, and higher-profitability stocks within the large-cap value segment of developed ex U.S. markets. As of October 31, 2018, the Portfolio held approximately 490 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2018, total returns were -8.12% for the Portfolio and -6.76% for the MSCI World ex USA Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's focus on value stocks detracted from performance relative to the benchmark. Conversely, the Portfolio's emphasis on higher-profitability stocks within the value segment of the market had a positive impact on relative performance, as these stocks generally outperformed.

### **VA International Small Portfolio**

The VA International Small Portfolio is designed to capture the returns of developed ex U.S. small company stocks. The Portfolio generally excluded stocks with the lowest profitability and highest relative price. Relative price is measured primarily by book-to-market ratio. In assessing profitability, Dimensional may consider such factors as earnings or profits from operations relative to book value or assets. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2018, the Portfolio held approximately 3,480 securities in 22 eligible developed markets. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2018, total returns were -9.97% for the Portfolio and -7.75% for the MSCI World ex USA Small Cap Index (net dividends), the Portfolio's benchmark. As a result of the Portfolio's diversified investment approach, performance was determined principally by broad trends in developed ex U.S. equity markets rather than by the behavior of a limited number of stocks. The Portfolio and its benchmark use different methodologies to determine which small-cap stocks are eligible for purchase or to hold. This methodology variance led to country-by-country differences between the maximum market capitalization of small-cap stocks bought and held by the Portfolio relative to the benchmark, which in turn led to differences in holdings between the Portfolio and the benchmark. These holdings differences detracted from the Portfolio's performance relative to the benchmark. At the sector level, the Portfolio's general exclusion of real estate investment trusts (REITs) also detracted from relative performance, as REITs generally outperformed in developed ex U.S. markets.

### **Fixed Income Market Review**

### **12 Months Ended October 31, 2018**

Bond yields increased in the U.S. during the 12 months ended October 31, 2018. Short-term yields increased more than long-term yields. However, long-term bonds generally underperformed short-term bonds during the period. Bond yields also increased in Japan and Italy, resulting in long-term bonds generally underperforming short-term bonds in these markets. In Germany, the U.K., and Spain, short-term yields generally increased while long-term yields generally



decreased. Thus, long-term bonds generally outperformed short-term bonds in these countries.

In the aggregate, long-term bonds generally underperformed short-term bonds in global developed fixed income markets for the 12-month period ended October 31, 2018. For example, the FTSE World Government Bond Index 1-3 Years (hedged to USD) returned 1.06%, while the FTSE World Government Bond Index 20+ Years (hedged to USD) had a total return of -0.33%. Within the U.S., the Bloomberg Barclays U.S. Treasury Bond Index 1-3 Years had a total return of 0.18% while the Bloomberg Barclays U.S. Treasury Bond Index 20+ Years had a total return of -6.55% during the period.

	October 31, 2017	October 31, 2018	Change
One-Month Treasury Bill (yield) .....	0.99%	2.20%	1.21%
Ten-Year U.S. Treasury Notes (yield) .....	2.38%	3.15%	0.77%

Source: Bloomberg

Some of Dimensional's fixed income strategies are based on a variable maturity strategy that identifies a maturity range with higher expected returns. When the yield curve is flat or inverted, short-term securities are believed to offer higher expected returns. When the yield curve is upwardly sloped, aggregate Portfolio maturities may be lengthened to seek the higher expected returns associated with longer maturities. These higher returns may be achieved by capital appreciation (from holding bonds through an upwardly sloped term structure) as well as by earning higher current yields. During the period under review, many of the Portfolios employing a variable maturity approach continued to maintain a duration near the longer end of their eligible range, reflecting upward-sloping eligible yield curves.

Some of Dimensional's fixed income strategies are based on a variable credit approach that varies exposure to lower credit quality securities. When credit spreads are narrow, higher-quality securities are emphasized. When credit spreads are wide, additional credit exposure may be taken in order to position a Portfolio to seek higher expected returns by capturing high expected credit premiums. While credit spreads generally widened for the 12 months ended October 31, 2018, many of the Portfolios employing a variable credit approach held less than their maximum allowable weight in credit.

#### **VA Short-Term Fixed Portfolio**

The VA Short-Term Fixed Portfolio is designed to achieve a stable real return in excess of the rate of inflation by investing in high-quality fixed income securities with a typical average maturity of one year or less. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The strategy uses current yields and identifies favorable maturity ranges for risk-adjusted expected returns based on potential buy and sell strategies. Maturity targets are shifted based on Dimensional's expectations for term premium. The average maturity of the Portfolio decreased to 336 days as of October 31, 2018, from 350 days as of October 31, 2017.

For the 12 months ended October 31, 2018, total returns were 1.13% for the Portfolio versus 1.68% for the ICE BofAML U.S. 6-Month Treasury Bill Index and 1.25% for The ICE BofAML 1-Year U.S. Treasury Note Index, the Portfolio's benchmarks. The U.S. Treasury yield curve remained upwardly sloped but continued to flatten, reducing expected capital appreciation opportunities during the period. The Portfolio shortened in duration but remained positioned toward the longer end of its eligible average duration range for the period. Interest rates increased across the eligible maturity range, resulting in negative realized term premiums for the period. As a result, the Portfolio's exposure to securities with maturities between one and two years detracted from performance relative to the ICE BofAML U.S. 6-Month Treasury Bill Index. Conversely, the Portfolio's corporate securities and floating-rate notes contributed positively to performance relative to the government benchmarks.

#### **VA Global Bond Portfolio**

The VA Global Bond Portfolio is designed to provide a market rate of return by investing in U.S. and foreign government securities and high-quality corporate and global fixed income instruments with an average maturity of five years or less. The Portfolio hedges substantially all of the currency risk of its non-U.S. dollar-denominated securities. Eligible countries for the Portfolio to invest in include but are not limited to Australia, Canada, Denmark, certain European Economic and Monetary Union ("EMU"), Japan, New Zealand, Norway, Singapore, Sweden, Switzerland, the U.K., and the U.S. The investment strategy shifts maturities and country allocations based on changes in the eligible yield curves. The strategy uses a variable maturity approach and current yields, and identifies favorable maturity ranges for risk-adjusted expected returns based on potential buy and sell strategies for each eligible country. Maturity targets and country allocations are shifted based on Dimensional's expectations for term premiums. The average maturity of the Portfolio decreased to 3.86 years as of October 31, 2018, from 3.98 years as of October 31, 2017.

For the 12 months ended October 31, 2018, total returns were 0.42% for the Portfolio and 0.72% for the FTSE World

Government Bond Index, 1-5 Years, Currency-Hedged in USD terms, the Portfolio's benchmark. During the period, yield curves in the developed markets were generally upwardly sloped, indicating positive expected term premiums. Realized term premiums were positive for many euro-denominated markets, but negative in the U.S. The Portfolio's overweight to euro-denominated securities contributed positively to performance relative to the benchmark. Additionally, the Portfolio's lack of exposure to certain lower-quality government securities in countries such as Italy (which is included in the benchmark) contributed positively to relative performance. Conversely, the Portfolio's overweight to U.S. dollar-denominated securities in the three- to five-year maturity range, and underweight to Japanese yen-denominated securities detracted from relative performance.

### **VIT Inflation-Protected Securities Portfolio**

The VIT Inflation-Protected Securities Portfolio is designed to provide inflation protection and current income by investing generally in inflation-protected securities issued by the U.S. government and its agencies and instrumentalities with maturities of between five and 20 years. The average maturity of the Portfolio decreased to 8.12 years as of October 31, 2018, from 8.28 years as of October 31, 2017.

For the 12 months ended October 31, 2018, total returns were -1.60% for the Portfolio and -1.24% for the Bloomberg Barclays U.S. TIPS Index, the Portfolio's benchmark. The Portfolio's emphasis on the intermediate segment of the real yield curve detracted from performance relative to the benchmark, as the intermediate segment underperformed the combination of the long and short ends of the real yield curve for the period.

### **DFA VA Global Moderate Allocation Portfolio**

The DFA VA Global Moderate Allocation Portfolio seeks long-term capital appreciation and current income by investing in a combination of other mutual funds managed by Dimensional that invest in domestic and international securities, including emerging markets securities, and fixed income securities. Under normal market circumstances, the Portfolio seeks to achieve its investment objective through a moderate allocation to both global equity and global fixed income securities by allocating approximately 50% to 70% of its assets to equity underlying funds and 30% to 50% of its assets to fixed income underlying funds. As of the date of this report, the Portfolio's investments in domestic equity funds included the U.S. Core Equity 1 Portfolio, the U.S. Core Equity 2 Portfolio, VA U.S. Large Value Portfolio, and the DFA Real Estate Securities Portfolio; the Portfolio's investments in international equity funds included the International Core Equity Portfolio, Emerging Markets Core Equity Portfolio, and VA International Value Portfolio (collectively, the "Equity Underlying Funds"); and the Portfolio's investments in fixed income funds included the DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, VA Global Bond Portfolio, and VA Short-Term Fixed Portfolio ("Fixed Income Underlying Funds," and, collectively with the Equity Underlying Funds, the "Equity and Fixed Income Underlying Funds"). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2018, the Equity and Fixed Income Underlying Funds collectively held approximately 13,600 equity securities in 44 eligible developed and emerging markets and approximately 700 fixed income securities in 18 countries, excluding supranationals.

For the 12 months ended October 31, 2018, total returns were 0.15% for the Portfolio and 0.19% for the Portfolio's composite benchmark, a hypothetical composite index composed of 65% MSCI All Country World Index (net dividends), the Portfolio's equity benchmark, and 35% FTSE World Government Bond Index 1-3 Years (hedged to USD), the Portfolio's fixed income benchmark. As a result of the Equity and Fixed Income Underlying Funds' diversified investment approach, performance was determined principally by broad trends in global equity and fixed income markets rather than by the behavior of a limited group of securities. The Portfolio's equity component outperformed the relevant component of the composite benchmark, while the fixed income component underperformed. Overall, the Portfolio performed in line with the composite benchmark.

At the regional level, the Equity Underlying Funds' greater allocation to the U.S. contributed positively to performance relative to the equity benchmark, as the U.S. outperformed both developed ex U.S. and emerging markets.

During the period ended October 31, 2018, interest rates generally increased, resulting in negative realized term premiums. Credit spreads generally widened, resulting in negative realized credit premiums. The Fixed Income Underlying Funds' exposure to longer-term and credit securities detracted from performance relative to the fixed income benchmark.

### **VA Equity Allocation Portfolio**

The VA Equity Allocation Portfolio seeks long-term capital appreciation by investing in a combination of other mutual funds managed by Dimensional that invest in domestic and international equity securities, including emerging markets securities. As of the date of this report, the Portfolio's investments in the domestic equity funds included the U.S. Core Equity 1 Portfolio, the U.S. Large Company Portfolio, the VA U.S. Large Value Portfolio, the VA U.S. Targeted Value

Portfolio, and the DFA Real Estate Securities Portfolio; and the Portfolio's investments in the international equity funds included the International Core Equity Portfolio, the VA International Small Portfolio, the VA International Value Portfolio, and the Emerging Markets Core Equity Portfolio (collectively, the "Underlying Funds"). The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2018, the Underlying Funds collectively held approximately 13,600 equity securities in 44 eligible developed and emerging markets.

For the 12 months ended October 31, 2018, total returns were -0.19% for the Portfolio and 1.16% for the MSCI World Index (net dividends), the Portfolio's benchmark. As a result of the Underlying Funds' diversified investment approach, performance was determined principally by broad trends in global equity markets rather than by the behavior of a limited group of stocks. The Underlying Funds' inclusion of emerging markets (a region not included in the benchmark) had a negative impact on performance relative to the benchmark, as emerging markets underperformed developed markets. With small-caps underperforming large-caps globally for the period, the Underlying Funds' inclusion of and emphasis on small-cap stocks detracted from performance relative to the benchmark (which is composed primarily of large- and mid-cap stocks). With low relative price (value) stocks generally underperforming high relative price (growth) stocks in developed markets, the Underlying Funds' greater emphasis on value stocks also had a negative impact on relative performance.

**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, 2018****EXPENSE TABLES**

	<b>Beginning Account Value 05/01/18</b>	<b>Ending Account Value 10/31/18</b>	<b>Annualized Expense Ratio(1)</b>	<b>Expenses Paid During Period(1)</b>
<b>VA U.S. Targeted Value Portfolio</b>				
Actual Fund Return.....	\$1,000.00	\$ 961.50	0.37%	\$1.83
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.34	0.37%	\$1.89
<b>VA U.S. Large Value Portfolio</b>				
Actual Fund Return.....	\$1,000.00	\$ 988.60	0.27%	\$1.35
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.84	0.27%	\$1.38

## DISCLOSURE OF FUND EXPENSES

### CONTINUED

	<u>Beginning Account Value 05/01/18</u>	<u>Ending Account Value 10/31/18</u>	<u>Annualized Expense Ratio(1)</u>	<u>Expenses Paid During Period(1)</u>
<b><u>VA International Value Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 876.40	0.42%	\$1.99
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.09	0.42%	\$2.14
<b><u>VA International Small Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 867.40	0.53%	\$2.49
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.53	0.53%	\$2.70
<b><u>VA Short-Term Fixed Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,009.80	0.27%	\$1.37
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.84	0.27%	\$1.38
<b><u>VA Global Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,012.30	0.23%	\$1.17
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>VIT Inflation-Protected Securities Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 988.80	0.12%	\$0.60
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<b><u>DFA VA Global Moderate Allocation Portfolio(2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 979.60	0.40%	\$2.00
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.19	0.40%	\$2.04
<b><u>VA Equity Allocation Portfolio(2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 964.40	0.40%	\$1.98
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.19	0.40%	\$2.04

- (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).

## DFA INVESTMENT DIMENSIONS GROUP INC.

### DISCLOSURE OF PORTFOLIO HOLDINGS

(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters on Form N-Q. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. The Form N-Q filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-Q with the SEC on September 28, 2018. 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.

### FUND OF FUNDS

	<u>Affiliated Investment Companies</u>
DFA VA Global Moderate Allocation Portfolio.....	100.0%
VA Equity Allocation Portfolio.....	100.0%

### DOMESTIC AND INTERNATIONAL EQUITY PORTFOLIOS

<b>VA U.S. Targeted Value Portfolio</b>		<b>VA U.S. Large Value Portfolio</b>		<b>VA International Value Portfolio</b>	
Communication Services.....	3.1%	Communication Services.....	8.8%	Communication Services.....	4.3%
Consumer Discretionary.....	12.4%	Consumer Discretionary.....	6.9%	Consumer Discretionary.....	14.1%
Consumer Staples.....	4.0%	Consumer Staples.....	5.1%	Consumer Staples.....	3.6%
Energy.....	9.3%	Energy.....	14.6%	Energy.....	14.8%
Financials.....	28.2%	Financials.....	23.6%	Financials.....	29.6%
Health Care.....	5.7%	Health Care.....	16.1%	Health Care.....	4.2%
Industrials.....	20.0%	Industrials.....	9.2%	Industrials.....	9.3%
Information Technology.....	10.4%	Information Technology.....	10.9%	Information Technology.....	2.5%
Materials.....	6.0%	Materials.....	4.3%	Materials.....	13.1%
Real Estate.....	0.7%	Real Estate.....	0.2%	Real Estate.....	2.7%
Utilities.....	0.2%	Utilities.....	0.3%	Utilities.....	1.8%
	100.0%		100.0%		100.0%

## DISCLOSURE OF PORTFOLIO HOLDINGS

### CONTINUED

#### VA International Small Portfolio

Communication Services. ....	5.3%
Consumer Discretionary. ....	14.4%
Consumer Staples. ....	6.4%
Energy. ....	5.4%
Financials. ....	11.8%
Health Care. ....	5.5%
Industrials. ....	24.0%
Information Technology. ....	9.0%
Materials. ....	10.6%
Real Estate. ....	4.9%
Utilities. ....	2.7%
	<u>100.0%</u>

### FIXED INCOME PORTFOLIOS

#### VA Short-Term Fixed Portfolio

Corporate. ....	13.9%
Government. ....	10.7%
Foreign Corporate. ....	29.3%
Foreign Government. ....	32.5%
Supranational. ....	13.6%
	<u>100.0%</u>

#### VA Global Bond Portfolio

Corporate. ....	14.8%
Foreign Corporate. ....	33.1%
Foreign Government. ....	46.5%
Supranational. ....	5.6%
	<u>100.0%</u>

#### VIT Inflation-Protected Securities Portfolio

Government. ....	<u>100.0%</u>
	100.0%



**VA U.S. TARGETED VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**  
**October 31, 2018**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (92.5%)			
COMMUNICATION SERVICES — (2.9%)			
Other Securities.....		\$10,377,682	3.1%
CONSUMER DISCRETIONARY — (11.5%)			
#* AutoNation, Inc.....	25,761	1,042,805	0.3%
Goodyear Tire & Rubber Co. (The).....	58,001	1,221,501	0.4%
PulteGroup, Inc.....	39,787	977,567	0.3%
Toll Brothers, Inc.....	43,252	1,455,862	0.5%
Other Securities.....		36,283,327	10.9%
TOTAL CONSUMER DISCRETIONARY.....		40,981,062	12.4%
CONSUMER STAPLES — (3.7%)			
Bunge, Ltd.....	19,726	1,219,067	0.4%
# Coty, Inc., Class A.....	99,092	1,045,421	0.3%
#* Post Holdings, Inc.....	13,291	1,175,190	0.4%
Other Securities.....		9,887,874	2.9%
TOTAL CONSUMER STAPLES.....		13,327,552	4.0%
ENERGY — (8.6%)			
#* Antero Resources Corp.....	90,357	1,435,773	0.4%
* CNX Resources Corp.....	61,383	960,644	0.3%
Helmerich & Payne, Inc.....	16,901	1,052,763	0.3%
Murphy Oil Corp.....	44,623	1,421,689	0.4%
PBF Energy, Inc., Class A.....	30,503	1,276,551	0.4%
Other Securities.....		24,457,808	7.5%
TOTAL ENERGY.....		30,605,228	9.3%
FINANCIALS — (26.1%)			
Associated Banc-Corp.....	50,499	1,170,567	0.4%
Assurant, Inc.....	16,139	1,568,872	0.5%
Assured Guaranty, Ltd.....	30,658	1,225,707	0.4%
CIT Group, Inc.....	25,363	1,201,699	0.4%
# Janus Henderson Group P.L.C.....	46,500	1,142,505	0.3%
Kemper Corp.....	15,001	1,127,925	0.3%
# New York Community Bancorp, Inc.....	113,503	1,087,359	0.3%
Old Republic International Corp.....	59,758	1,317,664	0.4%
PacWest Bancorp.....	30,208	1,227,049	0.4%
People's United Financial, Inc.....	87,799	1,374,932	0.4%
Popular, Inc.....	24,047	1,250,684	0.4%
# Prosperity Bancshares, Inc.....	15,628	1,016,289	0.3%
Santander Consumer USA Holdings, Inc.....	63,053	1,182,244	0.4%
Umpqua Holdings Corp.....	54,549	1,047,341	0.3%
Unum Group.....	33,275	1,206,551	0.4%
Voya Financial, Inc.....	25,150	1,100,564	0.3%
Other Securities.....		73,749,528	22.2%
TOTAL FINANCIALS.....		92,997,480	28.1%
HEALTH CARE — (5.2%)			
#* Acadia Healthcare Co., Inc.....	25,804	1,070,866	0.3%
* Allscripts Healthcare Solutions, Inc.....	83,946	999,797	0.3%



# VA U.S. TARGETED VALUE PORTFOLIO

## CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Other Securities.....		\$ 16,638,792	5.1%
TOTAL HEALTH CARE.....		18,709,455	5.7%
INDUSTRIALS — (18.5%)			
* AECOM.....	66,299	1,931,953	0.6%
Air Lease Corp.....	49,283	1,877,682	0.6%
# Alaska Air Group, Inc.....	21,503	1,320,714	0.4%
AMERCO.....	4,785	1,562,207	0.5%
* Genesee & Wyoming, Inc., Class A.....	15,696	1,243,594	0.4%
Jacobs Engineering Group, Inc.....	16,852	1,265,417	0.4%
* JetBlue Airways Corp.....	84,042	1,406,023	0.4%
* Kirby Corp.....	14,913	1,072,841	0.3%
* Quanta Services, Inc.....	38,352	1,196,582	0.4%
Trinity Industries, Inc.....	46,408	1,324,948	0.4%
Other Securities.....		51,807,005	15.5%
TOTAL INDUSTRIALS.....		66,008,966	19.9%
INFORMATION TECHNOLOGY — (9.7%)			
* ARRIS International P.L.C.....	39,772	989,130	0.3%
* Arrow Electronics, Inc.....	33,966	2,299,838	0.7%
Avnet, Inc.....	46,812	1,875,757	0.6%
Jabil, Inc.....	41,431	1,024,589	0.3%
* LiveRamp Holdings, Inc.....	26,374	1,204,764	0.4%
Xerox Corp.....	36,334	1,012,629	0.3%
Other Securities.....		26,008,310	7.8%
TOTAL INFORMATION TECHNOLOGY.....		34,415,017	10.4%
MATERIALS — (5.6%)			
* Alcoa Corp.....	29,596	1,035,564	0.3%
Ashland Global Holdings, Inc.....	13,288	983,046	0.3%
Huntsman Corp.....	52,125	1,140,495	0.4%
Reliance Steel & Aluminum Co.....	21,094	1,664,738	0.5%
Other Securities.....		15,069,645	4.5%
TOTAL MATERIALS.....		19,893,488	6.0%
REAL ESTATE — (0.6%)			
Other Securities.....		2,169,244	0.7%
UTILITIES — (0.1%)			
Other Security.....		479,258	0.1%
TOTAL COMMON STOCKS.....		329,964,432	99.7%
RIGHTS/WARRANTS — (0.0%)			
Other Securities.....		6,965	0.0%
TOTAL INVESTMENT SECURITIES.....		329,971,397	
TEMPORARY CASH INVESTMENTS — (0.1%)			
State Street Institutional U.S. Government Money Market Fund, 2.090%.....	249,520	249,520	0.1%

# VA U.S. TARGETED VALUE PORTFOLIO

## CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (7.4%)			
@\$ DFA Short Term Investment Fund.....	2,299,168	\$ 26,601,372	8.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$340,381,713).....		<u>\$356,822,289</u>	<u>107.8%</u>

Summary of the Portfolio's investments as of October 31, 2018, 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.....	\$ 10,377,682	—	—	\$ 10,377,682
Consumer Discretionary.....	40,981,062	—	—	40,981,062
Consumer Staples.....	13,327,552	—	—	13,327,552
Energy.....	30,605,228	—	—	30,605,228
Financials.....	92,993,969	\$ 3,511	—	92,997,480
Health Care.....	18,709,455	—	—	18,709,455
Industrials.....	66,008,966	—	—	66,008,966
Information Technology.....	34,415,017	—	—	34,415,017
Materials.....	19,893,488	—	—	19,893,488
Real Estate.....	2,169,244	—	—	2,169,244
Utilities.....	479,258	—	—	479,258
Rights/Warrants				
Consumer Discretionary.....	—	1,182	—	1,182
Information Technology.....	5,783	—	—	5,783
Temporary Cash Investments.....	249,520	—	—	249,520
Securities Lending Collateral.....	—	26,601,372	—	26,601,372
TOTAL.....	<u>\$330,216,224</u>	<u>\$26,606,065</u>	<u>—</u>	<u>\$356,822,289</u>

See accompanying Notes to Financial Statements.

**VA U.S. LARGE VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**  
**October 31, 2018**

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.6%)			
COMMUNICATION SERVICES — (8.6%)			
AT&T, Inc.....	553,930	\$ 16,994,572	3.6%
* Charter Communications, Inc., Class A.....	13,352	4,277,580	0.9%
Comcast Corp., Class A.....	328,410	12,525,557	2.7%
Other Securities.....		<u>7,392,963</u>	<u>1.5%</u>
TOTAL COMMUNICATION SERVICES.....		<u>41,190,672</u>	<u>8.7%</u>
CONSUMER DISCRETIONARY — (6.8%)			
Ford Motor Co.....	255,773	2,442,632	0.5%
General Motors Co.....	92,225	3,374,513	0.7%
Other Securities.....		<u>26,543,508</u>	<u>5.7%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>32,360,653</u>	<u>6.9%</u>
CONSUMER STAPLES — (5.0%)			
Mondelez International, Inc., Class A.....	63,318	2,658,090	0.6%
Walgreens Boots Alliance, Inc.....	52,067	4,153,384	0.9%
Walmart, Inc.....	76,563	7,677,738	1.6%
Other Securities.....		<u>9,303,036</u>	<u>2.0%</u>
TOTAL CONSUMER STAPLES.....		<u>23,792,248</u>	<u>5.1%</u>
ENERGY — (14.4%)			
Chevron Corp.....	96,429	10,766,298	2.3%
ConocoPhillips.....	74,985	5,241,452	1.1%
Exxon Mobil Corp.....	224,741	17,907,363	3.8%
Kinder Morgan, Inc.....	128,290	2,183,496	0.5%
Marathon Petroleum Corp.....	64,842	4,568,119	1.0%
Occidental Petroleum Corp.....	52,103	3,494,548	0.7%
Valero Energy Corp.....	32,870	2,994,128	0.6%
Other Securities.....		<u>21,420,355</u>	<u>4.6%</u>
TOTAL ENERGY.....		<u>68,575,759</u>	<u>14.6%</u>
FINANCIALS — (23.3%)			
Bank of America Corp.....	410,962	11,301,482	2.4%
Bank of New York Mellon Corp. (The).....	62,976	2,980,654	0.6%
* Berkshire Hathaway, Inc., Class B.....	47,177	9,684,495	2.1%
Capital One Financial Corp.....	34,138	3,048,523	0.6%
Citigroup, Inc.....	126,031	8,249,989	1.7%
Goldman Sachs Group, Inc. (The).....	25,386	5,721,243	1.2%
JPMorgan Chase & Co.....	118,846	12,956,591	2.7%
Morgan Stanley.....	91,268	4,167,297	0.9%
PNC Financial Services Group, Inc. (The).....	21,899	2,813,803	0.6%
Travelers Cos., Inc. (The).....	19,149	2,396,114	0.5%
Wells Fargo & Co.....	296,291	15,771,570	3.3%
Other Securities.....		<u>32,124,131</u>	<u>7.0%</u>
TOTAL FINANCIALS.....		<u>111,215,892</u>	<u>23.6%</u>
HEALTH CARE — (15.9%)			
Abbott Laboratories.....	57,952	3,995,211	0.9%
Aetna, Inc.....	21,525	4,270,560	0.9%
Anthem, Inc.....	19,167	5,281,850	1.1%
* Centene Corp.....	20,648	2,690,847	0.6%

# VA U.S. LARGE VALUE PORTFOLIO

## CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Cigna Corp.....	12,108	\$ 2,588,812	0.6%
CVS Health Corp.....	73,289	5,305,391	1.1%
Danaher Corp.....	32,152	3,195,909	0.7%
* Express Scripts Holding Co.....	37,088	3,596,423	0.8%
Humana, Inc.....	8,529	2,732,777	0.6%
Medtronic P.L.C.....	69,631	6,254,256	1.3%
Pfizer, Inc.....	412,985	17,783,134	3.8%
Thermo Fisher Scientific, Inc.....	16,736	3,910,366	0.8%
Other Securities.....		14,287,303	2.9%
TOTAL HEALTH CARE.....		75,892,839	16.1%
INDUSTRIALS — (9.0%)			
Delta Air Lines, Inc.....	45,864	2,510,137	0.5%
Eaton Corp. P.L.C.....	31,345	2,246,496	0.5%
FedEx Corp.....	16,155	3,559,593	0.8%
Norfolk Southern Corp.....	19,191	3,220,825	0.7%
* United Continental Holdings, Inc.....	30,813	2,634,820	0.6%
Other Securities.....		28,905,017	6.0%
TOTAL INDUSTRIALS.....		43,076,888	9.1%
INFORMATION TECHNOLOGY — (10.8%)			
CA, Inc.....	51,590	2,288,532	0.5%
Cisco Systems, Inc.....	96,314	4,406,365	0.9%
HP, Inc.....	106,724	2,576,317	0.6%
Intel Corp.....	358,421	16,802,776	3.6%
* Micron Technology, Inc.....	86,728	3,271,380	0.7%
Other Securities.....		21,955,579	4.6%
TOTAL INFORMATION TECHNOLOGY.....		51,300,949	10.9%
MATERIALS — (4.3%)			
DowDuPont, Inc.....	50,001	2,696,054	0.6%
Nucor Corp.....	42,059	2,486,528	0.5%
Other Securities.....		15,306,621	3.2%
TOTAL MATERIALS.....		20,489,203	4.3%
REAL ESTATE — (0.2%)			
Other Securities.....		1,044,065	0.2%
UTILITIES — (0.3%)			
Other Securities.....		1,277,753	0.3%
TOTAL COMMON STOCKS.....		470,216,921	99.8%
TEMPORARY CASH INVESTMENTS — (0.2%)			
State Street Institutional U.S. Government Money Market Fund, 2.090%.....	866,943	866,943	0.2%
SECURITIES LENDING COLLATERAL — (1.2%)			
@§ DFA Short Term Investment Fund.....	518,219	5,995,789	1.2%
TOTAL INVESTMENTS—(100.0%) (Cost \$393,548,233).....		\$477,079,653	101.2%

## VA U.S. LARGE VALUE PORTFOLIO

### CONTINUED

Summary of the Portfolio's investments as of October 31, 2018, 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.....	\$ 41,190,672	—	—	\$ 41,190,672
Consumer Discretionary.....	32,360,653	—	—	32,360,653
Consumer Staples.....	23,792,248	—	—	23,792,248
Energy.....	68,575,759	—	—	68,575,759
Financials.....	111,215,892	—	—	111,215,892
Health Care.....	75,892,839	—	—	75,892,839
Industrials.....	43,076,888	—	—	43,076,888
Information Technology.....	51,300,949	—	—	51,300,949
Materials.....	20,489,203	—	—	20,489,203
Real Estate.....	1,044,065	—	—	1,044,065
Utilities.....	1,277,753	—	—	1,277,753
Temporary Cash Investments.....	866,943	—	—	866,943
Securities Lending Collateral.....	—	\$5,995,789	—	5,995,789
TOTAL.....	<u>\$471,083,864</u>	<u>\$5,995,789</u>	<u>—</u>	<u>\$477,079,653</u>

See accompanying Notes to Financial Statements.

**VA INTERNATIONAL VALUE PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**  
**October 31, 2018**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.2%)			
AUSTRALIA — (5.7%)			
# Australia & New Zealand Banking Group, Ltd.....	234,296	\$ 4,312,607	1.5%
Woodside Petroleum, Ltd.....	67,785	1,668,885	0.6%
Other Securities.....		<u>10,087,182</u>	<u>3.7%</u>
TOTAL AUSTRALIA.....		<u>16,068,674</u>	<u>5.8%</u>
AUSTRIA — (0.2%)			
Other Securities.....		<u>444,799</u>	<u>0.2%</u>
BELGIUM — (1.1%)			
Other Securities.....		<u>3,229,174</u>	<u>1.2%</u>
CANADA — (8.6%)			
Bank of Montreal.....	33,738	2,521,578	0.9%
# Bank of Nova Scotia (The).....	41,825	2,244,625	0.8%
Suncor Energy, Inc.....	57,131	1,916,444	0.7%
Suncor Energy, Inc.....	44,260	1,474,301	0.5%
Other Securities.....		<u>16,171,787</u>	<u>5.8%</u>
TOTAL CANADA.....		<u>24,328,735</u>	<u>8.7%</u>
DENMARK — (1.4%)			
Other Securities.....		<u>4,046,779</u>	<u>1.4%</u>
FINLAND — (0.9%)			
Other Securities.....		<u>2,686,145</u>	<u>1.0%</u>
FRANCE — (10.0%)			
AXA SA.....	58,603	1,466,638	0.5%
BNP Paribas SA.....	55,790	2,907,442	1.1%
Carrefour SA.....	64,792	1,256,562	0.5%
Cie de Saint-Gobain.....	37,664	1,418,857	0.5%
Orange SA.....	138,204	2,157,136	0.8%
Peugeot SA.....	69,936	1,662,433	0.6%
Renault SA.....	22,289	1,664,407	0.6%
Total SA.....	148,625	8,720,635	3.1%
Other Securities.....		<u>6,997,462</u>	<u>2.4%</u>
TOTAL FRANCE.....		<u>28,251,572</u>	<u>10.1%</u>
GERMANY — (6.7%)			
Bayerische Motoren Werke AG.....	25,906	2,230,786	0.8%
Daimler AG.....	76,726	4,544,987	1.6%
Deutsche Telekom AG.....	100,300	1,645,088	0.6%
RWE AG.....	69,995	1,361,697	0.5%
Other Securities.....		<u>9,116,529</u>	<u>3.3%</u>
TOTAL GERMANY.....		<u>18,899,087</u>	<u>6.8%</u>
HONG KONG — (2.7%)			
CK Hutchison Holdings, Ltd.....	164,012	1,651,948	0.6%
Other Securities.....		<u>6,163,260</u>	<u>2.2%</u>
TOTAL HONG KONG.....		<u>7,815,208</u>	<u>2.8%</u>

# VA INTERNATIONAL VALUE PORTFOLIO

## CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
IRELAND — (0.4%)			
Other Securities.....		\$ 1,202,950	0.4%
ISRAEL — (0.4%)			
Other Securities.....		1,261,045	0.4%
ITALY — (1.7%)			
Other Securities.....		4,700,092	1.7%
JAPAN — (22.5%)			
Hitachi, Ltd.....	63,000	1,925,922	0.7%
Honda Motor Co., Ltd.....	106,400	3,037,244	1.1%
JXTG Holdings, Inc.....	211,827	1,431,311	0.5%
Mitsubishi Corp.....	53,400	1,502,958	0.5%
Mitsubishi UFJ Financial Group, Inc.....	386,000	2,336,261	0.8%
Mizuho Financial Group, Inc.....	736,200	1,264,323	0.5%
Nissan Motor Co., Ltd.....	134,500	1,223,648	0.4%
Sumitomo Mitsui Financial Group, Inc.....	65,900	2,565,822	0.9%
Toyota Motor Corp.....	99,970	5,856,336	2.1%
Other Securities.....		42,579,544	15.3%
TOTAL JAPAN.....		63,723,369	22.8%
NETHERLANDS — (3.4%)			
ING Groep NV.....	105,622	1,249,613	0.5%
Koninklijke Ahold Delhaize NV.....	109,832	2,514,122	0.9%
Other Securities.....		5,792,483	2.0%
TOTAL NETHERLANDS.....		9,556,218	3.4%
NEW ZEALAND — (0.2%)			
Other Securities.....		616,963	0.2%
NORWAY — (0.9%)			
Other Securities.....		2,604,308	0.9%
PORTUGAL — (0.0%)			
Other Security.....		70,028	0.0%
SINGAPORE — (1.1%)			
Other Securities.....		3,010,285	1.1%
SOUTH AFRICA — (0.0%)			
Other Securities.....		146,939	0.1%
SPAIN — (2.0%)			
Banco Santander SA.....	699,668	3,328,988	1.2%
Repsol SA.....	98,764	1,764,797	0.6%
Other Securities.....		578,638	0.2%
TOTAL SPAIN.....		5,672,423	2.0%
SWEDEN — (2.7%)			
Other Securities.....		7,608,646	2.7%
SWITZERLAND — (7.8%)			
Novartis AG.....	20,736	1,815,899	0.6%
Novartis AG, Sponsored ADR.....	50,733	4,437,108	1.6%

# VA INTERNATIONAL VALUE PORTFOLIO

## CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
SWITZERLAND — (Continued)			
UBS Group AG.....	128,899	\$ 1,801,636	0.6%
Zurich Insurance Group AG.....	9,856	3,060,102	1.1%
Other Securities.....		11,000,320	4.0%
TOTAL SWITZERLAND.....		22,115,065	7.9%
UNITED KINGDOM — (15.4%)			
Anglo American P.L.C.....	116,552	2,487,613	0.9%
Aviva P.L.C.....	329,950	1,803,141	0.7%
BP P.L.C., Sponsored ADR.....	170,413	7,390,807	2.7%
British American Tobacco P.L.C.....	34,576	1,498,879	0.5%
Glencore P.L.C.....	518,300	2,109,304	0.8%
HSBC Holdings P.L.C., Sponsored ADR.....	125,644	5,162,712	1.9%
Lloyds Banking Group P.L.C.....	2,312,521	1,687,536	0.6%
Lloyds Banking Group P.L.C., ADR.....	492,605	1,413,776	0.5%
Royal Dutch Shell P.L.C., Sponsored ADR, Class A.....	67,970	4,295,024	1.5%
# Royal Dutch Shell P.L.C., Sponsored ADR, Class B.....	63,691	4,185,136	1.5%
Vodafone Group P.L.C.....	1,510,347	2,840,266	1.0%
Other Securities.....		8,822,381	3.1%
TOTAL UNITED KINGDOM.....		43,696,575	15.7%
UNITED STATES — (0.4%)			
Other Security.....		1,053,336	0.4%
TOTAL COMMON STOCKS.....		272,808,415	97.7%
PREFERRED STOCKS — (1.2%)			
GERMANY — (1.2%)			
Volkswagen AG.....	14,905	2,504,084	0.9%
Other Securities.....		765,034	0.3%
TOTAL GERMANY.....		3,269,118	1.2%
RIGHTS/WARRANTS — (0.0%)			
Other Security.....		27,182	0.0%
TOTAL INVESTMENT SECURITIES.....		276,104,715	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (2.6%)			
@§ DFA Short Term Investment Fund.....	638,983	7,393,036	2.7%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$296,246,592).....		\$283,497,751	101.6%

Summary of the Portfolio's investments as of October 31, 2018, 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.....	—	\$ 16,068,674	—	\$ 16,068,674
Austria.....	—	444,799	—	444,799



**VA INTERNATIONAL VALUE PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Belgium.....	—	\$ 3,229,174	—	\$ 3,229,174
Canada.....	\$24,328,735	—	—	24,328,735
Denmark.....	—	4,046,779	—	4,046,779
Finland.....	—	2,686,145	—	2,686,145
France.....	—	28,251,572	—	28,251,572
Germany.....	1,104,611	17,794,476	—	18,899,087
Hong Kong.....	—	7,815,208	—	7,815,208
Ireland.....	361,559	841,391	—	1,202,950
Israel.....	85,514	1,175,531	—	1,261,045
Italy.....	107,100	4,592,992	—	4,700,092
Japan.....	—	63,723,369	—	63,723,369
Netherlands.....	990,080	8,566,138	—	9,556,218
New Zealand.....	—	616,963	—	616,963
Norway.....	—	2,604,308	—	2,604,308
Portugal.....	—	70,028	—	70,028
Singapore.....	—	3,010,285	—	3,010,285
South Africa.....	—	146,939	—	146,939
Spain.....	—	5,672,423	—	5,672,423
Sweden.....	16,168	7,592,478	—	7,608,646
Switzerland.....	4,987,423	17,127,642	—	22,115,065
United Kingdom.....	24,764,185	18,932,390	—	43,696,575
United States.....	1,053,336	—	—	1,053,336
Preferred Stocks				
Germany.....	—	3,269,118	—	3,269,118
Rights/Warrants				
Spain.....	—	27,182	—	27,182
Securities Lending Collateral.....	—	7,393,036	—	7,393,036
<b>TOTAL.....</b>	<b>\$57,798,711</b>	<b>\$225,699,040</b>	<b>—</b>	<b>\$283,497,751</b>

See accompanying Notes to Financial Statements.

**VA INTERNATIONAL SMALL PORTFOLIO**  
**SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS**  
**October 31, 2018**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (92.8%)			
AUSTRALIA — (6.2%)			
Other Securities.....		\$14,562,677	6.6%
AUSTRIA — (1.1%)			
Other Securities.....		2,589,142	1.2%
BELGIUM — (1.5%)			
Ackermans & van Haaren NV.....	2,365	372,340	0.2%
Other Securities.....		3,089,820	1.4%
TOTAL BELGIUM.....		3,462,160	1.6%
CANADA — (8.5%)			
Canadian Western Bank.....	15,708	365,361	0.2%
Cott Corp.....	24,191	364,211	0.2%
Other Securities.....		18,966,605	8.6%
TOTAL CANADA.....		19,696,177	9.0%
DENMARK — (2.0%)			
GN Store Nord A.S.....	14,123	599,079	0.3%
ISS A.S.....	13,688	449,530	0.2%
Other Securities.....		3,577,016	1.6%
TOTAL DENMARK.....		4,625,625	2.1%
FINLAND — (2.3%)			
Amer Sports Oyj.....	15,263	567,353	0.3%
Kesko Oyj, Class B.....	7,188	419,798	0.2%
Nokian Renkaat Oyj.....	12,072	383,990	0.2%
Other Securities.....		4,038,618	1.8%
TOTAL FINLAND.....		5,409,759	2.5%
FRANCE — (4.0%)			
Ingenico Group SA.....	5,884	416,440	0.2%
Rexel SA.....	31,259	398,468	0.2%
Rubis SCA.....	9,019	465,327	0.2%
Other Securities.....		7,965,819	3.6%
TOTAL FRANCE.....		9,246,054	4.2%
GERMANY — (5.9%)			
Hugo Boss AG.....	6,060	433,069	0.2%
K+S AG.....	22,114	411,806	0.2%
LEG Immobilien AG.....	5,351	584,913	0.3%
Nemetschek SE.....	2,828	371,762	0.2%
Rheinmetall AG.....	4,148	358,983	0.2%
Other Securities.....		11,524,390	5.1%
TOTAL GERMANY.....		13,684,923	6.2%
HONG KONG — (2.5%)			
Other Securities.....		5,922,422	2.7%

# VA INTERNATIONAL SMALL PORTFOLIO

## CONTINUED

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
IRELAND — (0.3%)			
Other Securities.....		\$ 597,210	0.3%
ISRAEL — (1.0%)			
Other Securities.....		2,309,115	1.0%
ITALY — (3.4%)			
* Saipem SpA.....	67,615	369,769	0.2%
Other Securities.....		7,605,293	3.4%
TOTAL ITALY.....		7,975,062	3.6%
JAPAN — (22.5%)			
Other Securities.....		52,488,124	24.0%
NETHERLANDS — (2.3%)			
Aalberts Industries NV.....	10,112	370,687	0.2%
Other Securities.....		5,030,306	2.3%
TOTAL NETHERLANDS.....		5,400,993	2.5%
NEW ZEALAND — (0.7%)			
Other Securities.....		1,573,677	0.7%
NORWAY — (1.0%)			
Other Securities.....		2,364,184	1.1%
PORTUGAL — (0.4%)			
Other Securities.....		1,026,737	0.5%
SINGAPORE — (0.8%)			
Other Securities.....		1,951,523	0.9%
SPAIN — (2.3%)			
Enagas SA.....	16,778	444,843	0.2%
Other Securities.....		4,802,772	2.2%
TOTAL SPAIN.....		5,247,615	2.4%
SWEDEN — (3.2%)			
Other Securities.....		7,442,280	3.4%
SWITZERLAND — (4.7%)			
# Dufry AG.....	3,195	360,012	0.2%
Georg Fischer AG.....	385	358,183	0.2%
Helvetia Holding AG.....	758	464,294	0.2%
PSP Swiss Property AG.....	4,343	419,043	0.2%
Swiss Prime Site AG.....	4,978	403,932	0.2%
Other Securities.....		8,847,726	4.0%
TOTAL SWITZERLAND.....		10,853,190	5.0%
UNITED KINGDOM — (16.2%)			
Auto Trader Group P.L.C.....	83,825	438,016	0.2%
Beazley P.L.C.....	55,793	374,614	0.2%
Bellway P.L.C.....	15,374	563,882	0.3%
* BTG P.L.C.....	65,461	461,129	0.2%
Close Brothers Group P.L.C.....	22,867	429,492	0.2%

**VA INTERNATIONAL SMALL PORTFOLIO**
**CONTINUED**

	<u>Shares</u>	<u>Value»</u>	<u>Percentage of Net Assets‡</u>
UNITED KINGDOM — (Continued)			
Cranswick P.L.C.....	10,456	\$ 386,031	0.2%
Diploma P.L.C.....	22,578	378,609	0.2%
Electrocomponents P.L.C.....	87,192	690,338	0.3%
Hays P.L.C.....	237,827	498,041	0.2%
Hiscox, Ltd.....	25,898	537,969	0.3%
Howden Joinery Group P.L.C.....	126,825	759,390	0.4%
Jardine Lloyd Thompson Group P.L.C.....	24,129	581,434	0.3%
John Wood Group P.L.C.....	49,047	447,029	0.2%
Man Group P.L.C.....	181,459	360,034	0.2%
Meggitt P.L.C.....	70,649	477,983	0.2%
NEX Group P.L.C.....	28,759	417,077	0.2%
#* Ocado Group P.L.C.....	39,191	427,758	0.2%
Pennon Group P.L.C.....	40,410	384,968	0.2%
Phoenix Group Holdings.....	47,449	364,700	0.2%
RPC Group P.L.C.....	51,871	505,594	0.2%
Spectris P.L.C.....	15,613	427,167	0.2%
Tate & Lyle P.L.C.....	97,546	838,708	0.4%
* Tullow Oil P.L.C.....	256,027	734,558	0.3%
Victrex P.L.C.....	18,028	609,819	0.3%
Other Securities.....		25,592,768	11.4%
TOTAL UNITED KINGDOM.....		37,687,108	17.2%
TOTAL COMMON STOCKS.....		216,115,757	98.7%
PREFERRED STOCKS — (0.2%)			
GERMANY — (0.2%)			
Other Securities.....		549,639	0.3%
UNITED KINGDOM — (0.0%)			
Other Security.....		786	0.0%
TOTAL PREFERRED STOCKS.....		550,425	0.3%
RIGHTS/WARRANTS — (0.0%)			
Other Securities.....		8,322	0.0%
TOTAL INVESTMENT SECURITIES.....		216,674,504	
		<u>Value†</u>	
SECURITIES LENDING COLLATERAL — (7.0%)			
@§ DFA Short Term Investment Fund.....	1,402,343	16,225,109	7.4%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$237,068,139).....		\$232,899,613	106.4%

Summary of the Portfolio's investments as of October 31, 2018, 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.....	—	\$ 14,562,677	—	\$ 14,562,677
Austria.....	—	2,589,142	—	2,589,142

**VA INTERNATIONAL SMALL PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Belgium.....	\$ 196,833	\$ 3,265,327	—	\$ 3,462,160
Canada.....	19,696,097	80	—	19,696,177
Denmark.....	—	4,625,625	—	4,625,625
Finland.....	—	5,409,759	—	5,409,759
France.....	—	9,246,054	—	9,246,054
Germany.....	—	13,684,923	—	13,684,923
Hong Kong.....	1,515	5,920,907	—	5,922,422
Ireland.....	—	597,210	—	597,210
Israel.....	52,398	2,256,717	—	2,309,115
Italy.....	—	7,975,062	—	7,975,062
Japan.....	243,466	52,244,658	—	52,488,124
Netherlands.....	218,806	5,182,187	—	5,400,993
New Zealand.....	29,644	1,544,033	—	1,573,677
Norway.....	—	2,364,184	—	2,364,184
Portugal.....	—	1,026,737	—	1,026,737
Singapore.....	—	1,951,523	—	1,951,523
Spain.....	—	5,247,615	—	5,247,615
Sweden.....	21,725	7,420,555	—	7,442,280
Switzerland.....	—	10,853,190	—	10,853,190
United Kingdom.....	—	37,687,108	—	37,687,108
Preferred Stocks				
Germany.....	—	549,639	—	549,639
United Kingdom.....	—	786	—	786
Rights/Warrants				
Canada.....	—	35	—	35
Norway.....	—	654	—	654
Spain.....	—	6,582	—	6,582
Sweden.....	—	1,051	—	1,051
Securities Lending Collateral.....	—	16,225,109	—	16,225,109
<b>TOTAL.....</b>	<b>\$20,460,484</b>	<b>\$212,439,129</b>	<b>—</b>	<b>\$232,899,613</b>

See accompanying Notes to Financial Statements.

**VA SHORT-TERM FIXED PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2018**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
AGENCY OBLIGATIONS — (2.2%)			Australia & New Zealand		
Federal Home Loan Bank			Banking Group, Ltd.,		
2.125%, 02/11/20.....	1,500	\$1,486,862	Floating Rate Note, 3M		
1.875%, 03/13/20.....	800	789,946	USD LIBOR + 0.750%,		
4.125%, 03/13/20.....	500	508,449	FRN		
2.375%, 03/30/20.....	1,000	993,677	(r)Ω 3.065%, 11/16/18.....	2,000	\$2,000,622
Federal Home Loan Banks			Bank of Montreal		
2.625%, 05/28/20.....	2,900	<u>2,889,754</u>	# 3.100%, 07/13/20.....	750	749,020
TOTAL AGENCY			Bank of Montreal, 3M USD		
OBLIGATIONS.....		<u>6,668,688</u>	LIBOR + 0.440%, FRN		
BONDS — (82.4%)			(r) 2.774%, 06/15/20.....	3,000	3,012,292
African Development Bank			Berkshire Hathaway Finance		
1.125%, 09/20/19.....	500	492,532	Corp.		
1.375%, 02/12/20.....	250	245,181	(r) 2.734%, 01/10/20.....	1,900	1,904,826
1.875%, 03/16/20.....	2,950	2,907,726	Berkshire Hathaway Finance		
Agence Francaise de			Corp., Floating Rate Note,		
Developpement			3M USD LIBOR + 0.250%,		
1.375%, 08/02/19.....	400	395,485	FRN		
1.625%, 01/21/20.....	1,110	1,090,770	#(r) 2.671%, 01/11/19.....	2,000	2,000,583
ANZ New Zealand			Berkshire Hathaway Finance		
International Ltd.			Corp., Floating Rate Note,		
Ω 2.250%, 02/01/19.....	300	299,450	3M USD LIBOR + 0.260%,		
Ω 2.600%, 09/23/19.....	1,000	994,985	FRN		
2.600%, 09/23/19.....	900	895,486	(r) 2.574%, 08/15/19.....	500	500,784
Apple, Inc.			Berkshire Hathaway Finance		
1.500%, 09/12/19.....	400	395,354	Corp., Floating Rate Note,		
1.800%, 11/13/19.....	2,291	2,266,542	3M USD LIBOR + 0.690%,		
1.800%, 05/11/20.....	477	468,185	FRN		
(r) 2.408%, 05/11/20.....	800	799,971	(r) 3.024%, 03/15/19.....	800	801,928
Apple, Inc., 3M USD LIBOR +			BNG Bank NV		
0.250%, FRN			1.875%, 06/11/19.....	1,892	1,881,842
(r) 2.592%, 02/07/20.....	500	501,177	1.750%, 10/30/19.....	2,400	2,373,480
Apple, Inc., Floating Rate			1.625%, 11/25/19.....	300	295,974
Note, 3M USD LIBOR +			Ω 2.500%, 02/28/20.....	500	496,875
0.080%, FRN			2.500%, 02/28/20.....	1,000	993,749
(r) 2.423%, 02/08/19.....	1,000	1,000,212	1.750%, 03/24/20.....	790	776,662
Apple, Inc., Floating Rate			1.750%, 10/05/20.....	1,900	1,854,011
Note, 3M USD LIBOR +			Caisse d'Amortissement de la		
0.300%, FRN			Dette Sociale		
(r) 2.641%, 05/06/19.....	1,300	1,301,817	Ω 1.500%, 01/28/19.....	600	598,392
Asian Development Bank			1.500%, 01/28/19.....	1,400	1,396,394
1.625%, 05/05/20.....	500	490,276	Ω 1.750%, 09/24/19.....	300	297,012
1.625%, 08/26/20.....	929	906,843	1.750%, 09/24/19.....	410	405,916
Australia & New Zealand			1.875%, 01/13/20.....	1,000	987,190
Banking Group, Ltd.			2.000%, 04/17/20.....	500	492,688
1.600%, 07/15/19.....	750	742,705	1.875%, 07/28/20.....	3,300	3,231,723
2.050%, 09/23/19.....	250	247,813	Chevron Corp.		
Ω 2.250%, 12/19/19.....	2,200	2,179,533	1.561%, 05/16/19.....	1,200	1,190,688
			1.991%, 03/03/20.....	750	739,629

# VA SHORT-TERM FIXED PORTFOLIO

## CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
Chevron Corp., Floating Rate Note, 3M USD LIBOR + 0.090%, FRN			# 1.625%, 03/10/20.....	2,806	\$2,756,658
#(r) 2.401%, 02/28/19.....	885	\$ 885,205	CPPIB Capital, Inc.		
Chevron Corp., Floating Rate Note, 3M USD LIBOR + 0.410%, FRN			Ω 1.250%, 09/20/19.....	500	493,139
(r) 2.724%, 11/15/19.....	400	401,915	CPPIB Capital, Inc., Floating Rate Note, 3M USD LIBOR + 0.300%, FRN		
Chevron Corp., Floating Rate Note, 3M USD LIBOR + 0.510%, FRN			(r)Ω 2.467%, 10/16/20.....	2,000	1,999,818
(r) 2.825%, 11/16/18.....	987	987,195	Dexia Credit Local SA		
Cisco Systems, Inc.			1.875%, 01/29/20.....	500	492,906
1.400%, 09/20/19.....	861	850,419	Equinor ASA		
4.450%, 01/15/20.....	448	455,551	2.250%, 11/08/19.....	1,371	1,359,811
Commonwealth Bank of Australia			Equinor ASA, Floating Rate Note, 3M USD LIBOR + 0.460%, FRN		
1.750%, 11/02/18.....	500	500,000	(r) 2.803%, 11/08/18.....	500	500,035
2.250%, 03/13/19.....	436	435,281	Erste Abwicklungsanstalt		
2.300%, 09/06/19.....	517	513,711	1.625%, 02/21/19.....	1,400	1,395,433
Commonwealth Bank of Australia, Floating Rate Note, 3M USD LIBOR + 0.550%, FRN			1.375%, 10/30/19.....	400	393,701
(r) 2.873%, 09/06/19.....	336	337,066	2.500%, 03/13/20.....	400	396,979
Commonwealth Bank of Australia, Floating Rate Note, 3M USD LIBOR + 0.640%, FRN			EUROFIMA		
(r) 2.983%, 11/07/19.....	181	181,871	1.750%, 05/29/20.....	396	387,914
Commonwealth Bank of Australia, Floating Rate Note, 3M USD LIBOR + 0.790%, FRN			European Bank for Reconstruction & Development		
(r)Ω 3.139%, 11/02/18.....	275	275,000	1.750%, 11/26/19.....	886	875,766
Commonwealth Bank of Australia, Floating Rate Note, 3M USD LIBOR + 1.060%, FRN			1.625%, 05/05/20.....	500	490,201
(r) 3.394%, 03/15/19.....	2,400	2,408,051	European Investment Bank		
Cooperatieve Rabobank UA			1.125%, 08/15/19.....	2,000	1,974,400
2.250%, 01/14/19.....	2,275	2,273,319	# 1.250%, 12/16/19.....	1,000	981,840
# 1.375%, 08/09/19.....	250	246,730	1.625%, 03/16/20.....	1,092	1,072,937
2.250%, 01/14/20.....	300	296,755	1.750%, 05/15/20.....	1,500	1,472,880
4.750%, 01/15/20.....	200	203,718	# 1.375%, 06/15/20.....	2,700	2,632,790
Cooperatieve Rabobank UA, Floating Rate Note, 3M USD LIBOR + 0.510%, FRN			Export Development Canada		
(r) 2.852%, 08/09/19.....	2,388	2,395,400	# 1.750%, 08/19/19.....	1,700	1,686,448
Council Of Europe Development Bank			Ω 2.300%, 02/10/20.....	1,820	1,804,958
1.500%, 05/17/19.....	3,000	2,980,491	1.750%, 07/21/20.....	600	587,325
			FMS Wertmanagement		
			1.000%, 08/16/19.....	1,800	1,774,667
			1.750%, 01/24/20.....	1,000	986,106
			2.250%, 02/03/20.....	1,000	991,900
			1.750%, 05/15/20.....	1,200	1,177,892
			Inter-American Development Bank		
			1.625%, 05/12/20.....	1,141	1,118,903
			1.875%, 06/16/20.....	6,200	6,093,589
			Inter-American Development Bank, Floating Rate Note, 1M USD LIBOR + 0.040%, FRN		
			(r) 2.334%, 11/26/18.....	959	958,965
			International Bank for Reconstruction & Development		
			0.875%, 08/15/19.....	500	492,683

# VA SHORT-TERM FIXED PORTFOLIO

## CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
1.875%, 10/07/19.....	1,000	\$ 991,204	Nederlandse		
1.875%, 04/21/20.....	1,700	1,674,609	Waterschapsbank NV		
1.625%, 09/04/20.....	1,262	1,231,976	1.875%, 03/13/19.....	1,500	\$1,495,743
International Finance Corp.			1.750%, 09/05/19.....	1,300	1,288,001
1.625%, 07/16/20.....	486	475,049	Ω 1.750%, 09/05/19.....	1,000	990,770
Kommunalbanken A.S.			Ω 1.250%, 09/09/19.....	450	443,984
2.125%, 03/15/19.....	1,450	1,447,170	1.625%, 03/04/20.....	500	491,169
1.750%, 05/28/19.....	600	596,692	Nestle Holdings, Inc.		
1.500%, 10/22/19.....	1,034	1,020,430	2.125%, 01/14/20.....	500	494,915
1.625%, 01/15/20.....	1,200	1,181,604	Nordea Bank Abp		
Ω 2.500%, 04/17/20.....	300	298,029	2.375%, 04/04/19.....	454	453,123
2.500%, 04/17/20.....	1,300	1,291,420	#Ω 1.625%, 09/30/19.....	449	443,036
1.750%, 09/15/20.....	418	408,301	Nordic Investment Bank		
1.375%, 10/26/20.....	500	484,065	2.500%, 04/28/20.....	1,800	1,788,448
Kommunekredit			1.500%, 09/29/20.....	2,428	2,360,712
1.125%, 08/23/19.....	3,900	3,846,492	Novartis Capital Corp.		
1.625%, 06/12/20.....	1,100	1,076,141	1.800%, 02/14/20.....	200	197,002
Kommuninvest I Sverige AB			4.400%, 04/24/20.....	958	975,780
1.125%, 09/17/19.....	800	787,986	NRW Bank		
2.000%, 11/12/19.....	700	693,722	1.875%, 07/01/19.....	500	496,800
1.750%, 03/19/20.....	1,850	1,819,656	1.250%, 07/29/19.....	260	256,957
1.625%, 09/01/20.....	2,000	1,949,778	2.000%, 09/23/19.....	800	793,594
Ω 1.625%, 09/01/20.....	500	487,392	1.875%, 01/27/20.....	1,267	1,249,693
Kreditanstalt fuer			Oesterreichische Kontrollbank		
Wiederaufbau			AG		
1.250%, 09/30/19.....	700	690,041	1.625%, 03/12/19.....	1,500	1,494,325
4.000%, 01/27/20.....	200	202,649	1.125%, 04/26/19.....	600	595,386
1.750%, 03/31/20.....	300	295,093	1.750%, 01/24/20.....	2,300	2,267,662
1.500%, 04/20/20.....	2,200	2,154,379	1.375%, 02/10/20.....	1,376	1,348,678
1.625%, 05/29/20.....	1,500	1,469,038	Oracle Corp., Floating Rate		
1.875%, 06/30/20.....	2,800	2,750,098	Note, 3M USD LIBOR +		
# 2.750%, 07/15/20.....	1,000	995,923	0.580%, FRN		
Landwirtschaftliche			(r) 3.016%, 01/15/19.....	328	328,346
Rentenbank			Pfizer, Inc.		
1.875%, 01/22/20.....	1,000	987,531	2.100%, 05/15/19.....	813	810,118
Municipality Finance P.L.C.			Province of Alberta Canada		
1.250%, 04/18/19.....	800	794,653	1.900%, 12/06/19.....	4,000	3,955,136
1.750%, 05/21/19.....	1,850	1,840,262	Province of Manitoba Canada		
1.500%, 03/23/20.....	968	948,504	# 1.750%, 05/30/19.....	3,607	3,585,382
National Australia Bank, Ltd.			Province of Ontario Canada		
# 2.000%, 01/14/19.....	500	499,238	1.250%, 06/17/19.....	2,123	2,102,859
1.375%, 07/12/19.....	1,700	1,681,936	4.000%, 10/07/19.....	300	302,961
National Australia Bank, Ltd.,			4.400%, 04/14/20.....	2,864	2,917,824
Floating Rate Note, 3M			1.875%, 05/21/20.....	600	589,218
USD LIBOR + 0.240%,			Province of Quebec Canada		
FRN			3.500%, 07/29/20.....	1,552	1,563,155
(r)Ω 2.730%, 07/25/19.....	1,000	1,000,417	Province of Quebec Canada,		
(r)Ω 2.557%, 08/29/19.....	400	400,305	Floating Rate Note, 3M		
National Australia Bank, Ltd.,			USD LIBOR + 0.280%,		
Floating Rate Note, 3M			FRN		
USD LIBOR + 0.590%,			(r) 2.749%, 07/21/19.....	3,655	3,661,926
FRN					
(r)Ω 3.004%, 01/10/20.....	500	502,341			



# VA SHORT-TERM FIXED PORTFOLIO

## CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
Roche Holdings, Inc., Floating Rate Note, 3M USD LIBOR + 0.340%, FRN			Svenska Handelsbanken AB, Floating Rate Note, 3M USD LIBOR + 0.490%, FRN		
(r)Ω 2.726%, 09/30/19.....	3,100	\$3,106,486	(r) 2.824%, 06/17/19.....	500	\$ 501,074
Royal Bank of Canada			Toronto-Dominion Bank (The)		
1.625%, 04/15/19.....	990	984,803	1.950%, 01/22/19.....	1,250	1,247,952
1.500%, 07/29/19.....	810	801,244	1.900%, 10/24/19.....	854	844,559
2.125%, 03/02/20.....	2,050	2,022,809	2.250%, 11/05/19.....	600	595,224
2.150%, 03/06/20.....	500	493,718	3.000%, 06/11/20.....	2,700	2,691,902
2.150%, 10/26/20.....	1,700	1,661,869	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.260%, FRN		
Royal Bank of Canada, Floating Rate Note, 3M USD LIBOR + 0.380%, FRN			(r) 2.594%, 09/17/20.....	1,000	1,001,260
(r) 2.701%, 03/02/20.....	923	924,845	Toronto-Dominion Bank (The), 3M USD LIBOR + 0.280%, FRN		
Shell International Finance B.V.			(r) 2.611%, 06/11/20.....	1,200	1,201,472
#(r) 2.788%, 05/11/20.....	1,002	1,008,101	Toronto-Dominion Bank (The), Floating Rate Note, 3M USD LIBOR + 0.650%, FRN		
Shell International Finance BV			(r) 2.988%, 08/13/19.....	500	502,142
1.625%, 11/10/18.....	1,274	1,273,456	Toronto-Dominion Bank (The), Floating Rate Note, 3M USD LIBOR + 0.840%, FRN		
1.375%, 09/12/19.....	720	710,824	(r) 3.309%, 01/22/19.....	500	500,891
4.300%, 09/22/19.....	400	404,816	Total Capital International SA, Floating Rate Note, 3M USD LIBOR + 0.350%, FRN		
2.125%, 05/11/20.....	900	887,860	(r) 2.689%, 06/19/19.....	1,127	1,128,359
Shell International Finance BV, Floating Rate Note, 3M USD LIBOR + 0.350%, FRN			Total Capital SA		
(r) 2.684%, 09/12/19.....	2,578	2,584,522	4.450%, 06/24/20.....	1,498	1,526,365
Shell International Finance BV, Floating Rate Note, 3M USD LIBOR + 0.580%, FRN			Toyota Motor Credit Corp.		
(r) 2.921%, 11/10/18.....	1,000	1,000,141	2.125%, 07/18/19.....	187	186,097
State of North Rhine-Westphalia Germany			2.200%, 01/10/20.....	2,630	2,606,157
1.875%, 06/17/19.....	300	298,292	2.150%, 03/12/20.....	1,177	1,163,979
1.625%, 07/25/19.....	1,900	1,883,137	Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.140%, FRN		
1.250%, 09/16/19.....	1,500	1,478,706	(r) 2.459%, 11/14/19.....	1,000	1,000,026
1.625%, 01/22/20.....	1,200	1,180,620	Toyota Motor Credit Corp., Floating Rate Note, 3M USD LIBOR + 0.390%, FRN		
Svensk Exportkredit AB			(r) 2.839%, 01/17/19.....	236	236,157
1.250%, 04/12/19.....	500	496,941			
1.875%, 06/17/19.....	2,500	2,486,282			
1.125%, 08/28/19.....	500	493,105			
1.750%, 05/18/20.....	500	490,210			
# 1.875%, 06/23/20.....	1,300	1,275,319			
1.750%, 08/28/20.....	1,800	1,758,105			
2.750%, 10/07/20.....	700	695,744			
Svenska Handelsbanken AB					
2.500%, 01/25/19.....	2,950	2,948,289			
2.250%, 06/17/19.....	2,300	2,288,521			
1.500%, 09/06/19.....	400	394,863			

# VA SHORT-TERM FIXED PORTFOLIO

## CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
USAA Capital Corp., Floating Rate Note, 3M USD LIBOR + 0.230%, FRN			CERTIFICATES OF DEPOSIT — (3.6%)		
(r)Ω 2.771%, 02/01/19.....	3,620	\$ 3,621,972	(r) Bank of Montreal 2.513%, 03/06/20.....	4,000	\$ 3,999,451
Walmart, Inc. 1.750%, 10/09/19.....	3,330	3,294,613	(r) Bank of Montreal/Chicago 2.477%, 05/07/19.....	1,000	1,000,066
2.850%, 06/23/20.....	2,204	2,200,499	(r) Bank of Nova Scotia 2.691%, 02/28/19.....	2,000	2,002,229
Walmart, Inc., Floating Rate Note, 3M USD LIBOR + 0.040%, FRN			(r) Nordea Bank AB 2.657%, 03/07/19.....	1,000	1,000,924
(r) 2.406%, 06/23/20.....	1,000	1,000,402	(r) Nordea Bank Abp 2.694%, 04/10/19.....	1,000	1,000,827
Westpac Banking Corp. 2.250%, 01/17/19.....	3,275	3,271,751	Svenska Handelsbanken (r) 2.738%, 02/12/19.....	1,000	1,000,982
1.600%, 08/19/19.....	665	657,687	(r) 2.689%, 01/22/20.....	800	799,997
Westpac Banking Corp., Floating Rate Note, 3M USD LIBOR + 0.710%, FRN			TOTAL CERTIFICATES OF DEPOSIT.....		10,804,476
(r) 3.048%, 05/13/19.....	1,000	1,002,900	COMMERCIAL PAPER — (0.3%)		
Westpac Banking Corp., Floating Rate Note, 3M USD LIBOR + 0.740%, FRN			Nestle Finance International Ltd. 2.167%, 11/16/18.....	500	499,509
(r) 3.050%, 11/23/18.....	250	250,098	Ω PSP Capital, Inc. 2.151%, 11/05/18.....	500	499,846
TOTAL BONDS.....		248,566,638	TOTAL COMMERCIAL PAPER.....		999,355
U.S. TREASURY OBLIGATIONS — (7.7%)				Shares	
U.S. Treasury Notes			TEMPORARY CASH INVESTMENTS — (0.8%)		
1.250%, 10/31/19.....	800	788,656	State Street Institutional U.S. Government Money Market Fund 2.090%.....	2,402,932	2,402,932
1.250%, 01/31/20.....	450	441,615	SECURITIES LENDING COLLATERAL — (3.0%)		
1.375%, 02/15/20.....	2,150	2,111,535	@§ DFA Short Term Investment Fund .....	793,584	9,181,769
1.250%, 02/29/20.....	500	489,961	TOTAL INVESTMENTS — (100.0%)		
1.375%, 02/29/20.....	3,000	2,944,219	(Cost \$302,982,005).....		\$301,921,957
1.625%, 03/15/20.....	1,900	1,869,941			
1.375%, 03/31/20.....	2,000	1,960,000			
2.250%, 03/31/20.....	4,000	3,968,594			
1.500%, 04/15/20.....	7,400	7,260,961			
1.125%, 04/30/20.....	1,500	1,462,617			
TOTAL U.S. TREASURY OBLIGATIONS.....		23,298,099			
TOTAL INVESTMENT SECURITIES.....		278,533,425			

**VA SHORT-TERM FIXED PORTFOLIO****CONTINUED**

Summary of the Portfolio's investments as of October 31, 2018, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 6,668,688	—	\$ 6,668,688
Bonds.....	—	248,566,638	—	248,566,638
U.S. Treasury Obligations.....	—	23,298,099	—	23,298,099
Certificates of Deposit.....	—	10,804,476	—	10,804,476
Commercial Paper.....	—	999,355	—	999,355
Temporary Cash Investments.....	\$2,402,932	—	—	2,402,932
Securities Lending Collateral.....	—	9,181,769	—	9,181,769
TOTAL.....	<u>\$2,402,932</u>	<u>\$299,519,025</u>	<u>—</u>	<u>\$301,921,957</u>

See accompanying Notes to Financial Statements.

**VA GLOBAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2018**

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Face Amount <sup>^</sup> (000)	Value <sup>†</sup>
BONDS — (99.1%)			CANADA — (Continued)		
AUSTRALIA — (5.1%)			Province of British Columbia		
ASB Finance, Ltd.			Canada		
0.500%, 06/10/22..... EUR	700	\$ 793,248	3.250%, 12/18/21..... CAD	2,500	\$ 1,933,780
Australia & New Zealand			2.700%, 12/18/22..... CAD	6,000	4,546,363
Banking Group, Ltd.			Province of Manitoba Canada		
2.625%, 11/09/22.....	1,667	1,600,362	1.550%, 09/05/21..... CAD	3,200	2,358,294
Commonwealth Bank of			2.125%, 05/04/22.....	2,000	1,919,341
Australia			Province of Ontario Canada		
Ω 2.750%, 03/10/22.....	1,312	1,272,585	# 2.400%, 02/08/22.....	4,500	4,374,085
National Australia Bank, Ltd.			3.150%, 06/02/22..... CAD	4,800	3,693,023
2.800%, 01/10/22.....	3,000	2,922,220	Province of Quebec Canada		
2.500%, 05/22/22.....	1,587	1,518,489	2.375%, 01/31/22.....	1,000	973,289
0.350%, 09/07/22..... EUR	1,650	1,860,633	0.875%, 05/24/22..... GBP	800	1,005,985
Westpac Banking Corp.			3.500%, 12/01/22..... CAD	9,700	7,568,498
2.100%, 05/13/21.....	1,200	1,157,820	Royal Bank of Canada		
2.800%, 01/11/22.....	4,400	4,286,326	2.860%, 03/04/21..... CAD	1,000	757,697
0.250%, 01/17/22..... EUR	600	677,687	2.750%, 02/01/22.....	5,683	5,553,406
2.500%, 06/28/22.....	1,412	1,356,165	1.968%, 03/02/22..... CAD	4,611	3,376,788
2.625%, 12/14/22..... GBP	400	528,342	Toronto-Dominion Bank (The)		
TOTAL AUSTRALIA.....		<u>17,973,877</u>	1.693%, 04/02/20..... CAD	1,000	748,255
AUSTRIA — (3.6%)			# 1.800%, 07/13/21.....	3,000	2,881,443
Oesterreichische Kontrollbank			1.994%, 03/23/22..... CAD	9,500	6,967,917
AG			Total Capital Canada, Ltd.		
0.750%, 03/07/22..... GBP	1,836	2,310,330	1.125%, 03/18/22..... EUR	2,500	2,931,724
Republic of Austria			Toyota Credit Canada, Inc.		
Government Bond			2.020%, 02/28/22..... CAD	8,150	5,958,424
Ω 0.000%, 07/15/23..... EUR	9,100	10,344,348	2.350%, 07/18/22..... CAD	800	588,091
TOTAL AUSTRIA.....		<u>12,654,678</u>	TOTAL CANADA.....		<u>71,648,719</u>
BELGIUM — (0.9%)			DENMARK — (1.4%)		
Kingdom of Belgium			Kommunekredit		
Government Bond			0.000%, 09/08/22..... EUR	1,429	1,616,281
2.250%, 06/22/23..... EUR	2,550	3,201,432	0.250%, 03/29/23..... EUR	3,000	3,414,710
CANADA — (20.2%)			TOTAL DENMARK.....		<u>5,030,991</u>
Bank of Montreal			FINLAND — (4.1%)		
1.880%, 03/31/21..... CAD	4,000	2,962,543	Finland Government Bond		
1.900%, 08/27/21.....	1,530	1,466,657	Ω 0.000%, 09/15/23..... EUR	7,700	8,744,380
Bank of Nova Scotia (The)			Nordea Bank AB		
# 2.700%, 03/07/22.....	2,300	2,238,608	3.250%, 07/05/22..... EUR	500	626,015
Canada Housing Trust No. 1			OP Corporate Bank P.L.C.		
Ω 2.400%, 12/15/22..... CAD	1,000	751,476	0.750%, 03/03/22..... EUR	2,700	3,104,197
CPPIB Capital, Inc.			0.375%, 10/11/22..... EUR	1,900	2,148,246
Ω 2.250%, 01/25/22.....	2,000	1,941,356	TOTAL FINLAND.....		<u>14,622,838</u>
2.250%, 01/25/22.....	500	485,339	FRANCE — (11.3%)		
Province of Alberta Canada			Agence Francaise de		
1.350%, 09/01/21..... CAD	5,000	3,666,337	Developpement		
			0.125%, 04/30/22..... EUR	1,700	1,933,758

# VA GLOBAL BOND PORTFOLIO

## CONTINUED

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>		Face Amount <sup>^</sup> (000)	Value <sup>†</sup>
FRANCE — (Continued)			JAPAN — (0.2%)		
Caisse d'Amortissement de la			Toyota Credit Canada, Inc.		
Dette Sociale			2.200%, 02/25/21..... CAD	1,000	\$ 745,095
0.125%, 11/25/22..... EUR	5,100	\$ 5,817,415			
0.125%, 10/25/23..... EUR	400	452,371	LUXEMBOURG — (3.3%)		
Dexia Credit Local SA			European Financial Stability		
1.875%, 09/15/21.....	2,000	1,923,812	Facility		
0.250%, 06/02/22..... EUR	2,900	3,306,851	0.000%, 11/17/22..... EUR	5,004	5,674,187
1.125%, 06/15/22..... GBP	1,500	1,895,792	0.500%, 01/20/23..... EUR	700	808,701
0.250%, 06/01/23..... EUR	2,400	2,718,051	0.125%, 10/17/23..... EUR	3,000	3,388,362
French Republic Government			Nestle Finance International,		
Bond OAT			Ltd.		
0.000%, 03/25/23..... EUR	4,300	4,890,794	1.750%, 09/12/22..... EUR	500	601,478
1.750%, 05/25/23..... EUR	2,700	3,316,228	Novartis Finance SA		
Sanofi			0.500%, 08/14/23..... EUR	1,000	1,143,345
0.500%, 03/21/23..... EUR	6,600	7,545,082	TOTAL LUXEMBOURG.....		11,616,073
Total Capital International SA					
2.875%, 02/17/22.....	1,128	1,107,666	NETHERLANDS — (6.7%)		
2.125%, 03/15/23..... EUR	1,600	1,957,127	Bank Nederlandse		
0.250%, 07/12/23..... EUR	900	1,015,988	Gemeenten NV		
Unedic Asseo			1.000%, 06/17/22..... GBP	2,000	2,531,138
0.875%, 10/25/22..... EUR	1,800	2,110,645	0.250%, 02/22/23..... EUR	600	685,467
2.250%, 04/05/23..... EUR	100	124,186	BNG Bank NV		
TOTAL FRANCE.....		40,115,766	0.500%, 08/26/22..... EUR	300	346,462
			0.050%, 07/11/23..... EUR	3,133	3,534,268
GERMANY — (8.9%)			Cooperatieve Rabobank UA		
FMS Wertmanagement			2.750%, 01/10/22.....	1,300	1,263,723
1.125%, 09/07/23..... GBP	800	1,011,670	4.750%, 06/06/22..... EUR	300	394,312
Kreditanstalt fuer			0.500%, 12/06/22..... EUR	2,213	2,525,595
Wiederaufbau			Nederlandse		
0.125%, 02/24/23..... EUR	4,472	5,091,896	Waterschapsbank NV		
0.125%, 06/07/23..... EUR	300	341,103	0.500%, 10/27/22..... EUR	200	230,848
2.125%, 08/15/23..... EUR	2,800	3,481,903	0.500%, 01/19/23..... EUR	100	115,381
0.000%, 09/15/23..... EUR	428	482,384	Netherlands Government		
Landeskreditbank			Bond		
Baden-Wuerttemberg			Ω 1.750%, 07/15/23..... EUR	1,650	2,037,390
Foerderbank			Roche Finance Europe BV		
0.875%, 03/07/22..... GBP	100	126,338	0.500%, 02/27/23..... EUR	800	919,839
Landwirtschaftliche			Shell International Finance BV		
Rentenbank			1.750%, 09/12/21.....	4,000	3,833,812
0.050%, 06/12/23..... EUR	3,900	4,409,191	1.250%, 03/15/22..... EUR	2,292	2,696,953
NRW Bank			1.000%, 04/06/22..... EUR	1,600	1,866,004
0.000%, 08/10/22..... EUR	2,000	2,266,411	2.375%, 08/21/22.....	1,000	964,098
0.000%, 11/11/22..... EUR	500	565,664	TOTAL NETHERLANDS.....		23,945,290
0.125%, 03/10/23..... EUR	2,500	2,836,714			
0.125%, 07/07/23..... EUR	4,250	4,803,896	NORWAY — (3.8%)		
State of North			Equinor ASA		
Rhine-Westphalia Germany			3.150%, 01/23/22.....	300	297,223
0.000%, 12/05/22..... EUR	4,080	4,619,462	0.875%, 02/17/23..... EUR	2,250	2,604,494
0.375%, 02/16/23..... EUR	1,350	1,550,997	Kommunalbanken A.S.		
TOTAL GERMANY.....		31,587,629	1.125%, 11/30/22..... GBP	150	190,395

# VA GLOBAL BOND PORTFOLIO

## CONTINUED

	Face Amount^ (000)	Value†
NORWAY — (Continued)		
Norway Government Bond		
Ω 2.000%, 05/24/23..... NOK	85,000	\$10,283,247
TOTAL NORWAY.....		<u>13,375,359</u>
SINGAPORE — (0.6%)		
Temasek Financial I, Ltd.		
0.500%, 03/01/22..... EUR	1,970	<u>2,260,134</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (5.5%)		
Asian Development Bank		
0.200%, 05/25/23..... EUR	5,700	6,491,086
Council Of Europe		
Development Bank		
0.375%, 10/27/22..... EUR	150	172,717
0.125%, 05/25/23..... EUR	2,885	3,276,388
European Investment Bank		
1.625%, 03/15/23..... EUR	400	484,398
European Stability Mechanism		
0.100%, 07/31/23..... EUR	8,197	<u>9,275,682</u>
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>19,700,271</u>
SWEDEN — (8.7%)		
Kommuninvest I Sverige AB		
0.250%, 06/01/22..... SEK	68,000	7,398,236
0.750%, 02/22/23..... SEK	31,000	3,414,057
Skandinaviska Enskilda		
Banken AB		
1.250%, 08/05/22..... GBP	100	125,712
Svensk Exportkredit AB		
1.375%, 12/15/22..... GBP	4,150	5,323,219
Svenska Handelsbanken AB		
0.250%, 02/28/22..... EUR	934	1,058,277
1.125%, 12/14/22..... EUR	2,700	3,144,812
Sweden Government Bond		
3.500%, 06/01/22..... SEK	83,000	<u>10,255,007</u>
TOTAL SWEDEN.....		<u>30,719,320</u>
UNITED KINGDOM — (0.1%)		
Transport for London		
2.250%, 08/09/22..... GBP	333	<u>437,868</u>
UNITED STATES — (14.7%)		
3M Co.		
0.375%, 02/15/22..... EUR	1,500	1,711,378
Apple, Inc.		
2.250%, 02/23/21.....	1,891	1,853,551
2.500%, 02/09/22.....	1,700	1,656,619
2.300%, 05/11/22.....	1,500	1,447,636
1.000%, 11/10/22..... EUR	2,550	2,993,937

	Face Amount^ (000)	Value†
UNITED STATES — (Continued)		
Berkshire Hathaway, Inc.		
0.750%, 03/16/23..... EUR	200	\$ 228,503
Chevron Corp.		
2.411%, 03/03/22.....	500	485,461
2.498%, 03/03/22.....	3,500	3,404,138
Cisco Systems, Inc.		
2.200%, 02/28/21.....	1,000	976,161
Coca-Cola Co. (The)		
3.300%, 09/01/21.....	250	251,558
2.200%, 05/25/22.....	210	202,652
1.125%, 09/22/22..... EUR	1,740	2,036,124
0.750%, 03/09/23..... EUR	4,800	5,518,925
Colgate-Palmolive Co.		
2.300%, 05/03/22.....	3,487	3,363,162
Johnson & Johnson		
2.250%, 03/03/22.....	1,200	1,165,649
Merck & Co., Inc.		
2.350%, 02/10/22.....	2,500	2,425,732
Microsoft Corp.		
1.550%, 08/08/21.....	1,500	1,436,430
# 2.400%, 02/06/22.....	3,621	3,526,413
Novartis Capital Corp.		
2.400%, 05/17/22.....	958	926,199
2.400%, 09/21/22.....	2,000	1,927,625
Oracle Corp.		
1.900%, 09/15/21.....	3,500	3,361,389
2.500%, 05/15/22.....	2,250	2,177,978
Pfizer, Inc.		
2.200%, 12/15/21.....	2,000	1,941,322
0.250%, 03/06/22..... EUR	1,550	1,762,537
Procter & Gamble Co. (The)		
2.150%, 08/11/22.....	1,474	1,415,808
2.000%, 08/16/22..... EUR	100	120,701
Toyota Motor Credit Corp.		
2.750%, 05/17/21.....	2,000	1,973,438
2.600%, 01/11/22.....	1,218	1,188,942
0.750%, 07/21/22..... EUR	100	115,202
2.375%, 02/01/23..... EUR	43	52,671
Walmart, Inc.		
1.900%, 04/08/22..... EUR	500	<u>598,775</u>
TOTAL UNITED STATES.....		<u>52,246,616</u>
TOTAL BONDS.....		<u>351,881,956</u>
Shares		
SECURITIES LENDING COLLATERAL — (0.9%)		
@§ DFA Short Term		
Investment Fund. ....	262,600	<u>3,038,279</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$369,181,041).....		<u>\$354,920,235</u>

## VA GLOBAL BOND PORTFOLIO

### CONTINUED

As of October 31, 2018, VA Global Bond Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying financial statements:

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
EUR	28,099	USD	31,852	Citibank, N.A.	11/23/18	\$ 26
USD	505,519	GBP	382,846	Citibank, N.A.	11/16/18	15,875
USD	949,552	GBP	739,871	Citibank, N.A.	11/16/18	3,288
USD	15,628,136	GBP	11,995,456	State Street Bank and Trust	11/16/18	286,452
USD	77,360,562	EUR	66,303,266	State Street Bank and Trust	11/21/18	2,152,146
USD	77,479,228	EUR	66,412,968	Bank of America Corp.	11/23/18	2,134,752
USD	1,100,312	AUD	1,527,271	Citibank, N.A.	12/05/18	17,898
USD	2,543,379	NOK	20,651,523	Citibank, N.A.	12/27/18	87,041
USD	3,112,937	NOK	25,537,451	UBS AG	12/27/18	75,456
USD	5,063,894	NOK	41,257,616	JP Morgan	12/27/18	156,622
USD	31,945	EUR	27,582	Citibank, N.A.	01/07/19	508
USD	606,499	EUR	522,598	Citibank, N.A.	01/07/19	10,873
USD	34,295,330	EUR	29,508,390	UBS AG	01/16/19	637,392
USD	794,456	CAD	1,040,905	Citibank, N.A.	01/18/19	2,471
USD	22,336,499	CAD	29,052,667	National Australia Bank Ltd.	01/18/19	231,416
USD	21,753,732	SEK	194,663,967	JP Morgan	01/23/19	309,627
USD	24,298,752	CAD	31,782,111	UBS AG	01/23/19	114,913
<b>Total Appreciation</b>						<b>\$6,236,756</b>
AUD	1,527,271	USD	1,085,164	Citibank, N.A.	12/05/18	\$ (3,250)
EUR	1,363,710	USD	1,611,512	Citibank, N.A.	11/21/18	(64,643)
EUR	1,271,311	USD	1,461,288	Citibank, N.A.	11/21/18	(19,228)
EUR	1,686,843	USD	1,944,885	Citibank, N.A.	11/23/18	(31,188)
EUR	1,007,411	USD	1,163,861	Citibank, N.A.	11/23/18	(20,968)
EUR	976,449	USD	1,152,017	Citibank, N.A.	11/23/18	(44,251)
EUR	493,787	USD	572,666	Citibank, N.A.	11/23/18	(12,473)
EUR	79,517	USD	92,654	Citibank, N.A.	11/23/18	(2,443)
EUR	10,287	USD	11,714	Citibank, N.A.	11/23/18	(44)
EUR	3,137	USD	3,687	Citibank, N.A.	11/23/18	(128)
GBP	486,022	USD	641,928	Citibank, N.A.	11/16/18	(20,326)
GBP	398,272	USD	522,233	Citibank, N.A.	11/16/18	(12,860)
GBP	37,219	USD	48,552	Citibank, N.A.	11/16/18	(950)
<b>Total (Depreciation)</b>						<b>\$ (232,752)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$6,004,004</b>

Summary of the Portfolio's investments as of October 31, 2018, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 17,973,877	—	\$ 17,973,877
Austria.....	—	12,654,678	—	12,654,678
Belgium.....	—	3,201,432	—	3,201,432
Canada.....	—	71,648,719	—	71,648,719
Denmark.....	—	5,030,991	—	5,030,991
Finland.....	—	14,622,838	—	14,622,838
France.....	—	40,115,766	—	40,115,766

# VA GLOBAL BOND PORTFOLIO

## CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Germany.....	—	\$ 31,587,629	—	\$ 31,587,629
Japan.....	—	745,095	—	745,095
Luxembourg.....	—	11,616,073	—	11,616,073
Netherlands.....	—	23,945,290	—	23,945,290
Norway.....	—	13,375,359	—	13,375,359
Singapore.....	—	2,260,134	—	2,260,134
Supranational Organization Obligations.....	—	19,700,271	—	19,700,271
Sweden.....	—	30,719,320	—	30,719,320
United Kingdom.....	—	437,868	—	437,868
United States.....	—	52,246,616	—	52,246,616
Securities Lending Collateral.....	—	3,038,279	—	3,038,279
Forward Currency Contracts**.....	—	6,004,004	—	6,004,004
TOTAL.....	—	<u>\$360,924,239</u>	—	<u>\$360,924,239</u>

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

See accompanying Notes to Financial Statements.



**VIT INFLATION-PROTECTED SECURITIES PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2018**

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.9%)		
Treasury Inflation Protected Security		
0.250%, 01/15/25.....	12,090	\$ 12,229,230
2.375%, 01/15/25.....	3,035	4,374,550
0.375%, 07/15/25.....	8,490	8,642,911
0.625%, 01/15/26.....	13,050	13,380,096
2.000%, 01/15/26.....	7,440	10,035,193
0.125%, 07/15/26.....	11,650	11,405,108
0.375%, 01/15/27.....	15,250	14,983,329
2.375%, 01/15/27.....	5,925	8,130,976
0.375%, 07/15/27.....	15,250	14,792,380
0.500%, 01/15/28.....	270	260,771
1.750%, 01/15/28.....	5,830	7,392,535
3.625%, 04/15/28.....	4,192	7,973,763
2.500%, 01/15/29.....	4,200	5,570,829
3.875%, 04/15/29.....	3,040	5,896,141
3.375%, 04/15/32.....	1,420	2,562,554
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>127,630,366</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 2.090%.....	106,715	<u>106,715</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$133,461,592).....		<u>\$127,737,081</u>

Summary of the Portfolio's investments as of October 31, 2018, 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>
U.S. Treasury Obligations.....	—	\$127,630,366	—	\$127,630,366
Temporary Cash Investments.....	\$106,715	—	—	106,715
TOTAL.....	<u>\$106,715</u>	<u>\$127,630,366</u>	<u>—</u>	<u>\$127,737,081</u>

See accompanying Notes to Financial Statements.

**DFA VA GLOBAL MODERATE ALLOCATION PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2018**

	<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.....	1,762,344	\$ 37,449,821
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group Inc.....	1,199,911	15,178,871
Investment in VA Global Bond Portfolio of		
DFA Investment Dimensions Group Inc.....	1,380,523	14,785,398
Investment in DFA Selectively Hedged Global Fixed Income Portfolio of		
DFA Investment Dimensions Group Inc.....	1,538,533	14,769,915
Investment in U.S. Core Equity 1 Portfolio of		
DFA Investment Dimensions Group Inc.....	584,279	13,304,024
Investment in DFA Two-Year Global Fixed Income Portfolio of		
DFA Investment Dimensions Group Inc.....	595,342	5,923,655
Investment in VA Short-Term Fixed Portfolio of		
DFA Investment Dimensions Group Inc.....	576,231	5,923,655
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group Inc.....	279,237	5,291,539
Investment in VA U.S. Large Value Portfolio of		
DFA Investment Dimensions Group Inc.....	101,709	2,644,436
Investment in DFA Real Estate Securities Portfolio of		
DFA Investment Dimensions Group Inc.....	55,666	1,900,441
Investment in VA International Value Portfolio of		
DFA Investment Dimensions Group Inc.....	135,959	<u>1,649,188</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$101,637,078).....		<u><u>\$118,820,943</u></u>

Summary of the Portfolio's investments as of October 31, 2018, 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.....	<u>\$118,820,943</u>	—	—	<u>\$118,820,943</u>
TOTAL.....	<u><u>\$118,820,943</u></u>	<u>—</u>	<u>—</u>	<u><u>\$118,820,943</u></u>

See accompanying Notes to Financial Statements.

**VA EQUITY ALLOCATION PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2018**

	<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.....	523,199	\$11,913,236
Investment in U.S. Large Company Portfolio of		
Dimensional Investment Group Inc.....	451,597	9,510,637
Investment in International Core Equity Portfolio of		
DFA Investment Dimensions Group Inc.....	485,121	6,136,784
Investment in VA U.S. Targeted Value Portfolio of		
DFA Investment Dimensions Group Inc.....	286,213	5,366,494
Investment in VA U.S. Large Value Portfolio of		
DFA Investment Dimensions Group Inc.....	115,563	3,004,644
Investment in Emerging Markets Core Equity Portfolio of		
DFA Investment Dimensions Group Inc.....	158,361	3,000,940
Investment in VA International Small Portfolio of		
DFA Investment Dimensions Group Inc.....	153,787	1,880,809
Investment in VA International Value Portfolio of		
DFA Investment Dimensions Group Inc.....	116,805	1,416,844
Investment in DFA Real Estate Securities Portfolio of		
DFA Investment Dimensions Group Inc.....	31,733	<u>1,083,371</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES		
(Cost \$44,067,913).....		<u><u>\$43,313,759</u></u>

Summary of the Portfolio's investments as of October 31, 2018, 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.....	<u>\$43,313,759</u>	—	—	<u>\$43,313,759</u>
TOTAL.....	<u><u>\$43,313,759</u></u>	<u>—</u>	<u>—</u>	<u><u>\$43,313,759</u></u>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2018**

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

	<b>VA U.S. Targeted Value Portfolio*</b>	<b>VA U.S. Large Value Portfolio*</b>	<b>VA International Value Portfolio*</b>	<b>VA International Small Portfolio*</b>
<b>ASSETS:</b>				
Investments at Value (including \$42,818, \$6,514, \$9,663 and \$22,812 of securities on loan, respectively).....	\$ 329,971	\$ 470,217	\$ 276,105	\$ 216,675
Temporary Cash Investments at Value & Cost.....	250	867	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$26,601, \$5,996, \$7,392 and \$16,225).....	26,601	5,996	7,393	16,225
Foreign Currencies at Value.....	—	—	267	793
Cash .....	—	—	1,955	1,082
Receivables:				
Investment Securities Sold.....	675	—	271	252
Dividends and Interest.....	134	582	1,326	637
Securities Lending Income.....	8	—	14	48
Fund Shares Sold.....	338	200	403	202
Total Assets.....	<u>357,977</u>	<u>477,862</u>	<u>287,734</u>	<u>235,914</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	26,599	5,995	7,394	16,227
Investment Securities Purchased.....	139	75	995	431
Fund Shares Redeemed.....	47	373	52	196
Due to Advisor.....	103	102	98	96
Accrued Expenses and Other Liabilities.....	40	49	46	40
Total Liabilities.....	<u>26,928</u>	<u>6,594</u>	<u>8,585</u>	<u>16,990</u>
<b>NET ASSETS</b> .....	<u>\$ 331,049</u>	<u>\$ 471,268</u>	<u>\$ 279,149</u>	<u>\$ 218,924</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>17,652,758</u>	<u>18,125,916</u>	<u>23,005,267</u>	<u>17,904,155</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE</b> .....	<u><b>\$ 18.75</b></u>	<u><b>\$ 26.00</b></u>	<u><b>\$ 12.13</b></u>	<u><b>\$ 12.23</b></u>
Investments at Cost.....	<u>\$ 313,531</u>	<u>\$ 386,685</u>	<u>\$ 288,854</u>	<u>\$ 220,843</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 269</u>	<u>\$ 795</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 291,822	\$ 368,457	\$ 285,465	\$ 209,179
Total Distributable Earnings (Loss).....	39,227	102,811	(6,316)	9,745
<b>NET ASSETS</b> .....	<u>\$ 331,049</u>	<u>\$ 471,268</u>	<u>\$ 279,149</u>	<u>\$ 218,924</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>

\* See Note J 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, 2018**

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

	<b>VA Short- Term Fixed Portfolio*</b>	<b>VA Global Bond Portfolio*</b>	<b>VIT Inflation- Protected Securities Portfolio</b>
<b>ASSETS:</b>			
Investments at Value (including \$8,990, \$2,969 and \$0 of securities on loan, respectively).....	\$ 290,337	\$ 351,882	\$ 127,630
Temporary Cash Investments at Value & Cost.....	2,403	—	107
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$9,182, \$3,038 and \$0).....	9,182	3,038	—
Foreign Currencies at Value.....	—	5	—
Cash .....	—	2,298	—
Receivables:			
Investment Securities Sold.....	—	10,645	—
Dividends and Interest.....	1,314	1,631	318
Securities Lending Income.....	1	—	—
Fund Shares Sold.....	355	38	30
Unrealized Gain on Forward Currency Contracts.....	—	6,237	—
Total Assets.....	<u>303,592</u>	<u>375,774</u>	<u>128,085</u>
<b>LIABILITIES:</b>			
Payables:			
Upon Return of Securities Loaned.....	9,183	3,039	—
Investment Securities Purchased.....	1,365	11,209	—
Fund Shares Redeemed.....	34	200	313
Due to Advisor.....	62	66	11
Unrealized Loss on Forward Currency Contracts.....	—	233	—
Unrealized Loss on Foreign Currency Contracts.....	—	2	—
Accrued Expenses and Other Liabilities.....	34	34	15
Total Liabilities.....	<u>10,678</u>	<u>14,783</u>	<u>339</u>
<b>NET ASSETS</b> .....	<u>\$ 292,914</u>	<u>\$ 360,991</u>	<u>\$ 127,746</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>28,489,566</u>	<u>33,713,600</u>	<u>13,133,187</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE</b> .....	<u><b>\$ 10.28</b></u>	<u><b>\$ 10.71</b></u>	<u><b>\$ 9.73</b></u>
Investments at Cost.....	<u>\$ 291,397</u>	<u>\$ 366,143</u>	<u>\$ 133,355</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 5</u>	<u>\$ —</u>
<b>NET ASSETS CONSIST OF:</b>			
Paid-In Capital.....	\$ 291,118	\$ 362,002	\$ 132,178
Total Distributable Earnings (Loss).....	1,796	(1,011)	(4,432)
<b>NET ASSETS</b> .....	<u>\$ 292,914</u>	<u>\$ 360,991</u>	<u>\$ 127,746</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>1,000,000,000</u>

\* See Note J 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, 2018**

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

	<b>DFA VA Global Moderate Allocation Portfolio</b>	<b>VA Equity Allocation Portfolio</b>
<b>ASSETS:</b>		
Investments in Affiliated Investment Companies at Value.....	\$ 118,821	\$ 43,314
Cash .....	—	20
Receivables:		
Investment Securities/Affiliated Investment Companies Sold.....	234	—
Fund Shares Sold.....	—	11
Prepaid Expenses and Other Assets .....	1	—
Total Assets.....	<u>119,056</u>	<u>43,345</u>
<b>LIABILITIES:</b>		
Payables:		
Fund Shares Redeemed.....	2	1
Due to Advisor.....	13	10
Line of Credit.....	175	—
Accrued Expenses and Other Liabilities.....	8	3
Total Liabilities.....	<u>198</u>	<u>14</u>
<b>NET ASSETS.....</b>	<u><b>\$ 118,858</b></u>	<u><b>\$ 43,331</b></u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>9,519,037</u>	<u>4,106,556</u>
<b>NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE.....</b>	<u><b>\$ 12.49</b></u>	<u><b>\$ 10.55</b></u>
Investments in Affiliated Investment Companies at Cost.....	<u>\$ 101,637</u>	<u>\$ 44,068</u>
<b>NET ASSETS CONSIST OF:</b>		
Paid-In Capital.....	\$ 100,893	\$ 43,641
Total Distributable Earnings (Loss).....	17,965	(310)
<b>NET ASSETS.....</b>	<u><b>\$ 118,858</b></u>	<u><b>\$ 43,331</b></u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>500,000,000</u>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2018**

**(Amounts in thousands)**

	<b>VA U.S. Targeted Value Portfolio#</b>	<b>VA U.S. Large Value Portfolio#</b>	<b>VA International Value Portfolio#</b>	<b>VA International Small Portfolio#</b>
<b>Investment Income</b>				
Dividends (Net of Foreign Taxes Withheld of \$4, \$0, \$942 and \$512, respectively).....	\$ 5,149	\$ 10,066	\$ 9,673	\$ 5,699
Income from Securities Lending.....	248	19	196	614
Total Investment Income.....	<u>5,397</u>	<u>10,085</u>	<u>9,869</u>	<u>6,313</u>
<b>Expenses</b>				
Investment Management Fees.....	1,249	1,127	1,133	1,193
Accounting & Transfer Agent Fees.....	16	21	18	16
Custodian Fees.....	11	7	39	78
Filing Fees.....	4	13	7	3
Shareholders' Reports.....	11	17	11	13
Directors'/Trustees' Fees & Expenses.....	2	1	1	1
Professional Fees.....	4	5	1	5
Other.....	16	13	12	14
Total Expenses.....	<u>1,313</u>	<u>1,204</u>	<u>1,222</u>	<u>1,323</u>
Fees Paid Indirectly (Note C).....	—	—	(27)	(20)
Net Expenses.....	<u>1,313</u>	<u>1,204</u>	<u>1,195</u>	<u>1,303</u>
<b>Net Investment Income (Loss).....</b>	<u>4,084</u>	<u>8,881</u>	<u>8,674</u>	<u>5,010</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	22,493	13,676	6,160	11,869
Affiliated Investment Companies Shares Sold.....	(2)	(1)	(2)	(1)
Futures.....	—	—	11	(152)
Foreign Currency Transactions.....	(1)	—	(143)	(153)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(30,187)	(15,933)	(40,077)	(41,036)
Affiliated Investment Companies Shares.....	(1)	—	2	(2)
Translation of Foreign Currency Denominated Amounts..	—	—	(14)	(5)
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>(7,698)</u>	<u>(2,258)</u>	<u>(34,063)</u>	<u>(29,480)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$ (3,614)</u>	<u>\$ 6,623</u>	<u>\$(25,389)</u>	<u>\$(24,470)</u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2018**

**(Amounts in thousands)**

	<b>VA Short- Term Fixed Portfolio#</b>	<b>VA Global Bond Portfolio#</b>	<b>VIT Inflation- Protected Securities Portfolio</b>
<b>Investment Income</b>			
Interest.....	\$ 5,296	\$ 4,448	\$ 3,660
Income from Securities Lending.....	14	7	—
Total Investment Income.....	<u>5,310</u>	<u>4,455</u>	<u>3,660</u>
<b>Expenses</b>			
Investment Management Fees.....	682	734	124
Accounting & Transfer Agent Fees.....	12	16	5
Custodian Fees.....	9	29	2
Filing Fees.....	6	8	2
Shareholders' Reports.....	11	10	8
Directors'/Trustees' Fees & Expenses.....	1	1	—
Professional Fees.....	3	4	1
Other.....	7	8	3
Total Expenses.....	<u>731</u>	<u>810</u>	<u>145</u>
Fees Paid Indirectly (Note C).....	—	(28)	—
Net Expenses.....	<u>731</u>	<u>782</u>	<u>145</u>
<b>Net Investment Income (Loss).....</b>	<u>4,579</u>	<u>3,673</u>	<u>3,515</u>
<b>Realized and Unrealized Gain (Loss)</b>			
Net Realized Gain (Loss) on:			
Investment Securities Sold**.....	(619)	(5,076)	(792)
Affiliated Investment Companies Shares Sold.....	(1)	—	—
Foreign Currency Transactions.....	—	(13)	—
Forward Currency Contracts.....	—	12,192	—
Change in Unrealized Appreciation (Depreciation) of:			
Investment Securities and Foreign Currency.....	(765)	(13,591)	(4,788)
Translation of Foreign Currency Denominated Amounts.....	—	(22)	—
Forward Currency Contracts.....	—	4,695	—
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>(1,385)</u>	<u>(1,815)</u>	<u>(5,580)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$ 3,194</u>	<u>\$ 1,858</u>	<u>\$(2,065)</u>

\*\* Net of foreign capital gain taxes withheld of \$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, 2018**

**(Amounts in thousands)**

	<b>DFA VA Global Moderate Allocation Portfolio*</b>	<b>VA Equity Allocation Portfolio*</b>
<b>Investment Income</b>		
Investment Income		
Income Distributions Received from Affiliated Investment Companies.....	\$ 2,536	\$ 570
Total Investment Income.....	<u>2,536</u>	<u>570</u>
<b>Expenses</b>		
Investment Management Fees.....	366	96
Accounting & Transfer Agent Fees.....	1	—
Custodian Fees.....	1	4
Filing Fees.....	2	3
Shareholders' Reports.....	9	3
Professional Fees.....	1	6
Organizational & Offering Costs.....	—	18
Other.....	<u>2</u>	<u>1</u>
Total Expenses.....	<u>382</u>	<u>131</u>
Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor (Note C).....	<u>(148)</u>	<u>(85)</u>
Net Expenses.....	<u>234</u>	<u>46</u>
<b>Net Investment Income (Loss).....</b>	<u><b>2,302</b></u>	<u><b>524</b></u>
<b>Realized and Unrealized Gain (Loss)</b>		
Capital Gain Distributions Received from Affiliated Investment Companies.....	607	292
Net Realized Gain (Loss) on:		
Affiliated Investment Companies Shares Sold**.....	304	(89)
Change in Unrealized Appreciation (Depreciation) of:		
Affiliated Investment Companies Shares.....	<u>(2,937)</u>	<u>(1,892)</u>
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u><b>(2,026)</b></u>	<u><b>(1,689)</b></u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u><b>\$ 276</b></u>	<u><b>\$(1,165)</b></u>

\* Investment Income and Realized and Unrealized Gain (Loss) were allocated from the Portfolio's Underlying Funds (Affiliated Investment Companies).

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

See accompanying Notes to Financial Statements.

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

	VA U.S. Targeted Value Portfolio		VA U.S. Large Value Portfolio	
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss).....	\$ 4,084	\$ 3,195	\$ 8,881	\$ 6,660
Net Realized Gain (Loss) on:				
Investment Securities Sold***.....	22,493	21,107	13,676	15,214
Affiliated Investment Companies Shares Sold.....	(2)	3	(1)	1
Foreign Currency Transactions.....	(1)	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(30,187)	35,722	(15,933)	45,692
Affiliated Investment Companies Shares.....	(1)	(6)	—	(2)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(3,614)	60,021	6,623	67,565
Distributions: ^				
Institutional Class Shares.....	(24,470)	(12,484)	(22,176)	(7,577)
Total Distributions.....	(24,470)	(12,484)	(22,176)	(7,577)
Capital Share Transactions (1):				
Shares Issued.....	89,298	91,061	164,488	97,683
Shares Issued in Lieu of Cash Distributions.....	24,237	12,361	22,127	7,558
Shares Redeemed.....	(81,207)	(71,257)	(74,358)	(60,910)
Net Increase (Decrease) from Capital Share Transactions.....	32,328	32,165	112,257	44,331
Total Increase (Decrease) in Net Assets.....	4,244	79,702	96,704	104,319
<b>Net Assets</b>				
Beginning of Year.....	326,805	247,103	374,564	270,245
End of Year.....	<u>\$331,049</u>	<u>\$326,805</u>	<u>\$471,268</u>	<u>\$374,564</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued.....	4,407	4,705	6,091	3,903
Shares Issued in Lieu of Cash Distributions.....	1,268	639	842	314
Shares Redeemed.....	(4,027)	(3,685)	(2,743)	(2,441)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>1,648</u>	<u>1,659</u>	<u>4,190</u>	<u>1,776</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0 and \$0, respectively

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2017 of \$0 and \$0, respectively

^ Distributions from net investment income and net realized capital gains are combined for the years/period ended October 31, 2017 and October 31, 2018, respectively. Comparable prior year information has been revised to reflect current year presentation, if applicable. See Note F in the Notes to Financial Statements for more information regarding distributions and see Note L in the Notes to Financial Statements for more information regarding recently issued accounting standards.

See accompanying Notes to Financial Statements.

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

	VA International Value Portfolio		VA International Small Portfolio	
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss).....	\$ 8,674	\$ 6,625	\$ 5,010	\$ 3,989
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	6,160	1,824	11,869	6,077
Affiliated Investment Companies Shares Sold.....	(2)	—	(1)	(1)
Futures.....	11	10	(152)	—
Foreign Currency Transactions.....	(143)	(58)	(153)	11
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(40,077)	41,266	(41,036)	35,262
Affiliated Investment Companies Shares.....	2	(1)	(2)	(2)
Translation of Foreign Currency Denominated Amounts.....	(14)	21	(5)	12
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(25,389)	49,687	(24,470)	45,348
Distributions: ^				
Institutional Class Shares.....	(7,102)	(5,740)	(11,487)	(4,883)
Total Distributions.....	(7,102)	(5,740)	(11,487)	(4,883)
Capital Share Transactions (1):				
Shares Issued.....	93,010	62,915	67,312	58,382
Shares Issued in Lieu of Cash Distributions.....	7,081	5,721	11,354	4,814
Shares Redeemed.....	(40,579)	(40,223)	(50,970)	(27,685)
Net Increase (Decrease) from Capital Share Transactions.....	59,512	28,413	27,696	35,511
Total Increase (Decrease) in Net Assets.....	27,021	72,360	(8,261)	75,976
<b>Net Assets</b>				
Beginning of Year.....	252,128	179,768	227,185	151,209
End of Year.....	<u>\$279,149</u>	<u>\$252,128</u>	<u>\$218,924</u>	<u>\$227,185</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued.....	6,918	5,186	4,848	4,648
Shares Issued in Lieu of Cash Distributions.....	531	511	833	428
Shares Redeemed.....	(3,030)	(3,330)	(3,666)	(2,164)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>4,419</u>	<u>2,367</u>	<u>2,015</u>	<u>2,912</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0 and \$0, respectively

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2017 of \$0 and \$0, respectively

^ Distributions from net investment income and net realized capital gains are combined for the years/period ended October 31, 2017 and October 31, 2018, respectively. Comparable prior year information has been revised to reflect current year presentation, if applicable. See Note F in the Notes to Financial Statements for more information regarding distributions and see Note L in the Notes to Financial Statements for more information regarding recently issued accounting standards.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	VA Short-Term Fixed Portfolio		VA Global Bond Portfolio		VIT Inflation-Protected Securities Portfolio	
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
<b>Increase (Decrease) in Net Assets</b>						
Operations:						
Net Investment Income (Loss).....	\$ 4,579	\$ 2,326	\$ 3,673	\$ 4,696	\$ 3,515	\$ 2,064
Net Realized Gain (Loss) on:						
Investment Securities Sold**.....	(619)	(77)	(5,076)	129	(792)	(88)
Affiliated Investment Companies Shares Sold.....	(1)	—	—	—	—	—
Foreign Currency Transactions.....	—	—	(13)	(16)	—	—
Forward Currency Contracts.....	—	—	12,192	(445)	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(765)	(350)	(13,591)	(2,728)	(4,788)	(1,958)
Translation of Foreign Currency Denominated Amounts.....	—	—	(22)	(5)	—	—
Forward Currency Contracts.....	—	—	4,695	1,245	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	3,194	1,899	1,858	2,876	(2,065)	18
Distributions: ^						
Institutional Class Shares.....	(2,602)	(1,351)	(5,666)	(5,990)	(2,974)	(1,205)
Total Distributions.....	(2,602)	(1,351)	(5,666)	(5,990)	(2,974)	(1,205)
Capital Share Transactions (1):						
Shares Issued.....	113,039	93,096	103,881	79,707	37,372	46,171
Shares Issued in Lieu of Cash Distributions.....	2,596	1,348	5,594	5,915	2,974	1,205
Shares Redeemed.....	(73,385)	(37,792)	(54,996)	(40,917)	(26,198)	(21,250)
Net Increase (Decrease) from Capital Share Transactions.....	42,250	56,652	54,479	44,705	14,148	26,126
Total Increase (Decrease) in Net Assets.....	42,842	57,200	50,671	41,591	9,109	24,939
<b>Net Assets</b>						
Beginning of Year.....	250,072	192,872	310,320	268,729	118,637	93,698
End of Year.....	<u>\$292,914</u>	<u>\$250,072</u>	<u>\$360,991</u>	<u>\$310,320</u>	<u>\$127,746</u>	<u>\$118,637</u>
<b>(1) Shares Issued and Redeemed:</b>						
Shares Issued.....	11,067	9,103	9,770	7,397	3,788	4,596
Shares Issued in Lieu of Cash Distributions.....	256	133	525	561	299	123
Shares Redeemed.....	(7,185)	(3,694)	(5,167)	(3,799)	(2,659)	(2,112)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>4,138</u>	<u>5,542</u>	<u>5,128</u>	<u>4,159</u>	<u>1,428</u>	<u>2,607</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2018 of \$0, \$0 and \$0, respectively

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2017 of \$0, \$0 and \$0, respectively

^ Distributions from net investment income and net realized capital gains are combined for the years/period ended October 31, 2017 and October 31, 2018, respectively. Comparable prior year information has been revised to reflect current year presentation, if applicable. See Note F in the Notes to Financial Statements for more information regarding distributions and see Note L in the Notes to Financial Statements for more information regarding recently issued accounting standards.

See accompanying Notes to Financial Statements.

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

	<b>DFA VA Global Moderate Allocation Portfolio</b>		<b>VA Equity Allocation Portfolio</b>	
	<b>Year Ended Oct 31, 2018</b>	<b>Year Ended Oct 31, 2017</b>	<b>Year Ended Oct 31, 2018</b>	<b>Period Jul 10, 2017(a) to Oct 31, 2017</b>
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss).....	\$ 2,302	\$ 2,067	\$ 524	\$ 54
Capital Gain Distributions Received from Affiliated Investment Companies....	607	425	292	—
Net Realized Gain (Loss) on:				
Affiliated Investment Companies Shares Sold.....	304	411	(89)	—
Change in Unrealized Appreciation (Depreciation) of:				
Affiliated Investment Companies Shares.....	(2,937)	15,684	(1,892)	1,138
Net Increase (Decrease) in Net Assets Resulting from Operations.....	276	18,587	(1,165)	1,192
Distributions: <sup>^</sup>				
Institutional Class Shares.....	(3,423)	(2,798)	(318)	—
Total Distributions.....	(3,423)	(2,798)	(318)	—
Capital Share Transactions (1):				
Shares Issued.....	37,320	38,060	29,104	17,711
Shares Issued in Lieu of Cash Distributions.....	3,423	2,798	318	—
Shares Redeemed.....	(55,086)	(36,513)	(3,395)	(116)
Net Increase (Decrease) from Capital Share Transactions.....	(14,343)	4,345	26,027	17,595
Total Increase (Decrease) in Net Assets.....	(17,490)	20,134	24,544	18,787
<b>Net Assets</b>				
Beginning of Year.....	136,348	116,214	18,787	—
End of Year.....	<u>\$118,858</u>	<u>\$136,348</u>	<u>\$43,331</u>	<u>\$18,787</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued.....	2,885	3,168	2,629	1,764
Shares Issued in Lieu of Cash Distributions.....	270	243	29	—
Shares Redeemed.....	(4,308)	(3,007)	(305)	(11)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(1,153)</u>	<u>404</u>	<u>2,353</u>	<u>1,753</u>

<sup>^</sup> Distributions from net investment income and net realized capital gains are combined for the years/period ended October 31, 2017 and October 31, 2018, respectively. Comparable prior year information has been revised to reflect current year presentation, if applicable. See Note F in the Notes to Financial Statements for more information regarding distributions and see Note L in the Notes to Financial Statements for more information regarding recently issued accounting standards.

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	VA U.S. Targeted Value Portfolio					VA U.S. Large Value Portfolio				
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014
Net Asset Value, Beginning of Year. ....	\$ 20.42	\$ 17.23	\$ 17.94	\$ 19.28	\$ 17.63	\$ 26.88	\$ 22.22	\$ 22.83	\$ 23.47	\$ 22.58
Income from Investment Operations										
Net Investment Income (Loss) (A). ....	0.23	0.20	0.21	0.23	0.17	0.53	0.51	0.48	0.46	0.39
Net Gains (Losses) on Securities (Realized and Unrealized) ....	(0.42)	3.86	0.54	(0.44)	1.62	0.15	4.76	0.43	(0.24)	2.67
Total from Investment Operations. ....	(0.19)	4.06	0.75	(0.21)	1.79	0.68	5.27	0.91	0.22	3.06
Less Distributions:										
Net Investment Income . . . . .	(0.21)	(0.19)	(0.24)	(0.18)	(0.14)	(0.49)	(0.44)	(0.47)	(0.43)	(0.32)
Net Realized Gains . . . . .	(1.27)	(0.68)	(1.22)	(0.95)	—	(1.07)	(0.17)	(1.05)	(0.43)	(1.85)
Total Distributions . . . . .	(1.48)	(0.87)	(1.46)	(1.13)	(0.14)	(1.56)	(0.61)	(1.52)	(0.86)	(2.17)
Net Asset Value, End of Year. ....	\$ 18.75	\$ 20.42	\$ 17.23	\$ 17.94	\$ 19.28	\$ 26.00	\$ 26.88	\$ 22.22	\$ 22.83	\$ 23.47
Total Return . . . . .	(1.05%)	23.81%	4.87%	(0.80%)	10.19%	2.47%	24.05%	4.52%	1.07%	14.73%
Net Assets, End of Year (thousands) . . . . .	\$331,049	\$326,805	\$247,103	\$190,237	\$206,769	\$471,268	\$374,564	\$270,245	\$232,569	\$258,705
Ratio of Expenses to Average Net Assets . . . . .	0.37%	0.37%	0.38%	0.39%	0.37%	0.27%	0.27%	0.27%	0.29%	0.27%
Ratio of Net Investment Income to Average Net Assets . . . . .	1.14%	1.05%	1.25%	1.27%	0.93%	1.97%	2.02%	2.25%	2.00%	1.71%
Portfolio Turnover Rate . . . . .	24%	28%	33%	33%	21%	9%	18%	15%	31%	19%

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)

	VA International Value Portfolio					VA International Small Portfolio				
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014
Net Asset Value, Beginning of Year.....	\$ 13.57	\$ 11.08	\$ 11.44	\$ 12.74	\$ 13.22	\$ 14.30	\$ 11.65	\$ 11.67	\$ 11.83	\$ 12.55
Income from Investment Operations										
Net Investment Income (Loss) (A).....	0.41	0.38	0.36	0.37	0.55	0.29	0.27	0.26	0.25	0.25
Net Gains (Losses) on Securities (Realized and Unrealized) ....	(1.48)	2.46	(0.36)	(1.17)	(0.71)	(1.65)	2.74	0.34	0.09	(0.33)
Total from Investment Operations.....	(1.07)	2.84	—	(0.80)	(0.16)	(1.36)	3.01	0.60	0.34	(0.08)
Less Distributions:										
Net Investment Income .....	(0.37)	(0.35)	(0.36)	(0.50)	(0.32)	(0.34)	(0.27)	(0.24)	(0.25)	(0.27)
Net Realized Gains .....	—	—	—	—	—	(0.37)	(0.09)	(0.38)	(0.25)	(0.37)
Total Distributions .....	(0.37)	(0.35)	(0.36)	(0.50)	(0.32)	(0.71)	(0.36)	(0.62)	(0.50)	(0.64)
Net Asset Value, End of Year.....	\$ 12.13	\$ 13.57	\$ 11.08	\$ 11.44	\$ 12.74	\$ 12.23	\$ 14.30	\$ 11.65	\$ 11.67	\$ 11.83
Total Return .....	(8.12%)	26.32%	0.19%	(6.26%)	(1.16%)	(9.97%)	26.73%	5.54%	3.28%	(0.59%)
Net Assets, End of Year (thousands) .....	\$279,149	\$252,128	\$179,768	\$155,251	\$164,973	\$218,924	\$227,185	\$151,209	\$127,813	\$135,499
Ratio of Expenses to Average Net Assets .....	0.43%	0.44%	0.46%	0.47%	0.46%	0.55%	0.57%	0.60%	0.61%	0.59%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.43%	0.44%	0.46%	0.47%	0.46%	0.55%	0.57%	0.60%	0.61%	0.59%
Ratio of Net Investment Income to Average Net Assets .....	3.06%	3.11%	3.46%	3.01%	4.16%	2.10%	2.10%	2.29%	2.13%	1.99%
Portfolio Turnover Rate .....	20%	20%	15%	20%	16%	19%	12%	12%	25%	8%

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)

	VA Short-Term Fixed Portfolio					VA Global Bond Portfolio				
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014
Net Asset Value, Beginning of Year.....	\$ 10.27	\$ 10.25	\$ 10.23	\$ 10.22	\$ 10.23	\$ 10.86	\$ 11.00	\$ 10.93	\$ 10.92	\$ 10.92
Income from Investment Operations										
Net Investment Income (Loss) (A).....	0.17	0.11	0.07	0.03	0.02	0.11	0.18	0.18	0.17	0.15
Net Gains (Losses) on Securities (Realized and Unrealized) ....	(0.06)	(0.02)	(0.01)	0.01	0.01	(0.06)	(0.08)	0.11	0.09	0.05
Total from Investment Operations.....	0.11	0.09	0.06	0.04	0.03	0.05	0.10	0.29	0.26	0.20
Less Distributions:										
Net Investment Income .....	(0.10)	(0.07)	(0.03)	(0.02)	(0.03)	(0.19)	(0.18)	(0.17)	(0.23)	(0.05)
Net Realized Gains .....	—	—	(0.01)	(0.01)	(0.01)	(0.01)	(0.06)	(0.05)	(0.02)	(0.15)
Total Distributions .....	(0.10)	(0.07)	(0.04)	(0.03)	(0.04)	(0.20)	(0.24)	(0.22)	(0.25)	(0.20)
Net Asset Value, End of Year.....	\$ 10.28	\$ 10.27	\$ 10.25	\$ 10.23	\$ 10.22	\$ 10.71	\$ 10.86	\$ 11.00	\$ 10.93	\$ 10.92
Total Return .....	1.13%	0.89%	0.60%	0.34%	0.25%	0.42%	1.00%	2.68%	2.40%	1.90%
Net Assets, End of Year (thousands) .....	\$292,914	\$250,072	\$192,872	\$186,794	\$189,716	\$360,991	\$310,320	\$268,729	\$235,082	\$207,021
Ratio of Expenses to Average Net Assets .....	0.27%	0.27%	0.27%	0.28%	0.27%	0.24%	0.24%	0.24%	0.26%	0.25%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly) .....	0.27%	0.27%	0.27%	0.28%	0.27%	0.24%	0.24%	0.24%	0.26%	0.25%
Ratio of Net Investment Income to Average Net Assets .....	1.68%	1.05%	0.65%	0.28%	0.20%	1.07%	1.66%	1.63%	1.61%	1.37%
Portfolio Turnover Rate .....	70%	86%	50%	105%	70%	67%	67%	47%	54%	75%

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)

	VIT Inflation-Protected Securities Portfolio					DFA VA Global Moderate Allocation Portfolio				
	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Period May 29, 2015(a) to Oct 31, 2015		Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2015	Year Ended Oct 31, 2014
Net Asset Value, Beginning of Period . . . . .	\$ 10.14	\$ 10.30	\$ 9.77	\$ 10.00		\$ 12.78	\$ 11.32	\$ 11.12	\$ 11.37	\$ 10.91
Income from Investment Operations										
Net Investment Income (Loss) (A) . . . . .	0.28	0.19	0.17	0.05		0.20	0.19	0.17	0.18	0.14
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	(0.44)	(0.22)	0.39	(0.28)		(0.17)	1.53	0.20	(0.22)	0.49
Total from Investment Operations . . . . .	(0.16)	(0.03)	0.56	(0.23)		0.03	1.72	0.37	(0.04)	0.63
Less Distributions:										
Net Investment Income . . . . .	(0.25)	(0.12)	(0.03)	—		(0.22)	(0.18)	(0.15)	(0.17)	(0.14)
Net Realized Gains . . . . .	—	(0.01)	—	—		(0.10)	(0.08)	(0.02)	(0.04)	(0.03)
Total Distributions . . . . .	(0.25)	(0.13)	(0.03)	—		(0.32)	(0.26)	(0.17)	(0.21)	(0.17)
Net Asset Value, End of Period . . . . .	\$ 9.73	\$ 10.14	\$ 10.30	\$ 9.77		\$ 12.49	\$ 12.78	\$ 11.32	\$ 11.12	\$ 11.37
Total Return . . . . .	(1.60%)	(0.25%)	5.79%	(2.30%)(B)		0.15%	15.50%	3.44%	(0.23%)	5.87%
Net Assets, End of Period (thousands) . . . . .	\$127,746	\$118,637	\$93,698	\$16,379		\$118,858	\$136,348	\$116,214	\$98,887	\$64,997
Ratio of Expenses to Average Net Assets . . . . .	0.12%	0.15%	0.18%	0.18%(C)(D)		0.40%(E)	0.40%(E)	0.40%(E)	0.40%(E)	0.40%(E)
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) . . . . .	0.12%	0.12%	0.19%	0.88%(C)(D)		0.50%(E)	0.51%(E)	0.52%(E)	0.54%(E)	0.66%(E)
Ratio of Net Investment Income to Average Net Assets . . . . .	2.84%	1.92%	1.72%	1.29%(C)(D)		1.57%	1.56%	1.54%	1.56%	1.27%
Portfolio Turnover Rate . . . . .	31%	25%	21%	4%(B)		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		0.24%	0.24%	0.26%	0.26%	0.26%

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)

VA Equity Allocation Portfolio			
	Year Ended Oct 31, 2018	Period Jul 10, 2017(a) to Oct 31, 2017	
Net Asset Value, Beginning of Period.....	\$ 10.72	\$ 10.00	
<u>Income from Investment Operations</u>			
Net Investment Income (Loss) (A).....	0.18	0.03	
Net Gains (Losses) on Securities (Realized and Unrealized) .....	(0.20)	0.69	
Total from Investment Operations.....	(0.02)	0.72	
<u>Less Distributions:</u>			
Net Investment Income .....	(0.15)	—	
Total Distributions .....	(0.15)	—	
Net Asset Value, End of Period.....	\$ 10.55	\$ 10.72	
Total Return .....	(0.19%)	7.20%(B)	
Net Assets, End of Period (thousands) .....	\$43,331	\$18,787	
Ratio of Expenses to Average Net Assets *(E).....	0.40%	0.32%(C)(D)	
Ratio of Expenses to Average Net Assets (Excluding Fees (Waived), (Expenses Reimbursed), and/or Previously Waived Fees Recovered by Advisor) *(E)....	0.66%	0.66%(C)(D)	
Ratio of Net Investment Income to Average Net Assets .....	1.65%	0.99%(C)(D)	
* 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:.....			
	0.25%	0.26%	

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

See accompanying Notes to Financial Statements.

# DFA INVESTMENT DIMENSIONS GROUP INC.

## NOTES TO FINANCIAL STATEMENTS

### A. Organization:

DFA Investment Dimensions Group Inc. (the "Fund" or "IDG") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered without a sales charge, to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred and two operational portfolios, nine of which (the "Portfolios") are included in this report. The remaining ninety-three are presented in separate reports. The Portfolios are only available through a select group of insurance products. The Portfolios are investment companies, and accordingly, follow the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards Certification ("ASC"), Topic 946, "Financial Services-Investment Companies."

DFA VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio (each, a "Fund of Funds") invest in other portfolios within the Fund and Dimensional Investment Group Inc. ("DIG") (the "Underlying Funds").

As of October 31, 2018, each Fund of Funds was the owner of record of the following approximate percentages of the total outstanding shares of the following Underlying Funds as detailed below:

<u>Fund of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/2018</u>
DFA VA Global Moderate Allocation Portfolio	U.S. Core Equity 1 Portfolio (IDG)	—
	U.S. Core Equity 2 Portfolio (IDG)	—
	International Core Equity Portfolio (IDG)	—
	Emerging Markets Core Equity Portfolio (IDG)	—
	DFA Two-Year Global Fixed Income Portfolio (IDG)	—
	DFA Selectively Hedged Global Fixed Income Portfolio (IDG)	1%
	VA U.S. Large Value Portfolio (IDG)	1%
	VA International Value Portfolio (IDG)	1%
	DFA Real Estate Securities Portfolio (IDG)	—
	VA Short-Term Fixed Portfolio (IDG)	2%
	VA Global Bond Portfolio (IDG)	4%
VA Equity Allocation Portfolio	U.S. Core Equity 1 Portfolio (IDG)	—
	DFA Real Estate Securities Portfolio (IDG)	—
	International Core Equity Portfolio (IDG)	—
	Emerging Markets Core Equity Portfolio (IDG)	—
	VA U.S. Large Value Portfolio (IDG)	1%
	VA U.S. Targeted Value Portfolio (IDG)	2%
	U.S. Large Company Portfolio (DIG)	—
	VA International Value Portfolio (IDG)	1%
	VA International Small Portfolio (IDG)	1%

### B. Significant Accounting Policies:

The following significant accounting policies are in conformity with accounting principles generally accepted in the United States of America. Such policies are consistently followed by the Fund in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of

investments, the reported amounts of assets and liabilities, 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 VA U.S. Targeted Value Portfolio and VA U.S. Large Value Portfolio (the "Domestic Equity Portfolios") and by VA International Value Portfolio and VA International Small Portfolio (the "International Equity Portfolios"), including over-the-counter securities, are valued at the last quoted sale price of the day. International equity securities are subject to a fair value factor, as described later in this note. Securities held by the Domestic Equity Portfolios and the International Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios and the International Equity Portfolios value the securities within the range of the most recent quoted bid and 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 procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios and the International Equity Portfolios may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 in the hierarchy.

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

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

Futures contracts held by the Portfolios 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.

Shares held by the DFA VA Global Moderate Allocation Portfolio and the VA Equity Allocation Portfolio of the Underlying Funds, which are treated as regulated investment companies, and the shares held by the Portfolios in other investment companies, are valued at their respective daily net asset values as reported by their administrator. These securities are generally categorized as Level 1 in the hierarchy. A summary of the inputs used to value the Portfolios’ investments by each major security type, industry and/or country is disclosed previously in this note. Valuation hierarchy tables have been included at the end of the Portfolios’ Summary Schedules of Portfolio Holdings/Schedules 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. *Foreign Currency Translation:* Securities and other assets and liabilities of the International Equity Portfolios and VA Global Bond Portfolio 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. 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 VA Global Bond Portfolio also enters into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

The International Equity Portfolios do not isolate the effect of foreign exchange rate fluctuations from the effect of fluctuations in the market prices of securities, whether realized or unrealized. However, the VA Global Bond 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 VA Global Bond Portfolio and the U.S. dollar equivalent amounts actually received or paid.

3. *Treasury Inflation-Protected Securities (TIPS):* Inflation-protected securities (also known as inflation indexed securities) are securities whose principal and/or interest payments are adjusted for inflation, unlike conventional debt securities that make fixed principal and interest payments. Inflation-protected securities include Treasury Inflation-Protected Securities (“TIPS”), which are securities issued by the U.S. Treasury. The principal value of TIPS is adjusted for inflation (payable at maturity) and the semi-annual interest payments by TIPS equal a fixed percentage of the inflation-adjusted principal amount. These inflation adjustments are based upon the Consumer Price Index for Urban Consumers (CPI-U). The original principal value of TIPS is guaranteed, even during period of deflation. At maturity, TIPS are redeemed at the greater of their inflation-adjusted principal or par amount at original issue. Other

types of inflation-protected securities may use other methods to adjust for inflation and other measures of inflation. Additionally, inflation-protected securities issued by entities other than the U.S. Treasury may not provide a guarantee of principal value at maturity.

4. *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. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors’/ Trustees’ Fees & Expenses.

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). As of October 31, 2018, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

5. *Other:* Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The 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 International Equity Portfolios may be subject to taxes imposed by countries in which they invest, with respect to their investments in issuers existing or operating in such countries. Such taxes are generally based on income earned or repatriated and capital gains realized on the sale of such investments. The International Equity 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.

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

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2018, 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:

VA U.S. Targeted Value Portfolio.....	0.35%
VA U.S. Large Value Portfolio.....	0.25%
VA International Value Portfolio.....	0.40%
VA International Small Portfolio.....	0.50%



VA Short-Term Fixed Portfolio.....	0.25%
VA Global Bond Portfolio.....	0.21%*
VIT Inflation-Protected Securities Portfolio.....	0.10%
DFA VA Global Moderate Allocation Portfolio.....	0.25%
VA Equity Allocation Portfolio.....	0.30%

\* The VA Global Bond Portfolio's investment management fees are based on an effective annual rate of 0.25% of the first \$100 million of average daily net assets and 0.20% of average daily net assets exceeding \$100 million.

Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the VIT Inflation-Protected Securities Portfolio, DFA VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio, as described in the notes below. The Fee Waiver Agreements for the Portfolios will remain in effect through February 28, 2019, 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. During the year ended October 31, 2018, 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, 2018, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2018, are also reflected below (amounts in thousands). The Fund, on behalf of the Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. With respect to each Fee Waiver Agreement, prior year expenses can be recaptured only if the current expense ratio is less than the prior year expense cap that was in place when such prior year expenses were waived.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Net Waived Fees/ Expenses Assumed (Recovered Previously Waived Fees/Expenses Assumed)</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
VIT Inflation-Protected Securities Portfolio (1).....	0.18%	—	—	—
DFA VA Global Moderate Allocation Portfolio (2).....	0.40%	—	\$148	\$417
VA Equity Allocation Portfolio (3).....	0.40%	\$20	85	15

(1) 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 (excluding the expenses that the Portfolio incurs indirectly 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 Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses are less than the Expense Limitation Amount, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the Portfolio's annualized Portfolio Expenses to exceed the Expense Limitation Amount.

(2) The Advisor has agreed to waive all or a portion of its management fee and to assume the expenses of the Institutional Class shares of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in The DFA Short Term Investment Fund (the "Money Market Series") and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Institutional Class shares of the Portfolio, on an annualized basis, to the rate listed above as a percentage of the Portfolio's average daily net assets (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Institutional Class shares of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the annualized Portfolio Expenses of such class of shares to exceed the Expense Limitation Amount.

(3) The Advisor has contractually agreed to waive up to the full amount of the Portfolio's management fee of 0.30% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in other funds managed by the Advisor, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series. In addition, under the Fee Waiver Agreement, the Advisor has also agreed to waive all or a portion of the management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor, excluding money market funds, but excluding the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio's annualized Portfolio Expenses are less than the Portfolio's Expense Limitation Amount, the Advisor retains the right to recover any fees previously waived and/or expenses previously assumed to the extent that such recovery will not cause the annualized Portfolio Expenses of a class of the Portfolio to exceed the Expense Limitation Amount. The Advisor, however, shall not be reimbursed for any management fees previously waived to offset the Portfolio's proportionate share of the management fees paid by the Portfolio through its investment in other funds managed by the Advisor.

#### **Earned Income Credit:**

Additionally, the 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, 2018, expenses reduced were as follows (amounts in thousands):

	<b>Fees Paid Indirectly</b>
VA International Value Portfolio.....	\$27
VA International Small Portfolio.....	20
VA Global Bond Portfolio.....	28

#### **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, 2018, the total related amounts paid by the Fund to the CCO were \$322 (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, 2018, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

VA U.S. Targeted Value Portfolio.....	\$ 7
VA U.S. Large Value Portfolio.....	8
VA International Value Portfolio.....	6
VA International Small Portfolio.....	5
VA Short-Term Fixed Portfolio.....	6
VA Global Bond Portfolio.....	8
VIT Inflation-Protected Securities Portfolio.....	1
DFA VA Global Moderate Allocation Portfolio.....	2
VA Equity Allocation Portfolio.....	—



## E. Purchases and Sales of Securities:

For the year ended October 31, 2018, the Portfolios made the following purchases and sales of investment securities, other than short-term securities, in-kind redemptions and U.S. government securities (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
VA U.S. Targeted Value Portfolio.....	—	—	\$106,954	\$ 83,121
VA U.S. Large Value Portfolio.....	—	—	146,339	42,374
VA International Value Portfolio.....	—	—	116,372	56,836
VA International Small Portfolio.....	—	—	66,150	43,926
VA Short-Term Fixed Portfolio.....	\$61,501	\$51,315	159,166	128,028
VA Global Bond Portfolio.....	—	—	289,877	224,766
VIT Inflation-Protected Securities Portfolio...	51,306	38,422	—	—

For the year ended October 31, 2018, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, were as follows (amounts in thousands):

	Balance at 10/31/17	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2018	Shares as of October 31, 2018	Dividend Income	Capital Gain Distributions
<b>VA U.S. Targeted Value Portfolio</b>									
The DFA Short Term Investment Fund	\$35,980	\$102,714	\$112,090	\$(2)	\$(1)	\$26,601	2,299	\$486	—
<b>Total</b>	<b>\$35,980</b>	<b>\$102,714</b>	<b>\$112,090</b>	<b>\$(2)</b>	<b>\$(1)</b>	<b>\$26,601</b>	<b>2,299</b>	<b>\$486</b>	<b>—</b>
<b>VA U.S. Large Value Portfolio</b>									
The DFA Short Term Investment Fund	\$ 4,502	\$ 74,513	\$ 73,018	\$(1)	—	\$ 5,996	518	\$102	—
<b>Total</b>	<b>\$ 4,502</b>	<b>\$ 74,513</b>	<b>\$ 73,018</b>	<b>\$(1)</b>	<b>—</b>	<b>\$ 5,996</b>	<b>518</b>	<b>\$102</b>	<b>—</b>
<b>VA International Value Portfolio</b>									
The DFA Short Term Investment Fund	\$10,774	\$161,062	\$164,443	\$(2)	\$ 2	\$ 7,393	639	\$342	—
<b>Total</b>	<b>\$10,774</b>	<b>\$161,062</b>	<b>\$164,443</b>	<b>\$(2)</b>	<b>\$ 2</b>	<b>\$ 7,393</b>	<b>639</b>	<b>\$342</b>	<b>—</b>
<b>VA International Small Portfolio</b>									
The DFA Short Term Investment Fund	\$19,690	\$ 44,694	\$ 48,156	\$(1)	\$(2)	\$16,225	1,402	\$361	—
<b>Total</b>	<b>\$19,690</b>	<b>\$ 44,694</b>	<b>\$ 48,156</b>	<b>\$(1)</b>	<b>\$(2)</b>	<b>\$16,225</b>	<b>1,402</b>	<b>\$361</b>	<b>—</b>
<b>VA Short-Term Fixed Portfolio</b>									
The DFA Short Term Investment Fund	\$11,107	\$ 56,991	\$ 58,915	\$(1)	—	\$ 9,182	794	\$141	—
<b>Total</b>	<b>\$11,107</b>	<b>\$ 56,991</b>	<b>\$ 58,915</b>	<b>\$(1)</b>	<b>—</b>	<b>\$ 9,182</b>	<b>794</b>	<b>\$141</b>	<b>—</b>

	Balance at 10/31/17	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2018	Shares as of October 31, 2018	Dividend Income	Capital Gain Distributions
<b>VA Global Bond Portfolio</b>									
The DFA Short Term Investment Fund	\$ 1,543	\$64,571	\$63,076	—	—	\$ 3,038	263	\$ 72	—
<b>Total</b>	<b>\$ 1,543</b>	<b>\$64,571</b>	<b>\$63,076</b>	<b>—</b>	<b>—</b>	<b>\$ 3,038</b>	<b>263</b>	<b>\$ 72</b>	<b>—</b>
<b>DFA VA Global Moderate Allocation Portfolio</b>									
U.S. Core Equity 2 Portfolio	\$ 40,630	\$10,635	\$14,608	\$ 551	\$ 242	\$ 37,450	1,762	\$ 653	\$394
International Core Equity Portfolio	19,237	4,276	6,216	(5)	(2,113)	15,179	1,200	498	—
VA Global Bond Portfolio	17,041	5,769	7,788	(164)	(73)	14,785	1,381	306	8
DFA Selectively Hedged Global Fixed Income Portfolio	16,992	5,494	7,621	(200)	105	14,770	1,539	301	—
U.S. Core Equity 1 Portfolio	14,521	3,135	4,905	293	260	13,304	584	237	83
DFA Two-Year Global Fixed Income Portfolio	6,807	1,964	2,822	(18)	(7)	5,924	595	91	—
VA Short-Term Fixed Portfolio	6,801	1,933	2,822	4	8	5,924	576	72	—
Emerging Markets Core Equity Portfolio	6,978	1,491	2,038	(137)	(1,002)	5,292	279	154	—
VA U.S. Large Value Portfolio	2,906	822	991	5	(98)	2,644	102	53	115
DFA Real Estate Securities Portfolio	2,242	353	631	(26)	(38)	1,900	56	111	7
VA International Value Portfolio	2,147	428	706	1	(221)	1,649	136	59	—
<b>Total</b>	<b>\$136,302</b>	<b>\$36,300</b>	<b>\$51,148</b>	<b>\$ 304</b>	<b>\$(2,937)</b>	<b>\$118,821</b>	<b>8,210</b>	<b>\$2,535</b>	<b>\$607</b>

	Balance at 10/31/17	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2018	Shares as of October 31, 2018	Dividend Income	Capital Gain Distributions
<b>VA Equity Allocation Portfolio</b>									
U.S. Core Equity 1 Portfolio	\$ 4,917	\$ 7,550	\$ 567	\$ (9)	\$ 22	\$11,913	523	\$127	\$ 32
U.S. Large Company Portfolio	3,940	5,981	582	(10)	182	9,511	452	126	13
International Core Equity Portfolio	2,937	4,339	423	(23)	(693)	6,137	485	122	—
VA U.S. Targeted Value Portfolio	2,208	3,769	197	(5)	(409)	5,366	286	27	161
VA U.S. Large Value Portfolio	1,225	2,004	127	(4)	(93)	3,005	116	26	56
Emerging Markets Core Equity Portfolio	1,480	2,277	237	(26)	(493)	3,001	158	55	—
VA International Small Portfolio	905	1,352	114	(5)	(257)	1,881	154	25	28
VA International Value Portfolio	680	964	80	(4)	(143)	1,417	117	22	—
DFA Real Estate Securities Portfolio	473	678	57	(3)	(8)	1,083	32	38	2
<b>Total</b>	<b>\$18,765</b>	<b>\$28,914</b>	<b>\$2,384</b>	<b>\$(89)</b>	<b>\$(1,892)</b>	<b>\$43,314</b>	<b>2,323</b>	<b>\$568</b>	<b>\$292</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 shareholders. Accordingly, no provision has been made for federal income taxes.

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2018, primarily attributable to realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, realized foreign capital gains tax, tax-equalization, non-deductible 90-day stock issuance cost, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, were reclassified to the 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, 2017, and October 31, 2018, were as follows (amounts in thousands):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
VA U.S. Targeted Value Portfolio				
2017.....	\$ 4,050	\$ 8,434	—	\$12,484
2018.....	10,323	14,148	—	24,471

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
VA U.S. Large Value Portfolio				
2017.....	\$ 5,468	\$ 2,110	—	\$ 7,578
2018.....	7,970	14,206	—	22,176
VA International Value Portfolio				
2017.....	5,740	—	—	5,740
2018.....	7,102	—	—	7,102
VA International Small Portfolio				
2017.....	4,590	293	—	4,883
2018.....	6,297	5,190	—	11,487
VA Short-Term Fixed Portfolio				
2017.....	1,351	—	—	1,351
2018.....	2,602	—	—	2,602
VA Global Bond Portfolio				
2017.....	4,711	1,280	—	5,991
2018.....	5,516	150	—	5,666
VIT Inflation-Protected Securities Portfolio				
2017.....	1,195	10	—	1,205
2018.....	2,974	—	—	2,974
DFA VA Global Moderate Allocation Portfolio				
2017.....	1,956	842	—	2,798
2018.....	2,394	1,029	—	3,423
VA Equity Allocation Portfolio				
2017.....	—	—	—	—
2018.....	318	—	—	318

As of October 31, 2018, 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>
VA U.S. Targeted Value Portfolio.....	\$ (924)	\$(1,702)	\$(2,626)
VA U.S. Large Value Portfolio.....	(1,136)	(506)	(1,642)
VA International Value Portfolio.....	(601)	—	(601)
VA International Small Portfolio.....	—	—	—
VA Short-Term Fixed Portfolio.....	(452)	—	(452)
VA Global Bond Portfolio.....	(1,459)	—	(1,459)
VIT Inflation-Protected Securities Portfolio.....	—	—	—
DFA VA Global Moderate Allocation Portfolio.....	(232)	(177)	(409)
VA Equity Allocation Portfolio.....	(19)	—	(19)

As of October 31, 2018, 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>
VA U.S. Targeted Value Portfolio.....	\$ 7,272	\$15,505	—	\$ 16,455	\$ 39,232
VA U.S. Large Value Portfolio.....	8,791	10,592	—	83,436	102,819
VA International Value Portfolio.....	7,219	862	—	(14,394)	(6,313)
VA International Small Portfolio.....	4,656	10,949	—	(5,855)	9,750
VA Short-Term Fixed Portfolio.....	3,577	—	\$ (714)	(1,061)	1,802
VA Global Bond Portfolio.....	16,295	—	(3,008)	(14,289)	(1,002)
VIT Inflation-Protected Securities Portfolio.....	2,284	—	(988)	(5,728)	(4,432)
DFA VA Global Moderate Allocation Portfolio.....	697	756	—	16,512	17,965
VA Equity Allocation Portfolio.....	305	230	—	(844)	(309)

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by these Portfolios after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2018, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<b>Unlimited</b>	<b>Total</b>
VA U.S. Targeted Value Portfolio.....	—	—
VA U.S. Large Value Portfolio.....	—	—
VA International Value Portfolio.....	—	—
VA International Small Portfolio.....	—	—
VA Short-Term Fixed Portfolio.....	\$ 714	\$ 714
VA Global Bond Portfolio.....	3,008	3,008
VIT Inflation-Protected Securities Portfolio.....	988	988
DFA VA Global Moderate Allocation Portfolio.....	—	—
VA Equity Allocation Portfolio.....	—	—

During the year ended October 31, 2018, the following Portfolio used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

VA International Value Portfolio.....	\$5,191
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As of October 31, 2018, 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):

	<b>Federal Tax Cost</b>	<b>Unrealized Appreciation</b>	<b>Unrealized (Depreciation)</b>	<b>Net Unrealized Appreciation (Depreciation)</b>
VA U.S. Targeted Value Portfolio.....	\$340,367	\$ 56,263	\$(39,808)	\$ 16,455

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
VA U.S. Large Value Portfolio.....	\$393,644	\$101,901	\$(18,465)	\$ 83,436
VA International Value Portfolio.....	297,876	18,830	(33,207)	(14,377)
VA International Small Portfolio.....	238,745	—	(5,852)	(5,852)
VA Short-Term Fixed Portfolio.....	302,983	16	(1,076)	(1,060)
VA Global Bond Portfolio.....	375,191	—	(14,289)	(14,289)
VIT Inflation-Protected Securities Portfolio.....	133,465	—	(5,728)	(5,728)
DFA VA Global Moderate Allocation Portfolio.....	102,309	16,512	—	16,512
VA Equity Allocation Portfolio.....	44,158	718	(1,562)	(844)

The difference between GAAP-basis and tax basis unrealized gains (losses) is attributable primarily to wash sales and net mark-to-market gains (losses) on regulated futures contracts, net mark-to-market gain/loss on foreign currency contracts, and differences in the tax treatment of passive foreign investment company 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 any of 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, Portfolios may invest in certain financial instruments that have off-balance sheet risk in excess of the amounts recognized in the financial statements and concentrations of credit and market risk. These instruments and their significant corresponding risks are described below:

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 Portfolios may be inhibited.

2. *Inflation Protection Risks:* Because the interest and/or principal payments on an inflation-protected security are adjusted periodically for changes in inflation, the income distributed by the VIT Inflation-Protected Securities Portfolio may be irregular. Although the U.S. Treasury guarantees to pay at least the original face value of any inflation-protected securities the Treasury issues, other issuers may not offer the same guarantee. Also, inflation-protected securities, including those issued by the U.S. Treasury, are not protected against deflation. As a result, in a period of deflation, the principal and income of inflation-protected securities held by the Portfolio will decline and the Portfolio may suffer a loss during such periods. While inflation-protected securities are expected to be protected from long-term inflationary trends, short-term increases in inflation may lead to a decline in the Portfolio's value. For example, if interest rates rise due to reasons other than inflation, the Portfolio's investment in these securities may not be protected to the extent that the increase is not reflected in the securities' inflation measures. Additionally, positive adjustments to principal generally will result in taxable income to the Portfolio at the time of such adjustments (which generally would be distributed by the Portfolio as part of its taxable dividends), even though the principal amount is not paid until maturity. The current market value of inflation-protected securities is not guaranteed and will fluctuate.

## Derivative Financial Instruments:

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

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

4. *Futures Contracts:* The Portfolios listed below may purchase or sell futures contracts and options on futures contracts for foreign or U.S. equity securities and indices, to adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Portfolios however, do not intend to sell futures contracts to establish short positions in individual securities or to use derivatives for purposes of speculation or leveraging investment returns.

Upon entering into a futures contract, a Portfolio 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 Portfolio as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolio 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, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolios could lose more than the initial margin requirements. A Portfolio entering into stock index futures is subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2018 (amounts in thousands):

	Forward Currency Contracts	Futures
VA International Value Portfolio.....	\$ —	\$168
VA International Small Portfolio.....	—	383
VA Global Bond Portfolio.....	204,806	—

The following is a summary of the VA Global Bond Portfolio's derivative instrument holdings categorized by primary risk exposure as of October 31, 2018 (amounts in thousands):

	<b>Asset Derivatives Value</b>	
	<b>Total Value at October 31, 2018</b>	<b>Forward Currency Contracts (1)</b>
VA Global Bond Portfolio.....	\$6,237	\$6,237

	<b>Liability Derivatives Value</b>	
	<b>Total Value at October 31, 2018</b>	<b>Forward Currency Contracts (2)</b>
VA Global Bond Portfolio.....	\$(233)	\$(233)

(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.

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, 2018 (amounts in thousands):

	<b>Realized Gain (Loss) on Derivatives</b>		
	<b>Total</b>	<b>Forward Currency Contracts</b>	<b>Equity Contracts *,(1)</b>
VA International Value Portfolio.....	\$ 11	—	\$ 11*
VA International Small Portfolio.....	(152)	—	(152)*
VA Global Bond Portfolio.....	12,192	\$12,192	—

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>	
	<b>Total</b>	<b>Forward Currency Contracts (2)</b>
VA Global Bond Portfolio.....	\$4,695	\$4,695

(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: Forward Currency Contracts.

\* As of October 31, 2018, there were no futures contracts outstanding. During the year ended October 31, 2018, the Portfolios had limited activity in futures contracts.

### Offsetting of Derivative Assets and Derivative Liabilities

In order to better define its contractual rights and to secure rights that will help the Fund mitigate its counterparty risk, the Fund entered into an International Swaps and Derivatives Association, Inc. Master Agreement (ISDA Master Agreement) or a similar agreement with certain of its derivative contract counterparties. An ISDA Master Agreement is a bilateral agreement between the Fund and a counterparty that governs over-the-counter (OTC) derivatives and 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, the Fund may, under certain circumstances, offset with the counterparty certain derivative financial instruments' payables and/or



receivables with collateral held and/or posted, if any, and create one single net payment. The provisions of the ISDA Master Agreement typically permit a single net payment in the event of a default (close-out), including the bankruptcy or insolvency of the counterparty. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against the right of offset in bankruptcy, insolvency, or other events.

For financial reporting purposes, the Fund does not offset derivative assets and derivative liabilities that are subject to netting arrangements in the “Statements of Assets and Liabilities.”

The following table presents the VA Global Bond Portfolio’s gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolio as of October 31, 2018 (amounts in thousands):

Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
			Assets					Liabilities		
VA Global Bond Portfolio										
Bank of America Corp.....	\$2,135	\$2,135	—	—	\$2,135	—	—	—	—	—
State Street Bank and Trust. ....	2,439	2,439	—	—	2,439	—	—	—	—	—
Citibank, N.A.....	138	138	\$(138)	—	—	\$233	\$233	\$(138)	—	\$95
JP Morgan. ....	466	466	—	—	466	—	—	—	—	—
UBS AG. ....	828	828	—	—	828	—	—	—	—	—
National Australia Bank Ltd.....	231	231	—	—	231	—	—	—	—	—
Total	\$6,237	\$6,237	\$(138)	—	\$6,099	\$233	\$233	\$(138)	—	\$95

- (a) No amounts have been netted against the gross amounts recognized in the Statements of Assets and Liabilities.
- (b) Represents the amount of assets that could be offset by liabilities with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.
- (c) Represents the net amount due from counterparties in the event of default.
- (d) Represents the amount of liabilities that could be offset by assets with the same counterparty under master netting or similar agreements that management elects not to offset on the Statements of Assets and Liabilities.
- (e) Represents the net amount due to counterparties in the event of default.

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

#### 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 March 28, 2018, with its domestic custodian bank. A line of credit with similar terms was in effect through March 28, 2018. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on March 27, 2019.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 5, 2018. A line of credit with similar terms was in effect through January 5, 2018. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed

\$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The line of credit agreement expires on January 4, 2019.

For the year ended October 31, 2018, borrowings by the Portfolios under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>
VA U.S. Targeted Value Portfolio.....	2.54%	\$1,707	26	\$ 3	\$12,812
VA U.S. Large Value Portfolio.....	2.50%	1,064	34	3	2,968
VA International Value Portfolio.....	2.60%	769	13	1	2,839
VA International Small Portfolio.....	2.33%	919	19	1	3,767
DFA VA Global Moderate Allocation Portfolio.....	2.39%	869	19	1	8,614
VA Equity Allocation Portfolio.....	2.44%	142	29	—	486

\* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2018, that each Portfolio's available line of credit was used.

As of October 31, 2018, the DFA VA Global Moderate Allocation Portfolio had loans outstanding in the amount of \$175 (in thousands).

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

The Portfolios did not use the interfund lending program during the year ended October 31, 2018.

#### **I. Affiliated Trades:**

Cross trades for the year ended October 31, 2018, if any, were executed by the Portfolios pursuant to procedures adopted by the Board of Directors of the Fund to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of a common investment advisor (or affiliated investment advisors), common Directors/Trustees and/or common Officers. At its regularly scheduled meetings, the Board reviews such transactions for compliance with the requirements and restrictions set forth by Rule 17a-7 under the 1940 Act.

For the year ended October 31, 2018, 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>
VA U.S. Targeted Value Portfolio.....	\$14,701	\$15,956	\$3,175
VA U.S. Large Value Portfolio.....	14,203	2,635	34
VA International Value Portfolio.....	5,183	4,935	129

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
VA International Small Portfolio.....	\$ 3,076	\$ 4,256	\$1,198

#### **J. Securities Lending:**

As of October 31, 2018, some of the Portfolios had securities on loan to brokers/dealers, for which such Portfolios received cash collateral. Additionally, the following Portfolios 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>Market Value</u>	<u>Uninvested (Overinvested) Cash</u>
VA U.S. Targeted Value Portfolio.....	\$17,822	—
VA U.S. Large Value Portfolio.....	588	—
VA International Value Portfolio.....	1,451	\$1,297
VA International Small Portfolio.....	8,571	—

Each Portfolio with securities on loan 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, the 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 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 Portfolios 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, 2018:

	Remaining Contractual Maturity of the Agreements As of October 31, 2018				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
<b>Securities Lending Transactions</b>					
<b>VA U.S. Targeted Value Portfolio</b>					
Common Stocks.....	\$26,601,372	—	—	—	\$26,601,372
<b>VA U.S. Large Value Portfolio</b>					
Common Stocks.....	5,995,789	—	—	—	5,995,789
<b>VA International Value Portfolio</b>					
Common Stocks.....	7,393,036	—	—	—	7,393,036
<b>VA International Small Portfolio</b>					
Common Stocks.....	16,225,109	—	—	—	16,225,109
<b>VA Short-Term Fixed Portfolio</b>					
Bonds.....	9,181,769	—	—	—	9,181,769
<b>VA Global Bond Portfolio</b>					
Bonds.....	3,038,279	—	—	—	3,038,279

#### K. 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.

#### L. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. At this time, management is evaluating the implications of these changes on the financial statements.

In August 2018, the FASB issued ASU No. 2018-13, "Fair Value Measurements" ("ASU 2018-13"). This update makes certain removals from, changes to and additions to existing disclosure requirements for fair value measurement. ASU 2018-13 does not change fair value measurements already required or permitted by existing standards. ASU 2018-13 is effective for financial statements issued for fiscal years beginning after December 15, 2019, and interim periods within those fiscal years. The Portfolios' early adoption of certain of the ASU 2018-13 disclosure requirements are reflected within these financial statements prepared as of October 31, 2018. Management does not believe that adoption of the remaining disclosure requirements within ASU 2018-13 will materially impact the Portfolios' financial statements.

In August 2018, the SEC adopted amendments to certain financial statement disclosure requirements to conform them to GAAP for investment companies. These amendments made certain removals from, changes to and additions to existing disclosure requirements under Regulation S-X. These amendments became effective for filings

made with the SEC after November 5, 2018. The Portfolios' adoption of these amendments, effective with these financial statements prepared as of October 31, 2018, required modified disclosures reflected herein, but had no effect on the Portfolios' net assets or results of operations.

Comparable prior year information presented in the Statements of Changes in Net Assets has been revised to reflect current disclosure requirements prescribed by these amendments. Amounts originally presented as of October 31, 2017 are as follows (amounts in thousands):

	Distributions from:			
	Net Investment Income	Net Short-Term Gains	Net Long-Term Gains	Total
VA U.S. Targeted Value Portfolio - Institutional Class.....	\$(2,744)	\$(1,306)	\$(8,434)	\$(12,484)
VA U.S. Large Value Portfolio - Institutional Class.....	(5,480)	—	(2,097)	(7,577)
VA International Value Portfolio - Institutional Class.....	(5,740)	—	—	(5,740)
VA International Small Portfolio - Institutional Class.....	(3,623)	(967)	(293)	(4,883)
VA Short-Term Fixed Portfolio - Institutional Class.....	(1,351)	—	—	(1,351)
VA Global Bond Portfolio - Institutional Class.....	(4,547)	(163)	(1,280)	(5,990)
VIT Inflation-Protected Securities Portfolio - Institutional Class.....	(1,145)	(50)	(10)	(1,205)
DFA VA Global Moderate Allocation Portfolio - Institutional Class...	(1,956)	—	(842)	(2,798)
				<b>Undistributed Net Investment Income (Distributions in Excess of Net Investment Income)</b>
VA U.S. Targeted Value Portfolio.....				\$2,411
VA U.S. Large Value Portfolio.....				5,577
VA International Value Portfolio.....				5,916
VA International Small Portfolio.....				2,976
VA Short-Term Fixed Portfolio.....				2,044
VA Global Bond Portfolio.....				3,474
VIT Inflation-Protected Securities Portfolio.....				1,742
DFA VA Global Moderate Allocation Portfolio.....				982
VA Equity Allocation Portfolio.....				54

#### M. Other:

As of October 31, 2018, 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
VA U.S. Targeted Value Portfolio.....	4	66%
VA U.S. Large Value Portfolio.....	5	68%
VA International Value Portfolio.....	5	78%
VA International Small Portfolio.....	5	72%

	Number of Shareholders	Approximate Percentage of Outstanding Shares
VA Short-Term Fixed Portfolio.....	4	83%
VA Global Bond Portfolio.....	5	79%
VIT Inflation-Protected Securities Portfolio.....	4	91%
DFA VA Global Moderate Allocation Portfolio.....	4	88%
VA Equity Allocation Portfolio.....	3	99%

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

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

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

The VA U.S. Large Value Portfolio also cannot quantify the cost of the Lawsuits that could potentially be deducted from its net asset value. Therefore, at this time, those investors buying or redeeming shares of the VA U.S. Large Value Portfolio will pay or receive, as the case may be, a price based on the net asset value of the VA

U.S. Large Value Portfolio, with no adjustment relating to the Lawsuits. The attorneys' fees and costs relating to the Lawsuits will be borne by the VA U.S. Large Value Portfolio as incurred and in a manner similar to any other expenses incurred by the VA U.S. Large Value Portfolio.

**N. 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 nine 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/schedules of investments, of each of the portfolios listed in the table below (nine of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter referred to as the “Portfolios”) as of October 31, 2018, 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, 2018, 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>
VA U.S. Targeted Value Portfolio VA U.S. Large Value Portfolio VA International Value Portfolio VA International Small Portfolio VA Short-Term Fixed Portfolio VA Global Bond Portfolio VIT Inflation-Protected Securities Portfolio DFA VA Global Moderate Allocation Portfolio	For the year ended October 31, 2018	For the years ended October 31, 2018 and 2017	For each of the periods indicated therein
VA Equity Allocation Portfolio	For the year ended October 31, 2018	For the year ended October 31, 2018 and the period from July 10, 2017 (commencement of operations) through October 31, 2017	

### ***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 supporting 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, 2018 by correspondence with the custodians, brokers and the transfer agents of the investee funds; 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, 2018

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”), and Dimensional Emerging Markets Value Fund (“DEM”) (each, the “Fund” and collectively, the “Funds”) is responsible for establishing the Funds’ policies and for overseeing the management of the Funds. The Trustees/Directors of the Funds, including all of the disinterested Trustees/Directors, have adopted written procedures to monitor potential conflicts of interest that might develop between portfolios of the Funds (the “Feeder Portfolios”) that invest in certain series of DFAITC or DEM (the “Master Funds”).

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, and Abbie J. Smith. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund’s accounting and financial reporting policies and practices, the Fund’s internal controls, the Fund’s financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund’s independent registered certified public accounting firm and acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2018.

Each Board’s Nominating Committee is composed of George M. Constantinides, Roger G. Ibbotson, Myron S. Scholes, Edward P. Lazear, and Abbie J. Smith. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the full Board. The Nominating Committee evaluates a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. The Nominating Committee met two times during the fiscal year ended October 31, 2018.

Each Board’s Strategy Committee is composed of Douglas W. Diamond, Edward P. Lazear, and Myron S. Scholes. Each member of the Strategy Committee is a disinterested Trustee/Director. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee may (i) review the design of possible new series of the Fund, (ii) review performance of existing portfolios of the Fund and discuss and recommend possible enhancements to the portfolios’ investment strategies, (iii) review proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) consider issues relating to investment services for each portfolio of the Fund. There were four Strategy Committee meetings held during the fiscal year ended October 31, 2018.

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 Trustee/Directors

<b>Name, Address and Year of Birth</b>	<b>Position</b>	<b>Term of Office<sup>1</sup> and Length of Service</b>	<b>Principal Occupation During Past 5 Years</b>	<b>Portfolios within the DFA Fund Complex<sup>2</sup> Overseen</b>	<b>Other Directorships of Public Companies Held During Past 5 Years</b>
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1947	Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since 1983 DIG- Since 1993 DFAITC- Since 1992 DEM- Since 1993	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	128 portfolios in 4 investment companies	None
Douglas W. Diamond University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1953	Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since June 2017 DIG- Since June 2017 DFAITC- Since June 2017 DEM- Since June 2017	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Visiting Scholar, Federal Reserve Bank of Richmond (since 1990). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015 to 2016).	128 portfolios in 4 investment companies	None
Roger G. Ibbotson Yale School of Management P.O. Box 208200 New Haven, CT 06520-8200  1943	Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since 1981 DIG- Since 1993 DFAITC- Since 1992 DEM- Since 1993	Professor in Practice Emeritus of Finance, Yale School of Management (since 1984). Chairman, CIO and Partner, Zebra Capital Management, LLC (hedge fund and asset manager) (since 2001). Formerly, Consultant to Morningstar, Inc. (2006 - 2016).	128 portfolios in 4 investment companies	None
Edward P. Lazear Stanford University Graduate School of Business Knight Management Center, E346 Stanford, CA 94305  1948	Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since 2010 DIG- Since 2010 DFAITC- Since 2010 DEM- Since 2010	Distinguished Visiting Fellow, Becker Friedman Institute for Research in Economics, University of Chicago (since 2015). Morris Arnold Cox Senior Fellow, Hoover Institution (since 2002). Jack Steele Parker Professor of Human Resources Management and Economics, Graduate School of Business, Stanford University (since 1995). Cornerstone Research (expert testimony and economic and financial analysis) (since 2009).	128 portfolios in 4 investment companies	None
Myron S. Scholes c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1941	Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since 1981 DIG- Since 1993 DFAITC- Since 1992 DEM- Since 1993	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	128 portfolios in 4 investment companies	Formerly, Adviser, Kuapay, Inc. (2013-2014). Formerly, Director, American Century Fund Complex (registered investment companies) (43 Portfolios) (1980-2014).

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
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1953	Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since 2000 DIG- Since 2000 DFAITC- Since 2000 DEM- Since 2000	Boris and Irene Stern Distinguished Service Professor of Accounting, University of Chicago Booth School of Business (since 1980).	128 portfolios in 4 investment companies	Director (since 2000) and formerly, Lead Director (May 2014 – May 2017), HNI Corporation (formerly known as HON Industries Inc.) (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within the fund complex) (21 portfolios) (since 2009).

#### Interested Trustee/Director\*

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 G. Booth 6300 Bee Cave Road, Building One Austin, TX 78746  1946	Chairman and Director of DFAIDG and DIG Trustee of DFAITC and DEM	DFADIG- Since 1981 DIG- Since 1992 DFAITC- Since 1992 DEM- Since 1993	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of Dimensional Emerging Markets Value Fund (“DEM”), DFAIDG, Dimensional Investment Group Inc. (“DIG”) and The DFA Investment Trust Company (“DFAITC”). Executive Chairman, and formerly, President and Co-Chief Executive Officer (each until February 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors LP and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the “DFA Entities”). Formerly, Chairman and Director (2009-2018), Co-Chief Executive Officer (2010 – June 2017) of Dimensional Fund Advisors Canada ULC. Trustee, University of Chicago (since 2002). Trustee, University of Kansas Endowment Association (since 2005). Formerly, Director of Dimensional Fund Advisors Ltd. (2002 – July 2017), DFA Australia Limited (1994 – July 2017), Dimensional Advisors Ltd. (2012 – July 2017), Dimensional Funds plc (2006 – July 2017) and Dimensional Funds II plc (2006 – July 2017). Formerly, Director and President of Dimensional Japan Ltd. (2012 – April 2017). Formerly, President, Dimensional SmartNest (US) LLC (2009-2014); and Limited Partner, VSC Investors, LLC (2007 to 2015). Formerly, Chairman, Director, President and Co-Chief Executive Officer of Dimensional Cayman Commodity Fund I Ltd. (2010-September 2017).	128 portfolios in 4 investment companies	None

<sup>1</sup> Each Director holds office for an indefinite term until his or her successor is elected and qualified.

<sup>2</sup> Each Director is a director or trustee of each of the four registered investment companies within the DFA Fund Complex, which include: DFAIDG; DIG; DFAITC; and DEM. Each disinterested Director 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.

\* The Interested Trustee/Director is described as such because he is deemed to be an “interested person,” as that term is defined under the Investment Company Act of 1940, as amended, due to his position with the Advisor.

## Officers

Below is the name, year of birth, information regarding positions with the Fund and the principal occupation for each officer of the Fund. 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	<p>Vice President and Assistant Secretary of</p> <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> </ul> <p>Director, Vice President and Assistant Secretary (since 2003) of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Canada ULC</li> </ul>
David P. Butler 1964	Co-Chief Executive Officer	Since 2017	<p>Co-Chief Executive Officer (since 2017) of</p> <ul style="list-style-type: none"> <li>all the DFA entities</li> </ul> <p>Director (since 2017) of</p> <ul style="list-style-type: none"> <li>Dimensional Holdings Inc.</li> <li>Dimensional Fund Advisors Canada ULC</li> <li>Dimensional Japan Ltd.</li> <li>Dimensional Advisors Ltd.</li> <li>Dimensional Fund Advisors Ltd.</li> <li>DFA Australia Limited</li> </ul> <p>Director and Co-Chief Executive Officer (since 2017) of</p> <ul style="list-style-type: none"> <li>Dimensional Cayman Commodity Fund I Ltd.</li> </ul> <p>Head of Global Financial Advisor Services (since 2007) for</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors LP</li> </ul> <p>Formerly, Vice President (2007 – 2017) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> </ul>
Stephen A. Clark 1972	Executive Vice President	Since 2017	<p>Executive Vice President (since 2017) of</p> <ul style="list-style-type: none"> <li>all the DFA entities</li> </ul> <p>Director and Vice President (since 2016) of</p> <ul style="list-style-type: none"> <li>Dimensional Japan Ltd.</li> </ul> <p>President and Director (since 2016) of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Canada ULC</li> </ul> <p>Vice President (since 2008) and Director (since 2016) of</p> <ul style="list-style-type: none"> <li>DFA Australia Limited</li> </ul> <p>Director (since 2016) of</p> <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> <p>Vice President (since 2016) of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Pte. Ltd.</li> </ul> <p>Head of Global Institutional Services (since 2014) for</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors LP</li> </ul> <p>Formerly, Vice President (2004 – 2017) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> </ul> <p>Formerly, Vice President (2010 – 2016) of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Canada ULC</li> </ul> <p>Formerly, Head of Institutional, North America (2012 – 2013) for</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors LP</li> </ul>

Christopher S. Crossan 1965	Vice President and Global Chief Compliance Officer	Since 2004	<p>Vice President and Global Chief Compliance Officer (since 2004) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> <li>DFA Australia Limited</li> <li>Dimensional Fund Advisors Ltd.</li> </ul> <p>Chief Compliance Officer (since 2006) and Chief Privacy Officer (since 2015) of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Canada ULC</li> </ul> <p>Chief Compliance Officer of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>Dimensional Japan Ltd. (since 2017)</li> </ul> <p>Formerly, Vice President and Global Chief Compliance Officer (2010 – 2014) for</p> <ul style="list-style-type: none"> <li>Dimensional SmartNest (US) LLC</li> </ul>
Gregory K. Hinkle 1958	Vice President, Chief Financial Officer, and Treasurer	Vice President since 2015 and Chief Financial Officer and Treasurer since 2016	<p>Vice President, Chief Financial Officer, and Treasurer (since 2016) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> <li>Dimensional Advisors Ltd.</li> <li>Dimensional Fund Advisors Ltd.</li> <li>Dimensional Hong Kong Limited</li> <li>Dimensional Cayman Commodity Fund I Ltd.</li> <li>Dimensional Fund Advisors Canada ULC</li> <li>Dimensional Fund Advisors Pte. Ltd.</li> <li>DFA Australia Limited</li> </ul> <p>Director (since 2016) for</p> <ul style="list-style-type: none"> <li>Dimensional Funds plc</li> <li>Dimensional Funds II plc</li> </ul> <p>Formerly, interim Chief Financial Officer and interim Treasurer (2016) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> <li>Dimensional Fund Advisors LP</li> <li>Dimensional Fund Advisors Ltd.</li> <li>DFA Australia Limited</li> <li>Dimensional Advisors Ltd.</li> <li>Dimensional Fund Advisors Pte. Ltd.</li> <li>Dimensional Hong Kong Limited</li> <li>Dimensional Cayman Commodity Fund I Ltd.</li> <li>Dimensional Fund Advisors Canada ULC</li> </ul> <p>Formerly, Controller (2015 – 2016) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> <li>Dimensional Fund Advisors LP</li> </ul> <p>Formerly, Vice President (2008 – 2015) of</p> <ul style="list-style-type: none"> <li>T. Rowe Price Group, Inc.</li> </ul> <p>Formerly, Director of Investment Treasury and Treasurer (2008 – 2015) of</p> <ul style="list-style-type: none"> <li>the T. Rowe Price Funds</li> </ul>
Jeff J. Jeon 1973	Vice President and Assistant Secretary	Vice President since 2004 and Assistant Secretary since 2017	<p>Vice President (since 2004) and Assistant Secretary (since 2017) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> </ul> <p>Vice President and Assistant Secretary (since 2010) of</p> <ul style="list-style-type: none"> <li>Dimensional Cayman Commodity Fund I Ltd.</li> </ul>
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	<p>Vice President (since 2015) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> </ul> <p>Assistant Treasurer (since 2017) of</p> <ul style="list-style-type: none"> <li>the DFA Fund Complex</li> </ul> <p>Formerly, Senior Tax Manager (2013 – 2015) for</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors LP</li> </ul>
Kenneth M. Manell 1972	Vice President	Since 2010	<p>Vice President (since 2010) of</p> <ul style="list-style-type: none"> <li>all the DFA Entities</li> <li>Dimensional Cayman Commodity Fund I Ltd.</li> </ul>

Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	<p>President (since 2017) of</p> <ul style="list-style-type: none"> <li>the DFA Fund Complex</li> </ul> <p>General Counsel (since 2001) of</p> <ul style="list-style-type: none"> <li>All the DFA Entities</li> </ul> <p>Executive Vice President (since 2017) and Secretary (since 2000) 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>Director (since 2002), 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>Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>Dimensional Japan Ltd. (since 2012)</li> <li>Dimensional Advisors Ltd. (since 2012)</li> <li>Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> </ul> <p>Director of</p> <ul style="list-style-type: none"> <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> </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>the DFA Fund Complex</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>
Selwyn Notelovitz 1961	Vice President and Deputy Chief Compliance Officer	Since 2013	<p>Vice President and Deputy Chief Compliance Officer of</p> <ul style="list-style-type: none"> <li>the DFA Fund Complex (since 2013)</li> <li>Dimensional Fund Advisors LP (since 2012)</li> </ul>
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	<p>Vice President (since 2010) and Secretary (since 2017) of</p> <ul style="list-style-type: none"> <li>the DFA Fund Complex</li> </ul> <p>Vice President (since 2010) and Assistant Secretary (since 2016) of</p> <ul style="list-style-type: none"> <li>Dimensional Fund Advisors LP</li> <li>Dimensional Holdings Inc.</li> <li>Dimensional Investment LLC</li> </ul> <p>Vice President of</p> <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>

Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	<p>Co-Chief Executive Officer and Chief Investment Officer (since 2017) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> <p>Director, Chief Investment Officer and Vice President (since 2017) of</p> <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> </ul> <p>Chief Investment Officer (since 2017) and Vice President (since 2016) of</p> <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd.</li> </ul> <p>Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of</p> <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul> <p>Director of</p> <ul style="list-style-type: none"> <li>• Dimensional Funds plc (since 2014)</li> <li>• Dimensional Fund II plc (since 2014)</li> <li>• Dimensional Holdings Inc. (since 2017)</li> </ul> <p>Formerly, Co-Chief Investment Officer of</p> <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd. (2016 – 2017)</li> <li>• DFA Australia Limited (2014 – 2017)</li> </ul> <p>Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Formerly, Vice President (2007 – 2017) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> <p>Formerly, Director of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd. (2017)</li> </ul>
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## **VOTING PROXIES ON FUND PORTFOLIO SECURITIES**

A description of the policies and procedures that the Fund uses in voting proxies relating to securities held in the portfolio is available (1) without charge, upon request, by calling collect: (512) 306-7400; (2) from the Advisor's website at <http://us.dimensional.com>; and (3) on the SEC's website at <http://www.sec.gov>. Information regarding how the Advisor votes these proxies is available from the EDGAR database on the SEC's website at <http://www.sec.gov> and from the Advisor's website at <http://us.dimensional.com> and reflects the twelve-month period beginning July 1st and ending June 30th.



# NOTICE TO SHAREHOLDERS (Unaudited)

For shareholders that do not have an October 31, 2018 tax year end, this notice is for informational purposes only. For shareholders with an October 31, 2018 tax year end, please consult your tax advisor as to the pertinence of this notice. For the fiscal year November 01, 2017 to October 31, 2018, each Portfolio is designating the following items with regard to distributions paid during the fiscal year. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each item, it is the intention of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualifying For Corporate Dividends Received Deduction (1)			U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualifying Interest Income (6)	Qualifying Short-Term Capital Gain (7)
							Dividends	Received	Dividend Income (2)					
VA U.S. Targeted Value Portfolio...	14%	28%	58%	0%	0%	100%	50%	50%	50%	0%	0%	3%	0%	100%
VA U.S. Large Value Portfolio....	31%	5%	64%	0%	0%	100%	100%	100%	100%	0%	0%	0%	0%	100%
VA International Value Portfolio...	100%	0%	0%	0%	0%	100%	100%	100%	100%	0%	12%	100%	0%	0%
VA International Small Portfolio...	48%	7%	45%	0%	0%	100%	100%	100%	100%	0%	8%	100%	0%	100%
VA Short-Term Fixed Portfolio....	100%	0%	0%	0%	0%	100%	0%	0%	0%	0%	0%	0%	100%	0%
VA Global Bond Portfolio.....	97%	0%	3%	0%	0%	100%	0%	0%	0%	0%	0%	0%	100%	0%
VIT Inflation-Protected Securities Portfolio. ....	100%	0%	0%	0%	0%	100%	0%	0%	0%	100%	0%	0%	100%	0%
DFA VA Global Moderate Allocation Portfolio.....	69%	1%	30%	0%	0%	100%	100%	100%	100%	0%	0%	0%	0%	100%
VA Equity Allocation Portfolio.....	100%	0%	0%	0%	0%	100%	100%	100%	100%	0%	0%	0%	0%	0%

- (1) Qualifying Dividends represents dividends that qualify for the corporate dividends received deduction and is reflected as a percentage of ordinary income distributions (the total of short-term capital gain and net investment income distributions).
- (2) The percentage in this column represents the amount of "Qualifying Dividend Income" as created by the Jobs and Growth Tax Relief Reconciliation Act of 2003 and is reflected as a percentage of ordinary income distributions (the total of short-term capital gain and net investment income distributions). Please note that these percentages are designated only, refer to your 1099 for actual qualified dividend income.
- (3) "U.S. Government Interest" represents the amount of interest that was derived from direct U.S. Government obligations and distributed during the fiscal year. This amount is reflected as a percentage of total ordinary income distributions (the total of short-term capital gain and net investment income distributions). Generally, interest from direct U.S. Government obligations is exempt from state income tax.
- (4) "Foreign Tax Credit" represents dividends which qualify for the foreign tax credit pass through and is reflected as a percentage of investment company taxable income.
- (5) "Foreign Source Income" represents the portion of dividends derived from foreign sources, and is reflected as a percentage of investment company taxable income.
- (6) The percentage in this column represents the amount of "Qualifying Interest Income" as created by The American Jobs Creation Act of 2004. The information is reflected as a percentage ordinary income distributions (the total of short-term capital gain and net investment income distributions).
- (7) The percentage in this column represents the amount of "Qualifying Short-Term Capital Gain" as created by The American Jobs Creation Act of 2004. The information is reflected as a percentage of ordinary income distributions (the total of short-term capital gain and net investment income distributions).

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