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DFA INVESTMENT DIMENSIONS GROUP INC

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DFA INVESTMENT DIMENSIONS GROUP INC.
PORTFOLIO HOLDINGS REPORT
January 31, 2023
(UNAUDITED)

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DFA INVESTMENT DIMENSIONS GROUP INC.

DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

Schedules of Investments

Investment Abbreviations

ADR	American Depositary Receipt
CP	Certificate Participation
GDR	Global Depositary Receipt
SA	Special Assessment
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
3M Swap	Three Month Swap
AGM	Assured Guaranty Municipal Corporation
BAM	Build America Mutual
BAN	Bond Anticipation Note
CNTY GTD	County Guarantee
GO	General Obligation
PSF-GTD	Public School Fund Guarantee

Q-SBLF	School Bond Qualification and Loan Program
RB	Revenue Bond
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
SCSDE	South Carolina State Department of Education
SD CRED PROG	School District Credit Program
ST	Special Tax
ST AID DIR DEP	State Aid Direct Deposit
ST AID WITHHLDG	State Aid Withholding
ST INTERCEPT	State Intercept
ETM	Escrowed to Maturity
ST GTD	State Guaranteed
MUN GOVT GTD	General Obligation Guarantee of the Municipality
AMBAC	American Municipal Bond Assurance Corporation
FGIC	Federal Guaranty Insurance Corporation
NPFGC	National Public Finance Guarantee Corp.
AUD	Australian Dollars
CAD	Canadian Dollars
NZD	New Zealand Dollars
USD	United States Dollar
DKK	Danish Krone
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
SEK	Swedish Krona
CHF	Swiss Franc
JPY	Japanese Yen

Investment Footnotes

†	See Security Valuation Note within the Notes to Schedules of Investments.
^^	See Federal Tax Cost Note within the Notes to Schedules of Investments.

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»	Securities have generally been fair valued. See Security Valuation Note within the Notes to Schedules of Investments.
*	Non-Income Producing Securities.
#	Total or Partial Securities on Loan.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
††	Security valued using significant unobservable inputs (Level 3).
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.

- ^ Denominated in USD, unless otherwise noted.
- (r) The adjustable rate shown is effective as of January 31, 2023.
- ∞ Rates reflect the effective yields at purchase date.
- ± Face Amount of security is not adjusted for inflation.
- ¤ Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

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EMERGING MARKETS PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2023

(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Series of The DFA Investment Trust Company	\$4,625,554,940
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES	\$4,625,554,940

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

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EMERGING MARKETS SMALL CAP PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2023

(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The Emerging Markets Small Cap Series of The DFA Investment Trust Company	\$4,063,161,076
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES	\$4,063,161,076

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

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EMERGING MARKETS VALUE PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2023

(Unaudited)

	Value†
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in Dimensional Emerging Markets Value Fund	\$10,831,240,454
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES**	<u>\$10,831,240,454</u>

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

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EMERGING MARKETS CORE EQUITY PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2023

(Unaudited)

	Shares	Value»
COMMON STOCKS — (97.6%)		
BRAZIL — (4.0%)		
* 3R Petroleum Oleo E Gas SA	610,010	\$ 5,387,142
AES Brasil Energia SA	1,868,914	3,718,462
Alianco Soneo Shopping Centers SA	2,080,765	7,382,262
* Alliaf Medicos A Frente SA	226,693	955,216
Allied Tecnologia SA	60,100	66,300
Alper Consultoria e Corretora de Seguros SA	27,400	151,943
Alupar Investimento SA	873,899	4,885,695
Ambev SA, ADR	4,439,378	11,808,745
* Anima Holding SA	1,250,884	1,089,161
Arezza Industria e Comercio SA	179,136	3,091,290
Atacadao SA	1,405,820	4,555,629
Auren Energia SA	1,599,891	4,856,750
#* Azul SA, ADR	146,580	1,034,855
B3 SA - Brasil Bolsa Balcao	7,972,516	20,354,157
Banco Bradesco SA	2,039,912	5,071,349
Banco BTG Pactual SA	853,292	3,634,177
Banco do Brasil SA	1,431,492	11,477,203
Banco Modal SA	204,900	99,699
Banco Santander Brasil SA	872,235	4,974,332
BB Seguridade Participacoes SA	1,637,588	12,187,632
Bemobi Mobile Tech SA	58,200	183,441
* Blau Farmaceutica SA	54,200	310,596
Boa Vista Servicos SA	120,900	183,388
BR Properties SA	805,394	963,052
BrasilAgro - Co. Brasileira de Propriedades Agricolas	443,418	2,603,049
Brackem SA, ADR, Class A	454,922	4,198,930
* BRF SA	4,599,944	7,213,040
* G&A MODAS SA	168,080	98,670
Gaixa Seguridade Participacoes SA	29,331	50,211
Gamil Alimentos SA	736,866	1,203,361
GCR SA	6,267,594	14,519,809
Centrais Eletricas Brasileiras SA	1,354,359	10,845,437
Gia Brasileira de Alumínio	336,776	842,554
# Gia Brasileira de Distribuicao, ADR	89,028	360,563

	Gia Brasileira de Distribuicao.....	1,142,471	4,663,239
	Gia de Saneamento Basico de Estado de Sao Paulo.....	922,480	10,114,697
	Gia de Saneamento Basico de Estado de Sao Paulo, ADR.....	27,235	299,857
	Gia de Saneamento de Minas Gerais-GOPASA.....	1,109,411	3,199,531
	Gia de Saneamento do Parana.....	1,425,458	4,838,296
	Gia de Saneamento do Parana.....	884,000	572,929
#	Gia Energetica de Minas Gerais, Sponsored ADR.....	635,831	1,424,262
	Gia Energetica de Minas Gerais.....	979,070	3,209,369
	Gia Paranaense de Energia.....	710,016	962,297
	Gia Paranaense de Energia.....	209,372	1,551,224
#	Gia Siderurgica Nacional SA, Sponsored ADR.....	2,818,413	10,371,760
	Gia Siderurgica Nacional SA.....	976,470	3,558,634
	Gielo SA.....	9,041,970	8,923,875
*	Gogna Educacao.....	13,965,794	6,547,799
*	Construtora Tenda SA.....	455,027	428,467
	Gosan SA.....	1,338,910	4,404,743
	GRFL Energia SA.....	180,282	1,181,921
	Gruzeiro de Sul Educacional SA.....	146,000	100,664
	GSU Digital SA.....	215,633	474,484
	Gury Construtora e Incorporadora SA.....	497,020	1,319,825
	Gyrela Brazil Realty SA Empreendimentos e Participacoes.....	2,266,983	6,779,111

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
BRAZIL — (Continued)			
	Dexco SA.....	2,869,224	\$ 4,261,755
	Diagnosticos da America SA.....	59,100	127,716
	Dimed SA Distribuidora de Medicamentos.....	501,574	1,014,748
	Direcional Engenharia SA.....	591,396	1,860,527
*	Dommo Energia SA.....	1,184,322	476,232
	EcoRodovias Infraestrutura e Logistica SA.....	1,281,469	1,146,085
	EDP - Energias do Brasil SA.....	1,586,028	6,364,358
*	Embraer SA.....	564,473	1,818,083
*	Embraer SA, Sponsored ADR.....	1,090,681	14,058,878
	Empreendimentos Rague Menos SA.....	706,505	583,152
	Enauta Participacoes SA.....	1,138,932	3,376,658
	Energisa SA.....	982,500	8,177,339
*	Enova SA.....	2,249,555	5,317,783
	Engie Brasil Energia SA.....	646,961	5,015,053
	Equatorial Energia SA.....	3,501,716	19,328,661
	Eternit SA.....	369,100	1,027,398
	Even Construtora e Incorporadora SA.....	764,619	719,989
	Ez.Tec Empreendimentos e Participacoes SA.....	782,301	2,257,689
	Floury SA.....	1,631,031	4,973,772
	Fras-Le SA.....	155,409	315,024
*	Gafisa SA.....	110,038	280,931
	Gafisa SA, ADR.....	11,462	75,018
	Gerdau SA, Sponsored ADR.....	2,519,607	16,377,445
	Gol Linhas Aereas Inteligentes SA, ADR.....	165,692	503,705
*Ω	GPS Participacoes e Empreendimentos SA.....	182,474	445,734
	Grendene SA.....	1,514,959	1,951,782

	Grupo De Moda Soma SA	143,118	296,030
*	Grupo Mateus SA	2,689,692	3,624,193
	Grupo SBF SA	491,467	1,072,721
	Guararapes Confecoese SA	686,928	690,135
*Ω	Hapvida Participacoes e Investimentos SA	6,334,903	6,426,876
*	Hidrovias do Brasil SA	1,447,122	618,611
*††	Hua Han Health Industry Holdings Ltd	17,460,041	0
	Hypera SA	686,318	6,273,300
	Instituto Hermes Pardini SA	254,860	1,041,772
	Intelbras SA Industria de Telecomunicacao Electronica Brasileira	30,700	186,753
*	International Meal Co Alimentacao SA, Class A	1,372,786	678,780
	Jochpe Maxion SA	1,560,804	3,523,593
	Jfari Papel e Embalagem SA	364,835	570,650
*	JRB Brasil Resseguroe SA	228,454	1,175,954
	Itau Unibanco Holding SA	824,011	3,498,106
	Jalles Machado SA	616,144	899,401
	JBS SA	3,647,033	14,426,339
	JHSF Participacoes SA	2,900,967	2,943,085
	JSL SA	228,965	293,181
	Kepler Weber SA	427,938	1,949,886
	Klabin SA	3,894,961	14,839,262
	Lavvi Empreendimentos Imobiliares Ltda	124,100	133,969
	Light SA	1,467,901	1,101,728
	Localiza Rent a Car SA	626,238	7,304,450
	Localiza Rent a Car SA	4,423	51,590
*Ω	Locaweb Servicos de Internet SA	1,644,020	2,075,955
	LOG Commercial Properties e Participacoes SA	220,977	792,266
*	Log-in Logistica Intermodal SA	246,000	1,768,323
*	Lojas Quero Quero SA	726,644	529,634
	Lojas Renner SA	957,372	4,079,341
	LPS Brasil Consultoria de Imoveis SA	375,988	142,209
	M Dias Branco SA	526,220	3,547,318
*	Magazine Luiza SA	3,808,254	3,323,398

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
BRAZIL — (Continued)			
	Mahle Metal Leve SA	335,127	\$ 2,252,533
	Marcopolo SA	770,800	390,236
*	Marisa Lojas SA	103,512	28,140
*Ω	Meliuz SA	229,084	50,092
	Melnick Ever Desenvolvimento Imobiliario SA	106,300	62,821
	Mills Estruturas e Servicos de Engenharia SA	1,279,913	2,652,460
	Minerva SA	1,575,373	4,341,640
Ω	Mitre Realty Empreendimentos E Participacoes LTDA	91,900	88,527
*	Moura Duboux Engenharia SA	211,900	236,683
	Movida Participacoes SA	1,364,346	2,029,197
	MRV Engenharia e Participacoes SA	2,290,645	3,167,726
	Multilaser Industrial SA	70,400	46,459
	Natura & Co Holding SA	2,612,736	7,488,783
	Neoenergia SA	217,203	644,382

	Vibra Energia SA.....	3,826,967	12,409,014
	Vivara Participacoes SA.....	276,200	1,333,038
	Vulcabras Azaleia SA.....	615,786	1,432,625
	WEG SA.....	1,424,549	10,731,193
	Wilson Sons Holding Brasil SA.....	136,300	276,558
	Wiz Solucoes e Corretagem de Seguros SA.....	93,890	130,580
*	XPR, Inc., BDR.....	90,479	1,599,688
	XDUQS Participacoes SA.....	1,987,369	4,044,190
*	Zamp SA.....	1,149,075	1,233,666
	TOTAL BRAZIL.....		1,005,669,703
	CHILE — (0.5%)		
	Aguas Andinas SA, Class A.....	13,260,729	3,179,719
	Banco de Chile.....	8,969,120	980,031
	Banco de Chile, ADR.....	290,190	6,375,477
	Banco de Credito e Inversiones SA.....	121,941	3,676,298
#	Banco Santander Chile, ADR.....	306,008	5,174,595
	Besako SA.....	2,741,825	1,302,677
*	Gamanchaca SA.....	49,415	3,538
	GAP SA.....	787,910	7,277,440
	Gementos BIO BIO SA.....	179,409	146,040
	Gencosud SA.....	5,934,027	10,662,190
	Gencosud Shopping SA.....	240,681	362,683
	Gia Cervecerias Unidas SA.....	72,473	557,637
#	Gia Cervecerias Unidas SA, Sponsored ADR.....	5,040	78,674
	Gia Sud Americana de Vapores SA.....	110,519,198	9,606,692
	Golbun SA.....	31,252,990	3,641,997
	Grietalorias de Chile SA.....	59,157	231,499
	Embotelladora Andina SA, ADR, Class B.....	87,774	1,339,431
	Empresa Nacional de Telecomunicaciones SA.....	1,108,216	4,250,894
	Empresas CMPC SA.....	3,043,100	5,232,900
	Empresas COPEC SA.....	846,192	6,382,621
	Empresas Hites SA.....	1,398,342	171,967
	Enel Americas SA.....	39,089,227	5,176,901
	Enel Chile SA.....	1,363,582	64,232
*	Engie Energia Chile SA.....	2,183,537	1,390,654
	Falabella SA.....	965,959	2,245,711
	Forus SA.....	450,262	707,071
	Grupo Security SA.....	4,001,360	929,812
	Hortifrut SA.....	164,407	264,348
	Instituto de Diagnostico SA.....	4,394	8,580
	Inversiones Aguas Metropolitanas SA.....	3,077,574	1,825,316
	Inversiones La Construccion SA.....	234,904	1,061,992
	Itau Corp Banca Chile SA.....	668,792,622	1,522,240
	Itau Corp Banca Chile SA, ADR.....	23,704	79,408
	Masisa SA.....	3,278,186	178,179
	Molibdenos y Metales SA.....	84,693	372,350
	Multiexport Foods SA.....	3,567,240	1,143,132
	Parque Arauco SA.....	3,315,681	4,270,457
	RAZ Corp, SA.....	1,378,694	647,990
	Plaza SA.....	187,500	254,064
	Ripley Corp, SA.....	6,616,188	1,377,965
	Salfacorp SA.....	2,420,304	902,008
	Siglo Koppers SA.....	1,861,026	2,574,597
	SMU SA.....	5,606,635	870,233

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
CHILE — (Continued)		
Sociedad Matriz SAAM SA.....	25,868,926	\$ 3,061,631
Sociedad Quimica y Minera de Chile SA, Sponsored ADR.....	229,724	22,407,279
Socovesa SA.....	1,574,885	196,730
SONDA SA.....	3,704,134	1,837,685
Vina Concha y Toro SA.....	2,853,887	3,646,754
TOTAL CHILE.....		129,652,319
CHINA — (29.1%)		
360 DigiTech, Inc., ADR.....	695,772	16,788,978
360 Security Technology, Inc., Class A.....	1,080,100	1,122,688
* 361 Degrees International Ltd.....	7,448,000	3,604,317
37 Interactive Entertainment Network Technology Group Co. Ltd., Class A.....	658,134	1,995,639
Ω 3SBio, Inc.....	11,987,500	13,057,059
515J Holding Group Co. Ltd., Class A.....	1,881,600	764,704
*†† A Metaverse Co.....	940,000	6,833
#* AAC Technologies Holdings, Inc.....	7,616,000	20,295,057
Ω AAC Energy Holdings Ltd.....	1,855,000	397,442
Accelink Technologies Co. Ltd., Class A.....	399,537	1,030,392
ADAMA Ltd., Class A.....	220,100	311,508
Addsino Co. Ltd., Class A.....	651,400	1,023,324
* Advanced Technology & Materials Co. Ltd., Class A.....	528,400	690,597
AEGC Aero-Engine Control Co. Ltd., Class A.....	146,387	565,013
AEGC Aviation Power Co. Ltd., Class A.....	103,572	697,810
Aerospace Hi-Tech Holdings Grp Ltd., Class A.....	421,511	592,398
* Agile Group Holdings Ltd.....	11,990,465	3,857,197
* Agora, Inc., ADR.....	24,383	94,850
Agricultural Bank of China Ltd., Class H.....	90,984,460	32,748,314
Aier Eye Hospital Group Co. Ltd., Class A.....	735,001	3,589,905
* Air China Ltd., Class H.....	2,326,000	2,075,681
Aisino Corp., Class A.....	541,000	964,004
Ajisen China Holdings Ltd.....	4,092,000	484,850
Ω Ak Medical Holdings Ltd.....	2,442,000	2,776,601
* Alibaba Group Holding Ltd., Sponsored ADR.....	2,168,694	238,990,079
* Alibaba Group Holding Ltd.....	9,442,600	129,823,090
#* Alibaba Health Information Technology Ltd.....	5,424,000	4,844,253
* Alibaba Pictures Group Ltd.....	69,850,000	5,272,795
#Ω A-Living Smart City Services Co. Ltd.....	7,304,250	9,243,658
All-Winner Technology Co. Ltd., Class A.....	210,470	701,595
Allmed Medical Products Co. Ltd., Class A.....	357,400	666,401
* Alpha Group, Class A.....	807,000	604,514
* Aluminum Corp. of China Ltd., Class H.....	21,840,000	11,671,161
* Amlogic Shanghai Co. Ltd., Class A.....	51,696	595,749
Amoy Diagnostics Co. Ltd., Class A.....	121,546	518,896
* An Hui Wenergy Co. Ltd., Class A.....	643,539	423,693
Angang Steel Co. Ltd., Class H.....	15,969,908	4,942,440
Angel Yeast Co. Ltd., Class A.....	221,000	1,363,906
Anhui Anke Biotechnology Group Co. Ltd., Class A.....	531,400	894,468
Anhui Gonch Cement Co. Ltd., Class H.....	6,662,000	25,291,760

Anhui Construction Engineering Group Co., Ltd., Class A	859,516	649,931
Anhui Expressway Co., Ltd., Class H	2,650,000	2,416,738
Anhui Guangxin Agrochemical Co., Ltd., Class A	239,980	1,126,866
Anhui Gujing Distillery Co., Ltd., Class A	26,402	1,089,590
Anhui Hengyuan Coal Industry & Electricity Power Co., Ltd., Class A	1,008,857	1,271,367
Anhui Honglu Steel Construction Group Co., Ltd., Class A	271,670	1,342,735
Anhui Huilong Agricultural Means of Production Co., Ltd., Class A	548,700	729,926
Anhui Jianghuai Automobile Group Corp., Ltd., Class A	100,800	260,063
Anhui Jiangnan Chemical Industry Co., Ltd., Class A	1,932,380	1,523,980
Anhui Jinhe Industrial Co., Ltd., Class A	169,582	839,130
Anhui Korrin Co., Ltd., Class A	83,762	209,152

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Anhui Kouzi Distillery Co., Ltd., Class A	208,828	\$ 1,728,250
* Anhui Sinonet & Xonglong Science & Technology Co., Ltd., Class A	165,200	157,561
* Anhui Tatfook Technology Co., Ltd., Class A	492,400	632,632
Anhui Transport Consulting & Design Institute Co., Ltd., Class A	260,160	372,229
Anhui Truchuan Advanced Materials & Technology Co., Ltd., Class A	822,400	985,108
Anhui Xinhua Media Co., Ltd., Class A	739,600	607,632
Anhui Yingjia Distillery Co., Ltd., Class A	200,000	1,946,046
Anhui Zhongding Sealing Parts Co., Ltd., Class A	320,000	772,267
Anji Microelectronics Technology Shanghai Co., Ltd., Class A	8,748	252,456
Anjoy Foods Group Co., Ltd., Class A	24,534	580,068
Anker Innovations Technology Co., Ltd., Class A	70,100	684,995
ANTA Sports Products Ltd.	3,557,800	53,966,865
*Ω Antengene Corp., Ltd.	279,000	183,924
#* Anton Oilfield Services Group	22,496,000	1,037,619
Aoshikang Technology Co., Ltd., Class A	169,200	675,553
* Aotecar New Energy Technology Co., Ltd., Class A	1,733,400	767,443
* Aowei Holdings Ltd.	187,000	14,011
*†† Aoyuan Healthy Life Group Co., Ltd.	70,000	6,227
Apoloa Pharmaceutical Co., Ltd., Class A	468,300	1,687,979
ApicHope Pharmaceutical Co., Ltd., Class A	126,260	784,229
APT Satellite Holdings Ltd.	1,946,000	559,038
*Ω Archosaur Games, Inc.	125,000	67,619
Art Group Holdings Ltd.	455,000	14,220
*Ω Asoletis Pharma, Inc.	1,841,000	984,715
Asia Cement China Holdings Corp.	5,177,000	2,438,566
Ω AsiaInfo Technologies Ltd.	945,600	1,747,080
Asymchem Laboratories Tianjin Co., Ltd., Class A	40,160	954,245
Autobio Diagnostics Co., Ltd., Class A	128,955	1,259,881
Avary Holding Shenzhen Co., Ltd., Class A	455,931	1,952,955
AVIG Industry Finance Holdings Co., Ltd., Class A	851,100	661,443
AviChina Industry & Technology Co., Ltd., Class H	20,437,212	10,629,633
AVIGOPTER PLC, Class A	72,100	515,633
Bafang Electric Suzhou Co., Ltd., Class A	27,208	481,193
#Ω BAIG Motor Corp., Ltd., Class H	18,998,000	5,831,618
* Baidu, Inc., Sponsored ADR	391,066	52,668,769
Ω BAIGG Family Interactive Ltd.	7,872,000	513,343

	Bank of Beijing Co. Ltd., Class A	3,303,908	2,080,842
	Bank of Changsha Co. Ltd., Class A	924,447	940,563
	Bank of Chengde Co. Ltd., Class A	1,314,600	2,833,086
	Bank of China Ltd., Class H	204,333,702	77,782,601
	Bank of Chongqing Co. Ltd., Class H	3,349,000	1,849,686
	Bank of Communications Co. Ltd., Class H	25,189,618	15,569,675
	Bank of Guiyang Co. Ltd., Class A	1,309,900	1,082,008
	Bank of Hangzhou Co. Ltd., Class A	803,259	1,551,285
	Bank of Jiangsu Co. Ltd., Class A	2,308,060	2,541,321
	Bank of Nanjing Co. Ltd., Class A	2,233,996	3,438,587
	Bank of Ningbo Co. Ltd., Class A	1,044,301	5,087,980
	Bank of Shanghai Co. Ltd., Class A	2,128,012	1,889,120
	Bank of Suzhou Co. Ltd., Class A	832,459	964,313
	Baoshan Iron & Steel Co. Ltd., Class A	5,862,137	5,373,424
*	Baosheng Science & Technology Innovation Co. Ltd., Class A	340,200	272,289
*	Baoye Group Co. Ltd., Class H	1,616,440	802,097
*	Baozun, Inc., Sponsored ADR	295,140	2,246,015
*	Baozun, Inc., Class A	21,000	51,839
	BBMG Corp., Class H	20,100,404	2,620,008
	Beier Electric Appliance Co. Ltd., Class A	93,896	962,999
	Befar Group Co. Ltd., Class A	472,000	381,262
	Beibuwan Port Co. Ltd., Class A	910,045	1,018,057
#*	BeiGene Ltd., ADR	777	198,912

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	BeiGene Ltd.	330,000	\$ 6,486,320
	Beijing Aosaikang Pharmaceutical Co. Ltd., Class A	327,416	403,278
	Beijing Bei-Mo-Gao Ke Friction Material Co. Ltd., Class A	104,852	791,792
	Beijing Capital Development Co. Ltd., Class A	1,921,600	1,647,112
	Beijing Capital Eco-Environment Protection Group Co. Ltd., Class A	4,570,230	1,979,023
*	Beijing Capital International Airport Co. Ltd., Class H	14,016,000	10,659,945
	Beijing Career International Co. Ltd., Class A	108,418	805,949
	Beijing Certificate Authority Co. Ltd., Class A	75,874	304,406
#	Beijing Chunlizhengda Medical Instruments Co. Ltd., Class H	417,500	1,050,243
*	Beijing Compass Technology Development Co. Ltd., Class A	46,200	402,708
	Beijing Crowell Technology Corp. Ltd., Class A	230,068	295,405
*	Beijing Dabeinong Technology Group Co. Ltd., Class A	293,600	399,362
	Beijing Dahao Technology Corp. Ltd., Class A	82,400	226,901
	Beijing Easpring Material Technology Co. Ltd., Class A	112,500	1,128,689
*	Beijing E-Hualu Information Technology Co. Ltd., Class A	320,320	1,230,855
*	Beijing Energy International Holding Co. Ltd.	19,730,000	533,430
	Beijing Enlight Media Co. Ltd., Class A	595,800	725,342
	Beijing Enterprises Holdings Ltd.	3,683,028	12,506,862
	Beijing Enterprises Water Group Ltd.	31,966,469	8,168,575
	Beijing Funshine Culture Media Group Co. Ltd., Class A	72,300	581,798
*††	Beijing Gas Blue Sky Holdings Ltd.	8,656,000	104,961
	Beijing Geo-Environ Engineering & Technology, Inc., Class A	624,964	985,281
	Beijing Haixin Energy Technology Co. Ltd., Class A	1,488,456	945,455
*	Beijing Health Holdings Ltd.	13,284,000	115,952

*	Beijing Hezong Science & Technology Co. Ltd., Class A.....	520,300	419,194
	Beijing Huafeng Test & Control Technology Co. Ltd., Class A.....	16,058	656,322
*	Beijing Jetsen Technology Co. Ltd., Class A.....	2,113,091	1,500,626
	Beijing Jingnong Clean Energy Co. Ltd., Class H.....	8,292,000	2,216,566
*	Beijing Jingxi Culture & Tourism Co. Ltd., Class A.....	93,700	63,922
	Beijing Jingyuntong Technology Co. Ltd., Class A.....	1,105,570	1,168,054
	Beijing Konfuns Pharmaceutical Co. Ltd., Class A.....	57,000	235,890
	Beijing New Building Materials PLC, Class A.....	425,879	1,805,738
#	Beijing North Star Co. Ltd., Class H.....	6,058,000	718,254
*	Beijing Orient Landscape & Environment Co. Ltd., Class A.....	1,517,005	467,732
*	Beijing Orient National Communication Science & Technology Co. Ltd., Class A.....	598,989	755,885
	Beijing Oriental Yuhong Waterproof Technology Co. Ltd., Class A.....	501,160	2,761,491
	Beijing Originwater Technology Co. Ltd., Class A.....	664,873	483,297
*	Beijing Philiscene Technology Co. Ltd., Class A.....	709,200	393,961
	Beijing Roborock Technology Co. Ltd., Class A.....	15,167	687,838
	Beijing Sanlian Hope Shin-Green Technical Service Co. Ltd., Class A.....	149,814	364,656
	Beijing Science Sun Pharmaceutical Co. Ltd., Class A.....	31,600	56,760
	Beijing Shiji Information Technology Co. Ltd., Class A.....	282,930	717,707
	Beijing Shougang Co. Ltd., Class A.....	1,391,400	813,580
	Beijing Shunxin Agriculture Co. Ltd., Class A.....	160,400	646,212
	Beijing Sinner Technology Co. Ltd., Class A.....	734,910	977,516
	Beijing SL Pharmaceutical Co. Ltd., Class A.....	563,965	721,619
	Beijing SRC Environment Protection Tech Co. Ltd., Class A.....	573,245	496,101
	Beijing Strong Biotechnologies, Inc., Class A.....	255,605	637,039
	Beijing SuperMap Software Co. Ltd., Class A.....	237,400	710,942
*	Beijing Thunisoft Corp. Ltd., Class A.....	297,206	371,186
	Beijing Tiantan Biological Products Corp. Ltd., Class A.....	166,170	582,608
	Beijing Tong Ren Tang Chinese Medicine Co. Ltd.....	1,428,000	2,175,645
	Beijing Tongrentang Co. Ltd., Class A.....	171,372	1,198,735
	Beijing Ultrapower Software Co. Ltd., Class A.....	1,387,300	1,014,255
	Beijing United Information Technology Co. Ltd., Class A.....	59,720	858,283
Ω	Beijing Urban Construction Design & Development Group Co. Ltd., Class H.....	1,882,000	561,245
	Beijing Wantai Biological Pharmacy Enterprise Co. Ltd., Class A.....	20,100	399,942

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Beijing Watertek Information Technology Co. Ltd., Class A.....	862,743	\$ 384,174
	Beijing Yanjing Brewery Co. Ltd., Class A.....	654,500	1,091,981
	Beijing Yuanliu Hongyuan Electronic Technology Co. Ltd., Class A.....	35,407	548,551
	Beijing Zhidemai Technology Co. Ltd., Class A.....	13,316	62,832
	Beijing Zhong Ke San Huan High-Tech Co. Ltd., Class A.....	359,605	817,248
	Beijing Shanghai High-Speed Railway Co. Ltd., Class A.....	3,281,952	2,394,700
	Beken Corp., Class A.....	29,500	136,261
	Bengang Steel Plates Co. Ltd., Class A.....	1,716,618	794,414
*	Berry Genomics Co. Ltd., Class A.....	57,000	103,658
	Best Pacific International Holdings Ltd., Class H.....	1,354,000	193,330
	Bestore Co. Ltd., Class A.....	38,606	198,069
	Bestsun Energy Co. Ltd., Class A.....	924,440	602,957
	Betta Pharmaceuticals Co. Ltd., Class A.....	51,156	455,874
	Better Life Commercial Chain Share Co. Ltd., Class A.....	455,000	408,190

	BGI Genomics Co., Ltd., Class A.....	91,500	738,849
	Biom.L.Folkk Garment Co. Ltd., Class A.....	357,300	1,444,555
	Binjiang Service Group Co. Ltd.....	355,000	1,083,735
	Black Reony Group Co. Ltd., Class A.....	563,082	588,009
Ω	Blue Moon Group Holdings Ltd.....	68,500	44,852
*	Blue Sail Medical Co. Ltd., Class A.....	609,228	731,704
	Bluefocus Intelligent Communications Group Co. Ltd., Class A.....	1,412,102	1,111,800
Ω	BOC Aviation Ltd.....	441,700	3,678,455
	BOC International China Co. Ltd., Class A.....	334,200	559,061
	BOE Technology Group Co. Ltd., Class A.....	9,637,179	5,692,370
	BOE Varitronix Ltd.....	854,000	2,034,108
*	Bohai Leasing Co. Ltd., Class A.....	3,703,685	1,290,951
	Boeicong International Holdings Ltd.....	19,346,157	10,781,167
	Bright Dairy & Food Co. Ltd., Class A.....	847,869	1,340,880
	Bright Real Estate Group Co. Ltd., Class A.....	563,094	201,409
	BrightGene Bio-Medical Technology Co. Ltd., Class A.....	104,214	360,187
*††	Brilliance China Automotive Holdings Ltd.....	20,104,000	11,940,996
	B-Soft Co. Ltd., Class A.....	697,015	945,551
	BTG Hotels Group Co. Ltd., Class A.....	188,471	652,200
#*	Burning Rock Biotech Ltd., ADR.....	10,922	31,783
	BYD Co. Ltd., Class H.....	1,342,800	42,523,176
	BYD Electronic International Co. Ltd.....	4,701,222	16,295,153
	By-health Co. Ltd., Class A.....	433,629	1,483,303
	C-C Land Holdings Ltd.....	13,761,530	3,329,609
	C&D International Investment Group Ltd.....	597,744	1,900,585
	C&S Paper Co. Ltd., Class A.....	738,871	1,404,019
	Cabbeen Fashion Ltd.....	1,868,000	240,539
	Gaitong Securities Co. Ltd., Class A.....	1,105,390	1,280,992
	Gamel Group Co. Ltd., Class A.....	664,800	882,079
	Gangzhou Mingzhu Plastic Co. Ltd., Class A.....	862,868	635,261
	Ganay Elevator Co. Ltd., Class A.....	450,900	519,004
Ω	GanSino Biologics, Inc., Class H.....	633,200	5,209,567
#	Garvest Environmental Protection Group Co. Ltd.....	2,812,000	1,472,982
	Gapinfo Co. Ltd., Class H.....	60,000	2,566
*	Capital Environment Holdings Ltd.....	13,364,000	285,929
*	Capitalonline Data Service Co. Ltd., Class A.....	231,200	355,103
	Carrianna Group Holdings Co. Ltd.....	1,788,877	101,492
	Castech, Inc., Class A.....	144,570	367,717
	CGS Supply Chain Management Co. Ltd., Class A.....	288,300	257,463
	CECEP Guozhen Environmental Protection Technology Co. Ltd., Class A.....	171,400	164,045
	CECEP Solar Energy Co. Ltd., Class A.....	1,872,200	2,130,138
*	CECEP Techand Ecology & Environment Co. Ltd., Class A.....	410,500	141,924
	CECEP Wind Power Corp., Class A.....	1,478,490	873,605
	Central China Management Co. Ltd.....	6,510,074	689,698
	Central China New Life Ltd.....	1,801,000	810,958

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
#	Central China Real Estate Ltd.....	9,590,328	\$ 550,053
	Central China Securities Co. Ltd., Class H.....	5,825,000	922,554

	Centre Testing International Group Co., Ltd., Class A.....	105,393	371,160
	GETC Cyberspace Security Technology Co., Ltd., Class A.....	3,300	16,841
	GETC Digital Technology Co., Ltd., Class A.....	242,965	827,986
#	GGN New Energy Holdings Co., Ltd.....	13,606,000	5,184,162
	GGN Nuclear Technology Development Co., Ltd., Class A.....	472,200	569,908
Ω	GGN Power Co., Ltd., Class H.....	27,214,000	6,358,795
	Ghacha Food Co., Ltd., Class A.....	162,391	1,098,769
	Ghangchun Faway Automobile Components Co., Ltd., Class A.....	459,510	622,351
	Ghangchun High & New Technology Industry Group, Inc., Class A.....	68,918	2,057,960
	Ghangjiang Securities Co., Ltd., Class A.....	1,305,899	1,114,382
	Ghangzhou Tronky New Electronic Materials Co., Ltd., Class A.....	143,700	168,195
	Ghangzhou Xingyu Automotive Lighting Systems Co., Ltd., Class A.....	51,220	1,029,064
*	Gharjet Information Technology Co., Ltd., Class H.....	50,100	32,730
	Ghaewei Power Holdings Ltd.....	5,161,000	1,505,172
	Ghaozhou Three-Circle Group Co., Ltd., Class A.....	326,373	1,615,299
*	Gheetah Mobile, Inc., ADR.....	20,539	55,867
*	Ghen Lin Education Group Holdings Ltd.....	310,000	79,522
*	Gheng De Lolo Co., Ltd., Class A.....	639,500	846,649
	Ghengdu ALD Aviation Manufacturing Corp., Class A.....	70,420	342,841
	Ghengdu GORPRO Technology Co., Ltd., Class A.....	87,200	365,796
	Ghengdu Fusen Noble House Industrial Co., Ltd., Class A.....	242,830	462,375
	Ghengdu Galaxy Magnets Co., Ltd., Class A.....	156,372	397,960
	Ghengdu Hongqi Chain Co., Ltd., Class A.....	1,022,700	831,600
	Ghengdu Jiafaantai Education Technology Co., Ltd., Class A.....	151,000	247,977
	Ghengdu Kanghong Pharmaceutical Group Co., Ltd., Class A.....	279,641	721,191
	Ghengdu Kanghua Biological Products Co., Ltd., Class A.....	53,725	717,638
	Ghengdu Loejun Industrial Co., Ltd., Class A.....	44,300	55,495
	Ghengdu Wintrue Holding Co., Ltd., Class A.....	800,900	1,442,942
	Ghengdu Xingfeng Environment Co., Ltd., Class A.....	659,492	489,769
	Ghengtun Mining Group Co., Ltd., Class A.....	1,240,600	1,162,099
	Ghenguang Biotech Group Co., Ltd., Class A.....	270,946	744,356
	Ghengxin Lithium Group Co., Ltd., Class A.....	125,700	799,496
*	Ghengzhi Co., Ltd., Class A.....	580,300	793,769
*	Ghifeng Jilong Gold Mining Co., Ltd., Class A.....	265,100	785,089
*	Ghiho Environmental Group Ltd.....	602,000	54,653
	China Aerospace International Holdings Ltd.....	12,782,600	759,046
	China Aircraft Leasing Group Holdings Ltd.....	1,919,000	1,287,644
*	China Anohu Energy Storage Group Ltd.....	259,000	17,195
	China Automotive Engineering Research Institute Co., Ltd., Class A.....	415,200	1,200,477
	China Baoran Group Co., Ltd., Class A.....	312,592	581,762
	China Bester Group Telecom Co., Ltd., Class A.....	31,300	52,462
	China BlueChemical Ltd., Class H.....	15,543,122	4,272,838
#Ω	China Bohai Bank Co., Ltd., Class H.....	5,611,500	1,109,632
#*	China Boton Group Co., Ltd.....	450,000	159,930
	China CAMC Engineering Co., Ltd., Class A.....	670,993	831,852
	China Chengtong Development Group Ltd.....	546,000	8,416
	China Cinda Asset Management Co., Ltd., Class H.....	48,652,000	6,907,540
	China CITIC Bank Corp., Ltd., Class H.....	28,026,607	13,521,437
#	China Coal Energy Co., Ltd., Class H.....	12,479,168	10,014,251
	China Communications Services Corp., Ltd., Class H.....	21,811,327	8,300,073
*	China Conch Environment Protection Holdings Ltd.....	9,231,500	4,040,821
	China Conch Venture Holdings Ltd.....	7,970,000	16,913,019
	China Construction Bank Corp., Class H.....	370,130,302	239,581,927
	China CSSC Holdings Ltd., Class A.....	181,178	637,789

*	China CYTS Tours Holding Co. Ltd., Class A	302,500	671,649
	China Datang Corp. Renewable Power Co. Ltd., Class H	15,005,000	4,951,117
	China Design Group Co. Ltd., Class A	421,345	492,775

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
Ω	China Development Bank Financial Leasing Co. Ltd., Class H	2,800,000	\$ 403,697
#*††	China Dili Group	10,867,661	686,059
	China Dongxiang Group Co. Ltd.	21,184,888	1,071,693
#Ω	China East Education Holdings Ltd.	4,132,000	3,160,396
#*	China Eastern Airlines Corp. Ltd., Class H	11,200,000	4,494,744
	China Education Group Holdings Ltd.	8,348,000	13,255,773
	China Electronics Huada Technology Co. Ltd.	4,112,000	646,078
#	China Electronics Optics Valley Union Holding Co. Ltd.	6,460,000	321,980
	China Energy Engineering Corp. Ltd., Class A	7,215,075	2,514,432
	China Energy Engineering Corp. Ltd., Class H	5,668,000	732,891
	China Enterprise Co. Ltd., Class A	2,240,978	1,014,562
	China Everbright Bank Co. Ltd., Class H	10,340,000	3,300,682
	China Everbright Environment Group Ltd.	20,956,777	9,319,144
#Ω	China Everbright Greentech Ltd.	5,292,000	1,298,703
	China Everbright Ltd.	8,904,896	6,916,783
Ω	China Feihe Ltd.	19,960,000	19,150,382
	China Film Co. Ltd., Class A	764,300	1,473,204
*	China Finance Investment Holdings Ltd.	82,000	52,771
*††	China Financial Services Holdings Ltd.	71,200	2,895
	China Foods Ltd.	8,252,000	3,075,106
	China Galaxy Securities Co. Ltd., Class H	16,652,000	8,976,324
	China Gas Holdings Ltd.	18,121,600	28,212,039
#	China Glass Holdings Ltd.	3,264,000	534,666
	China Gold International Resources Corp. Ltd.	720,800	2,588,835
*	China Grand Automotive Services Group Co. Ltd., Class A	196,100	61,687
	China Great Wall Securities Co. Ltd., Class A	583,600	789,553
	China Greatwall Technology Group Co. Ltd., Class A	610,000	1,101,993
	China Green Electricity Investment of Tianjin Co. Ltd., Class A	381,805	760,361
*	China Greenland Broad Greenstate Group Co. Ltd.	4,480,000	62,662
	China Hanking Holdings Ltd.	5,305,000	574,363
#	China Harmony Auto Holding Ltd.	5,966,000	878,053
	China Harzone Industry Corp. Ltd., Class A	467,420	524,834
*††	China High Precision Automation Group Ltd.	1,360,000	39,675
*	China High Speed Railway Technology Co. Ltd., Class A	1,388,692	501,886
*	China High Speed Transmission Equipment Group Co. Ltd.	4,063,000	1,912,067
	China Hongqiao Group Ltd.	13,451,000	15,645,181
*††Ω	China Huarong Asset Management Co. Ltd., Class H	23,960,000	1,455,204
††	China Huiyuan Juice Group Ltd.	3,039,500	135,905
Ω	China International Capital Corp. Ltd., Class H	6,324,400	14,132,670
	China International Marine Containers Group Co. Ltd., Class H	4,965,840	3,813,897
#	China Isotope & Radiation Corp.	147,000	342,876
	China Jinmao Holdings Group Ltd.	44,368,526	10,191,223
	China Juechi Co. Ltd., Class A	1,251,507	2,739,756
	China Kepei Education Group Ltd.	3,338,000	1,570,011

	China Kings Resources Group Co. Ltd., Class A	170,536	1,057,189
	China Lease Group Holdings Ltd.	12,311,000	13,993,960
	China Life Insurance Co. Ltd., Class H	6,233,000	11,473,531
	China Lilang Ltd.	4,006,000	2,055,268
*Ω	China Literature Ltd.	2,634,200	13,810,845
*	China Longevity Group Co. Ltd.	893,399	29,282
	China Longyuan Power Group Corp. Ltd., Class H	8,113,000	11,199,514
*††	China Maple Leaf Educational Systems Ltd.	12,398,000	210,450
	China Medical System Holdings Ltd.	13,982,800	24,137,336
	China Meheco Co. Ltd., Class A	273,401	616,783
#	China Meidong Auto Holdings Ltd.	2,532,000	6,282,243
	China Mengniu Dairy Co. Ltd.	8,045,000	38,808,053
	China Merchants Bank Co. Ltd., Class H	15,457,146	100,257,013
	China Merchants Energy Shipping Co. Ltd., Class A	2,772,696	2,630,633
	China Merchants Land Ltd.	12,962,000	974,907

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	China Merchants Port Holdings Co. Ltd.	9,860,917	\$13,823,271
	China Merchants Property Operation & Service Co. Ltd., Class A	37,500	91,585
#Ω	China Merchants Securities Co. Ltd., Class H	1,467,460	1,604,025
	China Merchants Shekou Industrial Zone Holdings Co. Ltd., Class A	768,751	1,693,197
#*††	China Metal Recycling Holdings Ltd.	1,955,133	0
#	China Minsheng Banking Corp. Ltd., Class H	18,102,960	6,768,267
#	China Modern Dairy Holdings Ltd.	27,075,000	3,842,612
	China National Accord Medicines Corp. Ltd., Class A	224,715	1,167,839
	China National Building Material Co. Ltd., Class H	32,024,150	29,383,962
	China National Chemical Engineering Co. Ltd., Class A	1,436,900	1,851,583
	China National Medicines Corp. Ltd., Class A	384,382	1,751,509
	China National Nuclear Power Co. Ltd., Class A	4,488,021	4,021,938
	China National Software & Service Co. Ltd., Class A	19,630	219,476
Ω	China New Higher Education Group Ltd.	6,359,000	3,252,761
*	China New Town Development Co. Ltd.	3,118,677	24,947
*	China Nonferrous Metal Industry's Foreign Engineering & Construction Co. Ltd., Class A	983,500	830,577
	China Nonferrous Mining Corp. Ltd.	256,000	139,917
	China Northern Rare Earth Group High-Tech Co. Ltd., Class A	706,418	3,048,222
*	China Nuclear Energy Technology Corp. Ltd.	2,978,000	201,657
*	China Oil & Gas Group Ltd.	33,760,000	1,249,393
	China Oilfield Services Ltd., Class H	8,346,000	10,115,627
	China Oriental Group Co. Ltd.	10,070,000	2,072,251
	China Overseas Grand Oceans Group Ltd.	20,382,450	9,510,884
	China Overseas Land & Investment Ltd.	16,510,033	44,581,547
	China Overseas Property Holdings Ltd.	10,156,344	13,284,784
	China Pacific Insurance Group Co. Ltd., Class H	11,402,065	31,349,588
	China Petroleum & Chemical Corp., Class H	131,844,400	71,191,924
	China Power International Development Ltd.	22,822,600	9,811,601
*††	China Properties Group Ltd.	397,000	3,939
	China Publishing & Media Co. Ltd., Class A	971,093	716,975
*	China Qinfa Group Ltd.	1,054,000	33,486
	China Railway Group Ltd., Class H	17,289,000	9,431,735

	China Railway Hi-tech Industry Co., Ltd., Class A.....	170,500	205,888
Ω	China Railway Signal & Communication Corp., Ltd., Class H.....	8,567,000	2,919,386
	China Railway Tielong Container Logistics Co., Ltd., Class A.....	652,000	533,189
*	China Rare Earth Holdings Ltd.....	9,802,399	725,581
*	China Rare Earth Resources & Technology Co., Ltd., Class A.....	123,301	755,810
	China Reinsurance Group Corp., Class H.....	31,679,000	2,431,900
Ω	China Renaissance Holdings Ltd.....	803,800	1,069,690
	China Resources Beer Holdings Co., Ltd.....	4,741,661	35,696,537
	China Resources Boya Bio-pharmaceutical Group Co., Ltd., Class A.....	110,500	593,495
	China Resources Cement Holdings Ltd.....	28,276,946	16,353,232
	China Resources Double Crane Pharmaceutical Co., Ltd., Class A.....	235,054	641,516
	China Resources Gas Group Ltd.....	5,391,100	22,670,849
	China Resources Land Ltd.....	15,028,610	72,025,420
	China Resources Medical Holdings Co., Ltd.....	6,047,000	4,732,941
	China Resources Microelectronics Ltd., Class A.....	96,230	785,063
Ω	China Resources Pharmaceutical Group Ltd.....	12,648,000	9,527,052
	China Resources Power Holdings Co., Ltd.....	6,848,820	14,265,755
	China Resources Sanjiu Medical & Pharmaceutical Co., Ltd., Class A.....	165,785	1,194,282
	China Risun Group Ltd.....	4,533,000	2,188,259
*	China Ruifeng Renewable Energy Holdings Ltd.....	932,000	5,951
*	China Ruyi Holdings Ltd.....	2,608,000	697,333
	China Sanjiang Fine Chemicals Co., Ltd.....	6,821,000	1,463,869
#	China SGE Group Holdings Ltd.....	13,816,400	1,885,740
	China Science Publishing & Media Ltd., Class A.....	215,000	388,104
#*	China Shenhui Cement Group Ltd.....	80,000	17,757
*Ω	China Shengmu Organic Milk Ltd.....	5,757,000	246,324

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	China Shenhua Energy Co., Ltd., Class H.....	13,153,500	\$40,941,840
	China Shineway Pharmaceutical Group Ltd.....	2,580,000	2,408,693
#	China Shuifa Singyes Energy Holdings Ltd.....	1,598,000	206,164
*	China Silver Group Ltd.....	10,000,000	563,273
#*	China South City Holdings Ltd.....	34,840,711	2,535,050
	China South Publishing & Media Group Co., Ltd., Class A.....	681,834	995,174
*	China Southern Airlines Co., Ltd., Class H.....	10,792,000	7,168,775
	China Southern Power Grid Energy Efficiency & Clean Energy Co., Ltd., Class A.....	240,219	238,270
	China Starch Holdings Ltd.....	21,115,000	689,048
	China State Construction Development Holdings Ltd.....	3,186,000	862,582
	China State Construction Engineering Corp., Ltd., Class A.....	7,859,092	6,458,623
	China State Construction International Holdings Ltd.....	12,376,000	14,823,263
	China Sunshine Paper Holdings Co., Ltd.....	5,283,500	1,432,368
	China Suntion Green Energy Corp., Ltd., Class H.....	10,487,000	4,922,641
	China Taiping Insurance Holdings Co., Ltd.....	12,689,530	17,575,398
	China Testing & Certification International Group Co., Ltd., Class A.....	273,171	521,069
*	China Tianbao Group Development Co., Ltd.....	486,000	16,480
#*	China Tianrui Group Cement Co., Ltd.....	22,000	16,947
	China Tianying, Inc., Class A.....	1,716,946	1,407,402
	China Tourism Group Duty Free Corp., Ltd., Class A.....	146,217	4,629,770
Ω	China Tower Corp., Ltd., Class H.....	115,010,000	13,067,532

	China Traditional Chinese Medicine Holdings Co. Ltd.	24,338,000	11,660,609
*	China TransInfo Technology Co. Ltd., Class A	902,742	1,354,234
*	China Travel International Investment Hong Kong Ltd.	20,289,892	4,332,157
	China Tungsten & Hightech Materials Co. Ltd., Class A	699,200	1,703,232
	China Union Holdings Ltd., Class A	1,049,234	636,356
	China Vanke Co. Ltd., Class H	8,215,676	16,607,986
*††	China Vered Financial Holding Corp. Ltd.	1,620,000	4,421
	China Water Affairs Group Ltd.	6,172,000	5,364,495
	China West Construction Group Co. Ltd., Class A	777,900	930,983
*††	China Wood Optimization Holding Ltd.	2,848,000	61,310
	China World Trade Center Co. Ltd., Class A	272,900	686,657
Ω	China Xinhua Education Group Ltd.	245,000	33,776
	China XLX Fertiliser Ltd.	5,090,000	2,977,214
	China Yangtze Power Co. Ltd., Class A	2,583,803	7,958,108
	China Yongda Automobile Services Holdings Ltd.	11,207,500	9,692,451
#*Ω	China Yuhua Education Corp. Ltd.	17,470,000	2,473,068
#*	China ZhongTong Auto Services Holdings Ltd.	8,943,000	811,695
	China Zhenhua Group Science & Technology Co. Ltd., Class A	73,300	1,233,981
*	China Zheshang Bank Co. Ltd., Class H	162,000	59,134
*	China Zhonghua Geotechnical Engineering Group Co. Ltd., Class A	292,074	142,107
#*††	China Zhongwang Holdings Ltd.	14,337,979	575,995
	China-Singapore Suzhou Industrial Park Development Group Co. Ltd., Class A	246,500	302,862
	Chinasoft International Ltd.	21,046,000	18,503,061
*	Chindata Group Holdings Ltd., ADR	348,063	2,885,442
	Chinese Universe Publishing & Media Group Co. Ltd., Class A	743,172	1,055,121
	Chongqing Brewery Co. Ltd., Class A	85,900	1,534,322
	Chongqing Changan Automobile Co. Ltd., Class A	337,036	709,584
	Chongqing Department Store Co. Ltd., Class A	245,621	880,138
*	Chongqing Dima Industry Co. Ltd., Class A	1,935,401	619,502
	Chongqing Fuling Electric Power Industrial Co. Ltd., Class A	752,272	2,009,660
	Chongqing Fuling Zhacai Group Co. Ltd., Class A	108,900	430,844
	Chongqing Gas Group Corp. Ltd., Class A	344,000	416,603
*	Chongqing Iron & Steel Co. Ltd., Class H	2,890,000	340,320
	Chongqing Machinery & Electric Co. Ltd., Class H	1,975,962	163,864
	Chongqing Rural Commercial Bank Co. Ltd., Class H	22,158,000	8,004,520
	Chongqing Sanfeng Environment Group Corp. Ltd., Class A	806,500	806,281

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Chongqing Zaisheng Technology Corp. Ltd., Class A	540,220	\$ 468,507
	Chongqing Zhifei Biological Products Co. Ltd., Class A	318,812	4,636,827
	Chongqing Zongshen Power Machinery Co. Ltd., Class A	705,800	730,873
	Chongyi Zhangyuan Tungsten Industry Co. Ltd., Class A	577,000	682,052
	Chow Tai Seng Jewellery Co. Ltd., Class A	618,089	1,417,435
	Chu Kong Shipping Enterprises Group Co. Ltd.	166,000	23,521
#	GIFI Ever Sunshine Services Group Ltd.	5,206,000	2,859,002
	GIMC Enric Holdings Ltd.	6,108,000	6,855,326
Ω	GIMC Vehicles Group Co. Ltd., Class H	181,000	118,697
	Ginda Real Estate Co. Ltd., Class A	1,972,000	1,641,146
	Gisen Pharmaceutical Co. Ltd., Class A	226,600	498,480

	GITIC Ltd.	18,305,567	21,420,671
	GITIC Press Corp., Class A	59,194	188,801
	GITIC Resources Holdings Ltd.	24,392,000	1,543,112
	GITIC Securities Co. Ltd., Class H	6,347,650	14,522,243
	City Development Environment Co. Ltd., Class A	464,440	714,002
#	Citychamp Watch & Jewellery Group Ltd.	10,322,000	1,685,701
#	GMGE Technology Group Ltd.	1,678,000	425,288
	GMGG Group Ltd., Class H	18,384,000	10,640,726
	GMST Development Co. Ltd., Class A	1,187,700	899,911
*	GNFinance Holdings Ltd., ADR	48,387	96,290
	GNHTG Jinan Truck Co. Ltd., Class A	789,873	1,907,691
	GNNC Hua Yuan Titanium Dioxide Co. Ltd., Class A	784,957	868,468
	GNOOC Energy Technology & Services Ltd., Class A	2,600,600	1,232,782
	GNSIG Inner Mongolia Chemical Industry Co. Ltd.	564,000	1,336,876
	GOFCC Biotechnology Co. Ltd., Class A	1,058,483	1,363,758
	GOFCC Joycome Foods Ltd.	18,754,000	6,089,098
	GOFCC Sugar Holding Co. Ltd., Class A	576,153	618,433
*††	Colour Life Services Group Co. Ltd.	3,381,545	100,267
	Gomba Telecom Systems Holdings Ltd.	10,214,000	1,959,246
	Geneard New Energy Group Ltd.	58,785,909	5,708,677
*	Confidence Intelligence Holdings Ltd.	22,000	88,871
	Gonsun Pharmaceutical Group Ltd.	3,930,000	2,073,649
	Gontemporary Ampere Technology Co. Ltd., Class A	277,178	19,226,610
*	Continental Aerospace Technologies Holding Ltd.	16,594,207	222,524
*	Goopad Group Ltd.	20,470,000	180,504
	GOSCO SHIPPING Development Co. Ltd., Class H	29,046,300	4,013,691
#	GOSCO SHIPPING Energy Transportation Co. Ltd., Class H	4,920,000	4,635,122
	GOSCO SHIPPING Holdings Co. Ltd., Class H	18,406,849	19,093,058
	GOSCO SHIPPING International Hong Kong Co. Ltd.	4,460,000	1,466,968
	GOSCO SHIPPING Ports Ltd.	13,280,517	10,046,787
*	Goemopolitan International Holdings Ltd.	20,000	3,335
	Goutry Garden Holdings Co. Ltd.	49,707,191	18,651,682
	Goutry Garden Services Holdings Co. Ltd.	5,742,673	15,525,090
	GRMC Holdings Ltd.	4,395,000	2,519,582
*	GRT Technology Group Co. Ltd., Class A	1,776,693	518,913
	GQ Pharmaceutical Holding Co. Ltd., Class A	821,854	646,522
#	Grazy Sports Group Ltd.	16,280,600	513,580
	GRRG Corp. Ltd., Class H	3,156,000	1,430,507
	Crystal Clear Electronic Material Co. Ltd., Class A	152,980	360,127
Ω	GSC Financial Co. Ltd., Class H	3,073,500	3,186,967
	GSG Holding Co. Ltd., Class A	700,542	753,460
	GSPC Innovation Pharmaceutical Co. Ltd., Class A	239,795	605,456
	GSPC Pharmaceutical Group Ltd.	40,714,400	46,422,667
#	GSSG Hong Kong Shipping Co. Ltd.	6,748,000	1,111,658
	GTS International Logistics Corp. Ltd., Class A	863,000	1,361,662
*	GWT International Ltd.	23,990,000	229,536
	Da Ming International Holdings Ltd.	112,000	28,196
	Daan Gene Co. Ltd., Class A	599,980	1,415,309

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

Shares

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CHINA — (Continued)

Ω	Dali Foods Group Co. Ltd.	10,569,000	\$ 4,713,026
*	Dalian Bio-Chem Co. Ltd., Class A	43,200	109,482
	Dalian Huarui Heavy Industry Group Co. Ltd., Class A	1,047,363	895,333
	Dalipal Holdings Ltd.	1,444,000	440,198
	Daqin Railway Co. Ltd., Class A	2,784,238	2,764,269
	Dare Power Dekor Home Co. Ltd., Class A	340,509	476,232
	Daohang Co. Ltd., Class A	171,732	447,440
	DaShenLin Pharmaceutical Group Co. Ltd., Class A	278,880	1,573,671
*	Datang International Power Generation Co. Ltd., Class H	10,604,000	1,816,751
	Dawnrays Pharmaceutical Holdings Ltd.	5,718,982	948,292
	Dazhong Transportation Group Co. Ltd., Class A	576,400	271,684
	Dazzle Fashion Co. Ltd., Class A	250,140	578,706
	DBG Technology Co. Ltd., Class A	501,756	730,810
	DeHua TB New Decoration Materials Co. Ltd., Class A	542,283	1,146,726
	Dexin China Holdings Co. Ltd.	941,000	91,077
	DHC Software Co. Ltd., Class A	790,212	726,212
	Dian Diagnostics Group Co. Ltd., Class A	255,700	1,015,222
#	Differ Group Auto Ltd.	17,510,000	502,990
	Digital China Group Co. Ltd., Class A	264,025	961,452
	Digital China Holdings Ltd.	6,504,000	3,317,168
	Digital China Information Service Co. Ltd., Class A	541,857	938,228
	Do-Fluoride Chemicals Co. Ltd., Class A	254,394	1,391,802
	Dong-E-E-Jiao Co. Ltd., Class A	165,943	1,083,276
	Dongfang Electric Corp. Ltd., Class H	1,457,200	2,602,619
	Dongfang Electronics Co. Ltd., Class A	640,253	830,664
	Dongfeng Motor Group Co. Ltd., Class H	18,226,000	10,866,642
	Dongguan Aohai Technology Co. Ltd., Class A	64,250	358,258
	Dongguan Development Holdings Co. Ltd., Class A	521,900	728,813
	Dongjiang Environmental Co. Ltd., Class H	1,479,595	478,130
	Dongxing Securities Co. Ltd., Class A	645,055	799,781
	Dongyue Group Ltd.	15,338,000	18,362,220
*	DouYu International Holdings Ltd., ADR	348,527	634,319
#	Dynagreen Environmental Protection Group Co. Ltd., Class H	2,685,000	934,953
	East Group Co. Ltd., Class A	649,900	716,714
	East Money Information Co. Ltd., Class A	1,291,481	4,327,634
	E-Commodities Holdings Ltd.	15,438,000	3,256,231
	Ecovacs Robotics Co. Ltd., Class A	82,092	1,063,214
	Edan Instruments, Inc., Class A	179,888	325,579
	Edifier Technology Co. Ltd., Class A	501,600	731,110
#	Edvantage Group Holdings Ltd.	2,588,221	1,316,591
	EKA Fashion Holdings Ltd.	828,500	1,110,858
	ELT Environmental Development Group Co. Ltd., Class A	182,433	430,717
	Electric Connector Technology Co. Ltd., Class A	162,850	942,655
*	Elion Energy Co. Ltd., Class A	1,045,465	672,610
	Enjoyor Technology Co. Ltd., Class A	332,700	350,141
	ENN Energy Holdings Ltd.	1,873,900	28,233,529
	ENN Natural Gas Co. Ltd., Class A	809,895	2,167,604
	Epitolink Technology, Inc. Ltd., Class A	271,660	1,015,047
	Era Co. Ltd., Class A	700,900	490,603
	EseeX Bio-technology Ltd.	1,607,000	875,737
	Eternal Asia Supply Chain Management Ltd., Class A	1,408,300	1,340,314
#	EVA Precision Industrial Holdings Ltd.	11,860,516	1,775,746
	Evo Energy Co. Ltd., Class A	28,382	372,833

	Everbright Jiabao Co. Ltd., Class A.....	1,132,030	561,074
#Ω	Everbright Securities Co. Ltd., Class H.....	1,016,200	761,454
*	EverChina International Holdings Co. Ltd.....	18,107,500	385,518
*Ω	Everest Medicines Ltd.....	158,500	506,420
*	Fang Holdings Ltd., ADR.....	8,556	5,133
*	Fangda Carbon New Material Co. Ltd., Class A.....	784,129	765,872

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Fangda Special Steel Technology Co. Ltd., Class A.....	1,682,131	\$ 1,535,969
	Fanhua, Inc., Sponsored ADR.....	162,747	1,262,917
#	Fan East Horizon Ltd.....	15,306,000	13,825,533
	FAW Jiefang Group Co. Ltd.....	722,200	881,924
	FAWEC Automotive Parts Co. Ltd., Class A.....	806,478	584,057
*	Feitian Technologies Co. Ltd., Class A.....	48,300	73,407
	Fiberhome Telecommunication Technologies Co. Ltd., Class A.....	484,400	1,009,784
	Fibocom Wireless, Inc., Class A.....	283,995	881,508
*	Fin Mobile Ltd.....	9,462,000	1,003,700
	Financial Street Holdings Co. Ltd., Class A.....	1,199,857	931,818
	FinVolution Group, ADR.....	306,759	1,684,107
	First Capital Securities Co. Ltd., Class A.....	970,200	864,183
	First Tractor Co. Ltd., Class H.....	1,384,000	755,461
#	Flat Glass Group Co. Ltd., Class H.....	1,561,000	4,887,218
	Focus Media Information Technology Co. Ltd., Class A.....	4,033,000	4,161,926
	Foryou Corp.....	5,100	29,540
	Foehan Haitian Flavouring & Food Co. Ltd., Class A.....	344,271	4,056,137
	Foehan Nationstar Optoelectronics Co. Ltd., Class A.....	307,884	420,246
	Fosun International Ltd.....	11,046,120	10,255,720
*	Founder Holdings Ltd.....	948,000	60,527
	Founder Securities Co. Ltd., Class A.....	1,286,500	1,325,324
	Fountain SET Holdings Ltd.....	526,000	57,713
	Foxconn Industrial Internet Co. Ltd., Class A.....	2,263,556	3,193,987
#	FriendTimes, Inc.....	856,000	110,071
	Fu Shou Yuan International Group Ltd.....	11,178,000	9,431,624
*	Fuan Pharmaceutical Group Co. Ltd., Class A.....	594,700	338,007
	Fufeng Group Ltd.....	17,673,800	12,402,769
*††	Fuguinia Co. Ltd.....	782,600	0
	Fujian Boss Software Development Co. Ltd., Class A.....	137,130	431,863
	Fujian Funeng Co. Ltd., Class A.....	533,603	985,966
	Fujian Longking Co. Ltd., Class A.....	462,211	1,243,383
	Fujian Star-net Communication Co. Ltd., Class A.....	283,508	875,558
	Fujian Sunner Development Co. Ltd., Class A.....	205,708	749,397
*	Fulin Precision Co. Ltd., Class A.....	189,900	444,301
#*	Fullshare Holdings Ltd.....	42,082,518	621,657
	Fulongma Group Co. Ltd., Class A.....	146,872	199,032
	Fulu Holdings Ltd.....	36,000	22,991
Ω	Fuyao Glass Industry Group Co. Ltd., Class H.....	2,866,400	14,107,152
	Gan & Lee Pharmaceuticals Co. Ltd., Class A.....	114,200	612,397
#Ω	Ganfeng Lithium Group Co. Ltd., Class H.....	1,037,439	9,475,119
	Gansu Qilianshan Cement Group Co. Ltd., Class A.....	478,400	730,794

	Gansu Shangfeng Cement Co. Ltd., Class A.....	713,790	1,300,115
	Geona Aero Material Co. Ltd., Class A.....	30,400	202,774
	G-bits Network Technology Xiamen Co. Ltd., Class A.....	29,200	1,532,008
	GGL Energy Technology Co. Ltd.....	338,795	559,181
#*	GGL New Energy Holdings Ltd.....	2,556,218	381,420
*	GGL Technology Holdings Ltd.....	93,070,320	25,773,885
*	GD Power Development Co. Ltd., Class A.....	1,913,278	1,126,644
*	GDS Holdings Ltd., ADR.....	145,833	3,405,201
*	GDS Holdings Ltd., Class A.....	705,900	2,058,479
	Geely Automobile Holdings Ltd.....	19,868,000	32,231,845
	GEM Co. Ltd., Class A.....	554,200	657,182
	Gemdale Corp., Class A.....	897,400	1,314,332
	Gemdale Properties & Investment Corp. Ltd.....	60,398,000	5,235,947
Ω	Genertec Universal Medical Group Co. Ltd.....	7,664,000	4,696,694
*	Genimous Technology Co. Ltd., Class A.....	802,186	670,087
	GEPIC Energy Development Co. Ltd., Class A.....	243,500	191,819
	Getin Biotech, Inc., Class A.....	300,678	579,054
	GF Securities Co. Ltd., Class H.....	3,892,200	6,373,745

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Giant Network Group Co. Ltd., Class A.....	756,948	\$ 1,087,269
	GigaDevice Semiconductor, Inc., Class A.....	59,403	1,013,387
*	Ginlong Technologies Co. Ltd., Class A.....	23,359	636,655
	Glarun Technology Co. Ltd., Class A.....	282,300	723,240
*	Glorious Property Holdings Ltd.....	16,760,712	181,408
*	Glory Health Industry Ltd.....	4,190,000	117,221
	GoerTek, Inc., Class A.....	662,144	2,035,686
	Goke Microelectronics Co. Ltd., Class A.....	79,782	1,066,781
	Goldcard Smart Group Co. Ltd.....	195,200	324,814
*	Golden Eagle Retail Group Ltd.....	3,171,000	1,658,040
Ω	Golden Thread Holdings Group Co. Ltd.....	1,082,500	287,873
	GoldenHome Living Co. Ltd., Class A.....	48,860	249,558
	Goldenmax International Group Ltd., Class A.....	466,171	577,446
	Goldlion Holdings Ltd.....	1,458,866	263,933
	Goldpac Group Ltd.....	2,076,000	432,963
#*	GOME Retail Holdings Ltd.....	73,215,660	1,311,311
*	Goodbaby International Holdings Ltd.....	1,414,000	137,099
	GoodWe Technologies Co. Ltd., Class A.....	3,354	202,978
*	Gosuncn Technology Group Co. Ltd., Class A.....	688,950	339,599
	Gotion High-tech Co. Ltd., Class A.....	102,700	496,067
*	Grand Baoxin Auto Group Ltd.....	7,576,864	431,906
*	Grand Industrial Holding Group Co. Ltd.....	210,833	301,836
	Grand Pharmaceutical Group Ltd., Class L.....	10,079,000	6,281,286
	Grandblue Environment Co. Ltd., Class A.....	198,427	534,996
*	Grandjoy Holdings Group Co. Ltd., Class A.....	1,580,701	879,324
	Great Wall Motor Co. Ltd., Class H.....	5,154,750	7,278,257
*	Greattown Holdings Ltd., Class A.....	1,709,152	840,462
*	Greatview Aseptic Packaging Co. Ltd.....	6,747,000	1,858,595
	Gree Electric Appliances, Inc. of Zhuhai, Class A.....	697,053	3,582,368

	Gree Real Estate Co., Ltd., Class A.....	908,157	1,327,645
#	Greenland Hong Kong Holdings Ltd.....	9,371,275	897,209
	Greentown China Holdings Ltd.....	7,933,500	11,696,930
Ω	Greentown Management Holdings Co., Ltd.....	2,953,000	2,439,467
	Greentown Service Group Co., Ltd.....	10,964,000	8,004,342
	GRG Banking Equipment Co., Ltd., Class A.....	431,426	651,114
	Grimm Advanced Materials Co., Ltd., Class A.....	209,000	428,608
	Guangdong Advertising Group Co., Ltd., Class A.....	1,014,100	728,754
	Guangdong Aofei Data Technology Co., Ltd., Class A.....	266,120	399,948
	Guangdong Baolihua New Energy Stock Co., Ltd., Class A.....	785,111	753,005
*	Guangdong Create Century Intelligent Equipment Group Corp., Ltd., Class A.....	720,228	962,489
*	Guangdong Dongfang Precision Science & Technology Co., Ltd., Class A.....	811,602	538,056
	Guangdong Dongpeng Holdings Co., Ltd.....	412,888	576,291
	Guangdong Dewstone Technology Co., Ltd., Class A.....	331,132	811,723
	Guangdong Ellington Electronics Technology Co., Ltd., Class A.....	506,516	532,640
	Guangdong Great River Smarter Logistics Co., Ltd., Class A.....	215,364	645,305
	Guangdong Haid Group Co., Ltd., Class A.....	135,218	1,249,048
	Guangdong HEC Technology Holding Co., Ltd., Class A.....	612,245	876,212
	Guangdong Hongda Holdings Group Co., Ltd., Class A.....	219,400	1,018,040
*	Guangdong Huatie Tongda High-speed Railway Equipment Corp., Class A.....	983,273	569,244
	Guangdong Huiyun Titanium Industry Co., Ltd., Class A.....	258,900	394,620
	Guangdong Hybrid Bio-Biotech Co., Ltd., Class A.....	333,402	880,216
	Guangdong Investment Ltd.....	10,406,000	11,305,274
	Guangdong Kinlong Hardware Products Co., Ltd., Class A.....	52,100	767,441
	Guangdong Land Holdings Ltd.....	1,989,361	200,685
	Guangdong Provincial Expressway Development Co., Ltd., Class A.....	761,111	878,739
	Guangdong Shirongzhao Co., Ltd., Class A.....	50,515	45,644
	Guangdong Sirio Pharma Co., Ltd., Class A.....	23,550	120,028
	Guangdong South New Media Co., Ltd., Class A.....	143,679	798,368

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»	
CHINA — (Continued)			
Guangdong Tapai Group Co., Ltd., Class A.....	841,995	\$ 953,799	
Guangdong Topstar Technology Co., Ltd., Class A.....	206,858	501,213	
Guangdong Xinbao Electrical Appliances Holdings Co., Ltd., Class A.....	542,100	1,464,100	
Guangdong Zhongnan Iron & Steel Co., Ltd., Class A.....	1,789,281	775,275	
Guangdong Zhongsheng Pharmaceutical Co., Ltd., Class A.....	360,204	1,255,850	
Guanghui Energy Co., Ltd., Class A.....	2,456,214	3,732,815	
*	Guangshen Railway Co., Ltd., Class H.....	11,070,700	1,935,206
	Guangxi Guiguan Electric Power Co., Ltd., Class A.....	32,500	26,879
	Guangxi Liugong Machinery Co., Ltd., Class A.....	970,363	893,940
	Guangxi Liu Yao Group Co., Ltd., Class A.....	150,400	449,421
	Guangxi Wuzhou Zhongheng Group Co., Ltd., Class A.....	1,736,914	695,428
	Guangzhou Automobile Group Co., Ltd., Class H.....	5,983,690	4,304,855
*	Guangzhou Baiyun International Airport Co., Ltd., Class A.....	766,426	1,590,172
	Guangzhou Baiyunshan Pharmaceutical Holdings Co., Ltd., Class H.....	1,144,000	3,341,348
	Guangzhou Great Power Energy & Technology Co., Ltd., Class A.....	5,100	57,613
	Guangzhou GRG Metrology & Test Co., Ltd., Class A.....	330,300	944,921
	Guangzhou Haige Communications Group, Inc., Class A.....	689,350	896,696
	Guangzhou Hi-Target Navigation Tech Co., Ltd., Class A.....	349,000	341,874

	Guangzhou-Jet-Biofiltration Co., Ltd., Class A	17,527	67,993
	Guangzhou-KDT Machinery Co., Ltd., Class A	255,710	558,917
	Guangzhou-Kingmed Diagnostics Group Co., Ltd., Class A	128,500	1,604,945
	Guangzhou-Restaurant Group Co., Ltd., Class A	361,787	1,346,954
	Guangzhou-Shiyuan Electronic Technology Co., Ltd., Class A	119,924	1,120,940
	Guangzhou-Tinci Materials Technology Co., Ltd., Class A	361,260	2,641,064
	Guangzhou-Wondfo Biotech Co., Ltd., Class A	276,814	1,308,670
	Guangzhou-Yuexiu Capital Holdings Group Co., Ltd., Class A	756,337	743,529
	Guangzhou-Zhujiang Brewery Co., Ltd., Class A	372,700	437,972
	Guilin Sanjin Pharmaceutical Co., Ltd., Class A	89,382	181,578
*	Guizhou Bailing Group Pharmaceutical Co., Ltd., Class A	527,100	643,741
	Guizhou Gas Group Corp., Ltd., Class A	454,600	544,312
	Guizhou Ranjiang Refined Coal Co., Ltd., Class A	1,282,672	1,342,828
	Guizhou Xinbang Pharmaceutical Co., Ltd., Class A	1,112,897	824,099
*	Guocheng Mining Co., Ltd., Class A	44,700	116,848
	Guolian Securities Co., Ltd., Class H	758,000	418,829
	Guomei Technologies, Inc., Class A	601,054	714,606
	Guosen Securities Co., Ltd., Class A	873,697	1,216,393
*	Guosheng Financial Holding, Inc., Class A	1,125,676	1,580,894
Ω	Guotai Junan Securities Co., Ltd., Class H	1,011,800	1,240,033
	Guoyuan Securities Co., Ltd., Class A	1,022,145	1,077,166
	H-World Group Ltd., ADR	431,109	20,469,055
#*Ω	Haichang Ocean Park Holdings Ltd.	9,514,000	2,247,183
	Haier Smart Home Co., Ltd., Class A	914,762	3,495,899
	Haier Smart Home Co., Ltd., Class H	10,805,199	39,850,851
	Hailir Pesticides & Chemicals Group Co., Ltd., Class A	117,824	478,588
	Hainan Haide Capital Management Co., Ltd., Class A	577,165	1,485,836
*	Hainan Meilan International Airport Co., Ltd., Class H	1,696,000	5,118,727
	Hainan Poly Pharm Co., Ltd., Class A	196,196	772,228
*	Hainan Ruize New Building Material Co., Ltd., Class A	510,800	256,044
	Hainan Strait Shipping Co., Ltd., Class A	1,108,500	935,125
	Haitian International Holdings Ltd.	6,054,000	18,579,447
	Haitong Securities Co., Ltd., Class H	8,360,800	5,767,491
Ω	Haitong UniTrust International Leasing Co., Ltd., Class H	2,202,000	261,524
*	Hand Enterprise Solutions Co., Ltd., Class A	561,009	807,355
*	Hangzhou Great Star Industrial Co., Ltd., Class A	308,200	988,120
	Hangcha Group Co., Ltd., Class A	533,869	1,536,480
	Hangjin Technology Co., Ltd., Class A	222,600	1,092,149
	Hangxiao Steel Structure Co., Ltd., Class A	1,062,320	906,063
	Hangzhou Binjiang Real Estate Group Co., Ltd., Class A	429,699	677,387
*	Hangzhou Century Co., Ltd., Class A	391,600	276,684

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Hangzhou Changchuan Technology Co., Ltd., Class A	41,400	\$ 265,740
Hangzhou Electronic Soul Network Technology Co., Ltd., Class A	168,900	575,061
Hangzhou First Applied Material Co., Ltd., Class A	86,828	969,520
Hangzhou Haoyue Personal Care Co., Ltd., Class A	42,066	307,603
Hangzhou Lion Electronics Co., Ltd., Class A	51,320	355,429
Hangzhou Onechange Tech Corp., Class A	90,000	374,133

	Hangzhou Oxygen Plant Group Co., Ltd., Class A	263,057	1,500,616
	Hangzhou Robam Appliances Co., Ltd., Class A	187,645	836,293
	Hangzhou Silan Microelectronics Co., Ltd., Class A	292,000	1,534,775
	Hangzhou Tigermed Consulting Co., Ltd., Class A	32,500	561,831
Ω	Hangzhou Tigermed Consulting Co., Ltd., Class H	241,300	3,165,294
	Hangzhou Zhongheng Electric Co., Ltd., Class A	141,500	159,595
	Han's Laser Technology Industry Group Co., Ltd., Class A	383,061	1,592,192
#Ω	Hansoh Pharmaceutical Group Co., Ltd.	1,854,000	3,794,601
	Haohua Chemical Science & Technology Co., Ltd., Class A	66,300	444,111
*Ω	Harbin Bank Co., Ltd., Class H	918,000	36,864
	Harbin Boshì Automation Co., Ltd., Class A	281,656	656,669
*	Harbin Electric Co., Ltd., Class H	4,808,587	2,468,394
*	Harbin Gloria Pharmaceuticals Co., Ltd., Class A	878,309	342,730
*††	Harmonicare Medical Holdings Ltd.	898,000	0
	HBIS Resources Co., Ltd., Class A	454,300	1,008,399
*Ω	HBM Holdings Ltd.	300,000	125,271
*	HC Group, Inc.	62,000	3,120
	Health & Happiness H&H International Holdings Ltd.	2,254,500	4,205,710
*	Healthcare Co., Ltd., Class A	315,190	523,498
	Hebei Changshan Biochemical Pharmaceutical Co., Ltd., Class A	229,400	188,683
*	Hebei Construction Group Corp., Ltd., Class H	215,500	25,281
	Hebei Henghehui Laobaigan Liqueur Co., Ltd., Class A	250,200	1,096,756
	Hefei Meiya Optoelectronic Technology, Inc., Class A	242,710	987,002
	Hefei Urban Construction Development Co., Ltd., Class A	460,061	493,705
	Heilongjiang Agriculture Co., Ltd., Class A	514,500	1,078,637
	Hello Group, Inc., Sponsored ADR	1,143,858	11,724,544
	Henan Jindan Lactic Acid Technology Co., Ltd., Class A	90,800	309,355
	Henan Jinma Energy Co., Ltd., Class H	496,000	198,813
	Henan Lingrui Pharmaceutical Co., Class A	313,700	647,765
	Henan Pinggao Electric Co., Ltd., Class A	557,900	717,528
*	Henan Senyuan Electric Co., Ltd., Class A	82,000	56,888
	Henan Shenhuo Coal & Power Co., Ltd., Class A	774,392	2,019,770
	Henan Shuanghui Investment & Development Co., Ltd., Class A	826,843	3,126,953
	Henan Thinker Automatic Equipment Co., Ltd., Class A	228,900	552,517
*	Henan Yicheng New Energy Co., Ltd., Class A	1,079,100	959,201
	Henan Yuguang Gold & Lead Co., Ltd., Class A	618,700	530,652
*	Henan Yuneng Holdings Co., Ltd., Class A	315,199	239,429
	Henan Zhongyuan Expressway Co., Ltd., Class A	1,011,125	452,726
	Hengshui International Group Co., Ltd.	6,472,622	31,841,141
*	Hengdeli Holdings Ltd.	14,196,800	381,105
	Hengdian Group DMEGC Magnetics Co., Ltd., Class A	349,330	1,155,561
	Hengli Petrochemical Co., Ltd., Class A	1,791,883	4,658,906
	Hengtong Optic-electric Co., Ltd., Class A	387,804	892,673
	Hengyi Petrochemical Co., Ltd., Class A	1,331,944	1,541,894
	Hesteel Co., Ltd., Class A	4,520,900	1,616,678
	Hexing Electrical Co., Ltd., Class A	300,710	835,311
*	Hi Sun Technology China Ltd.	9,834,000	1,104,417
*	Hilong Holding Ltd.	10,923,000	412,698
	Hisense Home Appliances Group Co., Ltd., Class H	3,343,000	4,744,669
	Hithink RoyalFlush Information Network Co., Ltd., Class A	75,816	1,331,371
*	Holitech Technology Co., Ltd., Class A	1,934,100	854,873
	Homeland Interactive Technology Ltd.	418,000	84,280
*	Hongda Xingye Co., Ltd., Class A	2,007,721	905,339

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EMERGING MARKETS CORE EQUITY PORTFOLIO
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	Shares	Value»
CHINA — (Continued)		
	288,836	\$ 1,606,299
*	18,594,000	594,233
*	282,100	310,247
	210,080	254,559
*†Ω	750,000	81,302
#Ω	36,484,000	3,733,008
*	204,000	45,714
#	8,727,728	10,344,591
*Ω	5,695,000	22,021,430
	2,070,640	1,538,356
	33,400	121,614
#	6,826,000	2,732,430
	235,132	1,654,699
	1,759,491	1,983,186
*	808,365	492,298
	1,234,550	573,039
	103,700	288,900
	848,700	1,691,527
	292,960	970,088
*	13,916,000	6,794,339
#*	2,260,000	349,021
	1,073,623	855,715
Ω	3,903,400	5,054,195
*	875,755	332,527
*	610,000	129,738
	593,500	719,605
	2,003,788	1,547,767
	667,224	1,617,781
	829,231	2,243,916
#	2,984,000	1,007,751
	2,030,637	998,076
	904,500	570,153
	49,853	384,431
	436,005	1,890,084
	440,078	2,125,039
	2,676,400	842,972
	50,016	976,409
	42,800	168,665
	250,422	1,023,937
*	1,088,800	569,795
*	617,000	349,941
	290,104	677,179
	903,400	744,793
	2,564,800	1,889,891
	17,129	120,107
*	357,219	1,964,704
*Ω	1,066,400	8,463,614
*	1,130,202	950,098
*	724,900	889,493

*	JAT Automobile Technology Co., Ltd., Class A	100,700	185,359
*	IBO Technology Co., Ltd.	572,000	126,661
*Ω	iDreamSky Technology Holdings Ltd.	2,964,800	1,487,598
	Iflytek Co., Ltd., Class A	233,303	1,405,279
	IKD Co., Ltd., Class A	252,133	890,030
Ω	IMAX China Holding, Inc.	944,800	1,264,345
	Industrial & Commercial Bank of China Ltd., Class H	184,463,725	98,673,101
	Industrial Bank Co., Ltd., Class A	2,917,880	7,636,145
	Industrial Securities Co., Ltd., Class A	2,308,831	2,365,717
	Infore Environment Technology Group Co., Ltd., Class A	1,288,801	932,840

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
#*Ω	Ingdan, Inc.	3,976,000	\$ 883,772
	Ingenic Semiconductor Co., Ltd., Class A	33,900	392,526
*	Inkeverse Group Ltd.	1,065,000	141,619
	Inmyshow Digital Technology Group Co., Ltd., Class A	667,900	746,617
	Inner Mongolia Baotou Steel Union Co., Ltd., Class A	6,794,100	2,059,117
	Inner Mongolia Dian Tou Energy Corp., Ltd., Class A	937,012	1,834,443
	Inner Mongolia ERDOS Resources Co., Ltd., Class A	491,760	1,223,962
	Inner Mongolia Junzheng Energy & Chemical Industry Group Co., Ltd., Class A	2,678,576	1,760,235
	Inner Mongolia MengDian HuaNeng Thermal Power Corp., Ltd., Class A	854,400	449,994
*	Inner Mongolia Xingye Mining Co., Ltd., Class A	891,600	877,153
	Inner Mongolia Yili Industrial Group Co., Ltd., Class A	1,161,800	5,613,511
	Inner Mongolia Yitai Coal Co., Ltd., Class H	898,400	1,274,956
	Inner Mongolia Yuan Xing Energy Co., Ltd., Class A	1,457,300	1,939,462
*	Innuovo Technology Co., Ltd., Class A	175,100	193,732
	Inspur Electronic Information Industry Co., Ltd., Class A	189,000	664,996
*	Inspur International Ltd.	1,998,000	1,229,270
*	Inspur Software Co., Ltd., Class A	72,500	166,715
	Intco Medical Technology Co., Ltd., Class A	540,993	2,006,126
#*Ω	International Alliance Financial Leasing Co., Ltd.	1,917,000	4,156,072
*	iQIYI, Inc., ADR	1,872,104	12,543,097
	IReader Technology Co., Ltd., Class A	142,155	346,723
*	IRICO Group New Energy Co., Ltd., Class H	54,800	73,581
	IVD Medical Holding Ltd.	677,000	168,561
	JA Solar Technology Co., Ltd., Class A	295,372	2,894,425
	Jack Technology Co., Ltd., Class A	36,300	110,610
	Jade Bird Fire Co., Ltd., Class A	163,732	799,684
	Jafron Biomedical Co., Ltd., Class A	149,867	750,658
	Jason Furniture Hangzhou Co., Ltd., Class A	130,657	827,201
	JCEIT Group Co., Ltd., Class A	763,706	3,029,777
	JD.com, Inc., ADR	54,206	3,226,883
	JD.com, Inc., Class A	952,692	28,288,619
	Jenkem Technology Co., Ltd., Class A	16,537	427,121
*	JH Educational Technology, Inc.	668,000	113,870
*	Jiajiayue Group Co., Ltd., Class A	355,101	629,495
	Jiangling Motors Corp., Ltd., Class A	315,425	705,072
#*	Jiangnan Group Ltd.	16,139,000	394,059
	Jiangsu Azure Corp., Class A	172,740	389,981

	Jiangeu Bioperfectue Technologies Co. Ltd., Class A.....	42,420	580,975
	Jiangeu Boqian New Materials Stock Co. Ltd., Class A.....	83,099	640,032
	Jiangeu Canlon Building Materials Co. Ltd., Class A.....	140,700	298,464
	Jiangeu Changshu Rural Commercial Bank Co. Ltd., Class A.....	1,020,800	1,117,256
	Jiangeu Dingsheng New Energy Materials Co. Ltd., Class A.....	11,900	90,359
	Jiangeu Eastern Shenghong Co. Ltd., Class A.....	659,453	1,530,966
*	Jiangeu Etern Co. Ltd., Class A.....	42,500	24,982
	Jiangeu Expressway Co. Ltd., Class H.....	6,080,000	5,988,072
	Jiangeu Guomao Reducer Co. Ltd., Class A.....	231,420	769,799
	Jiangeu Guotai International Group Co. Ltd., Class A.....	1,108,319	1,456,791
	Jiangeu Hengli Hydraulic Co. Ltd., Class A.....	105,354	1,022,807
	Jiangeu Hengrui Pharmaceuticals Co. Ltd., Class A.....	112,454	704,446
	Jiangeu Hengshun Vinegar Industry Co. Ltd., Class A.....	286,976	516,845
	Jiangeu Huahong Technology Stock Co. Ltd., Class A.....	380,700	1,126,645
	Jiangeu Jiangyin Rural Commercial Bank Co. Ltd., Class A.....	1,652,200	1,030,143
	Jiangeu Jiejie Microelectronics Co. Ltd., Class A.....	87,437	280,538
*	Jiangeu Kanion Pharmaceutical Co. Ltd., Class A.....	243,580	786,311
	Jiangeu King's Luck Brewery JSC Ltd., Class A.....	270,001	2,317,327
*	Jiangeu Leike Defense Technology Co. Ltd., Class A.....	727,800	505,361
*	Jiangeu Lihua Animal Husbandry Stock Co. Ltd., Class A.....	105,867	592,409
	Jiangeu Linyang Energy Co. Ltd., Class A.....	443,400	590,660

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Jiangeu Nihua Pharmaceutical Co. Ltd., Class A.....	260,900	\$ 920,271
	Jiangeu Provincial Agricultural Reclamation & Development Corp.....	682,900	1,269,278
	Jiangeu Shagang Co. Ltd., Class A.....	1,532,832	977,738
	Jiangeu Shuangxing Color Plastic New Materials Co. Ltd., Class A.....	649,100	1,401,357
	Jiangeu Sidike New Material Science & Technology Co. Ltd., Class A.....	96,060	374,387
	Jiangeu Sopo Chemical Co., Class A.....	483,716	646,285
	Jiangeu Toland Alloy Co. Ltd., Class A.....	31,600	225,753
	Jiangeu Yanghe Brewery Joint Stock Co. Ltd., Class A.....	243,158	6,343,299
	Jiangeu Yangnong Chemical Co. Ltd., Class A.....	90,300	1,478,732
	Jiangeu Yoke Technology Co. Ltd., Class A.....	25,600	198,376
	Jiangeu Yuyue Medical Equipment & Supply Co. Ltd., Class A.....	192,674	857,153
	Jiangeu Zhangjiagang Rural Commercial Bank Co. Ltd., Class A.....	1,650,271	1,173,425
	Jiangeu Zhongtian Technology Co. Ltd., Class A.....	128,306	311,933
	Jiangeu Zijin Rural Commercial Bank Co. Ltd., Class A.....	1,341,800	529,255
	Jiangxi Bank Co. Ltd., Class H.....	121,500	15,933
	Jiangxi Copper Co. Ltd., Class H.....	6,226,000	10,721,508
*	Jiangxi Fushine Pharmaceutical Co. Ltd., Class A.....	63,400	123,081
	Jiangxi Huangshanghuang Group Food Co. Ltd., Class A.....	209,900	392,842
	Jiangxi Wannianqing Cement Co. Ltd., Class A.....	589,648	784,689
	Jiangzhong Pharmaceutical Co. Ltd., Class A.....	331,900	745,948
	Jiaozuo Wanfang Aluminum Manufacturing Co. Ltd., Class A.....	676,600	579,076
	Jiayou International Logistics Co. Ltd., Class A.....	132,365	467,727
	Jilin Aodong Pharmaceutical Group Co. Ltd., Class A.....	289,270	671,042
*	Jilin Electric Power Co. Ltd., Class A.....	439,900	394,641
*	Jilin Zixin Pharmaceutical Industrial Co. Ltd., Class A.....	244,700	84,115
#	Jinohuan Group International Resources Co. Ltd.....	22,901,000	2,257,401

	Jinduicheng Molybdenum Co., Ltd., Class A	1,186,700	2,513,317
	Jingjin Equipment, Inc., Class A	84,740	379,537
*††	Jingrui Holdings Ltd.	2,527,000	70,900
	Jinhui Liquor Co., Ltd., Class A	163,900	613,103
	Jinke Smart Services Group Co., Ltd., Class H	13,300	23,627
*	Jinke Solar Holding Co., Ltd., ADR	265,379	14,962,068
*	Jinlei Technology Co., Ltd., Class A	150,539	1,028,591
#*	Jinmao Property Services Co., Ltd.	345,664	213,439
	Jinneng Holding Shanxi Coal Industry Co., Ltd., Class A	350,600	668,826
*	Jinneng Holding Shanxi Electric Power Co., Ltd., Class A	641,300	321,403
	Jinneng Science & Technology Co., Ltd., Class A	522,659	760,503
	Jinyu Bio-Technology Co., Ltd., Class A	145,720	230,955
	Jiuguai Liquor Co., Ltd., Class A	53,900	1,126,268
#Ω	Jiumaojiu International Holdings Ltd.	4,464,000	11,437,573
	Jiuzhitang Co., Ltd., Class A	525,900	718,703
	Jizhong Energy Resources Co., Ltd., Class A	1,534,400	1,499,753
	JL Mag Rare Earth Co., Ltd., Class A	130,867	657,137
	JNBY Design Ltd.	1,918,500	2,488,514
	Joincare Pharmaceutical Group Industry Co., Ltd., Class A	712,349	1,242,767
	Joina Laboratories China Co., Ltd., Class A	33,352	315,249
*	Jointo Energy Investment Co., Ltd., Hubei, Class A	364,200	297,720
	Jointown Pharmaceutical Group Co., Ltd., Class A	641,450	1,289,250
	Jonjee Hi-Tech Industrial & Commercial Holding Co., Ltd., Class A	248,278	1,333,153
*	Joy City Property Ltd.	20,606,000	970,558
#*	Joy Spreader Group, Inc.	3,077,000	625,076
	Joyoung Co., Ltd., Class A	377,034	1,040,354
	JOYY, Inc., ADR	269,458	9,614,261
Ω	JS Global Lifestyle Co., Ltd.	5,576,000	6,742,928
	JSTI Group, Class A	684,800	595,694
	Ju Teng International Holdings Ltd.	6,558,090	1,275,910
	Juewei Food Co., Ltd., Class A	136,999	1,083,961
*	Juneyao Airlines Co., Ltd., Class A	113,900	257,829
	Jushri Technologies, Inc., Class A	91,200	184,215

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Jutal Offshore Oil Services Ltd.	592,000	\$ 38,520
*Ω	JW Cayman Therapeutics Co., Ltd.	98,500	66,855
*	Kaiser China Cultural Co., Ltd., Class A	497,360	361,277
*	Kaishan Group Co., Ltd., Class A	296,500	710,093
*Ω	Kangda International Environmental Co., Ltd.	3,087,000	216,372
#	Kangji Medical Holdings Ltd.	302,500	358,748
#*	Kaesen International Holdings Ltd.	4,450,000	220,966
	KBC Corp., Ltd., Class A	17,486	644,655
	Kebeda Technology Co., Ltd., Class A	3,200	31,244
	Keeson Technology Corp., Ltd., Class A	138,302	256,984
	Kehua Data Co., Ltd., Class A	149,460	1,121,642
*	Keekun Waterproof Technologies Co., Ltd., Class A	673,200	1,357,130
	Kinetio Development Group Ltd.	5,496,000	448,837
	Kingboard Holdings Ltd.	7,406,166	30,252,985

	Kingboard Laminates Holdings Ltd.....	9,981,484	12,170,606
	KingClean Electric Co. Ltd., Class A.....	75,368	347,703
	Kingfa Sci. & Tech Co. Ltd., Class A.....	914,590	1,370,807
	Kingsoft Corp. Ltd.....	5,940,800	21,874,260
*	Ko-Yo Chemical Group Ltd.....	1,440,000	29,264
	Konfoong Materials International Co. Ltd., Class A.....	29,459	313,399
*	Kong-Sun Holdings Ltd.....	575,000	4,430
	Konka Group Co. Ltd., Class A.....	662,400	463,167
	KPC Pharmaceuticals, Inc., Class A.....	466,396	1,166,328
	Kuang-Chi Technologies Co. Ltd., Class A.....	133,735	364,985
	Kunlun Energy Co. Ltd.....	30,386,000	23,964,066
	Kunlun Tech Co. Ltd., Class A.....	308,593	752,744
	Kunming Yuanze Power Co. Ltd., Class A.....	1,068,700	430,699
*	Kunshan Kersen Science & Technology Co. Ltd., Class A.....	387,806	412,698
*	Kunwu Jiuding Investment Holdings Co. Ltd., Class A.....	213,782	552,697
	Kweichow Moutai Co. Ltd., Class A.....	204,274	56,005,785
#*, *	KWG Group Holdings Ltd.....	9,883,644	2,625,731
#	KWG Living Group Holdings Ltd.....	8,727,072	2,049,933
*	Lakala Payment Co. Ltd., Class A.....	657,190	1,639,971
	Lanzhou Lishang Guoshao Industrial Group Co. Ltd., Class A.....	306,300	316,311
	Lao Feng Xiang Co. Ltd., Class A.....	204,980	1,464,666
	Laobaixing Pharmacy Chain JSC, Class A.....	260,201	1,524,578
*	Launch Tech Co. Ltd., Class H.....	82,000	24,871
	LB Group Co. Ltd., Class A.....	781,985	2,420,173
	Lee & Man Chemical Co. Ltd.....	1,849,339	1,579,985
	Lee & Man Paper Manufacturing Ltd.....	12,105,200	5,304,233
	Lee's Pharmaceutical Holdings Ltd.....	2,451,000	599,539
Ω	Legend Holdings Corp., Class H.....	4,441,100	5,201,638
	Lenovo Group Ltd.....	53,206,000	42,674,874
	Lens Technology Co. Ltd., Class A.....	910,328	1,797,732
*	Leo Group Co. Ltd., Class A.....	5,426,400	1,490,046
*	Leoch International Technology Ltd.....	181,000	45,047
	Lepu Medical Technology Beijing Co. Ltd., Class A.....	277,930	919,731
	Levima Advanced Materials Corp., Class A.....	88,800	517,241
*	LexinFintech Holdings Ltd., ADR.....	896,824	2,977,456
	Leyard Optoelectronic Co. Ltd., Class A.....	1,109,150	1,004,807
*	Li Auto, Inc., ADR.....	260,197	6,478,905
*	Li Auto, Inc., Class A.....	96,400	1,179,572
	Li-Ning Co. Ltd.....	7,365,083	72,808,737
	Lianhe Chemical Technology Co. Ltd., Class A.....	351,497	914,548
	Liao-Ning Oxiranchem, Inc., Class A.....	358,000	461,340
	Liaoning Cheng Da Co. Ltd., Class A.....	399,572	784,441
	Liaoning Port Co. Ltd., Class H.....	1,388,000	127,895
	Lior Chemical Co. Ltd., Class A.....	478,280	1,339,971
*	Lifestyle China Group Ltd.....	2,141,500	290,187

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Lifetech Scientific Corp.....	19,538,000	\$ 7,791,738
*	Lingbao Gold Group Co. Ltd., Class H.....	102,000	14,459

*	LingNan Eco&Culture-Tourism Co. Ltd., Class A	968,403	461,582
*	Lingyi Tech. Guangdong Co., Class A	1,048,700	835,656
	Luzhou Iron & Steel Co. Ltd., Class A	812,817	452,201
#	Livzon Pharmaceutical Group, Inc., Class H	1,264,217	4,305,871
	Lizheng Sitong Light Alloys Group Co. Ltd., Class A	245,640	1,021,588
	LK Technology Holdings Ltd.	1,085,000	1,265,578
	Loncin Motor Co. Ltd., Class A	1,113,988	889,461
	Long Yuan Construction Group Co. Ltd., Class A	969,002	827,374
Ω	Longfor Group Holdings Ltd.	8,806,000	29,096,000
	Longhua Technology Group Luoyang Co. Ltd., Class A	438,831	550,491
	LONGi Green Energy Technology Co. Ltd., Class A	1,031,630	7,395,169
	Longshine Technology Group Co. Ltd., Class A	207,751	770,892
	Lonking Holdings Ltd.	21,736,000	4,441,020
	Luenmei Quantum Co. Ltd., Class A	839,305	817,681
	Luolai Lifestyle Technology Co. Ltd., Class A	609,929	1,065,810
*	Luoniushan Co. Ltd., Class A	583,000	601,566
	Luoxin Pharmaceuticals Group Stock Co. Ltd., Class A	398,497	479,171
#*	Luoyang Glass Co. Ltd., Class H	1,222,000	1,505,495
	Luoyang Xinqianglian Stewing Bearing Co. Ltd., Class A	47,090	444,370
	Lushang Health Industry Development Co. Ltd., Class A	344,700	572,723
	Luxi Chemical Group Co. Ltd., Class A	943,200	1,879,053
	Luxshare Precision Industry Co. Ltd., Class A	1,099,249	5,323,385
#*Ω	Luye Pharma Group Ltd.	14,648,000	7,524,618
	Luzhou Laojiao Co. Ltd., Class A	249,176	8,782,174
*	LVGEM China Real Estate Investment Co. Ltd.	770,000	127,582
*	Lvji Technology Holdings, Inc.	310,000	28,031
	Maanshan Iron & Steel Co. Ltd., Class H	12,088,177	2,951,477
	Maccura Biotechnology Co. Ltd., Class A	361,573	990,768
	Mango Excellent Media Co. Ltd., Class A	385,097	1,745,053
*Ω	Maoyan Entertainment	2,183,200	2,744,857
*	Maoye International Holdings Ltd.	114,000	3,393
*	Marker International Home Furnishings Co. Ltd., Class A	933,021	405,339
	Maxscend Microelectronics Co. Ltd., Class A	53,488	1,065,369
	Mayinglong Pharmaceutical Group Co. Ltd., Class A	227,200	802,732
*	Meilleure Health International Industry Group Ltd.	420,000	16,078
*	Moinian Onehealth Healthcare Holdings Co. Ltd., Class A	998,400	944,520
*Ω	Moitu, Inc.	12,211,500	3,030,246
*Ω	Moituan, Class B	2,614,760	58,455,252
	Metallurgical Corp. of China Ltd., Class H	11,281,000	2,551,410
	M-Grass Ecology & Environment Group Co. Ltd., Class A	830,523	406,545
	Midea Group Co. Ltd., Class A	1,915,651	15,720,970
#Ω	Midea Real Estate Holding Ltd.	1,951,800	2,963,476
	Milkyway Chemical Supply Chain Service Co. Ltd., Class A	10,600	188,718
	Min Xin Holdings Ltd.	742,000	261,102
	Ming Yang Smart Energy Group Ltd., Class A	467,916	1,936,399
#	Ming Yuan Cloud Group Holdings Ltd.	1,733,000	1,628,743
*	Mingfa Group International Co. Ltd.	4,101,000	196,283
	Minmetals Land Ltd.	9,937,644	704,577
Ω	Minsheng Education Group Co. Ltd.	2,226,000	147,995
	MintH Group Ltd.	6,719,000	19,720,278
	MLS Co. Ltd., Class A	921,000	1,187,639
*	MMG Ltd.	33,085,999	10,725,849
	Monalisa Group Co. Ltd., Class A	229,255	687,426
*	Montnote Cloud Technology Group Co. Ltd., Class A	376,200	680,700

	Muyuan Foods Co. Ltd., Class A.....	234,451	1,736,200
*	Myhome Real Estate Development Group Co. Ltd., Class A.....	1,308,300	273,247
	MYS Group Co. Ltd., Class A.....	681,600	389,219

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*††	Nan Hai Corp. Ltd.....	35,000,000	\$ 58,474
	Nanji E-Commerce Co. Ltd., Class A.....	874,050	607,998
	Nanjing Chervon Auto Precision Technology Co. Ltd., Class A.....	66,600	221,195
	Nanjing Hanrui Cobalt Co. Ltd., Class A.....	137,200	893,518
	Nanjing Iron & Steel Co. Ltd., Class A.....	2,527,900	1,300,354
	Nanjing King-Friend Biochemical Pharmaceutical Co. Ltd., Class A.....	360,928	1,018,059
*	Nanjing Sample Technology Co. Ltd., Class H.....	89,000	51,009
	Nanjing Securities Co. Ltd., Class A.....	542,860	682,352
	Nanjing Xinjiekou Department Store Co. Ltd., Class A.....	681,048	924,572
	Nanjing Yunhai Special Metals Co. Ltd., Class A.....	414,617	1,367,482
	Nantong Jianghai Capacitor Co. Ltd., Class A.....	48,300	179,194
	NARI Technology Co. Ltd., Class A.....	773,955	3,032,885
*	Natural Food International Holding Ltd., Class H.....	96,000	7,720
	NAURA Technology Group Co. Ltd., Class A.....	7,700	268,784
	NavInfo Co. Ltd., Class A.....	399,600	712,019
#	NetDragon Websoft Holdings Ltd.....	2,295,500	5,332,065
#	NetEase, Inc., ADR.....	521,292	46,191,684
	NetEase, Inc.....	1,031,600	18,302,764
	Netjoy Holdings Ltd.....	61,000	12,240
*Ω	New Century Healthcare Holding Co. Ltd.....	58,000	4,238
	New China Life Insurance Co. Ltd., Class H.....	3,874,700	10,391,791
	New Hope Dairy Co. Ltd., Class A.....	143,500	281,430
*	New Hope Liuhe Co. Ltd., Class A.....	245,832	477,818
*	New World Department Store China Ltd.....	3,072,538	336,823
	Newland Digital Technology Co. Ltd., Class A.....	521,789	1,100,195
	Nexteer Automotive Group Ltd.....	8,726,000	6,347,480
	Nine Dragons Paper Holdings Ltd.....	17,490,000	15,678,998
	Ninestar Corp., Class A.....	117,128	891,598
	Ningbo BaoSi Energy Equipment Co. Ltd., Class A.....	141,900	124,991
	Ningbo Construction Co. Ltd., Class A.....	191,900	129,899
	Ningbo Haitian Precision Machinery Co. Ltd., Class A.....	117,300	515,045
	Ningbo Huaxiang Electronic Co. Ltd., Class A.....	481,400	1,094,521
*	Ningbo Jifeng Auto Parts Co. Ltd., Class A.....	288,050	708,816
*	Ningbo Joyson Electronic Corp., Class A.....	392,831	932,124
	Ningbo Orient Wires & Cables Co. Ltd., Class A.....	102,157	974,493
	Ningbo Ronbay New Energy Technology Co. Ltd., Class A.....	20,276	237,667
	Ningbo Sanxing Medical Electric Co. Ltd., Class A.....	245,958	535,355
	Ningbo Tuopu Group Co. Ltd., Class A.....	49,318	522,536
	Ningbo Xusheng Group Co. Ltd., Class A.....	45,100	271,663
	Ningbo Yunsheng Co. Ltd., Class A.....	97,900	177,076
	Ningbo Zhoushan Port Co. Ltd., Class A.....	2,119,070	1,153,483
	Ningxia Baofeng Energy Group Co. Ltd., Class A.....	1,661,800	3,302,676
	Ningxia Jiaze New Energy Co. Ltd., Class A.....	475,100	277,080
*	NIQ, Inc., ADR.....	763,378	9,213,972

*	Niu Technologies, Sponsored ADR	178,192	960,455
*	Noah Holdings Ltd., Sponsored ADR	94,140	1,782,070
	Norinco International Cooperation Ltd., Class A	252,330	334,283
	North-Huejin Chemical Industries Co. Ltd., Class A	985,512	1,060,647
	North Industries Group Red Arrow Co. Ltd., Class A	157,465	535,465
	Northeast Pharmaceutical Group Co. Ltd., Class A	651,762	589,208
	Northeast Securities Co. Ltd., Class A	957,627	985,313
	Northking Information Technology Co. Ltd., Class A	57,260	245,822
	NSFOCUS Technologies Group Co. Ltd., Class A	333,070	618,315
#*	NVC International Holdings Ltd.	7,046,000	93,556
	Ocean's King Lighting Science & Technology Co. Ltd., Class A	367,300	531,765
*	Oceanwide Holdings Co. Ltd., Class A	3,044,044	590,892
	Offshore Oil Engineering Co. Ltd., Class A	1,002,822	990,567
*	OFILM Group Co. Ltd., Class A	778,402	582,295
	Olympic Circuit Technology Co. Ltd., Class G	232,380	556,794

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Oppein Home Group, Inc., Class A	73,590	\$ 1,372,873
	Oppe Lighting Co. Ltd., Class A	258,921	644,128
	ORG Technology Co. Ltd., Class A	1,849,800	1,376,583
*	Orient Group, Inc., Class A	1,827,300	669,456
	Orient Overseas International Ltd.	107,500	1,786,955
Ω	Orient Securities Co. Ltd., Class H	2,560,400	1,511,889
	Oriental Energy Co. Ltd., Class A	985,099	1,353,739
	Oriental Pearl Group Co. Ltd., Class A	1,424,241	1,412,961
*	Ourpalm Co. Ltd., Class A	1,724,800	870,532
	Qvotek China, Inc., Class A	88,640	487,875
*	Overseas Chinese Town Asia Holdings Ltd.	895,817	101,555
#	Racific Online Ltd.	2,485,195	259,703
*	Racific Securities Co. Ltd., Class A	3,758,800	1,540,102
	Racific Shuanglin Bio-pharmacy Co. Ltd., Class A	321,903	1,122,933
*	Rangang Group Vanadium Titanium & Resources Co. Ltd., Class A	2,609,831	2,016,342
	RAX Global Technology Ltd.	6,465,000	6,110,401
	RCI Technology Group Co. Ltd., Class A	986,440	840,360
*Ω	Reijia Medical Ltd.	400,000	639,431
*	Rengdu Agriculture & Animal Husbandry Co. Ltd., Class A	951,770	399,557
	People.cn Co. Ltd., Class A	614,601	1,531,539
	People's Insurance Co. Group of China Ltd., Class H	21,845,000	7,364,488
	Perennial Energy Holdings Ltd.	250,000	33,276
	Perfect World Co. Ltd., Class A	342,300	713,973
	RetroChina Co. Ltd., Class H	113,052,000	60,477,165
Ω	Rharmaron Beijing Co. Ltd., Class H	517,300	3,791,765
	RhiChem Corp., Class A	304,105	827,616
*	Rhoenix Media Investment Holdings Ltd.	5,412,000	241,932
	RICC Property & Casualty Co. Ltd., Class H	25,913,398	24,362,527
*	Rinduoduo, Inc., ADR	118,888	11,648,646
	Ring An Bank Co. Ltd., Class A	3,555,501	7,925,120
#*Ω	Ring An Healthcare & Technology Co. Ltd.	2,706,100	7,165,745
	Ring An Insurance Group Co. of China Ltd., Class H	25,116,500	195,097,482

	Ringdingshan Tianan Coal Mining Co., Ltd., Class A.....	815,838	1,364,121
*	RNC Process Systems Co., Ltd., Class A.....	148,100	847,268
*	Rolaris Bay Group Co., Ltd., Class A.....	1,006,000	1,096,649
	Roly Developments & Holdings Group Co., Ltd., Class A.....	1,264,405	2,946,315
	Roly Property Group Co., Ltd.....	22,365,987	5,308,784
	Roly Property Services Co., Ltd., Class H.....	865,600	6,139,939
#Ω	Royal Savings Bank of China Co., Ltd., Class H.....	24,594,000	16,736,391
	Rou Sheng International Holdings Ltd.....	15,730,609	1,884,335
	Rower Construction Corp. of China Ltd., Class A.....	2,458,500	2,561,196
#	Rrinx Chengshan Holding Ltd.....	511,500	437,686
	Rroya Cosmetics Co., Ltd., Class A.....	84,560	2,069,351
#*	Ruijiang International Group Ltd.....	336,000	26,236
*	RW Medtech Group Ltd.....	4,044,000	326,614
#*	Q Technology Group Co., Ltd.....	4,710,000	3,192,271
*Ω	Qeeka Home Cayman, Inc.....	84,500	5,096
	Qianhe Condiment & Food Co., Ltd., Class A.....	213,430	710,284
	Qingdao East Steel Tower Stock Co., Ltd., Class A.....	562,175	770,849
	Qingdao Eastsoft Communication Technology Co., Ltd., Class A.....	218,701	458,246
	Qingdao Gon Technology Co., Ltd., Class A.....	138,200	632,001
	Qingdao Heier Biomedical Co., Ltd., Class A.....	23,212	249,726
	Qingdao Hanhe Cable Co., Ltd., Class A.....	1,403,192	892,185
	Qingdao Hiron Commercial Gold Chain Co., Ltd., Class A.....	139,100	613,794
Ω	Qingdao Port International Co., Ltd., Class H.....	1,674,000	831,776
	Qingdao Rural Commercial Bank Corp., Class A.....	2,289,267	1,001,236
	Qingdao Century Tire Co., Ltd., Class A.....	131,400	576,596
	Qingdao TGOOD Electric Co., Ltd., Class A.....	154,800	391,358
	Qingdao Topcomm Communication, Inc., Class A.....	190,760	277,604

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Qingling Motors Co., Ltd., Class H.....	5,354,000	\$ 778,394
	Qinhuangdao Port Co., Ltd., Class H.....	4,196,500	637,284
*	Qudian, Inc., Sponsored ADR.....	186,441	231,187
	Quectel Wireless Solutions Co., Ltd., Class A.....	25,096	415,469
#	Radiance Holdings Group Co., Ltd.....	2,385,000	1,247,543
	Rainbow Digital Commercial Co., Ltd., Class A.....	931,594	859,475
*	Raisecom Technology Co., Ltd., Class A.....	44,600	47,309
*	Rastar Group, Class A.....	155,600	69,670
	Raytron Technology Co., Ltd., Class A.....	52,944	346,913
	Realcan Pharmaceutical Group Co., Ltd., Class A.....	752,100	455,510
#Ω	Red Star Macalline Group Corp., Ltd., Class H.....	2,537,914	1,219,345
#*Ω	Redco Properties Group Ltd.....	11,804,000	2,316,686
*Ω	Remegen Co., Ltd., Class H.....	235,000	1,900,234
	Renhe Pharmacy Co., Ltd., Class A.....	805,500	766,659
	Renrui Human Resources Technology Holdings Ltd.....	112,300	60,224
	Rianton Corp., Class A.....	121,000	988,910
	Richinfo Technology Co., Ltd., Class A.....	118,600	321,846
*	Risen Energy Co., Ltd., Class A.....	222,184	1,122,150
*	RiseSun Real Estate Development Co., Ltd., Class A.....	2,194,200	716,095
	Riyue Heavy Industry Co., Ltd., Class A.....	115,425	411,396

	Road King Infrastructure Ltd.....	2,005,000	996,533
	Rookechip Electronics Co. Ltd., Class A.....	41,400	465,310
	Rongan Property Co. Ltd., Class A.....	1,869,500	904,115
	Rongheng Petrochemical Co. Ltd., Class A.....	2,789,678	5,484,000
	Ruida Futures Co. Ltd., Class A.....	196,651	460,344
	Runjian Co. Ltd., Class A.....	86,863	588,763
	Sai Micro Electronics, Inc., Class A.....	210,720	511,314
	SAIG Motor Corp. Ltd., Class A.....	1,057,955	2,360,108
	Sailun Group Co. Ltd., Class A.....	723,200	1,074,685
	Sanan Optoelectronics Co. Ltd., Class A.....	617,400	1,730,437
*	SanFeng Intelligent Equipment Group Co. Ltd., Class A.....	906,660	491,004
	Sangfor Technologies, Inc., Class A.....	19,772	443,394
	Sanquan Food Co. Ltd., Class A.....	651,630	1,666,048
	Sansteel Minguang Co. Ltd. Fujian, Class A.....	1,738,356	1,281,640
	Sansure Biotech, Inc., Class A.....	338,593	1,151,943
	Sany Heavy Equipment International Holdings Co. Ltd.....	9,129,500	9,222,624
	Sany Heavy Industry Co. Ltd., Class A.....	565,041	1,469,925
	Satellite Chemical Co. Ltd., Class A.....	1,211,883	3,185,563
*	Saurer Intelligent Technology Co. Ltd., Class A.....	721,700	313,962
	SDIG Power Holdings Co. Ltd., Class A.....	1,011,516	1,580,218
	Sealand Securities Co. Ltd., Class A.....	1,346,700	707,375
*	Seazen Group Ltd.....	19,777,047	7,705,760
*	Seazen Holdings Co. Ltd., Class A.....	662,581	2,095,445
#	S-Enjoy Service Group Co. Ltd.....	1,350,000	1,448,767
	SF Holding Co. Ltd., Class A.....	1,028,455	8,976,650
	SG Micro Corp., Class A.....	47,850	1,266,345
	Shaanxi Coal Industry Co. Ltd., Class A.....	2,803,600	8,130,174
	Shaanxi Construction Machinery Co. Ltd., Class A.....	779,020	718,785
	Shan Xi Hua Yang Group New Energy Co. Ltd., Class A.....	981,831	2,288,647
	Shandong Bohui Paper Industrial Co. Ltd., Class A.....	881,000	1,073,366
	Shandong Buchang Pharmaceutical Co. Ltd., Class A.....	522,187	1,485,610
#*	Shandong Chenming Paper Holdings Ltd., Class H.....	3,628,533	1,219,444
	Shandong Dawn Polymer Co. Ltd., Class A.....	134,900	352,808
	Shandong Dongyue Organosilicon Material Co. Ltd., Class A.....	539,200	1,044,583
Ω	Shandong Gold Mining Co. Ltd., Class H.....	2,050,000	3,953,585
	Shandong Head Group Co. Ltd., Class A.....	134,400	506,472
	Shandong Himile Mechanical Science & Technology Co. Ltd., Class A.....	288,241	1,126,520
	Shandong Hi-speed Co. Ltd., Class A.....	467,325	411,500
*	Shandong Hi-Speed New Energy Group Ltd.....	67,080,000	505,156

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Shandong Hi-Speed Road & Bridge Co. Ltd., Class A.....	885,600	\$ 1,009,358
	Shandong Huaku Hengsheng Chemical Co. Ltd., Class A.....	672,061	3,370,983
	Shandong Humen Smelting Co. Ltd., Class A.....	667,856	1,146,851
	Shandong Jinheng Pharmaceutical Group Co. Ltd., Class A.....	204,200	711,662
	Shandong Linglong Tyre Co. Ltd., Class A.....	326,382	1,067,643
#*	Shandong Moloang Petroleum Machinery Co. Ltd., Class H.....	1,253,200	454,752
	Shandong Nanshan Aluminum Co. Ltd., Class A.....	3,116,280	1,671,719
	Shandong New Beiyang Information Technology Co. Ltd., Class A.....	250,000	264,952

	Shandong Pharmaceutical Glass Co., Ltd., Class A.....	174,600	748,832
	Shandong Publishing & Media Co., Ltd., Class A.....	887,000	842,857
	Shandong Sun Paper Industry JSC Ltd., Class A.....	1,176,088	1,948,536
	Shandong Weigao Group Medical Polymer Co., Ltd., Class H.....	17,430,800	28,976,611
	Shandong Xiantan Co., Ltd., Class A.....	278,363	390,748
	Shandong Xinhua Pharmaceutical Co., Ltd., Class H.....	1,303,200	1,097,910
	Shanghai 2345 Network Holding Group Co., Ltd., Class A.....	3,353,826	1,570,071
	Shanghai A+ Group Co., Ltd., Class A.....	1,335,335	1,151,223
	Shanghai AtHub Co., Ltd., Class A.....	211,540	877,490
	Shanghai Bailian Group Co., Ltd., Class A.....	353,200	618,523
	Shanghai Bairun Investment Holding Group Co., Ltd., Class A.....	130,758	704,828
	Shanghai Baolong Automotive Corp., Class A.....	62,800	467,141
	Shanghai Baosight Software Co., Ltd., Class A.....	145,669	1,080,815
	Shanghai Belling Co., Ltd., Class A.....	346,400	983,725
	Shanghai Chinafortune Co., Ltd., Class A.....	436,931	794,106
	Shanghai Construction Group Co., Ltd., Class A.....	3,103,035	1,209,044
	Shanghai Daimay Automotive Interior Co., Ltd., Class A.....	173,867	473,324
#	Shanghai Electric Group Co., Ltd., Class H.....	8,720,000	2,061,562
*	Shanghai Electric Power Co., Ltd., Class A.....	366,206	547,732
	Shanghai Environment Group Co., Ltd., Class A.....	560,166	761,886
	Shanghai Fosun Pharmaceutical Group Co., Ltd., Class H.....	1,042,500	3,361,471
#	Shanghai Fudan Microelectronics Group Co., Ltd., Class H.....	1,219,000	5,081,209
	Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co., Ltd., Class H.....	1,872,000	802,392
	Shanghai Fulhan Microelectronics Co., Ltd., Class A.....	25,100	203,917
	Shanghai Ganglian E-Commerce Holdings Co., Ltd., Class A.....	83,860	380,867
	Shanghai Hanbell Precise Machinery Co., Ltd., Class A.....	250,548	1,001,552
Ω	Shanghai Haohai Biological Technology Co., Ltd., Class H.....	108,200	588,290
	Shanghai Industrial Development Co., Ltd., Class A.....	1,374,031	739,944
#	Shanghai Industrial Holdings Ltd.....	3,510,000	4,730,607
	Shanghai Industrial Urban Development Group Ltd.....	16,019,025	1,226,859
*	Shanghai International Airport Co., Ltd., Class A.....	35,600	319,822
	Shanghai International Port Group Co., Ltd., Class A.....	1,257,000	994,447
	Shanghai Jahwa United Co., Ltd., Class A.....	109,500	510,552
	Shanghai Jinjiang International Hotels Co., Ltd., Class A.....	59,000	503,820
	Shanghai Jinqiao Export Processing Zone Development Co., Ltd., Class A.....	294,233	514,031
	Shanghai Kehua Bio-Engineering Co., Ltd., Class A.....	148,000	267,730
	Shanghai Kindly Medical Instruments Co., Ltd., Class H.....	95,600	328,989
	Shanghai Kinetic Medical Co., Ltd., Class A.....	449,300	482,024
	Shanghai Liangxin Electrical Co., Ltd., Class A.....	439,191	944,285
	Shanghai Lingang Holdings Corp., Ltd., Class A.....	268,540	490,208
	Shanghai Lujiazui Finance & Trade Zone Development Co., Ltd., Class A.....	484,900	730,448
	Shanghai M&G Stationery, Inc., Class A.....	196,799	1,566,683
	Shanghai Maling Aquarius Co., Ltd., Class A.....	488,300	589,066
	Shanghai Mechanical & Electrical Industry Co., Ltd., Class A.....	311,400	556,277
	Shanghai MicroPort Endovascular MedTech Group Co., Ltd., Class A.....	13,757	428,520
	Shanghai Moons' Electric Co., Ltd., Class A.....	93,900	603,616
	Shanghai Pharmaceuticals Holding Co., Ltd., Class H.....	4,458,300	7,860,851
	Shanghai Pioneer Holding Ltd.....	3,009,000	849,841
	Shanghai Pudong Construction Co., Ltd., Class A.....	484,580	513,827
	Shanghai Pudong Development Bank Co., Ltd., Class A.....	3,427,519	3,745,174
	Shanghai Putailai New Energy Technology Co., Ltd., Class A.....	120,720	991,235

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Shanghai QiFan Cable Co., Ltd., Class A.....	131,500	\$ 547,148
Shanghai RAAS Blood Products Co., Ltd., Class A.....	1,183,812	1,089,840
Shanghai Rongtai Health Technology Corp., Ltd., Class A.....	9,600	29,908
* Shanghai Runda Medical Technology Co., Ltd., Class A.....	400,100	669,920
Shanghai Shyndec Pharmaceutical Co., Ltd., Class A.....	555,100	817,223
Shanghai Siyang Semiconductor Materials Co., Ltd., Class A.....	141,879	644,779
Shanghai Tongji Science & Technology Industrial Co., Ltd., Class A.....	354,600	466,345
Shanghai Tunnel Engineering Co., Ltd., Class A.....	1,440,795	1,156,024
Shanghai Waigaoqiao Free Trade Zone Group Co., Ltd., Class A.....	480,061	864,444
Shanghai Wanye Enterprises Co., Ltd., Class A.....	295,410	822,253
Shanghai Weaver Network Co., Ltd., Class A.....	69,424	615,594
Shanghai Yaoji Technology Co., Ltd., Class A.....	231,500	524,981
Shanghai Yongguan Adhesive Products Corp., Ltd., Class A.....	99,500	355,327
Shanghai Yuyuan Tourist Mart Group Co., Ltd., Class A.....	682,100	800,132
Shanghai Zhangjiang High-Tech Park Development Co., Ltd., Class A.....	569,557	1,070,605
Shanghai Zijiang Enterprise Group Co., Ltd., Class A.....	934,682	759,495
Shanxi Blue Flame Holding Co., Ltd., Class A.....	621,698	830,975
Shanxi Coking Co., Ltd., Class A.....	993,397	850,676
Shanxi Coking Coal Energy Group Co., Ltd., Class A.....	1,722,781	3,010,588
Shanxi Lu'an Environmental Energy Development Co., Ltd., Class A.....	1,466,348	4,308,688
Shanxi Meijin Energy Co., Ltd., Class A.....	1,581,200	2,258,672
Shanxi Securities Co., Ltd., Class A.....	811,700	713,119
Shanxi Taigang Stainless Steel Co., Ltd., Class A.....	2,640,700	1,800,125
Shanxi Xinghuacun Fen Wine Factory Co., Ltd., Class A.....	198,329	8,586,363
Shanying International Holding Co., Ltd., Class A.....	2,762,937	1,032,022
Shede Spirits Co., Ltd., Class A.....	60,500	1,607,326
Shenergy Co., Ltd., Class A.....	1,024,033	826,110
* Shengda Resources Co., Ltd., Class A.....	446,430	912,585
Shenghe Resources Holding Co., Ltd., Class A.....	452,200	1,103,397
#*Ω Shengjing Bank Co., Ltd., Class H.....	702,500	545,819
Shenguan Holdings Group Ltd.....	4,272,000	179,835
Shengyi Technology Co., Ltd., Class A.....	874,382	2,095,700
Shengyuan Environmental Protection Co., Ltd., Class A.....	199,300	536,999
Shennan Circuits Co., Ltd., Class A.....	144,983	1,643,285
Ω Shenwan Hongyuan Group Co., Ltd., Class H.....	2,859,200	580,572
Shenyang Xingqi Pharmaceutical Co., Ltd., Class A.....	37,400	790,184
Shenzhen Agricultural Products Group Co., Ltd., Class A.....	911,138	756,935
Shenzhen Airport Co., Ltd., Class A.....	919,300	1,015,911
Shenzhen Aisidi Co., Ltd., Class A.....	824,738	1,151,328
* Shenzhen Bauing Construction Holding Group Co., Ltd., Class A.....	626,500	360,489
Shenzhen Capchem Technology Co., Ltd., Class A.....	200,240	1,456,748
* Shenzhen Center Power Tech Co., Ltd., Class A.....	129,100	363,493
Shenzhen Cereals Holdings Co., Ltd., Class A.....	464,450	535,426
Shenzhen Changhong Technology Co., Ltd., Class A.....	138,439	470,030
Shenzhen Colibri Technologies Co., Ltd., Class A.....	4,700	13,497
* Shenzhen Gomix Group Co., Ltd., Class A.....	336,500	369,230
* Shenzhen Dae Intellitech Co., Ltd., Class A.....	946,300	553,338
Shenzhen Deesay Battery Technology Co., Class A.....	215,194	1,521,034
Shenzhen Dynanonic Co., Ltd., Class A.....	19,392	774,907
Shenzhen Eilaesay Fashion Co., Ltd., Class A.....	202,775	317,857
Shenzhen Energy Group Co., Ltd., Class A.....	817,400	750,200
Shenzhen Enwicool Technology Co., Ltd., Class A.....	44,695	237,289

*	Shenzhen Everwin Precision Technology Co., Ltd., Class A.....	657,160	1,248,373
	Shenzhen Expressway Corp., Class H.....	4,326,000	3,955,630
	Shenzhen Fastprint Circuit Tech Co., Ltd., Class A.....	264,622	423,555
	Shenzhen Fortune Trend Technology Co., Ltd., Class A.....	37,755	901,585
	Shenzhen Gas Corp., Ltd., Class A.....	879,816	935,987
	Shenzhen Gongjin Electronics Co., Ltd., Class A.....	491,303	637,362
	Shenzhen H&T Intelligent Control Co., Ltd., Class A.....	336,400	813,543

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Shenzhen Hepalink Pharmaceutical Group Co., Ltd., Class A.....	241,009	\$ 492,200
Ω	Shenzhen Hepalink Pharmaceutical Group Co., Ltd., Class H.....	163,000	120,550
	Shenzhen Heungkong Holding Co., Ltd., Class A.....	870,600	245,135
	Shenzhen Huaqiang Industry Co., Ltd., Class A.....	404,934	745,760
	Shenzhen Inovance Technology Co., Ltd., Class A.....	201,275	2,129,760
	Shenzhen International Holdings Ltd.....	10,954,914	10,688,110
	Shenzhen Investment Ltd.....	27,713,674	5,439,004
	Shenzhen Jiashun Science & Technology Industry Co., Ltd., Class A.....	331,600	449,393
	Shenzhen Jinjia Group Co., Ltd., Class A.....	898,700	1,033,434
	Shenzhen Jufei Optoelectronics Co., Ltd., Class A.....	629,500	397,299
	Shenzhen Kaifa Technology Co., Ltd., Class A.....	507,921	877,075
	Shenzhen Kangtai Biological Products Co., Ltd., Class A.....	151,744	828,161
	Shenzhen Kedali Industry Co., Ltd., Class A.....	51,120	1,145,367
	Shenzhen Kingdom Sci-Tech Co., Ltd., Class A.....	46,398	91,859
	Shenzhen Kinwong Electronic Co., Ltd., Class A.....	327,024	1,059,043
	Shenzhen Kstar Science & Technology Co., Ltd., Class A.....	57,800	498,717
	Shenzhen Laibao Hi-Tech Co., Ltd., Class A.....	454,300	565,646
	Shenzhen Leaguer Co., Ltd., Class A.....	403,100	519,716
	Shenzhen Megmeet Electrical Co., Ltd., Class A.....	228,416	959,193
	Shenzhen Microgate Technology Co., Ltd., Class A.....	289,200	421,415
	Shenzhen Mindray Bio-Medical Electronics Co., Ltd., Class A.....	189,172	9,352,703
*	Shenzhen MTC Co., Ltd., Class A.....	1,338,738	783,146
*	Shenzhen Neptunus Bioengineering Co., Ltd., Class A.....	1,510,150	754,608
*	Shenzhen New Nanshan Holding Group Co., Ltd., Class A.....	1,262,701	721,994
	Shenzhen Overseas Chinese Town Co., Ltd., Class A.....	1,974,176	1,573,209
	Shenzhen Properties & Resources Development Group Ltd., Class A.....	337,000	569,347
	Shenzhen Salubris Pharmaceuticals Co., Ltd., Class A.....	64,100	344,393
	Shenzhen SC New Energy Technology Corp., Class A.....	20,271	371,342
	Shenzhen SED Industry Co., Ltd., Class A.....	109,689	439,212
	Shenzhen Senior Technology Material Co., Ltd., Class A.....	146,070	505,822
	Shenzhen Sunliao Tech Co., Ltd., Class A.....	264,400	441,747
	Shenzhen Sunlord Electronics Co., Ltd., Class A.....	386,970	1,647,712
	Shenzhen Sunypol Optoelectronics Co., Ltd., Class A.....	61,500	403,330
	Shenzhen Suntak Circuit Technology Co., Ltd., Class A.....	555,900	880,800
	Shenzhen Sunway Communication Co., Ltd., Class A.....	430,354	1,117,954
	Shenzhen Tagon Group Co., Ltd., Class A.....	1,381,700	1,183,636
	Shenzhen Topband Co., Ltd., Class A.....	375,700	678,627
	Shenzhen Transion Holdings Co., Ltd., Class A.....	220,376	2,796,756
	Shenzhen Weiguang Biological Products Co., Ltd., Class A.....	32,400	146,480
	Shenzhen Woer Heat Shrinkable Material Co., Ltd., Class A.....	773,000	812,044

*	Shenzhen World Union Group, Inc., Class A	1,437,977	687,745
	Shenzhen Yan Tien Port Holding Co., Ltd., Class A	1,213,896	963,373
	Shenzhen Yinghe Technology Co., Ltd., Class A	175,886	527,172
	Shenzhen Ysetech Info-tech Co., Ltd., Class A	447,500	615,507
	Shenzhen YUTO Packaging Technology Co., Ltd., Class A	238,680	1,113,145
	Shenzhen Zhenye Group Co., Ltd., Class A	1,013,500	849,806
	Shenzhen Zhongjin Lingnan Nonfemet Co., Ltd., Class A	2,183,000	1,440,043
	Shenzhen International Group Holdings Ltd.	1,693,800	21,331,065
*††	Shenzhen Space Park Group Ltd.	3,080,000	0
*	Shijiazhuang Changshan Beiming Technology Co., Ltd., Class A	928,000	820,103
	Shijiazhuang Yiling Pharmaceutical Co., Ltd., Class A	228,201	983,334
*††	Shimao Group Holdings Ltd.	7,240,683	1,530,570
	Shingwa Advanced Material Group Co., Ltd., Class A	72,100	1,105,967
	Shinva Medical Instrument Co., Ltd., Class A	203,200	749,906
	Shoucheng Holdings Ltd.	14,591,640	3,508,049
	Shougang Fuchan Resources Group Ltd.	20,961,294	7,592,639
*	Shouhang High-Tech Energy Co., Ltd., Class A	1,180,000	648,310
	Shui-On Land Ltd.	29,127,776	3,945,117
	Sichuan Chuantou Energy Co., Ltd., Class A	517,808	960,850

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Sichuan Development Lomon Co., Ltd., Class A	671,600	\$ 1,144,487
	Sichuan Expressway Co., Ltd., Class H	4,600,000	1,115,351
	Sichuan Fulong Technology Co., Ltd., Class A	75,900	181,859
*	Sichuan Haite High-tech Co., Ltd., Class A	451,783	599,479
	Sichuan Hebang Biotechnology Co., Ltd., Class A	3,693,320	1,761,552
	Sichuan Hexie Shuangma Co., Ltd., Class A	126,443	491,665
	Sichuan Jiuyuan Yinhe Software Co., Ltd., Class A	179,684	496,128
	Sichuan Kelun Pharmaceutical Co., Ltd., Class A	214,563	864,615
*	Sichuan Lutianhua Co., Ltd., Class A	966,300	712,329
	Sichuan Road & Bridge Group Co., Ltd., Class A	1,333,900	2,319,544
	Sichuan Swellfun Co., Ltd., Class A	145,605	1,764,277
	Sichuan Tianyi Comheart Telecom Co., Ltd., Class A	77,521	200,490
	Sichuan Yahua Industrial Group Co., Ltd., Class A	234,200	898,140
	Sieyuan Electric Co., Ltd., Class A	205,140	1,326,066
	Sihuan Pharmaceutical Holdings Group Ltd.	34,701,000	4,443,143
*	Silver Grant International Holdings Group Ltd.	8,640,000	386,470
#Ω	Sincere Pharmaceutical Group Ltd.	2,705,000	3,749,916
	Sino Biopharmaceutical Ltd.	45,838,495	26,672,846
	Sino Wealth Electronic Ltd., Class A	199,141	1,248,870
	Sinocare, Inc., Class A	151,860	820,475
	Sinochem International Corp., Class A	1,097,037	1,161,746
	Sinofert Holdings Ltd.	17,760,673	2,450,690
	Sinofibers Technology Co., Ltd., Class A	32,000	272,488
*††	Sino-I Technology Ltd.	5,320,000	5,089
	Sinolink Securities Co., Ltd., Class A	703,991	1,031,441
*	Sinolink Worldwide Holdings Ltd.	26,451,885	620,695
	Sinoma International Engineering Co., Class A	968,550	1,314,870
	Sinoma Science & Technology Co., Ltd., Class A	765,195	2,821,947

	Sinomach Automobile Co., Ltd., Class A	128,300	180,668
	Sino-Ocean Group Holding Ltd.	24,080,962	3,624,455
Ω	Sino-Ocean Service Holding Ltd., Class L	45,500	15,662
	Sinopec Engineering Group Co., Ltd., Class H	11,450,500	5,771,818
#	Sinopec Kantons Holdings Ltd.	8,342,000	2,962,104
*	Sinopec Oilfield Service Corp., Class H	17,360,000	1,352,958
	Sinopec Shanghai Petrochemical Co., Ltd., Class H	21,917,000	3,917,103
	Sinopharm Group Co., Ltd., Class H	8,204,800	20,109,899
	Sino-Platinum Metals Co., Ltd., Class A	383,513	940,501
	Sinoceal Holding Co., Ltd., Class A	106,727	659,466
	Sinoeoft Co., Ltd., Class A	131,872	601,396
	Sinoeetel Engineering & Technology Co., Ltd., Class A	619,168	591,957
	Sinotrans Ltd., Class H	21,380,000	7,375,005
	Sinotruk Hong Kong Ltd.	6,578,500	11,373,903
	Skyworth Digital Co., Ltd., Class A	240,699	545,513
	Skyworth Group Ltd.	15,096,645	9,671,345
#Ω	Smoope International Holdings Ltd.	5,774,000	8,704,112
	Sobute New Materials Co., Ltd., Class A	231,102	567,927
*	SOHO China Ltd.	16,380,839	3,173,671
*	Sohu.com Ltd., ADR	86,832	1,399,732
#	Solargiga Energy Holdings Ltd.	8,771,000	312,924
	Songcheng Performance Development Co., Ltd., Class A	235,000	507,291
	Sonoscape Medical Corp., Class A	17,300	130,146
	Soochow Securities Co., Ltd., Class A	1,173,621	1,237,476
#*	South Manganese Investment Ltd.	4,644,000	434,048
	Southwest Securities Co., Ltd., Class A	1,543,500	914,547
*	Spring Airlines Co., Ltd., Class A	159,929	1,430,509
*	SPT Energy Group, Inc.	1,386,000	47,031
	SSY Group Ltd.	13,980,506	8,697,242
	State Grid Information & Communication Co., Ltd., Class A	278,226	699,382
*	STO Express Co., Ltd., Class A	609,900	946,036

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
*	Strawbear Entertainment Group	78,000	\$ 9,588
	Sunvision Technologies Co., Ltd., Class A	737,200	567,946
	Sun Art Retail Group Ltd.	17,346,500	7,005,921
*	Sun King Technology Group Ltd.	4,952,000	1,331,259
	Sun-Create Electronics Co., Ltd., Class A	22,568	108,003
	Sunflower Pharmaceutical Group Co., Ltd., Class A	348,700	1,311,719
	Sunfly Intelligent Technology Co., Ltd., Class A	348,915	492,295
	Sungrow Power Supply Co., Ltd., Class A	23,788	460,566
	Suning Universal Co., Ltd., Class A	2,567,300	1,248,176
	Sunny Optical Technology Group Co., Ltd.	2,644,200	35,689,134
	Sunresin New Materials Co., Ltd., Class A	72,200	936,032
*	Sunsea AOT Technology Co., Ltd., Class A	95,100	86,732
*††Ω	Sunshine 100 China Holdings Ltd.	244,000	4,319
*	Sunward Intelligent Equipment Co., Ltd., Class A	544,500	501,930
*	Sunwave Communications Co., Ltd., Class A	300,571	233,854
	Sunwoda Electronic Co., Ltd., Class A	196,799	689,130

	Suofeiya Home Collection Co., Ltd., Class A	113,534	353,185
	Suplot Power Co., Ltd., Class A	116,340	687,931
	Suzhou Anjie Technology Co., Ltd., Class A	401,900	833,353
	Suzhou Dongshan Precision Manufacturing Co., Ltd., Class A	658,167	2,797,095
*	Suzhou Gold Mantis Construction Decoration Co., Ltd., Class A	1,326,047	1,072,436
	Suzhou Good Ark Electronics Co., Ltd., Class A	271,237	622,401
	Suzhou Keda Technology Co., Ltd., Class A	17,900	14,808
	Suzhou Maxwell Technologies Co., Ltd., Class A	4,671	307,695
	Suzhou Secote Precision Electronic Co., Ltd., Class A	113,160	711,329
	Suzhou SLAG Precision Equipment Co., Ltd., Class A	175,000	525,248
	Suzhou TA&A Ultra Clean Technology Co., Ltd., Class A	140,400	1,325,124
	Suzhou TFC Optical Communication Co., Ltd., Class A	166,266	701,538
	SY Holdings Group Ltd.	332,500	277,241
	Symphony Holdings Ltd.	7,620,000	836,728
*	SYoung Group Co., Ltd., Class A	204,333	402,579
	T&S Communications Co., Ltd., Class A	25,000	58,408
	Taiji Computer Corp., Ltd., Class A	260,028	1,426,783
*	Talkweb Information System Co., Ltd., Class A	588,900	613,645
*	Tangronehen Group Co., Ltd., Class A	652,785	757,454
	Tangshan Jidong Cement Co., Ltd., Class A	1,178,107	1,516,934
	Tangshan Port Group Co., Ltd., Class A	3,435,630	1,451,186
	Tangshan Sanyou Chemical Industries Co., Ltd., Class A	1,517,239	1,529,841
	Taneun Technology Co., Ltd., Class A	245,175	506,684
	TBEA Co., Ltd., Class A	957,993	3,031,196
	TCL Electronics Holdings Ltd.	8,376,932	3,819,328
	TCL Technology Group Corp., Class A	4,430,444	2,763,144
	TCL Zhonghuan Renewable Energy Technology Co., Ltd., Class A	357,022	2,251,760
*	Tech-Bank Food Co., Ltd., Class A	454,100	414,192
	Telling Telecommunication Holding Co., Ltd., Class A	462,200	702,771
	Ten Pao Group Holdings Ltd.	812,000	145,460
	Tencent Holdings Ltd.	15,546,700	757,573,740
*	Tencent Music Entertainment Group, ADR	1,988,142	16,680,511
	Tenfu Cayman Holdings Co., Ltd.	101,000	63,412
	Three's Co., Media Group Co., Ltd., Class A	41,557	657,198
	Thunder Software Technology Co., Ltd., Class A	25,022	408,486
	Tian An China Investment Co., Ltd.	1,286,357	657,572
	Tian Di Science & Technology Co., Ltd., Class A	1,610,500	1,274,276
Ω	Tian Ge Interactive Holdings Ltd.	1,380,000	101,971
#	Tian Lun Gas Holdings Ltd.	1,358,500	843,618
*††	Tian Shan Development Holding Ltd.	1,584,000	149,246
	Tiande Chemical Holdings Ltd.	480,000	145,318
	Tiangong International Co., Ltd.	10,038,000	4,289,033
	Tianjin 712 Communication & Broadcasting Co., Ltd., Class A	71,556	375,211

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
CHINA — (Continued)		
Tianjin Capital Environmental Protection Group Co., Ltd., Class H	2,506,000	\$ 1,062,761
Tianjin Chase Sun Pharmaceutical Co., Ltd., Class A	750,651	695,473
Tianjin Development Holdings Ltd.	2,341,800	484,340
Tianjin Pharmaceutical Da Re Tang Group Corp., Ltd., Class A	106,872	509,256

	Tianjin Port Development Holdings Ltd.	13,871,200	1,131,922
	Tianjin Ringpu Bio-Technology Co. Ltd., Class A	214,170	635,887
	Tianjin Teda Co. Ltd., Class A	800,101	489,044
	Tianjin You Fa Steel Pipe Group Stock Co. Ltd., Class A	337,600	318,395
	Tianma Microelectronics Co. Ltd., Class A	988,052	1,382,694
#	Tianneng Power International Ltd.	7,439,952	11,026,223
	Tianshan Aluminum Group Co. Ltd., Class A	1,628,800	2,181,143
	Tianshui Huatian Technology Co. Ltd., Class A	947,207	1,255,426
*††	Tianyun International Holdings Ltd.	1,838,000	313,029
	Tibet Cheezheng Tibetan Medicine Co. Ltd., Class A	63,700	228,441
	Tibet Rhodiola Pharmaceutical Holding Co., Class A	130,700	825,539
*	Tibet Summit Resources Co. Ltd., Class A	417,300	1,500,603
	Tibet Tianlu Co. Ltd., Class A	420,973	299,736
*	Tibet Water Resources Ltd.	6,597,000	353,257
#	Tingyi Cayman Islands Holding Corp.	9,760,000	16,236,855
	Titan Wind Energy Suzhou Co. Ltd., Class A	463,559	1,122,809
	Tofflon Science & Technology Group Co. Ltd., Class A	255,418	1,040,196
	Toly Bread Co. Ltd., Class A	514,862	1,277,335
	Tomson Group Ltd.	2,889,780	633,172
	Tong Ren Tang Technologies Co. Ltd., Class H	4,912,000	3,697,472
*	Tongcheng Travel Holdings Ltd.	3,986,000	9,031,517
*	Tongdao Liepin Group	317,600	435,529
*	TongFu Microelectronics Co. Ltd., Class A	703,415	1,918,005
*	Tongguan Gold Group Ltd.	210,000	11,390
	Tonghua Dongbao Pharmaceutical Co. Ltd., Class A	714,160	1,041,004
*	Tonghua Golden Horse Pharmaceutical Industry Co. Ltd., Class A	32,100	25,759
	Tongkun Group Co. Ltd., Class A	568,666	1,325,681
	Tongling Jingda Special Magnet Wire Co. Ltd., Class A	1,170,200	818,281
	Tongling Nonferrous Metals Group Co. Ltd., Class A	3,337,900	1,733,407
	Tongwei Co. Ltd., Class A	991,944	6,221,982
	Tongyu Communication, Inc., Class A	101,785	178,090
	Tongyu Heavy Industry Co. Ltd., Class A	2,728,200	1,040,123
*	Topchoice Medical Corp., Class A	47,954	1,156,930
	Topsee Technologies Group, Inc., Class A	622,800	1,024,172
Ω	Topsports International Holdings Ltd.	10,262,000	9,669,502
	Towngas Smart Energy Co. Ltd.	5,730,708	2,978,431
*	TPV Technology Co. Ltd., Class A	2,632,200	819,399
	Transfer Zhilian Co. Ltd., Class A	1,604,298	1,437,625
	TravelSky Technology Ltd., Class H	5,242,938	10,897,727
*	Trigiant Group Ltd.	6,560,000	331,481
*	Trip.com Group Ltd., ADR	1,020,948	37,530,048
*††	Trony Solar Holdings Co. Ltd.	2,133,000	0
	TRS Information Technology Corp. Ltd., Class A	397,300	979,963
	Truking Technology Ltd., Class A	331,300	806,490
	Truly International Holdings Ltd.	16,263,000	2,833,140
Ω	Teaker New Energy Tech Co. Ltd.	220,500	42,041
	Teingtao Brewery Co. Ltd., Class H	2,064,000	19,927,582
*	Tungshu Azure Renewable Energy Co. Ltd., Class A	96,700	62,923
*	Tungshu Optoelectronic Technology Co. Ltd., Class A	2,084,400	574,888
	Tungkong, Inc., Class A	142,800	170,656
*	Tuniu Corp., Sponsored ADR	88,047	210,432
*	Tus Environmental Science & Technology Development Co. Ltd., Class A	655,722	350,325
	Unigroup Guoxin Microelectronics Co. Ltd., Class A	108,739	2,030,801
	Unilumin Group Co. Ltd., Class A	693,431	620,562

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CONTINUED**

	Shares	Value»
CHINA — (Continued)		
	837,020	\$ 2,859,266
#	72,027,100	7,083,690
	22,000	21,978
	544,633	1,361,469
	348,027	906,928
	92,380	287,169
	262,228	1,286,987
	711,700	627,548
Ω	109,600	42,962
*Ω	542,500	1,058,707
	570,000	1,203,848
	3,455,000	9,534,924
*	23,251	34,179
*	3,646,446	56,410,520
	364,041	826,304
*Ω	2,791,000	664,042
*	460,815	2,709,592
	53,300	316,364
*	221,900	301,750
	317,591	891,874
	1,287,440	1,106,866
	94,000	23,853
	879,528	12,618,537
	31,522,000	20,530,279
	685,619	534,577
	4,598,000	1,687,467
	1,027,000	1,174,721
*	552,309	12,565,030
	8,797,120	13,284,412
	305,147	844,400
	58,500	626,098
	3,150,500	643,137
*	472,044	877,189
	200,880	600,072
	30,166,000	3,698,186
	923,330	909,829
	58,556	854,908
	1,196,000	3,115,738
	180,288	2,528,777
	194,897	1,696,828
	225,380	362,362
	331,993	669,226
	193,852	237,187
	2,281,250	1,658,644
	1,300	27,396
	319,400	479,610

	Wuhan Guide Infrared Co. Ltd., Class A.....	623,971	1,090,904
*	Wuhan P&S Information Technology Co. Ltd., Class A.....	530,700	363,970
	Wuhu Token Science Co. Ltd., Class A.....	1,180,640	1,149,938
	Wuliangye Yibin Co. Ltd., Class A.....	854,612	26,592,681
	WUS Printed Circuit Kunshan Co. Ltd., Class A.....	574,080	1,085,622
	Wushang Group Co. Ltd., Class A.....	389,900	634,386
Ω	Wuxi AppTec Co. Ltd., Class H.....	828,560	10,766,333
*Ω	Wuxi Biologics Cayman, Inc.....	3,918,000	32,716,869
	Wuxi Boton Technology Co. Ltd., Class A.....	259,838	550,093
	Wuxi Lead Intelligent Equipment Co. Ltd., Class A.....	262,886	1,807,323
	Wuxi NGE Power Co. Ltd., Class A.....	32,720	430,339
	Wuxi Shangji Automation Co. Ltd., Class A.....	63,211	1,074,134
	Wuxi Taiji Industry Co. Ltd., Class A.....	1,446,856	1,157,458

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Wuxi Xinje Electric Co. Ltd., Class A.....	69,500	\$ 511,291
	XCMG Construction Machinery Co. Ltd., Class A.....	2,054,900	1,774,351
*	XGD, Inc., Class A.....	248,194	495,405
#Ω	Xiabuxiabu Catering Management China Holdings Co. Ltd.....	4,451,500	4,769,751
	Xiamen Bank Co. Ltd., Class A.....	816,100	698,406
	Xiamen C & D, Inc., Class A.....	483,230	951,459
	Xiamen Comfort Science & Technology Group Co. Ltd., Class A.....	417,226	536,756
	Xiamen Faratronic Co. Ltd., Class A.....	31,958	850,904
	Xiamen International Airport Co. Ltd., Class A.....	90,112	232,718
	Xiamen Intretech, Inc., Class A.....	381,284	1,092,039
	Xiamen JTC Group Corp. Ltd., Class A.....	1,575,763	1,819,564
*	Xiamen Jihong Technology Co. Ltd., Class A.....	151,500	357,423
	Xiamen Kingdomway Group Co., Class A.....	361,129	1,091,655
	Xiamen Tungsten Co. Ltd., Class A.....	345,041	1,136,431
	Xiamen Xiangyu Co. Ltd., Class A.....	980,100	1,598,779
	Xian Triangle Defense Co. Ltd., Class A.....	172,738	999,852
	Xiandai Investment Co. Ltd., Class A.....	324,556	206,479
	Xianhe Co. Ltd., Class A.....	195,579	927,247
*Ω	Xiaomi Corp., Class B.....	27,955,600	46,245,521
	Xilinmen Furniture Co. Ltd., Class A.....	247,400	1,185,406
*	Xinchen China Power Holdings Ltd.....	619,000	30,541
	Xinfengming Group Co. Ltd., Class A.....	1,185,512	2,194,332
	Xingda International Holdings Ltd.....	8,822,224	1,834,093
	Xingfa Aluminium Holdings Ltd.....	360,000	420,739
*	Xinhu Zhongbao Co. Ltd., Class A.....	1,780,600	705,171
	Xinhua Winshare Publishing & Media Co. Ltd., Class H.....	3,324,000	2,423,003
	Xinhuanet Co. Ltd., Class A.....	146,314	408,212
	Xinjiang Communications Construction Group Co. Ltd., Class A.....	101,900	199,559
	Xinjiang Goldwind Science & Technology Co. Ltd., Class H.....	3,987,184	4,073,654
	Xinjiang Tianshan Cement Co. Ltd., Class A.....	540,501	726,873
	Xinjiang Xintai Natural Gas Co. Ltd., Class A.....	206,025	708,042
*	Xinjiang Xinxin Mining Industry Co. Ltd., Class H.....	6,474,000	1,178,501
	Xinjiang Zhongtai Chemical Co. Ltd., Class A.....	963,800	1,095,755
#	Xinte Energy Co. Ltd., Class H.....	3,980,800	8,347,746

	Xinxiang Chemical Fiber Co. Ltd., Class A	1,059,400	569,060
	Xinxing Ductile Iron Pipes Co. Ltd., Class A	2,424,800	1,378,549
	Xinyangfeng Agricultural Technology Co. Ltd., Class A	783,200	1,464,212
	Xinyi Energy Holdings Ltd.	12,768,910	4,697,960
	Xinyi Solar Holdings Ltd.	21,998,006	28,618,592
	Xinyu Iron & Steel Co. Ltd., Class A	2,352,500	1,477,640
	Xinzhi Group Co. Ltd., Class A	186,800	416,174
*	Xiwang Foodstuffs Co. Ltd., Class A	356,420	272,908
	Xtep International Holdings Ltd.	10,043,405	13,391,465
	Xuji Electric Co. Ltd., Class A	247,100	826,010
*	Xunlei Ltd., ADR	133,711	280,793
Ω	Yadea Group Holdings Ltd.	8,776,000	20,008,023
*	YaGuang Technology Group Co. Ltd., Class A	638,300	665,017
*	Yanohang Petroleum International Ltd.	21,020,000	167,302
	Yangling Metron New Material, Inc., Class A	35,440	285,580
Ω	Yangtze Optical Fibre & Cable Joint Stock Ltd. Co., Class H	816,000	1,552,331
	Yangzhou Yangjie Electronic Technology Co. Ltd., Class A	143,500	1,215,959
	Yankershop Food Co. Ltd., Class A	26,000	454,379
#	Yankuang Energy Group Co. Ltd., Class H	7,750,000	24,924,384
	Yantai Changyu Pioneer Wine Co. Ltd., Class A	150,012	674,572
	Yantai China Pet Foods Co. Ltd., Class A	106,816	374,420
	Yantai Dongcheng Pharmaceutical Co. Ltd., Class A	294,094	817,619
	Yantai Eddie Precision Machinery Co. Ltd., Class A	241,330	580,749
	Yantai Jereh Oilfield Services Group Co. Ltd., Class A	187,992	904,656
*	YanTai Shuangta Food Co. Ltd., Class A	529,600	473,985

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
CHINA — (Continued)			
	Yantai Tayho Advanced Materials Co. Ltd., Class A	539,200	\$ 2,141,133
	Yantai Zhenghai Bio-tech Co. Ltd.	45,450	328,005
*	Yantai Zhenghai Magnetic Material Co. Ltd., Class A	480,000	1,005,046
*	Yashili International Holdings Ltd.	4,689,000	669,164
#*	Yeahka Ltd.	156,800	521,217
	Yealink Network Technology Corp. Ltd., Class A	137,586	1,247,829
#	Yebo International Holdings Ltd.	88,000	34,030
	YGSQFT, Inc., Class A	744,476	909,686
	Yibin Tianyuan Group Co. Ltd., Class A	691,300	784,049
*Ω	YiChang HEC Changjiang Pharmaceutical Co. Ltd., Class H	1,663,000	1,527,989
*	Yida China Holdings Ltd.	450,000	28,023
*	Yifan Pharmaceutical Co. Ltd., Class A	582,800	1,120,244
	Yifeng Pharmacy Chain Co. Ltd., Class A	181,519	1,527,849
	Yihai International Holding Ltd.	2,773,000	9,867,608
	Yijiahe Technology Co. Ltd., Class A	81,435	482,621
	Yintai Gold Co. Ltd., Class A	716,280	1,327,227
	Yip's Chemical Holdings Ltd.	1,348,000	573,243
*	Yiron Digital Ltd., Sponsored ADR	171,846	565,373
#*Ω	Yixin Group Ltd.	2,082,500	285,344
	Yixintang Pharmaceutical Group Co. Ltd., Class A	343,478	1,549,623
	YongXing Special Materials Technology Co. Ltd., Class A	44,837	756,960
	Yonyou Network Technology Co. Ltd., Class A	123,643	450,364

	Yotrio Group Co. Ltd., Class A	1,341,100	729,620
	Youngor Group Co. Ltd., Class A	1,155,200	1,108,060
*	Youngy Co. Ltd., Class A	20,200	342,257
*	Yozu Interactive Co. Ltd., Class A	412,500	667,006
	YTO Express Group Co. Ltd., Class A	429,175	1,336,225
*	Yuan Longping High-tech Agriculture Co. Ltd., Class A	85,300	217,226
	Yuexiu Property Co. Ltd.	14,493,956	21,084,473
	Yuexiu Transport Infrastructure Ltd.	4,787,415	2,832,984
	Yum China Holdings, Inc.	1,433,750	88,237,674
	Yunda Holding Co. Ltd., Class A	844,886	1,853,418
	Yunnan Aluminium Co. Ltd., Class A	1,455,900	2,917,254
	Yunnan Baiyao Group Co. Ltd., Class A	109,677	934,322
	Yunnan Copper Co. Ltd., Class A	695,800	1,363,105
	Yunnan Energy New Material Co. Ltd., Class A	77,376	1,796,794
	Yunnan Tin Co. Ltd., Class A	791,200	1,788,537
	Yueys Technologies Co. Ltd., Class A	363,600	850,141
	Yutong Bus Co. Ltd., Class A	582,006	717,038
	ZBOM Home Collection Co. Ltd., Class A	181,456	815,775
	Zepp Health Corp., ADR	32,848	67,995
	Zhengzhou Pientzohuang Pharmaceutical Co. Ltd., Class A	40,503	1,868,689
*	Zhejiao Mining Industry Co. Ltd., Class H	7,931,666	9,127,843
	Zhe Jiang Li Zi Yuan Food Co. Ltd., Class A	151,060	537,958
	Zhefu Holding Group Co. Ltd., Class A	1,898,531	1,159,838
*	Zhejiang Century Huatong Group Co. Ltd., Class A	1,576,260	929,208
	Zhejiang China Commodities City Group Co. Ltd., Class A	1,353,100	1,024,048
	Zhejiang Chint Electric Co. Ltd., Class A	399,990	1,911,379
	Zhejiang Communications Technology Co. Ltd.	1,143,864	986,514
	Zhejiang Conba Pharmaceutical Co. Ltd., Class A	363,600	261,500
	Zhejiang Crystal Optech Co. Ltd., Class A	205,162	386,047
	Zhejiang Dahua Technology Co. Ltd., Class A	813,000	1,528,487
	Zhejiang Dingli Machinery Co. Ltd., Class A	89,596	725,750
	Zhejiang Expressway Co. Ltd., Class H	8,292,000	7,160,381
	Zhejiang Garden Bio-Chemical High-tech Co. Ltd., Class A	326,748	722,105
#*††	Zhejiang Glass Co. Ltd., Class H	192,000	0
	Zhejiang Hailiang Co. Ltd., Class A	606,561	1,122,334
	Zhejiang Hangke Technology, Inc. Co., Class A	31,659	237,336
	Zhejiang Hangmin Co. Ltd., Class A	499,200	548,534

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»	
CHINA — (Continued)			
Zhejiang Hisoar Pharmaceutical Co. Ltd., Class A	874,924	\$ 960,951	
Zhejiang Huace Film & Television Co. Ltd., Class A	1,118,900	864,404	
Zhejiang Huahai Pharmaceutical Co. Ltd., Class A	193,179	613,806	
Zhejiang Huayou Cobalt Co. Ltd., Class A	142,370	1,393,132	
Zhejiang Jiahua Energy Chemical Industry Co. Ltd., Class A	1,040,500	1,341,677	
Zhejiang Jianfeng Group Co. Ltd., Class A	156,321	303,309	
Zhejiang Jiesang Linear Motion Technology Co. Ltd., Class A	84,007	336,429	
Zhejiang Jiemei Electronic & Technology Co. Ltd., Class A	173,012	785,855	
Zhejiang Jingsheng Mechanical & Electrical Co. Ltd., Class A	92,370	944,773	
*	Zhejiang Jingu Co. Ltd., Class A	742,150	739,201

	Zhejiang Jingxin Pharmaceutical Co. Ltd., Class A	497,820	992,031
*	Zhejiang Jinke Tom Culture Industry Co. Ltd., Class A	2,160,900	1,043,210
	Zhejiang JIULI Hi-tech Metals Co. Ltd., Class A	436,384	1,104,534
	Zhejiang Juhua Co. Ltd., Class A	675,220	1,659,359
	Zhejiang Longsheng Group Co. Ltd., Class A	1,126,934	1,678,044
	Zhejiang Medicine Co. Ltd., Class A	576,269	1,068,399
	Zhejiang Meida Industrial Co. Ltd., Class A	464,000	811,364
*	Zhejiang Narada Power Source Co. Ltd., Class A	149,569	527,028
	Zhejiang NHU Co. Ltd., Class A	858,879	2,480,962
	Zhejiang Orient Financial Holdings Group Co. Ltd., Class A	1,615,213	905,750
	Zhejiang Orient Gene Biotech Co. Ltd., Class A	94,149	1,045,559
	Zhejiang Runtu Co. Ltd., Class A	642,250	712,031
	Zhejiang Sanmei Chemical Industry Co. Ltd., Class A	123,620	507,456
	Zhejiang Semir Garment Co. Ltd., Class A	1,783,025	1,463,209
	Zhejiang Southeast Space Frame Co. Ltd., Class A	643,426	649,450
	Zhejiang Starry Pharmaceutical Co. Ltd., Class A	236,200	771,888
	Zhejiang Super Co. Ltd., Class A	137,669	1,055,020
	Zhejiang Tiantie Industry Co. Ltd., Class A	436,435	817,197
	Zhejiang Tianyu Pharmaceutical Co. Ltd., Class A	180,902	677,380
*	Zhejiang Wanfeng Auto Wheel Co. Ltd., Class A	1,291,147	1,291,553
*	Zhejiang Wanliyang Co. Ltd., Class A	685,241	946,660
	Zhejiang Wanma Co. Ltd., Class A	547,700	749,754
	Zhejiang Weiming Environment Protection Co. Ltd., Class A	486,793	1,404,792
	Zhejiang Weixing New Building Materials Co. Ltd., Class A	444,457	1,506,474
	Zhejiang Windey Co. Ltd., Class A	394,238	984,076
	Zhejiang Wolwo Bio-Pharmaceutical Co. Ltd., Class A	124,901	1,044,252
	Zhejiang Xianju Pharmaceutical Co. Ltd., Class A	569,099	1,013,816
	Zhejiang Xinnan Chemical Industrial Group Co. Ltd., Class A	445,884	1,085,856
	Zhejiang Yankon Group Co. Ltd., Class A	409,329	203,851
	Zhejiang Yasha Decoration Co. Ltd., Class A	854,300	598,539
	Zhejiang Yinkun Machinery Co. Ltd., Class A	402,600	952,517
	Zhejiang Yongtai Technology Co. Ltd., Class A	203,700	738,619
	Zhejiang Zhongheng Packing Material Co. Ltd., Class A	297,200	248,788
	Zhende Medical Co. Ltd., Class A	126,711	714,297
	Zhengzhou Coal Mining Machinery Group Co. Ltd., Class H	2,395,800	2,636,214
	Zheshang Securities Co. Ltd., Class A	493,700	780,527
*	Zhong An Group Ltd.	14,556,888	456,236
#*Ω	ZhongAn Online P&C Insurance Co. Ltd., Class H	3,798,500	12,660,174
*	Zhongfu Straits Pingtan Development Co. Ltd., Class A	627,200	251,213
	Zhongji InnoLight Co. Ltd., Class A	251,965	1,088,986
	Zhongjin Gold Corp. Ltd., Class A	744,900	955,394
	Zhongshan Broad Ocean Motor Co. Ltd., Class A	1,220,300	1,020,148
	Zhongshan Public Utilities Group Co. Ltd., Class A	321,500	342,851
	Zhongsheng Group Holdings Ltd.	4,259,500	24,101,044
*	Zhongtian Financial Group Co. Ltd., Class A	4,849,800	1,012,798
	Zhongyu Energy Holdings Ltd.	1,771,550	1,276,171
	Zhongyuan Environment Protection Co. Ltd., Class A	369,000	354,618
#Ω	Zhou Hei Ya International Holdings Co. Ltd.	6,087,000	3,343,035
*	Zhuguang Holdings Group Co. Ltd.	886,000	89,392

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

Shares

Value»

CHINA — (Continued)			
	Zhuhai Bojay Electronics Co. Ltd., Class A.....	43,727	\$ 232,889
	Zhuhai Huafa Properties Co. Ltd., Class A.....	452,438	625,139
*	Zhuhai Orbita Aerospace Science & Technology Co. Ltd., Class A.....	453,100	505,521
	Zhuzhou CRRG Times Electric Co. Ltd.....	1,774,450	9,453,108
	Zhuzhou Hongda Electronics Corp. Ltd., Class A.....	162,500	1,152,063
	Zhuzhou Kibing Group Co. Ltd., Class A.....	1,272,300	2,268,639
*	Zibo Qixiang Tongda Chemical Co. Ltd., Class A.....	1,175,721	1,264,890
	Zijin Mining Group Co. Ltd., Class H.....	22,722,000	37,583,341
	Zoomlion Heavy Industry Science & Technology Co. Ltd., Class H.....	6,856,200	3,813,986
	ZTE Corp., Class H.....	3,240,592	7,826,118
	ZTO Express Cayman, Inc., ADR.....	1,089,459	31,060,476
TOTAL CHINA.....			7,303,728,035
COLOMBIA — (0.1%)			
*	BAC Holding International Corp.....	3,134,077	138,076
	Banco de Bogota SA.....	101,941	773,342
	Bancolombia SA, Sponsored ADR.....	92,301	2,792,105
	Bancolombia SA.....	467,347	4,203,002
	Bolsa de Valores de Colombia.....	20,739	31,582
	Celsia SA ESP.....	1,456,058	810,824
	Cementos Argos SA.....	2,117,966	1,457,485
*	GEMEX Latam Holdings SA.....	832,855	981,084
*	Corp. Financiera Colombiana SA.....	341,288	1,169,540
	Ecopetrol SA.....	7,942,395	4,540,193
	Grupo Argos SA.....	517,313	1,037,613
	Grupo Aval Acciones y Valores SA, ADR.....	10,151	24,566
	Grupo Energia Bogota SA ESP.....	3,206,336	1,078,159
	Interconexion Electrica SA ESP.....	1,241,326	5,062,057
	Mineros SA.....	297,452	145,890
	Promigas SA ESP.....	42,683	41,595
TOTAL COLOMBIA.....			24,287,113
CZECH REPUBLIC — (0.1%)			
	GEZ AS.....	524,854	21,320,695
	Komerční Banka AS.....	172,538	5,823,398
Ω	Moneta Money Bank AS.....	430,550	1,589,498
	Philip Morris CR AS.....	1,997	1,533,437
TOTAL CZECH REPUBLIC.....			30,267,028
EGYPT — (0.0%)			
#	Commercial International Bank Egypt SAE, GDR.....	6,003,449	9,736,184
*	Egyptian Financial Group Hermes Holding Co., GDR.....	132,347	145,516
TOTAL EGYPT.....			9,881,700
GREECE — (0.3%)			
*	Aegean Airlines SA.....	245,676	1,743,044
*	Alpha Services & Holdings SA.....	2,199,565	2,996,873
	Athens Water Supply & Sewage Co. SA.....	166,374	1,268,224
	Authellas Tourist & Trading SA.....	88,772	995,970
#	Bank of Greece.....	23,350	438,662
	EWALHACOR SA.....	277,042	523,773
	Entersoft SA Software Development & Related Services Co.....	13,771	62,516
	Epsilon Net SA.....	49,968	365,049
*	Eurobank Ergasias Services & Holdings SA, Class A.....	3,640,648	4,939,886
*††	FF Group.....	156,853	0

Fouris Holdings SA.....	294,098	1,164,066
GEK Terna Holding Real Estate Construction SA.....	338,962	4,603,362

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
GREECE — (Continued)		
Hellenic Energy Holdings SA.....	220,298	\$ 1,859,715
Hellenic Exchanges - Athens Stock Exchange SA.....	170,454	707,345
Hellenic Telecommunications Organization SA.....	524,815	8,273,310
Holding Co. ADMIE IPTO SA.....	493,275	1,067,880
Intracom Holdings SA.....	283,509	560,509
* Intracom SA Technical & Steel Constructions.....	8,685	14,774
JUMBO SA.....	255,114	4,581,259
* LAMDA Development SA.....	340,017	2,325,412
Motor Oil Hellenic Corinth Refineries SA.....	266,566	6,514,284
Mytilineos SA.....	209,196	5,411,915
* National Bank of Greece SA.....	933,952	4,440,636
OPAP SA.....	493,857	7,415,580
* Piraeus Financial Holdings SA.....	196,360	406,675
Piraeus Port Authority SA.....	48,035	905,138
* Public Power Corp. SA.....	334,228	2,662,727
Quest Holdings SA.....	155,835	893,925
Sarantis SA.....	100,869	844,192
Terna Energy SA.....	167,236	3,645,809
Thrace Plastics Holding & Co.....	24,430	116,840
Titan Cement International SA.....	236,908	3,723,945
TOTAL GREECE.....		75,473,295
HONG KONG — (0.0%)		
*†† Anxin China Holdings Ltd.....	13,373,000	0
*†† G Fiber Optic.....	4,584,800	0
*†† GECER COSTIN New Materials Group Ltd.....	2,583,000	0
*†† China Animal Healthcare Ltd.....	1,485,000	0
*†† China Common Rich Renewable Energy Investments Ltd.....	37,310,000	0
*†† China Huichan Dairy Holdings Co. Ltd.....	1,990,720	0
*†† GTEG.....	13,136,000	0
*†† DBA Telecommunication (Asia) Holdings Ltd.....	1,020,000	0
* Kai Yuan Holdings Ltd.....	15,890,000	44,571
*†† Karco Co. Ltd.....	1,662,000	0
*†† Long Well International Holdings Ltd.....	5,680,000	0
MediCare International Ltd.....	4,480,000	24,625
*†† Real Gold Mining Ltd.....	640,000	0
*†† Superb Summit International Group Ltd.....	95,000	0
*†† Tanwow International Holdings Ltd.....	2,865,000	0
* Tongda Group Holdings Ltd.....	51,610,000	844,726
*†† Untrade Lumena Newmat.....	391,649	0
*†† Youyuan International Holdings Ltd.....	4,273,760	0
TOTAL HONG KONG.....		913,922
HUNGARY — (0.1%)		
Magyar Telekom Telecommunications PLC.....	120,982	128,533
MASTERPLAST Nyrt.....	4,476	44,947

	MOL Hungarian Oil & Gas PLC.....	2,720,667	20,331,901
#*	Opus Global Nyrt.....	164,998	58,634
	OTP Bank Nyrt.....	275,135	8,290,226
	Richter Gedeon Nyrt.....	231,371	5,224,682
	TOTAL HUNGARY.....		34,078,923
	INDIA — (15.1%)		
	360 ONE WAM Ltd.....	195,254	4,376,141
*	3i Infotech Ltd.....	172,111	80,329
*	63-Moons Technologies Ltd.....	29,072	58,311
	Aarti Drugs Ltd.....	242,346	1,195,994
	Aarti Industries Ltd.....	822,262	5,430,942

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
	INDIA — (Continued)		
*	Aarti Pharmalabs Ltd.....	205,566	\$ 687,111
*	Aavas Financiers Ltd.....	3,035	67,347
	ABB India Ltd.....	9,280	324,148
	Abbott India Ltd.....	9,321	2,382,578
	ACC Ltd.....	304,158	7,348,759
	Accelya Solutions India Ltd.....	3,197	55,686
	Action Construction Equipment Ltd.....	350,161	1,435,128
	Adani Enterprises Ltd.....	141,007	5,097,685
*	Adani Green Energy Ltd.....	359,551	5,395,865
	Adani Ports & Special Economic Zone Ltd.....	1,280,335	9,627,289
*	Adani Power Ltd.....	3,779,968	10,378,840
	Adani Total Gas Ltd.....	483,904	12,501,183
*	Adani Transmission Ltd.....	1,186,890	25,628,079
	ADF Foods Ltd.....	22,682	212,131
*	Aditya Birla Capital Ltd.....	4,990,074	8,637,478
	Advanced Enzyme Technologies Ltd.....	283,484	971,118
	Aegle Logistics Ltd.....	1,061,268	4,944,218
*	Affle India Ltd.....	817	11,097
	AGI Greenpac Ltd.....	221,725	889,224
	Agro Tech Foods Ltd.....	48,493	537,396
	Ahluwalia Contracts India Ltd.....	115,469	714,947
	AIK Engineering Ltd.....	249,200	8,361,936
	Ajanta Pharma Ltd.....	370,375	5,480,888
	Akzo Nobel India Ltd.....	64,495	1,774,299
	Alambic Ltd.....	629,826	532,391
	Alambic Pharmaceuticals Ltd.....	505,389	3,336,118
	Alkem Laboratories Ltd.....	74,504	2,747,275
	Alkyl Amines Chemicals.....	58,524	1,870,794
	Allcargo Logistics Ltd.....	686,770	3,518,306
*	Alok Industries Ltd.....	5,721,532	949,855
	Amara Raja Batteries Ltd.....	718,212	5,024,699
*	Amber Enterprises India Ltd.....	9,634	225,201
	Ambika Cotton Mills Ltd.....	1,252	24,088
	Ambuja Cements Ltd.....	1,908,105	9,427,238
	Amrutanjan Health Care Ltd.....	60,027	530,551
	Anant Raj Ltd.....	515,321	707,234

	Andhra Paper Ltd.....	8,225	45,573
	Andhra Sugars Ltd.....	356,515	572,676
	Angel One Ltd.....	40,515	620,098
	Apar Industries Ltd.....	82,109	1,698,076
	Apotex Industries Ltd.....	81,803	418,372
	APL Apollo Tubes Ltd.....	738,738	10,431,190
	Apollo Hospitals Enterprise Ltd.....	273,043	14,295,927
	Apollo Pipes Ltd.....	1,725	10,780
	Apollo Tyres Ltd.....	4,240,332	16,704,841
	Aptech Ltd.....	47,679	205,787
*	Arvind Fashions Ltd.....	433,172	1,706,043
*	Arvind Ltd.....	1,495,872	1,553,282
*	Arvind SmartSpaces Ltd.....	6,164	22,110
	Asahi India Glass Ltd.....	392,685	2,465,890
	Ashiana Housing Ltd.....	112,468	193,869
	Ashok Leyland Ltd.....	3,086,507	5,658,194
*	Ashoka Buildcon Ltd.....	1,533,189	1,560,112
	Asian Granito India Ltd.....	61,896	34,790
	Asian Paints Ltd.....	860,866	28,791,915
	Asteo Lifesciences Ltd.....	31,762	542,668
*Ω	Aster DM Healthcare Ltd.....	730,540	1,905,930
	Astra Microwave Products Ltd.....	349,988	1,179,028
	Astral Ltd.....	300,855	7,592,778

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
	AstraZeneca Pharma India Ltd.....	21,038	\$ 864,653
	Atul Ltd.....	105,609	9,244,441
Ω	AU Small Finance Bank Ltd.....	640,518	4,880,161
	Aurobindo Pharma Ltd.....	1,834,551	9,191,530
	Automotive Axles Ltd.....	35,359	1,095,532
	Avadh Sugar & Energy Ltd.....	6,123	37,179
	Avanti Feeds Ltd.....	291,756	1,373,608
*Ω	Avenue Supermarts Ltd.....	40,290	1,734,671
	Axis Bank Ltd.....	6,691,329	71,519,193
	Axis Bank Ltd., GDR.....	291	15,510
	Bajaj Auto Ltd.....	218,229	10,230,780
	Bajaj Consumer Care Ltd.....	641,120	1,337,435
	Bajaj Finance Ltd.....	417,768	30,187,483
	Bajaj Finserv Ltd.....	526,940	8,692,276
*	Bajaj Hindusthan Sugar Ltd.....	4,431,453	812,852
	Bajaj Holdings & Investment Ltd.....	172,156	12,412,160
	Balaji Amines Ltd.....	87,890	2,574,809
	Balkrishna Industries Ltd.....	415,818	11,317,336
	Balmer Lawrie & Co. Ltd.....	565,989	831,157
	Balrampur Chini Mills Ltd.....	1,344,423	6,229,712
	Banco Products India Ltd.....	88,903	218,424
*Ω	Bandhan Bank Ltd.....	683,105	2,049,132
	Bank of Baroda.....	3,129,568	6,479,879
	Bank of India.....	2,139,467	2,195,187

Bank of Maharashtra	3,860,273	1,456,177
Bannari Amman Sugars Ltd.	7,338	247,807
BASF India Ltd.	67,125	2,019,863
Bata India Ltd.	75,155	1,404,900
Bayer Crop Science Ltd.	20,756	1,127,053
BEML Ltd.	121,055	2,282,139
BEML Ltd.	121,055	554,013
Berger Paints India Ltd.	812,273	5,499,431
* BF Utilities Ltd.	41,050	185,738
Bhansali Engineering Polymers Ltd.	477,299	626,595
Bharat Bijlee Ltd.	14,509	454,588
Bharat Dynamics Ltd.	141,226	1,649,462
Bharat Electronics Ltd.	13,369,655	15,613,479
Bharat Forge Ltd.	967,385	10,391,721
Bharat Heavy Electricals Ltd.	6,211,848	6,000,161
Bharat Petroleum Corp. Ltd.	2,059,406	8,657,544
Bharat Rasayan Ltd.	6,416	728,796
Bharti Airtel Ltd.	6,547,243	61,748,834
Biocon Ltd.	1,241,904	3,587,314
Birla Corp. Ltd.	198,813	2,208,615
Birlasoft Ltd.	1,373,575	5,108,350
* Black Box Ltd.	37,830	58,482
Bliss Gvo Pharma Ltd.	301,227	290,692
BLS International Services Ltd.	71,876	161,755
Blue Dart Express Ltd.	32,816	2,520,184
Blue Star Ltd.	208,813	3,146,760
Bodal Chemicals Ltd.	402,603	352,355
Bombay Burmah Trading Co.	63,648	689,922
* Borosil Ltd.	9,142	40,112
* Borosil Renewables Ltd.	238,357	1,399,586
Beech Ltd.	16,890	3,542,744
Brigade Enterprises Ltd.	612,390	3,434,118
Brightcom Group Ltd.	1,052,854	323,409
Britannia Industries Ltd.	249,992	13,234,830
BSE Ltd.	361,765	2,275,068

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
* Gamlin Fine Sciences Ltd.	384,984	\$ 741,264
Gan Fin Homes Ltd.	574,150	3,991,998
Genara Bank	1,487,638	5,561,483
* Capacite Infraprojects Ltd.	165,364	302,729
Caplin Point Laboratories Ltd.	191,109	1,627,700
Carborundum Universal Ltd.	518,250	6,120,409
Care Ratings Ltd.	151,066	1,133,286
Castrol India Ltd.	2,369,976	3,426,052
GGL Products India Ltd.	633,947	4,202,103
Geat Ltd.	239,055	4,589,603
* Central Bank of India Ltd.	2,733,466	1,012,293
Central Depository Services India Ltd.	298,087	3,820,682

	Gentury-Enka Ltd.....	58,339	293,058
	Gentury Plyboards India Ltd.....	473,153	3,006,330
	Gentury Textiles & Industries Ltd.....	305,455	2,638,526
	Gera Sanitaryware Ltd.....	34,903	2,246,915
	GESC Ltd.....	3,791,440	3,366,802
*	GG Power & Industrial Solutions Ltd.....	3,440,708	12,720,463
*	Ghalet Hotels Ltd.....	26,873	115,859
	Ghambal Fertilisers & Chemicals Ltd.....	2,102,953	8,114,483
	Ghannai Petroleum Corp. Ltd.....	214,638	654,852
††	Ghannai Super Kings Cricket Ltd.....	2,606,099	13,420
	Gholamandaram Financial Holdings Ltd.....	589,800	4,292,920
	Gholamandaram Investment & Finance Co. Ltd.....	1,788,525	15,546,692
	Gigniti Technologies Ltd.....	60,408	445,514
	Gipla Ltd.....	1,719,159	21,473,760
	City Union Bank Ltd.....	2,891,513	5,615,454
*	Glariant Chemicals India Ltd.....	45,204	184,160
	Goal India Ltd.....	3,129,065	8,633,416
Ω	Gochin Shipyard Ltd.....	277,807	1,739,514
*Ω	Goffee Day Enterprises Ltd.....	64,279	33,331
	Goforge Ltd.....	108,614	5,859,765
	Golgate Palmolive India Ltd.....	366,635	6,536,643
	Computer Age Management Services Ltd.....	89,643	2,501,335
	Confidence Petroleum India Ltd.....	47,601	43,264
	Container Corp. of India Ltd.....	858,721	6,640,303
	Coromandel International Ltd.....	899,211	9,867,820
	Cosmo First Ltd.....	126,104	1,097,386
*	Credit Access Grameen Ltd.....	170,240	1,799,343
	GRISIL Ltd.....	105,671	4,068,113
	Grompton Greaves Consumer Electricals Ltd.....	3,620,330	14,643,261
*	GSB Bank Ltd.....	176,197	538,380
	Gummins India Ltd.....	442,349	7,781,938
	Gyient Ltd.....	368,769	3,995,502
*	D.B. Realty Ltd.....	170,382	157,673
	Dabur India Ltd.....	1,213,038	8,256,658
	Dalmia Bharat Ltd.....	381,593	8,245,657
	Dalmia Bharat Sugar & Industries Ltd.....	161,551	706,223
	DB Corp. Ltd.....	359,014	538,813
	DGB Bank Ltd.....	2,029,154	2,875,192
	DGM Shriram Ltd.....	394,355	4,189,234
	DCW Ltd.....	1,088,459	645,147
	Deepak Fertilisers & Petrochemicals Corp. Ltd.....	576,784	4,659,076
	Deepak Nitrite Ltd.....	345,058	7,940,996
	Delta Corp. Ltd.....	789,578	1,907,311
*	DEN Networks Ltd.....	522,042	204,712
*	Dhampur Bio Organics Ltd.....	377,866	753,069
	Dhampur Sugar Mills Ltd.....	443,995	1,236,129
*	Dhani Services Ltd.....	1,316,815	548,964

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		

	Dhanuka Agritech Ltd.....	113,251	\$ 941,706
Ω	Dilip Buildcon Ltd.....	276,137	724,712
*	Dish TV India Ltd.....	8,229,133	1,621,455
*	Dishman Carbogen Amcis Ltd.....	494,826	515,152
	Divi's Laboratories Ltd.....	315,914	12,866,302
	Dixon Technologies India Ltd.....	156,232	5,138,973
	DLF Ltd.....	1,335,593	5,835,767
	Dollar Industries Ltd.....	78,209	380,106
Ω	Dr Lal Path Labs Ltd.....	147,996	3,815,465
	Dr Reddy's Laboratories Ltd., ADR.....	277,917	14,951,935
	Dr Reddy's Laboratories Ltd.....	193,044	10,275,423
	Dwarikesh Sugar Industries Ltd.....	1,033,614	1,178,342
	Dynatonic Technologies Ltd.....	18,839	567,756
	eClerx Services Ltd.....	206,568	3,659,465
	Edelweiss Financial Services Ltd.....	3,161,290	2,588,643
	Eicher Motors Ltd.....	370,374	14,867,619
	EID Parry India Ltd.....	855,318	5,734,809
*	EIH Associated Hotels.....	21,136	101,623
*	EIH Ltd.....	1,006,021	2,009,896
	Electrosteel Castings Ltd.....	1,500,812	676,735
	Elgi Equipments Ltd.....	717,338	3,347,240
	Emami Ltd.....	1,087,855	5,864,299
Ω	Endurance Technologies Ltd.....	109,723	1,968,947
	Engineers India Ltd.....	2,472,760	2,662,611
	ERL Ltd.....	494,792	947,693
*Ω	Equitas Small Finance Bank Ltd.....	1,287,647	862,037
Ω	Eris Lifesciences Ltd.....	108,062	806,607
	ESAB India Ltd.....	12,787	609,786
	Esorte Kubota Ltd.....	337,376	8,658,874
*	Eveready Industries India Ltd.....	6,767	28,459
	Everest Industries Ltd.....	32,305	290,294
	Everest Kanto Cylinder Ltd.....	268,986	299,955
	Excel Industries Ltd.....	31,207	412,370
	Exide Industries Ltd.....	3,692,028	8,194,479
*	FDC Ltd.....	406,583	1,324,344
	Federal Bank Ltd.....	15,184,107	25,064,997
*	Federal Mogul Goetze India Ltd.....	23,434	86,824
	FLEM Industries Ltd.....	29,560	592,245
	Filatex India Ltd.....	1,608,986	866,209
	Fine Organic Industries Ltd.....	35,357	2,164,474
	Finolex Cables Ltd.....	550,383	3,749,603
	Finolex Industries Ltd.....	2,181,553	4,592,252
	Firstsource Solutions Ltd.....	2,120,116	2,815,671
	Force Motors Ltd.....	19,151	338,343
*	Fortis Healthcare Ltd.....	2,095,015	7,221,670
*	Future Consumer Ltd.....	912,915	13,414
	Gabriel India Ltd.....	641,693	1,397,557
	GAIL India Ltd.....	12,758,977	14,936,266
	Galaxy Surfactants Ltd.....	34,696	989,662
*	Geneeh Housing Corp. Ltd.....	36,369	157,117
	Garden Reach Shipbuilders & Engineers Ltd.....	88,765	547,556
	Garware Technical Fibres Ltd.....	62,082	2,207,486
	Gateway Distriparks Ltd.....	1,882,656	1,475,662
*	Gati Ltd.....	256,616	449,984

*	GE Power India Ltd.....	34,023	53,760
*	GE T&D India Ltd.....	215,279	315,546
Ω	General Insurance Corp. of India.....	310,029	699,375
	Genuc Power Infrastructures Ltd.....	304,370	347,058
	Geojit Financial Services Ltd.....	213,157	120,153

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
	GHCL Ltd.....	749,719	\$ 4,501,013
	GIC Housing Finance Ltd.....	249,251	601,960
	Gillette India Ltd.....	36,506	2,182,621
	GlaxoSmithKline Pharmaceuticals Ltd.....	93,166	1,419,501
	Glenmark Pharmaceuticals Ltd.....	1,320,479	6,203,845
	GMM Pfauder Ltd.....	12,278	247,192
*	GMR Airports Infrastructure Ltd.....	1,187,452	558,637
	GOGL Corp. Ltd.....	2,224	9,435
	Godawari Power & Ispat Ltd.....	107,578	528,276
	Godfrey Phillips India Ltd.....	139,472	3,281,584
Ω	Godrej Agrovet Ltd.....	148,822	821,660
*	Godrej Consumer Products Ltd.....	995,135	11,145,687
*	Godrej Industries Ltd.....	334,110	1,766,344
*	Godrej Properties Ltd.....	239,699	3,481,344
	Goodyear India Ltd.....	40,421	546,530
	Granules India Ltd.....	1,304,287	4,724,686
	Graphite India Ltd.....	473,828	2,038,813
	Grasim Industries Ltd.....	720,168	14,036,671
	Grauer & Weil India Ltd.....	351,060	376,359
	Gravita India Ltd.....	58,620	371,468
	Great Eastern Shipping Co. Ltd.....	691,520	5,438,030
	Greaves Cotton Ltd.....	478,583	854,120
	Greenlam Industries Ltd.....	85,483	326,023
	Greenpanel Industries Ltd.....	316,654	1,255,543
	Greenply Industries Ltd.....	400,805	690,694
	Grindwell Norton Ltd.....	149,880	3,664,408
	Gujarat Alkalies & Chemicals Ltd.....	239,603	2,017,616
	Gujarat Ambuja Exports Ltd.....	750,781	2,359,291
	Gujarat Fluorochemicals Ltd.....	242,966	8,240,744
	Gujarat Gas Ltd.....	716,872	4,013,660
	Gujarat Industries Power Co. Ltd.....	205,198	209,895
	Gujarat Mineral Development Corp. Ltd.....	613,376	1,076,216
	Gujarat Narmada Valley Fertilizers & Chemicals Ltd.....	940,018	6,335,088
	Gujarat Pipavav Port Ltd.....	1,996,561	2,304,289
	Gujarat State Fertilizers & Chemicals Ltd.....	1,428,230	2,275,876
	Gujarat State Petronet Ltd.....	2,318,050	7,639,048
	Gulf Oil Lubricants India Ltd.....	125,702	666,003
	Happiest Minds Technologies Ltd.....	32,681	338,988
*	Hathway Cable & Datacom Ltd.....	2,282,670	455,055
	Hatsun Agro Product Ltd.....	137,986	1,526,923
	Havells India Ltd.....	622,212	9,026,680
	HL Power Systems Ltd.....	724,991	880,584

	HCL Technologies Ltd.....	2,905,330	40,111,542
Ω	HDFC Asset Management Co. Ltd.....	153,898	3,579,459
	HDFC Bank Ltd.....	5,307,749	104,599,042
Ω	HDFC Life Insurance Co. Ltd.....	652,734	4,630,915
*	HealthCare Global Enterprises Ltd.....	108,282	374,620
	HEG Ltd.....	81,850	1,045,237
	HeidelbergCement India Ltd.....	586,254	1,256,426
	Heritage Foods Ltd.....	131,377	245,309
	Hero MotoCorp Ltd.....	528,275	17,905,044
	Hetero Biosciences Ltd.....	14,649	335,211
	HFCL Ltd.....	6,197,980	5,300,779
	HG Infra Engineering Ltd.....	127,994	1,059,456
	Hikal Ltd.....	352,326	1,565,136
	HIL Ltd.....	28,079	864,387
	Himadri Speciality Chemical Ltd.....	1,578,999	1,813,467
	Himatsingka Seide Ltd.....	90,054	79,480
	Hindalco Industries Ltd.....	6,827,957	39,463,027

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
	Hinduja Global Solutions Ltd.....	130,930	\$ 2,102,873
	Hindustan Aeronautics Ltd.....	201,024	6,312,387
*	Hindustan Construction Co. Ltd.....	2,772,262	652,726
	Hindustan Copper Ltd.....	1,917,697	2,903,586
*	Hindustan Oil Exploration Co. Ltd.....	239,595	384,466
	Hindustan Petroleum Corp. Ltd.....	2,431,282	7,092,792
	Hindustan Unilever Ltd.....	1,054,711	33,275,232
	Hindware Home Innovation Ltd.....	16,952	86,618
	Hitachi Energy India Ltd.....	35,112	1,333,707
	Hispano Airways Ltd.....	23,180	172,720
	Honda India Power Products Ltd.....	19,106	485,515
	Honeywell Automation India Ltd.....	6,260	3,018,167
	Housing Development Finance Corp. Ltd.....	1,783,359	57,539,759
	Huhtamaki India Ltd.....	130,563	312,165
	I-G Petrochemicals Ltd.....	92,853	550,919
	ICICI Bank Ltd., Sponsored ADR.....	4,255,233	88,636,503
	ICICI Bank Ltd.....	701,916	7,208,182
Ω	ICICI Lombard General Insurance Co. Ltd.....	276,501	3,846,440
Ω	ICICI Prudential Life Insurance Co. Ltd.....	529,358	2,937,393
Ω	ICICI Securities Ltd.....	99,887	600,494
	IGRA Ltd.....	7,026	386,414
*	IDFC First Bank Ltd.....	19,677,554	14,105,937
	IDFC Ltd.....	8,393,471	8,793,366
*	IFB Industries Ltd.....	38,527	400,909
*	Igarashi Motors India Ltd.....	11,730	61,233
	IIFL Finance Ltd.....	1,211,192	7,605,730
	IIFL Securities Ltd.....	1,297,694	1,093,368
	India Cements Ltd.....	1,121,694	2,666,340
	India Glycols Ltd.....	117,563	984,374
	India Nippon Electricals Ltd.....	7,359	34,279

*	Indiabulls Housing Finance Ltd.....	2,163,756	3,273,085
*	Indiabulls Real Estate Ltd.....	1,944,985	1,737,446
Ω	IndiaMart InterMesh Ltd.....	6,502	359,761
	Indian Bank.....	1,534,906	5,753,966
Ω	Indian Energy Exchange Ltd.....	2,552,194	4,344,094
	Indian Hotels Co. Ltd.....	2,081,625	7,706,589
	Indian Hume Pipe Co. Ltd.....	33,282	59,283
	Indian Metals & Ferro-Alloys Ltd.....	58,479	204,167
	Indian Oil Corp. Ltd.....	7,428,911	7,444,944
*	Indian Overseas Bank.....	3,839,506	1,347,286
	Indian Railway Catering & Tourism Corp. Ltd.....	250,473	1,960,708
Ω	Indian Railway Finance Corp. Ltd.....	400,633	162,782
	Indo Count Industries Ltd.....	575,037	893,201
	Indoco Remedies Ltd.....	239,686	961,013
	Indraprastha Gas Ltd.....	1,031,346	5,388,896
	Indus Towers Ltd.....	2,830,673	5,304,922
	IndusInd Bank Ltd.....	994,455	13,223,589
	Infibeam Avenues Ltd.....	6,491,424	1,365,500
	Info Edge India Ltd.....	102,863	4,652,275
	Infosys Ltd., Sponsored ADR.....	3,016,528	56,710,726
	Infosys Ltd.....	7,880,895	148,463,150
	Ingersoll Rand India Ltd.....	35,607	856,320
*	Inox Leisure Ltd.....	331,601	2,054,304
*	Inox Wind Ltd.....	336,733	393,385
	Insecticides India Ltd.....	64,008	493,270
	Intellect Design Arena Ltd.....	491,645	2,662,718
*Ω	InterGlobe Aviation Ltd.....	191,204	4,965,923
	IOL Chemicals & Pharmaceuticals Ltd.....	126,882	501,903
	Ipoa Laboratories Ltd.....	865,675	9,021,633

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
	IRB Infrastructure Developers Ltd.....	845,569	\$ 2,974,721
Ω	IRCON International Ltd.....	1,304,536	967,575
	ISGEC Heavy Engineering Ltd.....	5,991	31,770
	ITC Ltd.....	9,263,717	40,007,049
	ITD Cementation India Ltd.....	624,766	854,634
*	ITI Ltd.....	299,460	376,940
	J. Kumar Infraprojects Ltd.....	198,168	659,443
	Jagran Prakashan Ltd.....	669,824	597,760
	Jai Corp. Ltd.....	424,199	706,875
*	Jaiprakash Associates Ltd.....	8,020,665	895,874
*	Jaiprakash Power Ventures Ltd.....	10,398,193	918,631
*	Jammu & Kashmir Bank Ltd.....	1,874,888	1,270,427
	Jamna Auto Industries Ltd.....	1,256,967	1,617,023
	JB Chemicals & Pharmaceuticals Ltd.....	267,299	6,674,963
	JBM Auto Ltd.....	104,655	692,768
	Jindal Poly Films Ltd.....	184,440	1,626,097
	Jindal Saw Ltd.....	1,516,771	2,319,354
*	Jindal Stainless Hisar Ltd.....	888,223	4,997,990

*	Jindal Stainless Ltd.....	1,841,622	5,776,290
	Jindal Steel & Power Ltd.....	2,995,135	21,538,135
	JK Cement Ltd.....	209,443	6,938,514
	JK Lakshmi Cement Ltd.....	412,511	3,703,390
	JK Paper Ltd.....	984,305	4,963,787
	JK Tyre & Industries Ltd.....	1,159,437	2,377,132
	JM Financial Ltd.....	2,886,374	2,302,559
*	Johnson Controls Hitachi Air Conditioning India Ltd.....	31,305	409,707
	JSW Energy Ltd.....	3,212,689	9,375,842
	JSW Steel Ltd.....	4,229,319	37,311,982
	JTEKT India Ltd.....	353,066	591,212
	Jubilant Foodworks Ltd.....	1,697,690	10,189,959
	Jubilant Ingrevia Ltd.....	853,708	5,080,122
	Jubilant Pharmova Ltd.....	861,736	3,774,930
*	Just Dial Ltd.....	4,845	37,811
	Jyothy Labs Ltd.....	964,771	2,418,064
	Kajaria Ceramics Ltd.....	657,988	8,540,799
	Kalpataru Power Transmission Ltd.....	734,045	4,588,947
	Kalyani Steels Ltd.....	205,374	837,887
	Kansai Nerolac Paints Ltd.....	542,427	2,804,434
	Karnataka Bank Ltd.....	1,691,799	2,986,335
	Karur Mysya Bank Ltd.....	3,777,171	4,989,529
	Kaveri Seed Co. Ltd.....	228,415	1,480,177
	KCP Ltd.....	563,447	713,782
	KEC International Ltd.....	893,542	4,965,140
	KEI Industries Ltd.....	469,824	9,317,035
	Kennametal India Ltd.....	20,374	546,612
*	Keeram Industries Ltd.....	324,467	226,925
	Kewal Kiran Clothing Ltd.....	43,726	235,505
*	Kiri Industries Ltd.....	222,954	770,086
	Kirlokar Brothers Ltd.....	71,957	282,431
	Kirlokar Ferrous Industries Ltd.....	270,486	1,249,739
	Kirlokar Oil Engines Ltd.....	384,975	1,477,714
	Kitex Garments Ltd.....	262,167	579,098
	KNR Constructions Ltd.....	1,103,018	3,307,153
	Kolte Patil Developers Ltd.....	180,980	622,817
	Kotak Mahindra Bank Ltd.....	1,326,715	28,232,950
	KPIIT Technologies Ltd.....	1,399,217	13,049,196
	KPR Mill Ltd.....	597,288	3,847,016
	KRBL Ltd.....	568,267	2,747,748
	KSB Ltd.....	58,060	1,298,285

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
	L&T Finance Holdings Ltd.....	5,109,083	\$ 5,582,720
Ω	L&T Technology Services Ltd.....	28,411	1,164,461
	LA Opala RG Ltd.....	205,933	950,158
	Lakshmi Machine Works Ltd.....	18,685	2,588,848
*††	Lanco Infratech Ltd.....	978,499	0
	Larsen & Toubro Ltd.....	1,533,139	39,846,485

Ω	Laurus Labs Ltd.	1,018,590	4,126,436
*Ω	Lemon Tree Hotels Ltd.	1,039,954	978,614
	L.G. Balakrishnan & Bros Ltd.	187,741	1,587,070
	LIG Housing Finance Ltd.	2,493,799	12,257,690
	Linde India Ltd.	58,819	2,394,255
	LT Foods Ltd.	2,083,868	2,942,060
Ω	LTI Mindtree Ltd.	326,283	17,530,083
	Lumax Auto Technologies Ltd.	224,947	623,730
	Lumax Industries Ltd.	12,179	250,399
	Lupin Ltd.	958,974	8,657,097
*	LUX Industries Ltd.	54,659	981,766
	Mahanagar Gas Ltd.	186,804	2,010,260
	Maharashtra Scooters Ltd.	1,580	85,441
	Maharashtra Seamless Ltd.	413,482	1,613,137
	Mahindra & Mahindra Financial Services Ltd.	5,255,536	14,990,088
	Mahindra & Mahindra Ltd.	2,576,032	43,488,863
	Mahindra GIE Automotive Ltd.	876,348	4,229,056
*	Mahindra Holidays & Resorts India Ltd.	570,873	1,798,253
	Mahindra Lifespace Developers Ltd.	483,387	2,055,966
Ω	Mahindra Logistics Ltd.	60,861	351,300
	Maithan Alloys Ltd.	79,661	1,016,348
	Man Infraconstruction Ltd.	645,644	585,558
	Manappuram Finance Ltd.	3,734,908	5,267,509
	Mangalam Cement Ltd.	86,146	300,332
*	Mangalore Refinery & Petrochemicals Ltd.	896,438	633,950
	Marico Ltd.	1,984,233	12,103,139
	Marksans Pharma Ltd.	2,061,049	1,617,908
	Maruti Suzuki India Ltd.	65,398	7,132,914
Ω	M&S Financial Services Ltd.	82,261	800,312
	Mastek Ltd.	89,819	1,799,462
*	Max Financial Services Ltd.	382,100	3,898,022
*	Max Healthcare Institute Ltd.	831,397	4,531,128
*	Max Ventures & Industries Ltd.	137,235	245,988
	Mayur Uniquoters Ltd.	150,582	771,711
	Mazagon Dock Shipbuilders Ltd.	145,158	1,411,843
*	Meghmani Finechem Ltd.	97,712	1,258,410
	Meghmani Organics Ltd.	1,262,278	1,537,916
Ω	Metropolis Healthcare Ltd.	96,353	1,580,113
	Minda Corp. Ltd.	552,395	1,449,134
*	Mirza International Ltd.	333,665	1,007,706
Ω	Mishra Dhatu Nigam Ltd.	409,390	1,060,562
	MM Forgings Ltd.	60,725	650,859
	MOIL Ltd.	689,275	1,408,429
	Monte Carlo Fashions Ltd.	73,723	580,558
*	Morepen Laboratories Ltd.	2,053,442	725,763
	Motherson Sumi Wiring India Ltd.	7,117,059	4,507,948
	Motilal Oswal Financial Services Ltd.	312,457	2,618,045
	Mphasis Ltd.	461,180	11,768,442
	MRF Ltd.	7,799	8,689,346
	Mrs Bectors Food Specialities Ltd.	61,444	357,200
	MSTC Ltd.	107,218	391,298
	Mukand Ltd.	25,139	39,451
	Multi Commodity Exchange of India Ltd.	107,081	1,984,193

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**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
INDIA — (Continued)		
Muthoot Finance Ltd.....	852,138	\$10,944,983
Nahar Spinning Mills Ltd.....	63,815	195,597
Narayana Hrudayalaya Ltd.....	153,184	1,358,966
Natco Pharma Ltd.....	555,574	3,639,342
National Aluminium Co. Ltd.....	10,802,548	11,052,361
* National Fertilizers Ltd.....	345,396	290,576
Nava Ltd.....	852,633	2,434,236
Navin Fluorine International Ltd.....	109,721	5,283,361
Navneet Education Ltd.....	655,288	897,685
NBCC India Ltd.....	3,367,002	1,515,573
NGC Ltd.....	2,922,154	3,255,383
NGL Industries Ltd.....	129,237	258,089
NEELCO Ltd.....	44,928	345,953
Neogen Chemicals Ltd.....	46,501	703,186
NESCO Ltd.....	151,311	1,079,801
Nestle India Ltd.....	90,250	21,010,110
* Network18 Media & Investments Ltd.....	323,919	243,683
Neuland Laboratories Ltd.....	22,049	405,228
Newgen Software Technologies Ltd.....	59,991	315,591
NHPC Ltd.....	8,773,098	4,729,184
NIIT Ltd.....	686,915	2,751,733
Nilkamal Ltd.....	48,172	1,100,609
Ω Nippon Life India Asset Management Ltd.....	132,372	403,516
NLC India Ltd.....	749,864	718,942
NMDC Ltd.....	2,720,359	4,131,764
†† Nmdc Steel Ltd.....	2,720,359	958,764
NOGL Ltd.....	954,930	2,443,050
Novartis India Ltd.....	19,447	152,575
NRB Bearings Ltd.....	430,506	768,397
NTPC Ltd.....	8,519,371	17,812,281
Nucleus Software Exports Ltd.....	64,922	321,926
Oberoi Realty Ltd.....	451,873	4,539,798
Oil & Natural Gas Corp. Ltd.....	5,507,685	9,813,906
Oil India Ltd.....	1,230,634	3,526,596
Olectra Greentech Ltd.....	55,373	322,877
* Omexe Ltd.....	368,701	298,892
OnMobile Global Ltd.....	288,077	314,270
Oracle Financial Services Software Ltd.....	117,363	4,380,314
Orient Cement Ltd.....	1,070,141	1,616,157
Orient Electric Ltd.....	456,754	1,451,138
Orient Paper & Industries Ltd.....	827,420	454,442
Oriental Aromatics Ltd.....	25,737	119,785
Oriental Carbon & Chemicals Ltd.....	24,235	219,955
* Oriental Hotels Ltd.....	140,680	117,027
* Orissa Minerals Development Co. Ltd.....	344	12,086
Rage Industries Ltd.....	26,237	12,893,989
Raisalo Digital Ltd.....	915,343	860,894
Ranama Petrochem Ltd.....	213,758	853,408
*Ω Rarag Milk Foods Ltd.....	102,516	114,656

*	Ratel Engineering Ltd.....	1,082,892	234,701
*	RC Jeweller Ltd.....	907,190	562,024
	RCBL Ltd.....	1,868,564	2,746,050
	Persistent Systems Ltd.....	329,372	18,958,509
	Retronet LNG Ltd.....	4,776,467	12,749,862
	Rfizer Ltd.....	59,209	2,801,896
	Rhoenix Mills Ltd.....	363,183	6,192,687
	RI Industries Ltd.....	324,819	12,002,506
	Ridilite Industries Ltd.....	339,280	9,479,613
	Riramal Enterprises Ltd.....	374,178	3,933,616

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
*	Riramal Pharma Ltd.....	1,404,064	\$ 1,797,904
*Ω	RNB Housing Finance Ltd.....	158,265	1,080,817
	RNC Infratech Ltd.....	456,017	1,840,559
	Roly Medicare Ltd.....	94,895	1,033,310
	Rolycab India Ltd.....	5,263	189,054
	Rolyplex Corp. Ltd.....	169,878	3,168,476
	Roonawalla FinCorp Ltd.....	651,180	2,389,061
	Rower Finance Corp. Ltd.....	6,382,531	11,105,696
	Rower Grid Corp. of India Ltd.....	7,094,492	18,944,289
	Rower Mech Projects Ltd.....	24,154	558,051
	Rraj Industries Ltd.....	819,463	3,459,403
*	Prakash Industries Ltd.....	736,654	614,425
Ω	Prataap Snacks Ltd.....	24,502	254,574
	Precision Gmshafts Ltd.....	64,206	81,391
	Prestige Estates Projects Ltd.....	932,766	4,810,468
*	Pricol Ltd.....	755,264	1,818,542
*	Prime Focus Ltd.....	42,494	36,537
	Prince Pipes & Fittings Ltd.....	222,129	1,688,423
*	Priem Johnson Ltd.....	923,700	1,178,176
	Privi Speciality Chemicals Ltd.....	26,844	328,103
	Procter & Gamble Health Ltd.....	48,427	2,416,613
	Procter & Gamble Hygiene & Health Care Ltd.....	29,729	5,192,075
	RSP Projects Ltd.....	120,314	1,043,935
*	RTG India Financial Services Ltd.....	902,141	185,124
	RTG India Ltd.....	1,938,387	2,291,552
	Runjab National Bank.....	6,692,535	4,414,453
	Ruravankara Ltd.....	86,487	94,043
*	RVR Ltd.....	39,713	826,801
Ω	Qesse Corp. Ltd.....	232,013	1,019,327
Ω	Quick Heal Technologies Ltd.....	23,951	48,389
	Radico Khaitan Ltd.....	491,461	6,805,651
	Rain Industries Ltd.....	1,833,969	3,810,335
	Rajesh Exports Ltd.....	565,204	6,050,726
	Rallis India Ltd.....	645,725	1,657,643
	Ramco Cements Ltd.....	635,741	5,280,465
	Ramco Industries Ltd.....	194,075	348,411
	Ramkrishna Forgings Ltd.....	433,555	1,459,592

	Rane Holdings Ltd.....	27,459	291,079
	Raehriya Chemicals & Fertilizers Ltd.....	1,922,250	2,881,903
	Ratnamani Metals & Tubes Ltd.....	102,655	2,805,835
*	RattanIndia Power Ltd.....	1,728,649	80,647
	Raymond Ltd.....	258,268	4,867,868
*Ω	RBL Bank Ltd.....	3,096,584	5,936,598
	REC Ltd.....	12,960,120	19,339,451
	Redington Ltd.....	5,867,702	13,336,207
	Relaxo Footweares Ltd.....	237,882	2,403,577
	Reliance Industrial Infrastructure Ltd.....	55,253	592,341
	Reliance Industries Ltd.....	5,101,117	147,328,929
*	Reliance Infrastructure Ltd.....	510,394	783,566
*	Reliance Power Ltd.....	17,689,317	2,756,221
	Repeo Home Finance Ltd.....	307,928	869,059
	Rhi Magnesia India Ltd.....	61,192	590,075
	Rico Auto Industries Ltd.....	438,655	479,015
	RITES Ltd.....	306,300	1,350,709
	Rossari Biotech Ltd.....	1,220	10,492
	Route Mobile Ltd.....	79,350	1,194,508
*	RPSG Ventures Ltd.....	30,328	161,299
	RSWM Ltd.....	273,374	570,738
	Rupa & Co. Ltd.....	243,662	815,300

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDIA — (Continued)			
	Safari Industries India Ltd.....	468	\$ 10,197
	Sagar Cements Ltd.....	165,495	452,449
	Samvardhana Motherson International Ltd.....	7,625,421	7,050,323
	Sandhar Technologies Ltd.....	97,947	276,874
	Sangam India Ltd.....	72,229	188,827
*	Sanghi Industries Ltd.....	115,437	91,834
	Sanghvi Movers Ltd.....	61,055	248,705
	Sanofi India Ltd.....	52,233	3,511,052
	Sarda Energy & Minerals Ltd.....	72,065	980,500
	Saregama India Ltd.....	243,647	1,008,460
	Saiken Technologies Ltd.....	13,768	154,299
*	Satin Creditcare Network Ltd.....	234,382	416,622
	Savita Oil Technologies Ltd.....	144,540	482,895
	SBI Cards & Payment Services Ltd.....	271,518	2,409,966
Ω	SBI Life Insurance Co. Ltd.....	339,541	5,070,738
	Schaeffler India Ltd.....	146,940	4,847,860
*	Schneider Electric Infrastructure Ltd.....	118,825	268,386
*	SEAMEC Ltd.....	20,996	204,873
*	SEPG Ltd.....	1,484,394	246,379
*	Sequent Scientific Ltd.....	371,006	356,760
	Seshachayee Paper & Boards Ltd.....	77,543	271,069
Ω	SH Kelkar & Co. Ltd.....	363,066	622,474
	Shakti Pumps India Ltd.....	31,380	168,779
	Shankara Building Products Ltd.....	51,416	397,048
	Shantai Gears Ltd.....	3,572	15,176

	Sharda Cropchem Ltd.....	281,600	1,713,581
	Sharda Motor Industries Ltd.....	48,278	425,365
*	Sheela Foam Ltd.....	60,956	908,854
	Shilpa Medicare Ltd.....	120,287	357,857
	Shipping Corp. of India Ltd.....	1,289,688	2,118,673
*	Shoppers Stop Ltd.....	109,496	892,796
	Shree Cement Ltd.....	27,268	7,918,902
*	Shree Renuka Sugars Ltd.....	3,250,199	2,086,665
	Shriram Finance Ltd.....	976,353	15,443,311
	Siemens Ltd.....	80,829	2,918,658
*	SIS Ltd.....	163,607	746,116
	Siyaram Silk Mills Ltd.....	133,161	833,244
	SKF India Ltd.....	119,712	6,449,569
	Snowman Logistics Ltd.....	47,354	21,049
	Sobha Ltd.....	406,765	2,994,416
	Solar Industries India Ltd.....	135,286	6,630,017
*	Solara Active Pharma Sciences Ltd.....	66,982	337,751
	Somany Ceramics Ltd.....	80,372	533,958
	Sonata Software Ltd.....	480,901	3,562,656
*	South Indian Bank Ltd.....	10,439,718	2,305,900
*	SP Apparels Ltd.....	6,392	23,927
*	Spandana Spheorty Financial Ltd.....	19,502	135,235
	SRF Ltd.....	755,997	20,245,444
*	Star Cement Ltd.....	450,204	594,874
	State Bank of India.....	2,905,882	19,856,947
	State Bank of India GDR.....	17,849	1,217,388
	Steel Authority of India Ltd.....	6,987,088	7,794,487
	Sterlite Technologies Ltd.....	1,116,079	2,487,665
*	Strides Pharma Science Ltd.....	416,501	1,508,762
*	Stylam Industries Ltd.....	19,479	264,469
	Styronix Performance Materials Ltd.....	4,228	40,388
*	Subex Ltd.....	1,249,861	527,465
	Subros Ltd.....	152,682	561,455
	Sudarshan Chemical Industries Ltd.....	241,078	1,138,204

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
	Sumitomo Chemical India Ltd.....	\$ 366,886
	Sun Pharmaceutical Industries Ltd.....	28,082,345
	Sun TV Network Ltd.....	5,099,941
	Sundaram Finance Holdings Ltd.....	146,954
	Sundaram Finance Ltd.....	3,839,888
	Sundaram Clayton Ltd.....	1,062,108
	Sundram Fasteners Ltd.....	7,750,862
*	Sunflag Iron & Steel Co. Ltd.....	259,396
	Sunteck Realty Ltd.....	1,828,250
	Suprajit Engineering Ltd.....	1,805,240
	Supreme Industries Ltd.....	11,178,272
	Supreme Petrochem Ltd.....	2,213,894
	Surya Roshni Ltd.....	1,163,458

	Sutlej Textiles & Industries Ltd.....	431,231	316,436
	Suven Pharmaceuticals Ltd.....	907,896	5,485,012
*	Suzlon Energy Ltd.....	17,562,186	2,147,444
*	Suzlon Energy Ltd.....	3,803,236	334,233
	Swan Energy Ltd.....	39,795	160,379
	Swaraj Engines Ltd.....	35,022	713,360
	Symphony Ltd.....	75,956	892,602
Ω	Syngene International Ltd.....	749,950	5,209,041
	Tamil Nadu Newsprint & Papers Ltd.....	157,095	462,642
	Tamilnadu Retroproducts Ltd.....	504,938	549,530
	Tania Platforms Ltd.....	251,959	2,010,823
*	TARG Ltd.....	261,467	134,507
	Tasty Bite Eatables Ltd.....	1,529	189,160
	Tata Chemicals Ltd.....	1,059,245	12,670,564
	Tata Coffee Ltd.....	638,032	1,661,468
	Tata Communications Ltd.....	572,974	8,686,963
	Tata Consultancy Services Ltd.....	2,162,337	89,242,218
	Tata Consumer Products Ltd.....	1,442,528	12,889,550
	Tata Elxsi Ltd.....	132,140	10,771,567
	Tata Metaliks Ltd.....	101,490	1,037,752
*	Tata Motors Ltd.....	6,741,020	37,491,655
	Tata Power Co. Ltd.....	3,799,991	9,931,188
	Tata Steel Long Products Ltd.....	7,521	65,131
	Tata Steel Ltd.....	30,327,650	44,627,432
	TCL Express Ltd.....	89,650	1,888,408
*Ω	TENS Clothing Co. Ltd.....	8,176	48,760
	T.D. Power Systems Ltd.....	416,285	678,104
	Tech Mahindra Ltd.....	1,966,568	24,582,186
	Techno Electric & Engineering Co. Ltd.....	395,117	1,706,187
*Ω	Tejas Networks Ltd.....	16,006	110,899
	Texmaco Rail & Engineering Ltd.....	778,493	539,642
	Thermax Ltd.....	149,018	3,502,549
	Thirumalai Chemicals Ltd.....	682,892	1,508,138
*	Thomas Cook India Ltd.....	679,968	600,158
Ω	Thyrocare Technologies Ltd.....	64,929	447,238
	Tide Water Oil Co. India Ltd.....	36,684	442,693
	Tilaknagar Industries Ltd.....	148,312	211,824
	Time Technoplast Ltd.....	1,265,490	1,327,557
	Timken India Ltd.....	147,435	5,623,159
	Tinplate Co. of India Ltd.....	377,823	1,613,795
*	Titagarh Wagons Ltd.....	292,043	822,375
	Titan Co. Ltd.....	868,751	25,401,116
	Torrent Pharmaceuticals Ltd.....	510,505	9,515,072
	Torrent Power Ltd.....	913,062	5,046,535
	Tourism Finance Corp. of India Ltd.....	185,556	181,176
	Transport Corp. of India Ltd.....	299,723	2,308,154

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
Trent Ltd.....	219,923	\$ 3,242,413

	Trident Ltd.....	10,150,783	4,287,500
	Triveni Engineering & Industries Ltd.....	761,264	2,670,811
	Triveni Turbine Ltd.....	637,300	2,133,826
	TTK Prestige Ltd.....	242,585	2,318,331
	Tube Investments of India Ltd.....	470,598	15,012,976
	TV Today Network Ltd.....	234,605	709,470
*	TV-18 Broadcast Ltd.....	4,350,594	1,822,007
	TVS Motor Co. Ltd.....	619,527	7,901,014
	TVS Srichakra Ltd.....	26,058	1,053,437
	Uflex Ltd.....	361,822	2,406,864
	Ugar Sugar Works Ltd.....	233,317	278,167
*	Ugro Capital Ltd.....	99,465	186,388
*	Ujjivan Financial Services Ltd.....	356,858	1,167,682
*Ω	Ujjivan Small Finance Bank Ltd.....	1,867,547	663,436
	UltraTech Cement Ltd.....	297,661	25,829,303
	Unichem Laboratories Ltd.....	259,458	1,119,049
	Union Bank of India Ltd.....	4,760,911	4,610,882
	United Breweries Ltd.....	131,346	2,560,587
*	United Spirits Ltd.....	859,065	8,098,693
	UNO Minda Ltd.....	1,024,129	6,122,829
	URL Ltd.....	3,216,291	29,817,269
	Usha Martin Ltd.....	1,011,349	2,318,252
*	UTI Asset Management Co. Ltd.....	32,345	297,278
*	VA Tech Wabag Ltd.....	298,041	1,160,648
	Vaibhav Global Ltd.....	179,746	672,823
	Vakrangaee Ltd.....	2,875,153	953,958
Ω	Valiant Organics Ltd.....	9,718	56,810
*	Vardhman Textiles Ltd.....	1,076,844	4,001,153
*Ω	Varroc Engineering Ltd.....	161,423	550,093
	Varun Beverages Ltd.....	519,572	7,320,628
	Vedanta Ltd.....	2,874,201	11,754,439
	Venky's India Ltd.....	37,741	845,390
	Veevius India Ltd.....	24,586	490,462
	V-Guard Industries Ltd.....	1,040,667	3,150,543
	Vimta Labs Ltd.....	61,833	270,727
	Vinati Organics Ltd.....	173,944	3,904,260
	Vindhya Telelinks Ltd.....	27,832	553,972
	VIP Industries Ltd.....	12,490	107,016
	Visaka Industries Ltd.....	40,133	202,692
	V-Mart Retail Ltd.....	25,164	850,747
*	Vodafone Idea Ltd.....	29,375,606	2,574,381
	Voltamp Transformers Ltd.....	15,392	477,196
	Voltas Ltd.....	138,445	1,360,016
	VRL Logistics Ltd.....	270,214	1,769,598
	VST Industries Ltd.....	31,711	1,174,030
	VST Tillers Tractors Ltd.....	25,237	718,146
	Welspun Corp. Ltd.....	1,157,870	2,993,932
	Welspun Enterprises Ltd.....	472,729	843,401
	Welspun India Ltd.....	3,039,900	2,496,300
	West Coast Paper Mills Ltd.....	431,778	2,870,169
*	Westlife Foodworld Ltd.....	106,395	950,317
	Wheels India Ltd.....	49,977	342,480
	Whirlpool of India Ltd.....	120,592	2,058,041
	Wipro Ltd.....	4,044,224	19,798,444

* Wockhardt Ltd.....	304,296	771,200
* Wonderla Holidays Ltd.....	87,484	370,016
* Yes Bank Ltd.....	12,651,241	2,676,511
Zee Entertainment Enterprises Ltd.....	7,240,290	20,137,036

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDIA — (Continued)		
* Zee Media Corp. Ltd.....	3,337,704	\$ 515,655
Zensar Technologies Ltd.....	619,238	1,767,009
Zydus Lifesciences Ltd.....	1,126,403	5,926,369
Zydus Wellness Ltd.....	50,722	868,494
TOTAL INDIA.....		3,780,831,982
INDONESIA — (1.9%)		
ABM Investama Tbk PT.....	2,924,500	614,837
Ace Hardware Indonesia Tbk PT.....	66,039,500	2,162,246
Adaro Energy Indonesia Tbk PT.....	82,413,800	16,329,902
* Adhi Karya Persero Tbk PT.....	14,175,279	454,353
* Adi Sarana Armada Tbk PT.....	9,114,400	518,221
* Agung Semesta Sejahtera Tbk PT.....	29,109,300	97,096
AKR Corporindo Tbk PT.....	32,693,900	2,865,769
* Alam Sutera Realty Tbk PT.....	80,154,400	868,023
* ALO Bank Indonesia Tbk PT.....	345,700	41,034
Aneka Tambang Tbk PT.....	22,650,319	3,509,646
Arwana Citramulia Tbk PT.....	21,783,200	1,460,156
Ashmore Asset Management Indonesia Tbk PT.....	1,446,100	134,765
Astra Agro Lestari Tbk PT.....	4,299,822	2,361,314
Astra International Tbk PT.....	55,401,700	22,257,735
Astra Otoparts Tbk PT.....	4,900,900	445,047
* Asuransi Maximus Graha Persada Tbk PT.....	1,160,200	6,358
*†† Bakrie Telecom Tbk PT.....	35,294,139	22,074
Bali Bintang Sejahtera Tbk PT.....	425,200	6,417
* Bank Amar Indonesia Tbk PT.....	9,119,810	140,246
Bank BTPN Syariah Tbk PT.....	9,928,500	1,697,878
* Bank Bukopin Tbk PT.....	134,869,788	1,080,155
* Bank Capital Indonesia Tbk PT.....	20,448,500	177,554
Bank Central Asia Tbk PT.....	68,285,100	38,752,406
* Bank China Construction Bank Indonesia Tbk PT.....	17,420,100	93,049
* Bank Ganesha Tbk PT.....	8,856,600	53,237
* Bank Ina Perdana PT.....	2,273,000	595,361
* Bank Jago Tbk PT.....	2,373,600	511,065
Bank Mandiri Persero Tbk PT.....	54,071,136	36,029,546
* Bank Mayapada International Tbk PT.....	3,397,500	116,879
Bank Maybank Indonesia Tbk PT.....	8,955,900	139,767
* Bank MNC Internasional Tbk PT.....	30,635,900	186,444
* Bank Nationalnobu Tbk PT.....	2,676,400	92,207
Bank Negera Indonesia Persero Tbk PT.....	16,698,130	10,235,800
Bank OCBC Nisp Tbk PT.....	4,833,200	250,143
Bank Pan Indonesia Tbk PT.....	32,624,800	3,440,240
Bank Pembangunan Daerah Jawa Barat Dan Banten Tbk PT.....	30,543,157	2,782,564
Bank Pembangunan Daerah Jawa Timur Tbk PT.....	31,858,200	1,562,880

	Bank Rakyat Indonesia Persero Tbk PT.....	80,301,759	24,625,965
	Bank Syariah Indonesia Tbk PT.....	14,075,100	1,256,650
	Bank Tabungan Negara Persero Tbk PT.....	49,445,554	4,498,046
	Barito Pacific Tbk PT.....	97,156,665	5,357,796
	Bayan Resources Tbk PT.....	2,183,400	2,928,290
*	Bekasi Fajar Industrial Estate Tbk PT.....	30,932,200	301,489
	BFI Finance Indonesia Tbk PT.....	60,740,000	4,695,231
*	Bintang Oto Global Tbk PT.....	5,299,300	443,656
	BSI International Tbk PT.....	11,631,812	1,222,857
	Blue Bird Tbk PT.....	4,172,100	450,323
*	Buana Lintas Lautan Tbk PT.....	119,322,800	1,194,922
	Bukit Asam Tbk PT.....	27,469,900	6,245,151
*	Bumi Resources Minerals Tbk PT.....	91,436,400	1,124,957
*	Bumi Resources Tbk PT.....	336,794,400	3,441,376
*	Bumi Serpong Damai Tbk PT.....	58,925,800	3,682,883

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDONESIA — (Continued)			
*	Bumi Teknokultura Unggul Tbk PT.....	24,398,900	\$ 81,384
*	Capital Financial Indonesia Tbk PT.....	2,827,500	137,686
	Gatur Sentosa Adiprana Tbk PT.....	864,200	42,103
	Gharoen Rokphand Indonesia Tbk PT.....	22,309,060	8,678,840
Ω	Gikarang Litrindo Tbk PT.....	7,638,100	336,259
	Giputra Development Tbk PT.....	83,363,115	5,428,317
*	Gitra Marga Nueaphala Persada Tbk PT.....	20,081,671	2,525,712
*	City Retail Developments Tbk PT.....	11,633,200	112,090
	Delta Dunia Makmur Tbk PT.....	53,061,300	1,035,664
	Dharma Satya Nusantara Tbk PT.....	32,818,900	1,492,454
*	Eagle High Plantations Tbk PT.....	13,624,000	61,862
	Elang Mahkota Teknologi Tbk PT.....	22,703,200	1,644,663
	Elneua Tbk PT.....	28,809,900	601,309
	Erajaya Swasembada Tbk PT.....	79,857,300	2,244,470
*	Gajah Tunggal Tbk PT.....	10,464,400	418,674
*††	Garuda Indonesia Persero Tbk PT.....	15,382,253	100,564
	Gerudefood Putra Putri Jaya Tbk PT.....	22,902,100	748,634
*	Global Mediacom Tbk PT.....	1,742,800	33,113
	Gudang Garam Tbk PT.....	2,365,500	3,630,863
*††	Hanson International Tbk PT.....	637,185,300	0
	Harum Energy Tbk PT.....	17,523,600	2,031,816
	Hexindo Adiperkasa Tbk PT.....	1,147,656	407,627
	Impack Pratama Industri Tbk PT.....	3,312,400	795,395
	Indah Kiat Rulp & Paper Tbk PT.....	16,852,800	9,391,553
	Indika Energy Tbk PT.....	22,642,400	3,652,654
	Indo Tambangraya Megah Tbk PT.....	3,061,500	7,406,014
	Indocement Tjungsari Prakarsa Tbk PT.....	5,371,500	3,592,645
	Indofood CBR Sukses Makmur Tbk PT.....	3,114,100	2,099,794
	Indofood Sukses Makmur Tbk PT.....	27,929,000	12,551,281
	Indomobil Sukses Internasional Tbk PT.....	3,316,100	192,587
	Indosat Tbk PT.....	4,834,300	1,971,858
*	Indoesterling Technomedia Tbk PT.....	51,700	4,708

	Industri Jamu Dan Farmasi Sido Muncul Tbk PT.....	44,867,188	2,260,183
*††	Inovisi Infracom Tbk PT.....	2,876,678	0
	Integra Indogabinet Tbk PT.....	13,897,600	334,351
*††	Inti Agri Resources Tbk PT.....	10,879,700	6,804
*	Intikeramik Alamaeri Industri Tbk PT.....	6,837,200	22,806
	Japfa Comfeed Indonesia Tbk PT.....	52,361,900	4,724,774
*	Jasa Marga Persero Tbk PT.....	9,986,458	2,107,878
	Jaya Real Property Tbk PT.....	5,813,800	189,267
	Kalbe Farma Tbk PT.....	73,155,500	10,072,010
*	Kapuas Prima Coal Tbk PT.....	22,409,900	74,782
*	Kawasan Industri Jababeka Tbk PT.....	148,103,245	1,363,222
	KMI Wire & Cable Tbk PT.....	28,325,800	567,410
*	Krakatau Steel Persero Tbk PT.....	35,882,937	756,809
*	Kresna Graha Investama Tbk PT.....	5,169,200	17,236
	Lautan Luas Tbk PT.....	329,800	28,700
*	Lippo Cikarang Tbk PT.....	17,730,905	1,136,686
*	Lippo Karawaci Tbk PT.....	326,038,562	1,785,852
*	M-Cash Integrasi PT.....	90,400	44,038
	Mahkota Group Tbk PT.....	1,511,200	78,644
*	Malindo Feedmill Tbk PT.....	5,480,200	176,319
*	Map Aktif Adiperkasa PT.....	1,443,500	366,225
	Matahari Department Store Tbk PT.....	6,974,400	2,044,728
	Mayora Indah Tbk PT.....	17,981,125	2,846,202
*	MD Pictures Tbk PT.....	480,900	30,490
	Medco Energi Internasional Tbk PT.....	69,082,660	6,480,444
*	Media Nusantara Citra Tbk PT.....	61,063,293	2,837,645
	Medikaloka Hormina Tbk PT.....	34,301,800	3,559,599

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
INDONESIA — (Continued)			
*	Mega Manunggal Property Tbk PT.....	4,549,500	\$ 139,095
*	Merdeka Copper Gold Tbk PT.....	15,580,362	4,934,306
*	Metro Healthcare Indonesia Tbk PT.....	43,855,400	1,445,071
	Metrodata Electronics Tbk PT.....	29,429,400	1,100,156
	Metropolitan Kentjana Tbk PT.....	11,400	27,298
*	Mitra Adiperkasa Tbk PT.....	72,524,600	6,298,716
	Mitra Keluarga Karyasehat Tbk PT.....	16,780,300	3,349,883
	Mitra Pinasthika Mustika Tbk PT.....	11,008,300	866,879
*	MNG Digital Entertainment Tbk PT.....	4,353,900	1,316,330
*	MNG Kapital Indonesia Tbk PT.....	59,090,300	280,434
*	MNG Land Tbk PT.....	102,637,700	520,989
*	MNG Vision Networks Tbk PT.....	107,138,400	436,813
*	Mulia Industrindo Tbk PT.....	8,806,500	338,057
*	Multipolar Tbk PT.....	49,085,700	338,036
*	NFC Indonesia Tbk PT.....	130,200	53,129
	Nippon Indosari Corpindo Tbk PT.....	19,741,289	1,797,816
*††	Omni Inovasi Indonesia Tbk PT.....	17,703,800	59,118
	Rabrik Kertas Tjiwi Kimia Tbk PT.....	7,237,900	3,544,806
*	Racifico Strategic Financial Tbk PT.....	12,766,300	958,111
	Rakuwon Jati Tbk PT.....	113,629,800	3,398,724

	Ranin Finansial Tbk PT.....	122,142,700	3,656,065
*	Raninvest Tbk PT.....	7,925,300	797,196
*	Relayaran Tamarin Samudra Tbk PT.....	15,253,600	11,193
	Perusahaan Gas Negara Tbk PT.....	37,716,000	3,904,024
	Perusahaan Perkebunan London Sumatra Indonesia Tbk PT.....	27,715,600	1,961,990
*	Rollux Properti Indonesia Tbk PT.....	2,459,400	33,972
*††	Rool Advista Indonesia Tbk PT.....	8,941,700	5,592
*	RP Persero Tbk PT.....	22,202,490	1,032,707
	Rodia Widyahusada Tbk PT.....	373,100	134,409
	Ruradelta Lestari Tbk PT.....	55,235,700	612,375
	Ramayana Lestari Sentosa Tbk PT.....	17,489,100	829,607
	Resource Alam Indonesia Tbk PT.....	2,192,600	62,071
*††	Rimo International Lestari Tbk PT.....	151,291,900	0
	Rukun Raharja Tbk PT.....	301,000	19,107
	Salim Ivomas Pratama Tbk PT.....	31,135,200	881,780
	Samator Indo Gas Tbk PT.....	1,582,200	210,260
	Sampoerna Agro Tbk PT.....	5,071,559	717,986
	Samudera Indonesia Tbk PT.....	58,406,500	1,693,305
*	Sarana Meditama Metropolitan Tbk PT.....	8,585,700	163,967
	Sarana Menara Nusantara Tbk PT.....	42,319,000	3,169,518
	Sariguna Primatita Tbk PT.....	14,125,600	439,271
	Sawit Sumbermas Sarana Tbk PT.....	31,536,700	3,335,205
*††	Sekawan Intipratama Tbk PT.....	2,876,400	0
	Selamat Sempurna Tbk PT.....	16,582,900	1,748,607
*	Semra Baturaja Persero Tbk PT.....	12,485,100	340,330
	Semra Indonesia Persero Tbk PT.....	13,444,586	6,659,998
	Siloam International Hospitals Tbk PT.....	21,897,100	1,783,977
*	Sinar Mae Multiartha Tbk PT.....	278,500	227,126
*	Smartfren Telecom Tbk PT.....	136,028,400	618,729
*††	Sri Rejeki Leman Tbk PT.....	96,691,300	176,579
	Steel Pipe Industry of Indonesia PT.....	16,408,800	276,245
*††	Sugih Energy Tbk PT.....	58,447,900	0
	Sumber Alfaria Trijaya Tbk PT.....	19,521,000	3,690,099
	Summarecon Agung Tbk PT.....	77,766,847	3,199,983
	Surya Citra Media Tbk PT.....	116,709,700	1,763,905
	Surya Esa Perkasa Tbk PT.....	35,252,700	2,333,795
*	Surya Semesta Internusa Tbk PT.....	32,063,800	911,889
*††	Suryainti Permata Tbk PT.....	3,098,000	0
	Telkom Indonesia Persero Tbk PT.....	55,290,600	14,288,893

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
INDONESIA — (Continued)		
	Telkom Indonesia Persero Tbk PT, ADR.....	\$ 10,064,822
	Temas Tbk PT.....	278,642
	Tempo Scan Pacific Tbk PT.....	226,870
	Timah Tbk PT.....	2,327,261
	Tower Bersama Infrastructure Tbk PT.....	1,270,961
*††	Trada Alam Minera Tbk PT.....	108,272
	Transcoal Pacific Tbk PT.....	1,137,493
	Trias Sentosa Tbk PT.....	182,272

	Triputra Agro Perseada PT.....	19,393,800	802,281
	Tunas Baru Lampung Tbk PT.....	24,124,500	1,143,687
	Ultrajaya Milk Industry & Trading Co. Tbk PT.....	11,939,900	1,171,099
	Unilever Indonesia Tbk PT.....	20,003,200	6,226,626
	United Tractors Tbk PT.....	10,454,246	17,163,324
*	Wale Indonesia Tbk PT.....	10,068,750	5,021,200
*††	Waskita Beton Precast Tbk PT.....	48,306,300	57,402
*	Waskita Karya Persero Tbk PT.....	52,554,757	1,194,649
	Wijaya Karya Beton Tbk PT.....	25,227,900	311,471
*	Wijaya Karya Persero Tbk PT.....	23,930,022	1,104,720
	XL Axiata Tbk PT.....	45,550,045	7,015,495
	TOTAL INDONESIA		480,631,772
	KUWAIT — (0.0%)		
	National Bank of Kuwait SAKP.....	462	1,660
	MALAYSIA — (1.7%)		
#	7-Eleven Malaysia Holdings Bhd, Class B.....	2,085,585	1,001,525
	Able Global Bhd.....	359,700	124,950
#	Aeon Co. M Bhd.....	3,538,000	1,121,859
#	AEGON Credit Service M Bhd.....	879,540	2,605,672
#	AFFIN Bank Bhd.....	3,927,066	1,954,805
	Ajinomoto Malaysia Bhd.....	32,600	106,417
	Alliance Bank Malaysia Bhd.....	6,840,200	5,764,948
	Allianz Malaysia Bhd.....	118,800	386,924
	AME Elite Consortium Bhd.....	257,500	77,938
	AMMB Holdings Bhd.....	7,223,250	6,923,120
#*	Ancom Nylax Bhd.....	2,110,600	595,270
#	Ann Joo Resources Bhd.....	1,231,200	414,681
#	Astro Malaysia Holdings Bhd.....	2,871,500	414,556
	Axiata Group Bhd.....	10,334,435	7,362,663
*	Bahvest Resources Bhd.....	931,700	67,894
	Batu Kawan Bhd.....	400,750	2,144,448
*	Berjaya Assets Bhd.....	1,232,400	86,734
#*	Berjaya Corp. Bhd.....	25,219,713	1,924,727
	Berjaya Food Bhd.....	2,402,000	609,960
*	Berjaya Land Bhd.....	2,070,900	131,196
#*	Bermaz Auto Bhd.....	3,812,400	1,942,082
#	BIMB Holdings Bhd.....	3,699,859	2,125,679
#*	Boustead Holdings Bhd.....	5,473,131	862,106
#	Boustead Plantations Bhd.....	5,622,400	864,752
#	British American Tobacco Malaysia Bhd.....	819,100	2,433,658
*	Bumi Armada Bhd.....	28,496,650	3,864,635
	Bursa Malaysia Bhd.....	2,751,500	4,330,287
	Gahya Mata Sarawak Bhd.....	4,181,400	1,189,943
#	Carlsberg Brewery Malaysia Bhd, Class B.....	651,400	3,599,539
*††	Carotech Bhd.....	44,425	0
#	CB Industrial Product Holding Bhd.....	2,888,820	739,770
#	GIMB Group Holdings Bhd.....	9,661,748	13,049,664
*	Coastal Contracts Bhd.....	1,074,500	632,485
*	Comfort Glove Bhd.....	533,700	57,090

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MALAYSIA — (Continued)			
#	GSC Steel Holdings Bhd.....	1,264,100	\$ 359,297
#*	Gypark Resources Bhd.....	744,550	180,782
#	D&O Green Technologies Bhd.....	3,227,500	3,605,515
	Datasonic Group Bhd.....	93,600	10,803
#	Dayang Enterprise Holdings Bhd.....	3,269,363	1,133,314
	Dialog Group Bhd.....	6,658,984	4,072,168
	DiGi.Com Bhd.....	7,223,320	7,143,859
#	DRB-Hicom Bhd.....	8,617,200	3,564,922
	Dufu Technology Corp. Bhd.....	1,513,700	801,239
#	Duopharma Biotech Bhd.....	969,031	373,614
	Dutch Lady Milk Industries Bhd.....	83,400	581,454
#	Eco World Development Group Bhd.....	5,187,400	842,185
#*	Eco World International Bhd.....	504,300	54,554
*	Ecofirst Consolidated Bhd.....	1,552,400	133,044
#*	Ekovest Bhd.....	10,629,350	1,024,681
	Evergreen Fibreboard Bhd.....	1,632,500	151,744
#	FGV Holdings Bhd.....	583,600	183,459
	Formosa Prosenic Industries Bhd.....	315,100	255,833
	Fraser & Neave Holdings Bhd.....	293,900	1,712,340
	Frontier Corp. Bhd.....	5,212,600	4,064,192
	Gadang Holdings Bhd.....	2,291,200	185,552
	Gamuda Bhd.....	5,415,233	4,985,764
#	Gas Malaysia Bhd.....	654,900	508,834
	Genting Bhd.....	4,596,900	5,350,094
	Genting Malaysia Bhd.....	5,198,100	3,470,519
#	Genting Plantations Bhd.....	894,400	1,273,835
#	George Kent Malaysia Bhd.....	2,239,687	291,751
#	Globetronics Technology Bhd.....	3,143,045	851,857
*	Greotech Technology Bhd.....	51,800	62,659
#	Guan Chong Bhd.....	1,065,900	688,863
#	Hai-O Enterprise Bhd.....	1,680,022	535,897
	HAP Seng Consolidated Bhd.....	4,983,340	8,654,035
#	Hap Seng Plantations Holdings Bhd.....	1,488,800	670,060
#	Hartalega Holdings Bhd.....	6,806,200	2,577,955
	Heineken Malaysia Bhd.....	652,500	4,288,198
#	Hengyuan Refining Co. Bhd.....	923,200	819,355
	HeveaBoard Bhd.....	2,169,800	188,701
#	Hextar Global Bhd.....	313,400	168,782
#	Hiap Teck Venture Bhd.....	11,708,300	937,323
#	Hibiscus Petroleum Bhd.....	15,261,000	4,122,776
#	Hong Leong Bank Bhd.....	619,965	2,986,612
#	Hong Leong Capital Bhd.....	193,600	299,650
	Hong Leong Financial Group Bhd.....	1,137,498	4,936,007
	Hong Leong Industries Bhd.....	506,400	1,052,867
#*	Hong Seng Consolidated Bhd.....	643,200	30,334
	Hup Seng Industries Bhd.....	1,551,400	254,730
	IGB Bhd.....	490,492	276,299
	IHH Healthcare Bhd.....	1,611,100	2,239,962
	IJM Corp. Bhd.....	15,110,926	5,535,308
#	Inari Amertron Bhd.....	7,884,732	4,832,498
	Insas Bhd.....	4,413,602	830,053
	IQI Corp. Bhd.....	3,788,477	3,399,466

	IOI Properties Group Bhd.....	5,742,019	1,482,498
*	Iris Corp. Bhd.....	779,200	22,954
*	Iskandar Waterfront City Bhd.....	3,034,000	236,137
#*	JAKS Resources Bhd.....	11,627,360	684,373
#	Jaya Tiasa Holdings Bhd.....	5,092,139	742,720
#*	JHM Consolidation Bhd.....	1,347,000	271,157
	Keck Seng Malaysia Bhd.....	350,500	295,260

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MALAYSIA — (Continued)			
#	Kelington Group Bhd.....	944,000	\$ 343,787
	Kenanga Investment Bank Bhd.....	1,777,300	394,056
	Kerjaya Prospek Group Bhd.....	1,627,887	462,766
#	Kim Loong Resources Bhd.....	1,212,260	508,855
#*	KNM Group Bhd.....	15,379,881	217,040
#	Kobay Technology Bhd.....	604,100	432,146
	Koesan Rubber Industries Bhd.....	7,721,400	1,905,578
	KPJ Healthcare Bhd.....	9,461,600	2,287,084
#	Kretam Holdings Bhd.....	4,777,400	673,661
*	KSL Holdings Bhd.....	665,900	128,210
	Kuala Lumpur Kepong Bhd.....	873,130	4,392,473
	Kumpulan Fima Bhd.....	709,900	331,387
	Legenda Properties Bhd.....	1,004,300	290,348
	Land & General Bhd.....	13,569,120	351,313
#	LBS Bina Group Bhd.....	5,781,393	577,773
#*	Leong Hup International Bhd.....	1,106,500	128,612
#	Lii Hen Industries Bhd.....	2,139,900	431,797
#Ω	Lotte Chemical Titan Holding Bhd.....	1,791,575	660,528
#	LPI Capital Bhd.....	535,440	1,620,080
#	Magni-Tech Industries Bhd.....	1,388,700	603,229
#	Magnum Bhd.....	4,170,762	1,302,620
#	Mah Sing Group Bhd.....	8,407,651	1,195,462
#	Malakoff Corp. Bhd.....	8,503,100	1,377,681
	Malayan Banking Bhd.....	7,849,450	16,099,127
#	Malayan Flour Mills Bhd.....	4,343,700	846,722
#*	Malaysia Airports Holdings Bhd.....	3,399,345	5,634,996
#	Malaysia Building Society Bhd.....	14,441,367	2,053,388
#	Malaysia Smelting Corp. Bhd.....	1,039,400	519,748
#	Malaysian Pacific Industries Bhd.....	491,225	3,863,924
#	Malaysian Resources Corp. Bhd.....	12,944,957	1,005,787
#	Matrix Concepts Holdings Bhd.....	6,207,605	2,272,240
#	Maxis Bhd.....	5,495,015	5,111,664
#	MBM Resources Bhd.....	866,110	709,175
	Media Prima Bhd.....	1,753,200	191,579
	Mega First Corp. Bhd.....	3,714,800	3,106,015
	MISC Bhd.....	2,285,260	3,925,098
#	MKH Bhd.....	2,772,375	813,757
#	MNRB Holdings Bhd.....	3,224,954	696,390
	MPHB Capital Bhd.....	529,800	123,125
Ω	MR-DIY Group M Bhd.....	122,100	54,539

	Muda Holdings Bhd.....	802,600	339,108
*	Muhibbah Engineering M Bhd.....	2,475,650	410,184
	My EG Services Bhd.....	11,686,601	2,504,139
	Nestle Malaysia Bhd.....	131,500	4,168,714
	Nylex Malaysia Bhd.....	20,250	2,603
#	OGK Group Bhd.....	2,278,500	217,143
	Oriental Holdings Bhd.....	966,840	1,570,276
	OSK Holdings Bhd.....	8,061,267	1,891,529
#	PA Resources Bhd.....	1,561,800	125,008
	Radini Holdings Bhd.....	2,390,500	2,048,465
	Ranasonic Manufacturing Malaysia Bhd.....	50,500	273,564
	Rantech Group Holdings Bhd.....	2,830,131	552,280
	Raramount Corp. Bhd.....	1,893,175	337,530
#	Rerak Transit Bhd.....	2,845,000	821,751
#	Retron Malaysia Refining & Marketing Bhd.....	672,300	721,701
	Retronas Chemicals Group Bhd.....	4,912,900	9,641,267
	Retronas Dagangan Bhd.....	747,200	3,820,714
#	Retronas Gas Bhd.....	1,268,708	5,007,682
#	RHE Industrial Bhd.....	276,100	199,990

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MALAYSIA — (Continued)			
#	RMB Technology Bhd.....	311,500	\$ 310,157
#*	Ree Malaysia Bhd.....	465,800	65,065
	RPB Group Bhd.....	1,596,940	6,594,466
#	Ree Metal Aluminium Holdings Bhd.....	6,686,660	8,156,136
	Public Bank Bhd.....	22,265,355	22,163,328
	QL Resources Bhd.....	3,498,330	4,813,523
	Ranhill Utilities Bhd.....	839,277	101,525
	RCE Capital Bhd.....	233,300	100,727
	RHB Bank Bhd.....	6,156,070	8,310,521
#	Sam Engineering & Equipment M Bhd.....	603,600	706,479
*	Sapura Energy Bhd.....	40,752,188	476,378
#	Sarawak Oil Palms Bhd.....	2,372,337	1,477,117
	Scientex Bhd.....	4,724,984	3,917,463
	SEG International Bhd.....	533,828	81,991
#*	Shangri-La Hotels Malaysia Bhd.....	440,600	343,100
	Sime Darby Bhd.....	10,357,087	5,624,558
	Sime Darby Plantation Bhd.....	4,242,861	4,313,842
#	Sime Darby Property Bhd.....	12,436,087	1,432,703
#	SKP Resources Bhd.....	5,269,025	2,094,771
	SP Setia Bhd Group.....	7,814,159	1,279,207
#	Sports Toto Bhd.....	4,834,550	1,826,821
*††	Sumatec Resources Bhd.....	786,700	0
	Sunway Bhd.....	6,948,690	2,627,884
#	Sunway Construction Group Bhd.....	1,820,519	697,418
#	Supermax Corp. Bhd.....	4,399,200	838,218
	Suria Capital Holdings Bhd.....	261,280	72,393
#	Syarikat Takaful Malaysia Keluarga Bhd.....	2,703,975	2,309,979
#	Ta Ann Holdings Bhd.....	1,848,123	1,479,309

#	Taliwerke Corp. Bhd.....	2,261,466	456,033
	Tan Chong Motor Holdings Bhd.....	864,500	247,112
	TASCO Bhd.....	858,600	186,708
	Telokom Malaysia Bhd.....	2,775,528	3,404,821
	Tenaga Nasional Bhd.....	3,862,281	8,534,884
	Thong Guan Industries Bhd.....	1,129,400	640,174
	TIME-dotCom Bhd.....	4,601,580	5,680,419
#	Top Glove Corp. Bhd.....	21,299,660	4,162,585
#*	Tropicana Corp. Bhd.....	5,002,932	1,585,805
	TSH Resources Bhd.....	5,470,650	1,425,650
#	Uchi Technologies Bhd.....	1,678,340	1,245,800
	UEM Edgenta Bhd.....	1,879,800	463,348
#*	UEM Sunrise Bhd.....	1,503,745	95,666
#	UMW Holdings Bhd.....	1,908,406	1,657,720
#	Unison M Bhd.....	1,060,700	790,807
	United Malacca Bhd.....	226,150	290,470
	United Plantations Bhd.....	415,400	1,510,850
#	UOA Development Bhd.....	6,377,799	2,512,353
	UWG Bhd.....	1,702,800	1,633,468
#*	Velesco Energy Bhd.....	17,587,292	955,133
	ViTrox Corp. Bhd.....	1,262,100	2,332,618
#	VS Industry Bhd.....	6,010,300	1,372,766
#	WCT Holdings Bhd.....	5,075,940	519,534
#	Wellcall Holdings Bhd.....	2,992,350	815,329
	Westports Holdings Bhd.....	3,424,000	3,032,160
*	Widad Group Bhd.....	862,400	84,948
#	Xinso Holdings Bhd.....	8,114,680	5,122,569
*	XNH Property Bhd.....	4,424,693	4,559,764
#	XTL Corp. Bhd.....	19,421,394	2,578,548
#	XTL Power International Bhd.....	6,249,387	1,078,972
	TOTAL MALAYSIA.....		414,292,172

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»	
MEXICO — (2.6%)			
#*	ALBATICA SAB de CV.....	54,542	\$ 99,928
	Alfa SAB de CV, Class A.....	27,388,079	19,824,196
#	Alpek SAB de CV.....	4,032,777	6,367,035
*	Asea SAB de CV.....	3,476,780	8,312,293
	America Movil SAB de CV.....	6,711,282	7,006,920
#	America Movil SAB de CV, Sponsored ADR, Class L.....	3,735,424	78,182,424
	Arca Continental SAB de CV.....	978,466	8,630,849
#*	Axtel SAB de CV.....	8,395,745	650,954
#Ω	Banco del Bajío SA.....	1,970,753	7,916,293
#	Becle SAB de CV.....	690,236	1,672,944
#	Bolsa Mexicana de Valores SAB de CV.....	2,890,788	6,277,280
*	Gemex SAB de CV.....	1,380,264	734,460
*	Gemex SAB de CV, Sponsored ADR.....	3,538,117	18,893,546
	Gia Minera Axtlan SAB de CV, Class B.....	14,731	13,221
	Coca-Cola Femsa SAB de CV, Sponsored ADR.....	90,624	6,903,736
	Coca-Cola Femsa SAB de CV.....	328,303	2,497,861

	Gonsorcio ARA SAB de CV.....	8,643,162	1,918,612
#*	Controladora Vuola Cia de Aviacion SAB de CV, ADR.....	270,308	2,995,013
#*	Controladora Vuola Cia de Aviacion SAB de CV, Class A.....	1,003,438	1,121,710
	Corp Actinver SAB de CV.....	61,598	41,953
*	Corp Interamericana de Entretenimiento SAB de CV, Class B.....	222,600	165,616
#	Corp. Inmobiliaria Vesta SAB de CV.....	3,392,972	9,236,279
	Corp. Motezuma SAB de CV.....	398,200	1,194,780
	Gydsa SAB de CV.....	6,129	5,728
	Dine SAB de CV.....	7,300	9,696
	El Puerto de Liverpool SAB de CV, Class G1.....	609,496	3,865,649
#*††	Empresas ICA SAB de CV.....	4,691,828	0
*	Financiera Independencia SAB de CV, SOFOM-ENR.....	122,895	52,211
	Fomento Economico Mexicano SAB de CV.....	339,660	2,973,885
	Fomento Economico Mexicano SAB de CV, Sponsored ADR.....	99,012	8,693,253
	GGC SAB de CV.....	1,035,350	8,217,700
	Genomma Lab Internacional SAB de CV, Class B.....	6,561,852	6,195,785
	Genera SAB de CV.....	7,728,220	9,431,215
	Gruma SAB de CV, Class B.....	1,122,328	16,277,794
#	Grupo Aeroportuario del Centro Norte SAB de CV.....	1,406,300	12,848,297
	Grupo Aeroportuario del Pacifico SAB de CV, ADR.....	28,907	4,988,481
	Grupo Aeroportuario del Pacifico SAB de CV, Class B.....	1,095,634	18,870,820
	Grupo Aeroportuario del Sureste SAB de CV, Class B.....	383,246	10,384,409
#	Grupo Bimbo SAB de CV, Class A.....	4,252,424	21,112,510
	Grupo Carso SAB de CV.....	2,031,703	10,196,008
	Grupo Comercial Chedraui SA de CV.....	2,671,655	13,160,708
#	Grupo Elektra SAB de CV.....	218,828	11,993,966
#	Grupo Financiero Banorte SAB de CV, Class O.....	5,459,900	45,232,167
#*	Grupo Financiero Inbursa SAB de CV, Class O.....	6,512,240	14,047,805
*	Grupo Gigante SAB de CV.....	41,000	53,344
	Grupo Herdez SAB de CV.....	1,749,897	4,236,627
*	Grupo Hotelero Santa Fe SAB de CV.....	306,056	68,588
	Grupo Industrial Saltillo SAB de CV.....	320,237	533,998
	Grupo KUO SAB de CV, Class B.....	271,325	611,654
	Grupo Mexico SAB de CV, Class B.....	9,381,367	41,724,303
#*	Grupo Pochteca SAB de CV.....	386,111	168,137
	Grupo Rotoplas SAB de CV.....	435,275	656,016
*	Grupo Simec SAB de CV, Sponsored ADR.....	5,555	192,096
#*	Grupo Simec SAB de CV, Class B.....	1,299,357	14,835,599
	Grupo Televisa SAB, Sponsored ADR.....	1,878,081	11,550,198
#	Grupo Televisa SAB.....	2,650,967	3,243,582
#*Ω	Grupo Traxion SAB de CV.....	222,608	410,094
#*	Hoteles City Express SAB de CV.....	2,213,204	912,056
*	Industrias CH SAB de CV, Class B.....	1,955,380	23,156,567

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
MEXICO — (Continued)			
#*	Industrias Penoles SAB de CV.....	811,234	\$ 11,467,692
#	Kimberly-Clark de Mexico SAB de CV, Class A.....	4,782,905	9,105,820
#	La Comer SAB de CV.....	5,211,290	11,446,268
#	Megacable Holdings SAB de CV.....	3,692,904	11,611,845

#*	Minera Frisco SAB de CV, Class A1	5,848,090	937,906
*Ω	Nemak SAB de CV	14,602,283	4,691,528
	Operadora de Sitos Mexicanos SA de CV, Class A	5,949,086	6,283,812
	Orbia Advance Corp. SAB de CV	7,055,317	14,057,805
#*	Organizacion Cukiba SAB de CV	194,351	116,009
	Organizacion Soriana SAB de CV, Class B	3,347,298	5,430,549
	Promotora y Operadora de Infraestructura SAB de CV	1,281,161	12,503,745
	Promotora y Operadora de Infraestructura SAB de CV, Clase L	27,893	153,311
#	Qualitas Controladora SAB de CV	1,291,998	7,137,019
	Regional SAB de CV	1,990,064	17,219,990
#*	Sitios Latinoamerica SAB de CV	546,768	251,745
*	Vista Energy SAB de CV, ADR	41,438	658,864
	Vitro SAB de CV, Class A	423,513	449,816
	Wal-Mart de Mexico SAB de CV	5,324,992	20,798,872
TOTAL MEXICO			645,891,445
PERU — (0.1%)			
#*	Aenza SAA, Sponsored ADR	62,262	168,980
	Cementos Pacasmayo SAA, ADR	39,716	212,095
#	Cia de Minas Buenaventura SAA, ADR	157,251	1,272,161
	Gredicorp Ltd.	135,314	18,172,670
	Foscal SAA, ADR	55	114
	Intercorp Financial Services, Inc.	2,452	58,823
TOTAL PERU			19,884,843
PHILIPPINES — (0.8%)			
*	8990 Holdings, Inc.	780,700	128,541
	A Soriano Corp.	818,000	144,171
	Aboitiz Equity Ventures, Inc.	4,463,560	4,659,939
	Aboitiz Power Corp.	4,338,200	2,879,463
	ACEN Corp.	8,128,450	1,045,677
††	ACR Mining Corp.	11,905	731
*	AgriNuture, Inc.	197,900	24,542
	Alliance Global Group, Inc.	25,557,694	5,864,403
	Alsons Consolidated Resources, Inc.	3,329,000	51,001
	Apex Mining Co., Inc.	13,799,000	502,785
*	Apollo Global Capital, Inc.	68,540,000	42,711
*	Atlas Consolidated Mining & Development Corp.	4,306,100	348,173
	Ayala Corp.	379,300	4,932,736
	Ayala Land, Inc.	5,709,220	3,079,336
*	Ayala Land Logistics Holdings Corp.	4,224,200	233,906
	Bank of the Philippine Islands	3,718,016	7,159,059
	BDO Unibank, Inc.	6,838,695	15,424,235
*	Belle Corp.	28,836,700	718,735
*	Bloomberry Resorts Corp.	25,875,500	4,377,498
*	Gebu Air, Inc.	1,989,640	1,561,202
*	Gebu Holdings, Inc.	2,065,000	210,441
*Ω	GEMEX Holdings Philippines, Inc.	23,615,267	503,492
	Century Pacific Food, Inc.	6,067,150	2,867,079
	China Banking Corp.	2,066,890	1,084,357
	GOL Financial Group, Inc.	1,337,000	75,828
*	Converge Information & Communications Technology Solutions, Inc.	2,221,100	713,537
	Gooco Capital, Inc.	15,599,700	1,340,164
	D&L Industries, Inc.	16,465,300	2,504,649

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**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
PHILIPPINES — (Continued)		
* DITO CME Holdings Corp.....	768,900	\$ 44,693
DMGI Holdings, Inc.....	27,714,100	5,595,326
DoubleDragon Corp.....	4,051,390	511,057
East-West Banking Corp.....	6,059,450	806,668
* Emperador, Inc.....	4,235,300	1,590,131
Filinvest Development Corp.....	267,400	31,274
Filinvest Land, Inc.....	121,976,687	1,922,883
First-Gen Corp.....	790,300	254,584
First-Philippine Holdings Corp.....	2,595,920	2,996,748
Global Ferronickel Holdings, Inc.....	15,615,756	715,347
* Global-Estate Resorts, Inc.....	488,000	8,317
Globe Telecom, Inc.....	95,449	3,539,457
GT Capital Holdings, Inc.....	449,202	4,201,938
* Holcim Philippines, Inc.....	155,100	11,706
* Integrated Micro-Electronics, Inc.....	5,987,440	581,753
International Container Terminal Services, Inc.....	2,426,702	9,225,203
JG Summit Holdings, Inc.....	6,764,536	6,653,602
Jollibee Foods Corp.....	1,314,277	5,734,439
LT Group, Inc.....	12,909,600	2,385,217
* MacroAsia Corp.....	1,707,196	155,239
Manila Electric Co.....	486,540	2,503,101
Manila Water Co., Inc.....	10,346,400	3,734,543
* Max's Group, Inc.....	1,368,500	128,705
* Megawide Construction Corp.....	5,375,270	309,529
Megaworld Corp.....	72,753,300	2,827,977
Metro Pacific Investments Corp.....	47,637,500	3,526,796
Metropolitan Bank & Trust Co.....	5,258,439	5,524,740
Nickel-Asia Corp.....	23,126,040	2,672,950
* Retron Corp.....	22,616,000	1,040,283
†† Philcomsat Holdings Corp.....	410,332	449
Philex Mining Corp.....	6,001,350	320,860
* Philippine National Bank.....	2,756,366	996,017
Philippine Stock Exchange, Inc.....	84,552	273,839
*†† Philtown Properties, Inc.....	16,675	0
* Phoenix Petroleum Philippines, Inc.....	2,579,970	392,460
Pilipinas Shell Petroleum Corp.....	1,919,540	612,228
PLDT, Inc., Sponsored ADR.....	124,059	3,175,910
PLDT, Inc.....	305,790	7,578,403
Premium Leisure Corp.....	26,286,000	250,368
Puregold Price Club, Inc.....	7,427,880	4,562,707
* RXP Energy Corp.....	2,088,200	251,379
RFM Corp.....	6,096,300	402,229
Rizal Commercial Banking Corp.....	2,919,464	1,252,911
Robinsons Land Corp.....	20,037,818	5,624,687
Robinsons Retail Holdings, Inc.....	2,390,670	2,549,086
San Miguel Corp.....	3,617,830	6,623,693
San Miguel Food & Beverage, Inc.....	665,190	563,020
Security Bank Corp.....	2,379,468	4,015,629
Semirara Mining & Power Corp.....	5,294,800	3,112,212

Shakey's Pizza Asia Ventures, Inc.....	366,600	56,418
SM Investments Corp.....	260,440	4,404,092
SM Prime Holdings, Inc.....	9,702,990	6,574,539
Synergy Grid & Development Phils, Inc.....	48,600	9,795
* Top Frontier Investment Holdings, Inc.....	155,417	266,245
Union Bank of the Philippines.....	2,873,419	5,090,594
Universal Robina Corp.....	2,458,860	6,211,545
Vista Land & Lifescapes, Inc.....	55,151,800	1,791,558
Vistamalls, Inc.....	912,800	51,847

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
PHILIPPINES — (Continued)		
Wilson Depot, Inc.....	4,039,600	\$ 2,366,280
TOTAL PHILIPPINES.....		201,093,597
POLAND — (0.8%)		
* 41 bit studios SA.....	5,965	806,229
AB SA.....	2,538	30,122
#* Agora SA.....	224,320	289,991
* Alior Bank SA.....	691,881	6,286,622
*Ω Allegro.eu SA.....	187,054	1,301,998
Alumetal SA.....	19,143	327,019
# Amica SA.....	29,213	590,415
#* AmRest Holdings SE.....	246,351	1,165,492
Apator SA.....	59,963	193,885
# ASBIS Enterprises PLC.....	205,286	1,041,387
Aseco Poland SA.....	69,061	1,215,387
# Aseco South Eastern Europe SA.....	15,414	156,943
# Auto Partner SA.....	97,625	342,116
Bank Handlowy w Warszawie SA.....	140,316	2,625,813
#* Bank Millennium SA.....	3,373,954	4,016,232
* Bank Ochrony Srodowiska SA.....	110,048	227,003
Bank Polska Kasa Opieki SA.....	269,221	5,753,052
* Benefit Systems SA.....	1,294	248,480
#* Bioton SA.....	193,900	155,271
Boryszew SA.....	1,598,176	2,011,465
# Budimex SA.....	85,494	5,498,359
#* GGC SA.....	176,062	1,795,024
# GD Projekt SA.....	94,206	3,039,915
# Gelon Pharma SA.....	29,404	117,040
#* GI Games SA.....	1,041,561	675,665
Giech SA.....	285,643	3,170,047
# Gognor Holding SA.....	529,563	875,324
# GomArch SA.....	15,106	576,011
Greopy Jar SA.....	671	131,632
Gyfrowy Polsat SA.....	923,627	3,921,906
Develia SA.....	1,249,758	757,395
*Ω Dino Polska SA.....	91,353	8,276,095
Dom Development SA.....	26,371	615,540
Echo Investment SA.....	10,980	8,067
* Enoa SA.....	1,614,556	2,519,362

*	Eurocash SA.....	481,812	1,659,572
	Fabryki Mebli Forte SA.....	103,536	571,730
*	Famur SA.....	826,987	696,541
	Globe Trade Centre SA.....	254,305	362,822
*	Grupa Azoty SA.....	341,097	3,584,967
	Grupa Kety SA.....	61,761	7,129,291
#	ING Bank Śląski SA.....	86,700	3,461,453
	Inter Cars SA.....	32,809	3,441,720
#*	Jastrzebska Spolka Weglowa SA.....	309,273	4,829,085
	Kernel Holding SA.....	438,998	1,874,881
#	KGHM Polska Miedz SA.....	381,447	12,470,684
	KRLK SA.....	108,176	8,789,737
*	Lentex SA.....	26,243	51,262
	LiveChat Software SA.....	50,857	1,481,259
	LPR SA.....	4,035	9,451,547
#*	Lubawa SA.....	24,192	14,102
#	Lubelski Węgiel Bogdanka SA.....	95,512	1,216,564
*	mBank SA.....	46,697	3,442,641
#*	Mercator Medical SA.....	9,426	100,932
	Mirbud SA.....	266,241	358,779

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
POLAND — (Continued)			
	Mo-BRUK SA.....	6,692	\$ 449,528
	Neuca SA.....	4,207	606,809
	NEWAG SA.....	511	2,206
#	Orange Polska SA.....	2,152,548	3,475,037
*Ω	Repcor Group NV.....	1,184	11,483
*	RGE Polska Grupa Energetyczna SA.....	2,897,348	5,017,019
*	RKP Cargo SA.....	150,938	522,534
	PlayWay SA.....	1,574	148,229
#*	Polimex-Mostostal SA.....	374,044	455,671
	Polski Koncern Naftowy Orlen SA.....	2,132,163	32,024,277
	Powszechna Kasa Oszczednosci Bank Polski SA.....	881,719	6,576,304
	Powszechny Zaklad Ubezpiezen SA.....	974,327	8,281,760
	Santander Bank Polska SA.....	37,434	2,488,703
*	Selvia SA.....	656	13,010
#	Stalexport Autostrady SA.....	986,549	677,577
*	Tauron Polska Energia SA.....	6,961,162	3,798,482
	TEN Square Games SA.....	1,146	33,997
	Tim SA.....	52,129	407,800
	Torpel SA.....	6,503	29,472
	Votum SA.....	1,013	12,813
#	VRG SA.....	1,129,068	870,759
#	Warsaw Stock Exchange.....	112,800	982,038
*	Wawel SA.....	149	16,152
	Wirtualna Polska Holding SA.....	20,581	493,923
#Ω	XTB SA.....	189,877	1,453,617
#*	Zespól Elektrowni Patnów Adamów Konin SA.....	67,283	442,512
TOTAL POLAND.....			195,043,585

QATAR — (0.6%)		
Aamal Co.....	9,405,304	2,538,638
Al Kheleej Takaful Group QSC.....	1,179,468	724,981
Al Moera Consumer Goods Co. QSC.....	492,307	2,180,555
* Aljafrah Holding Co. QPSC.....	2,531,649	501,315
Baladna.....	6,105,776	2,505,445
Barwa Real Estate Co.....	5,134,762	4,016,314
Commercial Bank PSQC.....	2,449,757	4,049,827
* Diata Brokerage & Investments Holding Co. QSC.....	380,501	118,790
Doha Bank QPSC.....	5,543,152	2,948,185
Doha Insurance Co. QSC.....	546,834	316,585
* Estithmar Holding QPSC.....	4,157,516	1,926,836
* Gulf International Services QSC.....	11,801,409	5,760,760
Gulf Warehousing Co.....	1,045,282	980,743
Industries Qatar QSC.....	1,764,661	6,836,998
* Lasha Bank LLC.....	4,934,118	1,555,617
Mannai Corp. QSC.....	532,598	1,133,584
Masraf Al Rayan QSC.....	6,333,165	4,768,394
* Mazaya Real Estate Development QPSC.....	6,250,185	1,189,532
Medicare Group.....	757,355	1,293,162
Mesaieed Petrochemical Holding Co.....	3,886,041	2,305,340
Qorodoo QPSC.....	1,854,431	4,556,614
Qatar Aluminum Manufacturing Co.....	11,962,005	6,005,480
Qatar Electricity & Water Co. QSC.....	1,183,949	5,787,489
Qatar Fuel QSC.....	707,581	3,477,178
Qatar Gas Transport Co. Ltd.....	11,650,551	12,193,823
Qatar Industrial Manufacturing Co. QSC.....	441,157	383,038
Qatar Insurance Co. SAQ.....	2,611,876	1,311,578
Qatar International Islamic Bank QSC.....	1,750,465	4,972,464
Qatar Islamic Bank SAQ.....	2,298,758	12,444,474
Qatar Islamic Insurance Group.....	94,299	224,637

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
QATAR — (Continued)		
Qatar National Bank QPSC.....	7,909,233	\$ 39,206,010
Qatar National Cement Co. QSC.....	1,025,419	1,436,909
Qatar Navigation QSC.....	1,533,030	4,012,314
* Salam International Investment Ltd. QSC.....	7,854,415	1,326,454
United Development Co. QSC.....	14,478,495	4,822,787
Vodafone Qatar QSC.....	11,688,748	5,519,037
* Widam Food Co.....	482,411	212,870
Zad Holding Co.....	46,851	181,321
TOTAL QATAR.....		155,726,078
RUSSIA — (0.0%)		
*†† Etalon Group PLC, GDR.....	405,070	0
*†† Gazprom PJSC, Sponsored ADR.....	4,512,952	0
*†† Globaltrans Investment PLC, GDR.....	391,653	0
*†† Lukoil PJSC, Sponsored ADR.....	627,750	0
*†† Magnitogorsk Iron & Steel Works PJSC, GDR.....	604,821	0
*†† Mechel PJSC, Sponsored ADR.....	137,372	0

*††	MMG-Norilsk Nickel PJSC, ADR.....	1,014,840	0
*††	Mobile TeleSystems PJSC, ADR.....	279,109	0
*††	Novatek PJSC, GDR.....	35,141	0
*††	Novolipetsk Steel PJSC, GDR.....	199,492	0
*††	Rhos Agro PJSC.....	1,846	0
*††	Rhos Agro PJSC, GDR.....	286,515	0
*††	Relyus PJSC, GDR.....	30,972	0
*††	Ros Agro PLC, GDR.....	136,289	0
*††	Rosneft Oil Co. PJSC, GDR.....	2,172,010	0
*††	Rostelecom PJSC, Sponsored ADR.....	405,087	0
*††	RusHydro PJSC, ADR.....	4,546,575	0
*††	Sberbank of Russia PJSC, Sponsored ADR.....	3,144,384	0
*††	Severstal PAO, GDR.....	286,030	0
*††	Tatneft PJSC, Sponsored ADR.....	412,671	0
*††	VK Co. Ltd., GDR.....	123,722	0
*††	VTB Bank PJSC, GDR.....	7,638,337	0
*††	X5 Retail Group NV, GDR.....	220,443	0

SAUDI ARABIA — (3.5%)

*	Abdul Mohsen Al-Hokair Tourism and Development Co.....	179,890	1,127,369
	Abdullah Al-Othaim Markets Co.....	302,639	8,513,650
	Abdullah Saad Mohammed Abo Moati Stationeries Co.....	70,332	542,043
	Advanced Petrochemical Co.....	604,040	7,617,944
*	Al Alamiya for Cooperative Insurance Co.....	162,374	589,581
	Al Babtain Power & Telecommunication Co.....	210,031	1,277,901
*	Al Etihad Cooperative Insurance Co.....	227,246	1,027,989
*	Al Gassim Investment Holding Co.....	110,105	702,070
	Al Hammadi Holding.....	467,282	6,004,530
*	Al Hassan Ghazi Ibrahim Shaker Co.....	206,770	1,046,319
	Al Jouf Agricultural Development Co.....	105,918	1,339,818
*	Al Jouf Cement Co.....	532,853	1,822,734
*	Al Khaleej Training & Education Co.....	337,261	1,372,682
	Al Moammer Information Systems Co.....	115,437	2,959,129
*	Al Rajhi Bank.....	3,129,345	68,693,018
*	Al Rajhi Co. for Co-operative Insurance.....	153,597	4,162,033
*	Al Sagr Cooperative Insurance Co.....	6,298	27,378
	Al Yamamah Steel Industries Co.....	245,237	1,603,828
*	Al Abdullatif Industrial Investment Co.....	273,898	1,235,680
	Al andalus Property Co.....	311,198	1,432,004
	Alaseel Co.....	146,031	1,480,621
*	Al Baha Development & Investment Co.....	86,328	298,221
	Alrees Petroleum & Transport Services Co.....	244,387	5,198,183

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**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
SAUDI ARABIA — (Continued)		
Alinma Bank.....	2,356,395	\$20,759,915
* AlJazira Takaful Talawuni Co.....	269,993	1,334,906
* Allianz Saudi Fransi Cooperative Insurance Co.....	277,005	1,098,370
* Allied Cooperative Insurance Group.....	3,472	11,533
Almarai Co. JSC.....	776,345	11,505,303
Almunajem Foods Co.....	1,424	23,416

	Al-Omran Industrial & Trading Co.....	12,767	251,636
	Alujain Corp.....	223,789	2,381,403
	Arab National Bank.....	839,145	6,203,796
*	Arab Sea Information Systems Co.....	23,774	466,466
*	Arabia Insurance Cooperative Co.....	27,376	83,112
	Arabian Cement Co.....	482,907	4,587,688
	Arabian Centre Co. Ltd.....	589,472	3,155,785
	Arabian Contracting Services Co.....	1,691	49,454
	Arabian Internet & Communications Services Co.....	2,250	152,357
*	Arabian Shield Cooperative Insurance Co.....	166,386	765,339
	Arriyadh Development Co.....	874,042	4,438,595
	Astra Industrial Group.....	371,868	5,390,616
	Ataa Educational Co.....	110,569	1,537,040
	Baezeem Trading Co.....	37,714	643,420
*	Bank AlBilad.....	1,488,056	17,869,348
	Bank Al-Jazira.....	1,801,792	9,353,041
	Banque Saudi-Fransi.....	632,155	6,912,525
*	Basic Chemical Industries Ltd.....	154,210	1,476,891
*	Batic Investments & Logistic Co.....	118,692	743,831
	Bawan Co.....	364,298	3,156,842
	Bin Dawood Holding Co.....	1,062	17,141
	Bupa Arabia for Cooperative Insurance Co.....	219,234	9,146,443
*	Buruj Cooperative Insurance Co.....	158,857	767,137
*	Ghubb Arabia Cooperative Insurance Co.....	96,023	463,564
	City Cement Co.....	676,291	3,792,412
*	Co. for Cooperative Insurance.....	415,209	9,325,337
	Dallah Healthcare Co.....	208,563	7,646,443
*	Dar Al-Arkan Real Estate Development Co.....	3,172,048	10,616,113
	Dr.Suleiman Al-Habib Medical Services Group Co.....	133,967	8,373,331
*	Dur Hospitality Co.....	467,106	2,916,025
	Eastern Province Cement Co.....	399,492	4,674,323
	Electrical Industries Co.....	229,534	1,644,344
*	Emaar Economic City.....	3,338,999	7,307,995
	Etihad Etisalat Co.....	2,739,059	25,876,439
*	Fawaz Abdulaziz Al-Hokair & Co.....	331,761	1,618,782
*	Fitaihi Holding Group.....	124,494	1,031,269
*	Gulf General Cooperative Insurance Co.....	239,997	523,156
	Gulf Insurance Group.....	271,208	2,076,192
*	Gulf Union Cooperative Insurance Co.....	80,553	201,933
	Hail Cement Co.....	444,020	1,409,469
	Halwani Brothers Co.....	93,046	1,421,905
*	Herfy Food Services Co.....	234,670	2,275,708
	Jarir Marketing Co.....	213,739	8,591,134
*	Jazan Energy & Development Co.....	205,568	716,670
	L'Azurde Co. for Jewelry.....	340,547	1,194,874
	Leejam Sports Co. JSC.....	152,397	3,452,041
	Maharah Human Resources Co.....	211,408	3,042,810
*	Malath Cooperative Insurance Co.....	184,432	684,441
*	Mediterranean & Gulf Cooperative Insurance & Reinsurance Co.....	431,273	1,140,935
*	Methanol Chemicals Co.....	420,210	2,932,053
*	Middle East Healthcare Co.....	387,954	2,863,198
	Middle East Paper Co.....	365,240	2,947,677
*	Middle East Specialized Cables Co.....	193,658	557,299

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EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value»
SAUDI ARABIA — (Continued)		
* Mobile Telecommunications Co. Saudi Arabia	5,332,669	\$14,923,370
Mouwaat Medical Services Co.	157,656	8,679,582
Najran Cement Co.	882,781	2,981,369
* Nama Chemicals Co.	138,015	1,224,067
* National Agriculture Development Co.	363,434	2,264,209
National Co. for Glass Industries	151,129	1,404,895
National Co. for Learning & Education	71,378	1,537,496
National Gas & Industrialization Co.	169,850	2,384,520
National Gypsum	124,098	818,636
* National Industrialization Co.	2,350,388	7,776,627
National Medical Care Co.	167,586	3,548,882
* National Metal Manufacturing & Casting Co.	53,935	274,753
Nayifat Finance Co.	16,906	86,208
Northern Region Cement Co.	828,539	2,500,632
Qassim Cement Co.	229,607	4,122,628
* Rabigh Refining & Petrochemical Co.	3,333,238	9,976,826
* Raydan Food Co.	44,068	295,364
Riyad Bank	3,020,567	24,914,822
SABIC Agri-Nutrients Co.	724,788	26,574,461
Sahara International Petrochemical Co.	2,478,229	24,656,627
* Saudi Airlines Catering Co.	139,013	2,812,157
* Saudi Arabian Amiantit Co.	6,891	80,092
* Saudi Arabian Cooperative Insurance Co.	137,061	460,689
* Saudi Arabian Mining Co.	2,291,409	45,340,890
Ω Saudi Arabian Oil Co.	4,234,594	37,359,653
Saudi Automotive Services Co.	243,218	2,296,280
Saudi Basic Industries Corp.	1,943,245	48,222,819
Saudi British Bank	1,812,919	17,566,030
*†† Saudi Cable Co.	5,172	7,607
Saudi Cement Co.	511,127	7,079,886
Saudi Ceramic Co.	407,905	3,360,372
Saudi Chemical Co. Holding	391,094	2,814,911
* Saudi Co. For Hardware CJSC	148,155	1,181,174
Saudi Electricity Co.	1,560,308	9,614,579
* Saudi Ground Services Co.	471,423	2,801,998
Saudi Industrial Investment Group	1,546,946	10,278,626
Saudi Industrial Services Co.	520,281	3,229,965
Saudi Investment Bank	882,628	4,240,263
* Saudi Kayan Petrochemical Co.	5,208,347	18,566,976
* Saudi Marketing Co.	209,028	1,225,317
Saudi National Bank	2,027,304	25,664,806
* Saudi Paper Manufacturing Co.	113,252	793,170
Saudi Pharmaceutical Industries & Medical Appliances Corp.	279,369	1,711,782
* Saudi Printing & Packaging Co.	174,930	870,418
* Saudi Public Transport Co.	536,770	2,453,065
* Saudi Real Estate Co.	966,209	3,155,487
* Saudi Reinsurance Co.	429,558	1,834,753
* Saudi Research & Media Group	222,433	11,152,116
* Saudi Steel Pipe Co.	115,367	608,739

	Saudi Telecom Co.....	3,951,662	38,999,709
*	Saudi Vitrified Clay Pipe Co. Ltd.....	496	5,734
	Saudia Dairy & Foodstuff Co.....	90,119	5,657,372
	Savola Group.....	1,218,241	9,775,086
*	Seora Group Holding.....	1,457,818	7,210,480
*	Sinad Holding Co.....	546,281	1,610,419
	Southern Province Cement Co.....	360,869	4,853,331
*	Tabuk Agriculture.....	35,355	161,389
	Tabuk Cement Co.....	437,531	1,755,928
*	Takween Advanced Industries Co.....	273,669	725,055

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SAUDI ARABIA — (Continued)			
	Tammiah Food Co.....	937	\$ 31,690
	Theeb Rent A Car Co.....	579	10,446
	Umm Al-Qura Cement Co.....	309,538	1,415,593
	United Electronics Co.....	256,349	5,197,822
	United International Transportation Co.....	377,294	5,050,241
	United Wire Factories Co.....	179,444	1,220,383
*	Wahaa Cooperative Insurance Co.....	374,137	1,500,320
*	Yamama Cement Co.....	863,451	6,612,260
	Yanbu Cement Co.....	515,155	5,097,977
	Yanbu National Petrochemical Co.....	874,578	10,363,746
	Zahrat Al Wahaa For Trading Co.....	88,838	821,180
*	Zamil Industrial Investment Co.....	301,831	1,365,428
	TOTAL SAUDI ARABIA.....		872,848,129
SINGAPORE — (0.0%)			
*††	Tech-Pro, Inc.....	37,652,000	0
SOUTH AFRICA — (3.5%)			
	Abea Group Ltd.....	2,906,959	33,407,666
	Adcock Ingram Holdings Ltd.....	528,376	1,553,621
	Adcorp Holdings Ltd.....	391,159	116,492
	Advtech Ltd.....	4,424,485	4,719,652
	AECI Ltd.....	1,212,440	6,105,092
	African Rainbow Minerals Ltd.....	737,942	12,101,117
	Afrimat Ltd.....	180,926	571,677
	Alexander Forbes Group Holdings Ltd.....	1,344,553	380,318
	Altron Ltd., Class A.....	390,373	195,936
#	Alviva Holdings Ltd.....	1,098,634	1,749,125
	Anglo American Platinum Ltd.....	126,667	9,420,361
	AngloGold Ashanti Ltd., Sponsored ADR.....	1,236,929	26,000,248
*	ArcelorMittal South Africa Ltd.....	1,353,621	307,405
	Aspen Pharmacare Holdings Ltd.....	1,478,832	12,902,394
	Astral Foods Ltd.....	383,984	3,558,364
	AVI Ltd.....	2,109,767	9,005,169
	Barkworld Ltd.....	2,209,392	11,422,256
	Bid Corp, Ltd.....	701,314	14,478,429
	Bidvest Group Ltd.....	1,305,179	16,855,328
*	Blue Label Telecoms Ltd.....	3,665,341	1,097,341
#*	Brait PLC.....	4,298,176	944,361

	Capitec Bank Holdings Ltd.....	92,707	9,575,359
	Cashbuild Ltd.....	164,174	1,772,324
	Gaxton & GTP Publishers & Printers Ltd.....	47,312	24,152
*	City Lodge Hotels Ltd.....	1,103,531	317,665
	Glicks Group Ltd.....	982,316	14,993,983
	Coronation Fund Managers Ltd.....	1,481,435	2,982,963
	Gurro Holdings Ltd.....	657,904	344,929
	DataTeo Ltd.....	3,911,977	7,662,300
Ω	Dis-Chem Pharmacies Ltd.....	1,536,612	2,638,860
*	Discovery Ltd.....	1,352,117	10,754,925
*	Distell Group Holdings Ltd.....	348,539	3,495,011
	DRD GOLD Ltd.....	1,105,109	882,642
	Exxaro Resources Ltd.....	1,121,245	14,071,453
	Famous Brands Ltd.....	455,808	1,582,222
	FirstRand Ltd.....	9,377,292	34,842,248
	Foehini Group Ltd.....	2,081,154	13,009,149
	Gold Fields Ltd., Sponsored ADR.....	3,492,476	39,953,925
	Grand Parade Investments Ltd.....	370,203	70,378
	Grindrod Ltd.....	3,322,579	1,993,165
	Harmony Gold Mining Co. Ltd.....	1,318,388	4,695,273

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH AFRICA — (Continued)			
	Harmony Gold Mining Co. Ltd., Sponsored ADR.....	3,667,172	\$12,871,774
	Hudaco Industries Ltd.....	252,299	2,101,043
	Impala Platinum Holdings Ltd.....	3,143,788	36,454,823
	Investec Ltd.....	1,476,660	9,379,715
	Itakilo Ltd.....	811,174	622,479
	JSE Ltd.....	546,139	3,642,700
	KAP Industrial Holdings Ltd.....	13,610,733	3,245,783
	Kumba Iron Ore Ltd.....	196,460	6,015,613
	Lewis Group Ltd.....	1,028,832	2,719,577
	Life Healthcare Group Holdings Ltd.....	10,445,234	10,255,843
	Merafe Resources Ltd.....	7,676,019	591,753
	Metair Investments Ltd.....	1,705,238	2,440,942
	Mix Telematics Ltd., Sponsored ADR.....	40,982	354,494
	Momentum Metropolitan Holdings.....	10,239,114	11,168,966
	Motus Holdings Ltd.....	1,075,786	7,621,910
	Mpac Ltd.....	1,397,429	2,334,815
	Mr Price Group Ltd.....	1,000,203	9,465,140
	MTN Group Ltd.....	8,070,618	68,314,683
	MultiChoice Group.....	1,614,044	11,143,935
*	Murray & Roberts Holdings Ltd.....	2,561,456	399,104
*	Nampak Ltd.....	3,551,505	200,385
	Naspers Ltd., Class N.....	101,752	19,672,613
	Nedbank Group Ltd.....	1,217,927	15,785,306
#	NEPI Rockcastle NV.....	1,365,618	8,484,999
#	Netcare Ltd.....	7,711,363	6,354,131
	Ninety One Ltd.....	1,416,085	3,499,915
#*	Northern Platinum Holdings Ltd.....	1,634,544	16,031,259

	Oceana Group Ltd.....	706,481	2,799,535
	Old Mutual Ltd.....	13,699,831	9,338,881
	Omnia Holdings Ltd.....	1,882,711	6,788,212
Ω	Pepper Holdings Ltd.....	6,769,278	8,001,642
	Pick n Pay Stores Ltd.....	2,776,251	8,893,374
*	RPC Ltd.....	9,088,434	1,389,930
#	RSG Konsult Ltd.....	985,908	724,784
#*	Purple Group Ltd.....	19,409	1,842
	Raubex Group Ltd.....	1,553,790	2,142,570
	RGL Foods Ltd.....	234,589	135,959
	Reunert Ltd.....	1,647,021	5,430,566
	RFG Holdings Ltd.....	538,736	380,220
	Royal Bafokeng Platinum Ltd.....	552,294	5,269,759
	Sanlam Ltd.....	3,929,474	12,733,963
	Santam Ltd.....	253,932	4,095,962
	Sappi Ltd.....	6,712,580	19,897,728
	Sasol Ltd.....	1,112,010	20,201,684
	Sasol Ltd., Sponsored ADR.....	517,378	9,478,365
	Shoprite Holdings Ltd.....	1,126,730	15,597,504
	Sibanye Stillwater Ltd.....	9,218,585	24,367,032
	Sibanye Stillwater Ltd., ADR.....	948,037	10,200,882
*	Southern Sun Ltd.....	453,254	123,181
#	SPAR Group Ltd.....	1,042,425	8,248,532
#	Spur Corp. Ltd.....	581,516	711,712
	Stadio Holdings Ltd.....	35,941	9,662
	Standard Bank Group Ltd.....	3,335,231	33,277,971
*	Steinhoff International Holdings NV.....	76,372	2,217
	Sun International Ltd.....	1,553,694	3,047,275
#	Super Group Ltd.....	4,400,186	6,984,931
#*	Telkom SA SOC Ltd.....	3,695,803	7,393,764
#	Tiger Brands Ltd.....	936,631	11,205,168
	Transaction Capital Ltd.....	1,536,542	3,052,265

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH AFRICA — (Continued)			
*	Trencof Ltd.....	752,676	\$ 249,517
	Truworths International Ltd.....	2,762,383	10,527,212
	Teogo Sun Gaming Ltd.....	2,724,507	1,856,502
	Vodacom Group Ltd.....	1,097,125	7,710,432
*	Wilson Bayly Holmes Oveon Ltd.....	497,885	2,824,835
#	Woolworths Holdings Ltd.....	3,952,154	17,142,591
#*	Zeda Ltd.....	2,209,392	1,688,788
TOTAL SOUTH AFRICA.....			887,655,927
SOUTH KOREA — (12.1%)			
*	3S Korea Co. Ltd.....	69,140	128,198
*	ABG Electronics Co. Ltd.....	34,641	295,124
*	Able C&C Co. Ltd.....	9,420	50,555
*	ABOV Semiconductor Co. Ltd.....	79,114	608,300
*	Abpro Bio Co. Ltd.....	780,310	269,646
	Astro Co. Ltd.....	1,907	9,570

*	ADTechnology Co. Ltd.	31,575	377,616
#	Advanced Nano Products Co. Ltd.	23,322	1,599,939
	Advanced Process Systems Corp.	67,299	1,048,486
	Aekyung Chemical Co. Ltd.	80,793	574,150
	Aekyung Industrial Co. Ltd.	37,660	602,151
*	AeroSpace Technology of Korea, Inc.	76,140	253,458
	AfreecaTV Co. Ltd.	47,915	3,115,048
#*	Agabang & Company	97,060	299,450
#	Ahnlab, Inc.	26,388	2,017,011
*	AHT ONE Co. Ltd.	14,548	10,201
	AJ Networks Co. Ltd.	143,265	728,407
#*	Ajin Industrial Co. Ltd.	283,426	626,695
	AJINEXTEK Co. Ltd.	13,275	103,060
	AK Holdings, Inc.	29,430	441,439
*	Alteogen, Inc.	29,310	883,148
*	ALUKO Co. Ltd.	318,003	729,228
#*	Amicogen, Inc.	29,549	465,189
*	Aminologics Co. Ltd.	122,330	197,145
*	Amo Greentech Co. Ltd.	34,645	376,838
#	Amorepacific Corp.	29,422	3,497,292
#	Amorepacific Group	101,488	3,397,589
*	Amotech Co. Ltd.	25,681	612,791
*	Anam Electronics Co. Ltd.	294,483	471,098
#*	Ananti, Inc.	310,445	2,001,435
*	Anapass, Inc.	15,631	182,601
*	Anterogen Co. Ltd.	10,963	123,130
*	Apart Co. Ltd.	93,636	213,914
	APLUS Asset Advisor Co. Ltd.	14,623	57,096
*	Aprogen Healthcare & Games, Inc.	31,571	7,384
*	Aprogen, Inc.	305,375	433,908
*	APS Holdings Corp.	60,708	696,746
*	Aptamer Sciences, Inc.	4,796	33,888
	ARTC Co. Ltd.	71,930	668,960
*	Arcof Co. Ltd.	562,919	216,793
	Asia Cement Co. Ltd.	124,820	966,852
	ASIA Holdings Co. Ltd.	6,454	700,152
	Asia Pacific Satellite, Inc.	18,143	169,322
	Asia Paper Manufacturing Co. Ltd.	39,026	1,256,823
*	Asiana Airlines, Inc.	65,155	814,113
*	ASTORY Co. Ltd.	13,733	270,409
	Atec Co. Ltd.	36,496	283,937
*	A-Tech Solution Co. Ltd.	36,570	297,542
	Atinum Investment Co. Ltd.	262,898	637,478

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
	ATON, Inc.	8,496	\$ 183,371
	AUK Corp.	162,034	305,838
#	Aurora World Corp.	31,833	211,921
	Austem Co. Ltd.	68,783	98,489

#	Autech Corp.	71,225	357,917
	Avoo Co. Ltd.	28,900	343,356
*	Avatec Co. Ltd.	12,740	157,258
	Baiksan Co. Ltd.	64,445	465,910
*	Barunson Entertainment & Arts Corp.	216,495	192,041
*	Benholdings, Inc.	39,276	95,616
	BGF Co. Ltd.	229,686	794,342
	BGF retail Co. Ltd.	24,997	3,788,799
#*	BH Co. Ltd.	137,309	2,306,540
*	BHI Co. Ltd.	32,827	180,358
*	Binex Co. Ltd.	74,292	625,417
	Bingrae Co. Ltd.	43,415	1,457,975
*	Bioneer Corp.	59,430	1,295,953
#*	BioSmart Co. Ltd.	73,541	224,934
*	Biotech Co. Ltd.	35,542	231,153
	BIT Computer Co. Ltd.	54,650	333,935
	Bixelon Co. Ltd.	15,244	100,176
*	BL Pharmtech Corp.	118,629	62,026
	BNK Financial Group, Inc.	1,103,312	6,364,905
*	Boditech Med, Inc.	85,728	839,757
*	Bohae Brewery Co. Ltd.	405,514	216,384
	Bokwang Industry Co. Ltd.	62,071	315,768
	Bolak Co. Ltd.	39,990	61,677
	Bookook Securities Co. Ltd.	9,158	140,869
#	Boryung	150,897	1,185,508
*	Bosung Power Technology Co. Ltd.	76,359	269,612
	Brand X Co. Ltd.	5,080	27,118
*	Bridge Biotherapeutics, Inc.	14,251	128,052
*	Bucket Studio Co. Ltd.	176,492	203,581
#*	Bukwang Pharmaceutical Co. Ltd.	105,235	797,692
*	Bumyang Construction Co. Ltd.	3,250	10,272
*	BusinessOn Communication Co. Ltd.	7,502	50,924
	BYC Co. Ltd.	642	192,814
	Byuksan Corp.	211,230	407,594
*	Gaekum Co. Ltd.	22,433	51,149
*	Gafe24 Corp.	39,553	365,725
*	GammSys Corp.	168,678	292,485
	Gamus Engineering & Construction, Inc.	152,240	260,407
#	Gape Industries Ltd.	109,568	394,284
*	Gapro Corp.	160,615	273,759
#	Garegen Co. Ltd.	9,114	1,074,393
*	Garelabs Co. Ltd.	50,464	337,803
#	Gell Biotech Co. Ltd.	4,308	48,380
#	Geltrion Healthcare Co. Ltd.	54,024	2,528,347
#*	Geltrion Pharm, Inc.	25,048	1,307,612
	Geltrion, Inc.	119,099	15,718,829
*	Gellumed Co. Ltd.	47,334	199,184
*	Central Motek Co. Ltd.	16,522	207,707
*	Ghabiotech Co. Ltd.	94,810	1,097,256
*	Ghanghae Ethanol Co. Ltd.	22,808	202,814
*	Gheil Bio Co. Ltd.	650	663
	Gheil Worldwide, Inc.	321,355	5,742,856
	Ghemtronics Co. Ltd.	80,307	972,765
*	Ghemtros Co. Ltd.	42,941	282,097

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
* Ghinlung International, Inc.....	262,604	\$ 296,821
Ghinyang Holdings Corp.....	117,186	303,480
Ghips&Media, Inc.....	16,422	211,448
* Ghoa Pharmaceutical Co.....	83,140	170,066
* Ghoil Aluminum Co. Ltd.....	376,620	663,276
Ghokwang Paint Ltd.....	41,828	272,201
# Ghong Kun Dang Pharmaceutical Corp.....	36,415	2,418,122
Ghongkundang Holdings Corp.....	18,849	845,224
#* Ghong Ang Vaccine Laboratory.....	21,935	194,930
* Ghorekbaem Healthcare Co. Ltd.....	91,725	41,738
* Ghorekbaem Media Co. Ltd.....	85,628	808,821
Ghosun Refractories Co. Ltd.....	3,954	257,583
# Ghunbo Co. Ltd.....	7,620	1,484,580
* GITYLABS Co. Ltd.....	45,143	21,227
* GJ CGV Co. Ltd.....	5,714	89,163
GJ CheilJedang Corp.....	40,744	11,431,122
GJ Corp.....	104,161	6,982,779
GJ ENM Co. Ltd.....	55,421	4,848,169
GJ Freshway Corp.....	45,703	1,210,197
* GJ Logistics Corp.....	42,481	3,120,766
#* GJ Seafood Corp.....	77,976	202,100
# GKD Bio Corp.....	21,707	437,670
Glaseys, Inc.....	60,768	932,374
* GLIO Cosmetics Co. Ltd.....	14,021	195,694
* Gloud Air Co. Ltd.....	107,625	88,293
#* GMG Pharmaceutical Co. Ltd.....	248,985	464,994
* GoAsia Corp.....	39,329	232,673
* GoAsia Optics Corp.....	30,000	41,263
* GODI Co. Ltd.....	3,031	19,242
* Gom2uS Holdings Corp.....	23,920	898,784
# Gom2uSCorp.....	54,796	2,983,112
* Gontec Systems Co. Ltd.....	452,379	280,499
* GontentreeJeongAng Corp.....	9,676	223,806
* Goreana Cosmetics Co. Ltd.....	54,514	154,444
* Gorentec Co. Ltd.....	16,556	155,665
* GOSMAX NBT, Inc.....	16,331	63,837
# Gosmax, Inc.....	72,141	4,614,207
* Gosmecca Korea Co. Ltd.....	36,441	301,651
* GosmoAM&T Co. Ltd.....	40,375	1,954,412
* Gosmochemical Co. Ltd.....	58,289	1,099,351
Goway Co. Ltd.....	200,792	9,105,586
# Gowaver Co. Ltd.....	28,980	188,680
# Gowell Fashion Co. Ltd.....	166,221	633,796
Gowintech Co. Ltd.....	12,380	248,574
# Greas F&C Co. Ltd.....	18,475	306,668
* Creative & Innovative System.....	130,591	1,093,033

	Greverse, Inc.	1,230	18,371
	GROWNHAITAI Holdings Co. Ltd.	33,389	196,579
*	Crystal Genomics, Inc.	183,222	508,759
*	GS Bearing Co. Ltd.	26,378	185,915
	GS Wind Corp.	16,548	866,031
*	GTC-BIO, Inc.	42,492	216,497
*	Gube Entertainment, Inc.	2,680	44,187
	Guokeo Holdings Co. Ltd.	38,924	520,581
#	Guokeo Homesys Co. Ltd.	71,543	1,738,265
*	Gurexo, Inc.	8,560	57,435
*	Guro Co. Ltd.	536,031	166,019
*	GUROCOM Co. Ltd.	169,474	98,301
	Gymechs, Inc.	47,447	533,951

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
*	D&C Media Co. Ltd.	2,490	\$ 46,632
#	D.I. Corp.	90,260	386,434
*	DA Technology Co. Ltd.	45,169	131,041
	Daehan Flour Mills Co. Ltd.	6,886	836,240
	Daehwa Pharmaceutical Co. Ltd.	33,963	234,641
	Daehyun Co. Ltd.	179,333	334,697
*	Daewon Chemical Co. Ltd.	59,802	118,545
	Daewon Kang-Up Co. Ltd.	227,143	596,217
*	Daewoong Packaging Co. Ltd.	33,087	44,286
*	Daewoo Co. Ltd.	20,309	65,916
*	Daewoo TT Co. Ltd.	144,672	401,824
*	Daewoo Magnetic Co. Ltd.	3,461	189,047
	Daewooong Co. Ltd.	18,298	119,660
#	Daechang Co. Ltd.	436,202	502,860
	Daechang Forging Co. Ltd.	14,360	87,284
	Daedong Corp.	137,516	1,382,695
	Daeduck Co. Ltd.	100,499	552,213
	Daeduck Electronics Co. Ltd.	196,439	3,449,634
	Daehan New Pharm Co. Ltd.	77,285	599,982
	Daehan Steel Co. Ltd.	101,612	1,017,848
*	DAEHO AL Co. Ltd.	41,075	46,054
*	Daehi Corp.	116,815	378,655
#*	Daejoo Co. Ltd.	28,720	54,812
	Daejoo Electronic Materials Co. Ltd.	10,025	704,242
	Daejung Chemicals & Metals Co. Ltd.	18,985	255,939
	Daekyo Co. Ltd.	74,807	169,952
*	Daehim B&C Co. Ltd.	34,779	113,515
*	Daemyung Season Co. Ltd.	171,845	111,654
	Daeryuk Gan Co. Ltd.	73,845	278,302
#	Daesang Corp.	182,226	3,152,447
	Daesang Holdings Co. Ltd.	114,153	717,207
*	Daesung Eltec Co. Ltd.	168,466	91,840
*	Daesung Energy Co. Ltd.	13,173	115,023
*	Daesung Holdings Co. Ltd.	4,095	397,458

*	Daesung Industrial Co. Ltd.	130,500	459,691
*	Daesung Private Equity, Inc.	60,041	141,141
*	Daewon Cable Co. Ltd.	143,273	138,237
*	Daewon Media Co. Ltd.	41,596	559,824
#	Daewon Pharmaceutical Co. Ltd.	112,699	1,549,424
	Daewon San Up Co. Ltd.	77,011	354,314
#*	Daewoo Electronic Components Co. Ltd.	84,386	105,046
*	Daewoo Engineering & Construction Co. Ltd.	952,494	3,725,028
*	Daewoo Shipbuilding & Marine Engineering Co. Ltd.	110,995	2,096,255
	Daewoong Co. Ltd.	65,915	1,189,393
	Daewoong Pharmaceutical Co. Ltd.	10,423	1,293,220
*	Dahaam E-Tec Co. Ltd.	1,420	23,978
	Daihan Pharmaceutical Co. Ltd.	38,122	905,594
	Daishin Information & Communication	67,690	65,077
	Daishin Securities Co. Ltd.	263,771	2,888,001
*	Daiyang Metal Co. Ltd.	42,300	108,681
#*	Danal Co. Ltd.	227,028	1,096,087
#	Daol Investment & Securities Co. Ltd.	318,994	874,947
*	Daou Data Corp.	143,338	5,787,826
	Daou Technology, Inc.	232,303	4,337,103
*	Dasan Networks, Inc.	156,917	545,091
	Dawonsys Co. Ltd.	61,221	756,766
*	Dayou Automotive Seat Technology Co. Ltd.	247,431	146,576
*	Dayou Plus Co. Ltd.	342,871	219,127
	DB Financial Investment Co. Ltd.	254,025	923,316

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SOUTH KOREA — (Continued)		
	191,033	\$ 7,086,335
	354,051	18,867,835
*	744,696	557,286
	29,903	319,305
*	6,576	48,908
	27,942	2,685,444
#*	184,790	911,915
#*	31,713	128,128
	37,221	458,798
*	13,549	143,878
	1,387,747	8,990,306
	94,638	1,251,155
	98,164	209,495
	88,111	483,401
*	39,408	709,952
	59,980	230,847
	55,042	655,253
	189,052	5,873,927
#	82,486	4,103,851
*††	348,388	140,051
*	139,166	736,932
	39,299	497,243

	Dohwa Engineering Co. Ltd.	41,553	294,977
	Dong-A Ektek Co. Ltd.	15,266	85,571
	Dong-A Tire & Rubber Co. Ltd.	29,142	277,582
	Dong-A Hwasung Co. Ltd.	65,300	570,926
	Dong-A Socio Holdings Co. Ltd.	17,453	1,441,707
	Dong-A ST Co. Ltd.	33,592	1,767,149
#	Dong-Ah Geological Engineering Co. Ltd.	54,906	576,218
*	Dongbang Transport Logistics Co. Ltd.	337,592	738,908
	Dongbu Corp.	85,543	513,017
#	Dongil Industries Co. Ltd.	10,573	1,671,326
#*	Dongjin Semichem Co. Ltd.	160,589	4,403,293
	Dongkoo Bio & Pharma Co. Ltd.	56,383	288,910
	Dongkook Pharmaceutical Co. Ltd.	114,750	1,593,409
	Dongkuk Industries Co. Ltd.	228,864	800,210
	Dongkuk Steel Mill Co. Ltd.	649,817	7,248,636
	Dongkuk Structures & Construction Co. Ltd.	81,399	323,479
	Dongseuh Co., Inc.	63,233	1,075,568
	Dongseung Chemical Co. Ltd.	234,483	858,610
	Dongseung Finetec Co. Ltd.	59,797	559,176
*	Dongseung Pharmaceutical Co. Ltd.	14,117	73,751
*	Dongwha Enterprise Co. Ltd.	12,073	526,523
	Dongwha Pharm Co. Ltd.	129,820	994,835
	Dongwon Development Co. Ltd.	328,973	915,739
	Dongwon F&B Co. Ltd.	11,750	1,566,938
#	Dongwon Industries Co. Ltd.	58,400	2,188,219
	Dongwon Systems Corp.	21,938	783,357
	Dongyang E&P, Inc.	44,988	577,680
*	Dongyang Steel Pipe Co. Ltd.	301,477	250,375
	Doosan Bobcat, Inc.	183,631	5,211,119
#	Doosan Co. Ltd.	23,385	1,773,244
*	Doosan Enerbility Co. Ltd.	367,701	5,028,204
#*	Doosan Fuel Cell Co. Ltd.	40,468	1,102,280
#	Doosan Teena, Inc.	47,420	1,204,139
#	DoubleU Games Co. Ltd.	76,321	3,061,399
	Douzone Bizon Co. Ltd.	65,587	1,874,607
*	Dream Security Co. Ltd.	144,659	399,889
	Dreamtech Co. Ltd.	177,029	1,387,334

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
*	Dreamus Co.	47,338	\$ 135,252
	Dregem Corp.	17,592	152,590
*	DRTECH Corp.	78,354	102,493
*	DSC Investment, Inc.	69,323	249,971
*	DSK Co. Ltd.	33,266	166,315
*	Duckshin Housing Co. Ltd.	32,944	52,854
*	Duk San Neolux Co. Ltd.	49,522	1,457,414
*	Duksan Hi-Metal Co. Ltd.	53,313	239,407
*	Duksan Techopia Co. Ltd.	14,836	176,352
	Duksung Co. Ltd.	13,484	60,580

	DY Corp.....	130,490	625,277
	DY POWER Corp.....	69,411	704,885
*	DYPNF Co. Ltd.....	3,838	129,471
*	E Investment&Development Co. Ltd.....	198,639	145,156
#*	E& Corp. Co. Ltd.....	86,152	282,397
*	E&M Co. Ltd.....	505,455	147,428
	E1 Corp.....	16,818	647,386
	Eagle Veterinary Technology Co. Ltd.....	19,725	92,302
	Eagon Industrial Ltd.....	55,023	359,579
*	Easy Bio, Inc.....	154,386	511,962
*	Easy Holdings Co. Ltd.....	352,791	837,675
#	eBEST Investment & Securities Co. Ltd.....	109,317	461,363
#	Echo Marketing, Inc.....	74,962	843,270
*	Eco&Dream Co. Ltd.....	10,843	230,758
*	EcoBio Holdings Co. Ltd.....	30,883	127,536
	Ecoplastic Corp.....	216,572	527,882
#	Ecopro-BM Co. Ltd.....	58,353	4,764,318
#	Ecopro Co. Ltd.....	42,823	4,310,416
	Ecopro-HN Co. Ltd.....	6,679	275,151
	e-Credible Co. Ltd.....	17,635	235,843
*	Ehwa Construction Co. Ltd.....	34,748	118,307
*	EG Corp.....	12,698	92,618
*	Ehwa Technologies Information Co. Ltd.....	425,150	234,266
*	Elentec Co. Ltd.....	57,707	715,296
*	e-LIFECOM Co. Ltd.....	33,911	143,182
*	E-MART, Inc.....	64,566	5,487,238
*	EMKOREA Co. Ltd.....	109,856	294,647
*	EM-Tech Co. Ltd.....	69,727	1,284,110
*	Enox Co. Ltd.....	34,710	24,612
	ENF Technology Co. Ltd.....	67,695	1,283,246
*	Enplus Co. Ltd.....	75,432	305,181
*	Enzychem Lifesciences Corp.....	113,727	149,958
	Eo Technics Co. Ltd.....	22,516	1,379,085
*	Eone-Diagnomics Genome Center Co. Ltd.....	19,122	29,147
	Estechpharma Co. Ltd.....	52,748	320,751
*	ESTsoft Corp.....	15,296	151,653
*	E-TRON Co. Ltd.....	1,461,912	187,508
*	Eubiologics Co. Ltd.....	15,591	109,945
#	Eugene Corp.....	396,397	1,211,468
	Eugene Investment & Securities Co. Ltd.....	520,930	1,170,613
	Eugene Technology Co. Ltd.....	71,275	1,509,947
	Eusu Holdings Co. Ltd.....	84,717	450,487
*	EV Advanced Material Co. Ltd.....	14,332	19,892
*	Ewon Comfortech Co. Ltd.....	26,487	143,821
*	E-World.....	114,780	159,811
*	Exem Co. Ltd.....	110,273	441,397
	Exicon Co. Ltd.....	27,407	216,939
*	ezCaretech Co. Ltd.....	3,370	81,065
#	F&F Co. Ltd.....	63,105	7,828,395

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**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

Shares

Value»

SOUTH KOREA — (Continued)

	F&F Holdings Co., Ltd.	24,459	\$ 579,856
	Farmsoo	56,647	187,622
*	FarmStory Co., Ltd.	204,056	296,344
#	Fila Holdings Corp.	238,487	7,532,601
*	Fine-M-Teo Co., Ltd.	20,938	131,379
	Fine-Semitech Corp.	55,090	1,032,204
	Fine-Technix Co., Ltd.	1	2
*	Finetek Co., Ltd.	82,202	85,650
*	Firetec Co., Ltd.	71,326	197,589
*	Flask Co., Ltd.	92,101	78,537
	Foosung Co., Ltd.	265,159	2,758,267
*	FSN Co., Ltd.	44,862	184,070
	Fursys, Inc.	12,434	299,542
*	FutureChem Co., Ltd.	36,615	292,198
*	Gabia, Inc.	53,321	544,403
	Galaxia Moneytree Co., Ltd.	29,422	195,347
	Geon-Cable Co., Ltd.	19,423	294,848
*	GemVax & Kael Co., Ltd.	56,141	673,053
	Gemvaxlink Co., Ltd.	401,468	451,958
*	Genematrix, Inc.	4,211	13,982
*	Genexine, Inc.	65,261	787,876
*	Genie Music Corp.	69,833	259,337
*	GenNBio, Inc.	49,516	69,351
	GENOLUTION, Inc.	20,744	163,502
	Generay Co., Ltd.	26,427	175,883
	Geumhwa FSC Co., Ltd.	11,191	264,736
*	Gigalane Co., Ltd.	72,743	127,673
#	Global Standard Technology Co., Ltd.	58,899	1,072,965
	GMB Korea Corp.	62,781	251,257
	GnCorenergy Co., Ltd.	35,497	118,558
*	GNGO Co., Ltd.	32,196	11,323
#	Golfzon Co., Ltd.	22,537	2,594,530
	Golfzon Newwin Holdings Co., Ltd.	157,907	655,852
*††	Good People Co., Ltd.	56,672	9,101
#	Gradient Corp.	57,108	734,463
*	Grand Korea Leisure Co., Ltd.	76,207	1,267,751
	Green Chemical Co., Ltd.	47,001	374,947
	Green-Cross Corp.	11,176	1,175,192
#	Green-Cross Holdings Corp.	127,378	1,755,923
	Green-Cross Wellbeing Corp.	18,849	123,587
	GS Engineering & Construction Corp.	233,655	4,456,023
#*	GS Global Corp.	370,284	737,239
*	GS Holdings Corp.	343,205	12,332,326
	GS Retail Co., Ltd.	269,731	6,339,200
*	Gwangju Shinsegae Co., Ltd.	17,981	470,717
	Haatz, Inc.	26,590	141,677
	Hae In Corp.	46,546	280,199
	HAESUNG DS Co., Ltd.	59,671	1,942,912
	Haesung Industrial Co., Ltd.	21,315	201,639
	Haitai Confectionery & Foods Co., Ltd.	52,591	292,296
*	Han Chang Corp.	144,537	99,274
	Han Kuk Carbon Co., Ltd.	139,435	1,368,138
	Hana Financial Group, Inc.	1,014,001	40,283,418

#	Hana Materials, Inc.....	39,603	1,223,731
#*	Hana Micron, Inc.....	267,813	2,316,451
	Hana Pharm Co. Ltd.....	28,131	358,786
#*	Hanall Biopharma Co. Ltd.....	43,986	590,275
	HanChang Paper Co. Ltd.....	196,172	231,708
*	Hancom WATH, Inc.....	41,824	229,928

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
#*	Hancom, Inc.....	50,840	\$ 593,494
	Handok, Inc.....	51,546	709,716
	Handsome Co. Ltd.....	118,725	2,645,993
	Hanil Cement Co. Ltd.....	150,794	1,468,119
	Hanil Feed Co. Ltd.....	47,789	187,754
	Hanil Holdings Co. Ltd.....	78,732	700,470
	Hanil Hyundai Cement Co. Ltd.....	13,000	196,596
	Hanil Iron & Steel Co. Ltd.....	79,870	204,009
	Hanjin Heavy Industries & Construction Holdings Co. Ltd.....	21,557	69,062
#*	Hanjin Kal Corp.....	12,473	415,444
	Hanjin Transportation Co. Ltd.....	64,178	1,148,885
	Hankook Shell Oil Co. Ltd.....	4,380	840,570
*	Hankook Technology, Inc.....	161,324	53,374
	Hankook Tire & Technology Co. Ltd.....	311,895	8,230,842
	Hankuk Steel Wire Co. Ltd.....	70,173	254,361
	Hanla IMS Co. Ltd.....	6,528	32,686
	Hanmi Pharm Co. Ltd.....	16,273	3,399,625
	Hanmi Science Co. Ltd.....	16,994	417,372
	Hanmi Semiconductor Co. Ltd.....	232,064	2,705,620
	HanmiGlobal Co. Ltd.....	19,885	496,518
	Hanaong Chemicals, Inc.....	21,885	197,528
	Hanon Systems.....	441,867	3,296,413
*	Hans Biomed Corp.....	16,970	180,535
#	Hansae Co. Ltd.....	129,188	1,714,762
	Hansae Yes24 Holdings Co. Ltd.....	104,148	422,208
	Hanshin Construction Co. Ltd.....	64,081	479,119
	Hanshin Machinery Co.....	65,020	374,556
#	Hansol Chemical Co. Ltd.....	38,665	6,666,830
	Hansol Holdings Co. Ltd.....	311,605	855,638
#	Hansol HomeDeco Co. Ltd.....	481,896	471,281
*	Hansol IONES Co. Ltd.....	98,993	614,766
	Hansol Logistics Co. Ltd.....	162,689	415,516
	Hansol Paper Co. Ltd.....	165,985	1,767,068
*	Hansol Technics Co. Ltd.....	195,654	921,078
	Hanssom Co. Ltd.....	26,396	1,115,390
	Hanwha Aerospace Co. Ltd.....	81,716	5,359,595
	Hanwha Corp.....	235,835	5,443,664
*	Hanwha General Insurance Co. Ltd.....	506,986	1,778,833
	Hanwha Investment & Securities Co. Ltd.....	812,205	2,229,257
*	Hanwha Life Insurance Co. Ltd.....	1,932,465	4,316,449
*	Hanwha Solutions Corp.....	148,050	5,486,622

	Hanyang Eng. Co., Ltd.	87,410	1,029,022
	Hanyang Securities Co., Ltd.	50,490	364,650
	Harin Co., Ltd.	371,760	879,676
	Harin Holdings Co., Ltd.	200,766	1,426,871
*	HB SOLUTION Co., Ltd.	18,954	195,185
	HB Technology Co., Ltd.	312,891	484,836
	HD Hyundai Co., Ltd.	209,499	10,414,048
	HDC Holdings Co., Ltd.	161,815	805,314
#	HDC Hyundai Development Co., Engineering & Construction, Class B	295,216	2,664,045
	HDC Hyundai Engineering Plastics Co., Ltd.	93,492	311,622
	HDC Labs Co., Ltd.	24,286	157,430
*	Hecto Financial Co., Ltd.	10,904	209,038
*	Hecto Innovation Co., Ltd.	49,272	566,279
#*	Helixmith Co., Ltd.	71,446	682,172
*	Heungkuk Fire & Marine Insurance Co., Ltd.	153,839	444,269
*	HFR, Inc.	39,518	1,114,350
	High Tech Pharm Co., Ltd.	8,874	88,859
	HMS Co., Ltd.	11,976	60,057

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
#	Hite Jinro Co., Ltd.	118,712	\$ 2,544,288
	Hitejinro Holdings Co., Ltd.	58,912	490,561
*	HJ Magnolia Yongpyong Hotel & Resort Corp.	168,018	499,046
*	HJ Shipbuilding & Construction Co., Ltd.	99,769	320,069
#	HL D&I Halls Corp.	179,206	420,221
	HL Holdings Corp.	58,411	1,460,024
	HL Mando Co., Ltd.	154,250	5,610,138
*	HLB Global Co., Ltd.	25,718	123,007
#*	HLB Life Science Co., Ltd.	245,999	2,239,385
*	HLB Therapeutics Co., Ltd.	59,829	578,824
*	HLB, Inc.	58,920	1,466,063
#	HMM Co., Ltd.	1,355,791	24,110,821
	Home Center Holdings Co., Ltd.	421,452	427,185
*	Homecast Co., Ltd.	85,344	297,618
	Hotel Shilla Co., Ltd.	112,072	7,242,447
	HS Industries Co., Ltd.	296,468	996,107
*	HSD Engine Co., Ltd.	152,932	943,946
*	Hugel, Inc.	12,349	1,426,133
*	Humax Co., Ltd.	157,218	461,662
	Humedix Co., Ltd.	30,432	677,915
*	Huneeed Technologies	79,988	432,059
#	Huons Co., Ltd.	43,784	1,048,148
	Huons Global Co., Ltd.	41,448	723,909
	Husteel Co., Ltd.	179,780	756,091
	Huvie Corp.	129,579	529,789
#	Huvitz Co., Ltd.	57,550	536,351
#	Hwa Shin Co., Ltd.	129,780	916,292
	Hwacheon Machine Tool Co., Ltd.	3,319	86,412
#*	Hwail Pharm Co., Ltd.	240,998	477,215

#	Hwangkum Steel & Technology Co., Ltd.	67,513	401,246
	Hwaesung Enterprise Co., Ltd.	89,585	746,585
	HwaSung Industrial Co., Ltd.	54,939	488,318
	Hy-Lok Corp.	55,381	989,270
#	Hyosung Advanced Materials Corp.	11,136	3,486,822
*	Hyosung Chemical Corp.	16,834	1,623,511
#	Hyosung Corp.	39,455	2,265,690
*	Hyosung Heavy Industries Corp.	38,298	2,247,196
#	Hyosung TNG Corp.	22,932	7,756,994
	Hyosung ITX Co., Ltd.	9,080	110,263
	Hyundai Autoever Corp.	6,288	576,164
	Hyundai Bioland Co., Ltd.	39,649	446,756
	Hyundai BNG Steel Co., Ltd.	81,483	754,522
	Hyundai Construction Equipment Co., Ltd.	91,986	4,429,454
	Hyundai Corp.	49,866	673,903
	Hyundai Corp. Holdings, Inc.	28,838	253,467
	Hyundai Department Store Co., Ltd.	92,429	4,637,268
#*	Hyundai Doosan Infracore Co., Ltd.	788,384	4,997,879
*	Hyundai Electric & Energy System Co., Ltd.	30,233	987,881
#	Hyundai Elevator Co., Ltd.	141,930	3,447,236
*	Hyundai Energy Solutions Co., Ltd.	10,587	451,873
	Hyundai Engineering & Construction Co., Ltd.	254,801	7,921,601
*	HYUNDAI EVERDIGM Corp.	8,126	56,744
	Hyundai Ezweil Co., Ltd.	44,504	271,397
	Hyundai Futurenet Co., Ltd.	283,959	632,880
	Hyundai Glovis Co., Ltd.	79,243	10,724,135
#	Hyundai Greenfood Co., Ltd.	334,746	1,994,310
	Hyundai Home Shopping Network Corp.	40,309	1,835,735
	Hyundai Livart Furniture Co., Ltd.	86,141	666,114
	Hyundai Marine & Fire Insurance Co., Ltd.	419,848	10,570,297

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
*	Hyundai Mipo Dockyard Co., Ltd.	21,829	\$ 1,433,520
	Hyundai Mobis Co., Ltd.	119,180	19,927,735
	Hyundai Motor Co.	345,694	47,125,482
	Hyundai Motor Securities Co., Ltd.	149,128	1,146,016
*	Hyundai Pharmaceutical Co., Ltd.	63,333	245,674
#*	Hyundai Rotem Co., Ltd.	53,666	1,208,741
	Hyundai Steel Co.	430,148	12,015,392
	Hyundai Wia Corp.	77,554	3,390,737
	Hyungkuk F&B Co., Ltd.	40,315	94,174
#*††	Hyupjin Co., Ltd.	19,800	30,655
	HyVision System, Inc.	51,268	817,253
*	I&C Technology Co., Ltd.	9,046	19,920
*	i3system, Inc.	16,781	271,078
*	iA, Inc.	683,750	371,673
	IGD Co., Ltd.	73,621	551,304
*	Icuro Pharm, Inc.	1,566	3,363
	IDIS Holdings Co., Ltd.	8,252	92,322

*	IHQ, Inc.....	18,816	6,008
	I Sung Construction Co. Ltd.....	41,239	89,209
	Ijin Diamond Co. Ltd.....	2,786	41,873
*	Ijin Display Co. Ltd.....	21,887	21,498
	Ijin Electric Co. Ltd.....	94,365	388,825
#	Ijin Holdings Co. Ltd.....	132,692	449,730
	Ijin Materials Co. Ltd.....	26,776	1,376,828
	Ijin Power Co. Ltd.....	26,649	282,465
#	Ishin Spinning Co. Ltd.....	10,804	897,193
*	Ishin Stone Co. Ltd.....	114,355	113,200
*††	iShinbiobase Co. Ltd.....	80,228	104,842
	Iseung Pharmaceuticals Co. Ltd.....	4,839	337,630
	Iyang Pharmaceutical Co. Ltd.....	68,072	1,054,137
	iMarketKorea, Inc.....	122,114	1,018,973
	InBody Co. Ltd.....	65,366	1,178,754
*	INCCN Co. Ltd.....	39,539	38,280
	Incross Co. Ltd.....	26,725	368,500
*	Industrial Bank of Korea.....	1,065,430	8,892,295
#*	Infinitt Healthcare Co. Ltd.....	50,590	270,207
	InfoBank Corp.....	11,959	123,588
*	Inhwa Precision Co. Ltd.....	11,515	124,844
	INITECH Co. Ltd.....	70	237
*	InkTeo Co. Ltd.....	7,257	29,718
	Innocean Worldwide, Inc.....	59,894	2,182,009
*	Innometry Co. Ltd.....	8,065	91,076
*	InnoWireless Co. Ltd.....	20,982	565,435
#	Innox Advanced Materials Co. Ltd.....	111,352	2,842,535
*	Innox Corp.....	2,178	38,875
*	Inoobee, Inc.....	138,198	168,508
#*	Insan BNT Co. Ltd.....	113,111	807,569
*	Iseung Information Co. Ltd.....	72,270	146,186
	Intekplus Co. Ltd.....	47,319	656,603
#	Intellian Technologies, Inc.....	13,956	782,813
	Intelligent Digital Integrated Security Co. Ltd.....	20,760	385,107
*	Interflex Co. Ltd.....	55,384	443,255
	Interojo Co. Ltd.....	28,700	710,431
#	INTORS Co. Ltd.....	96,905	2,274,963
*	iNTRON Biotechnology, Inc.....	60,500	423,836
	Inzi Controls Co. Ltd.....	66,398	413,883
	INZI Display Co. Ltd.....	117,672	173,920
#	IS Dongseo Co. Ltd.....	121,185	3,439,983
#	ISC Co. Ltd.....	53,055	1,549,979

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
SOUTH KOREA — (Continued)		
i-SENS, Inc.....	45,633	\$ 1,302,162
* ISU Abxis Co. Ltd.....	17,003	92,677
ISU Chemical Co. Ltd.....	65,656	1,045,960
* ISUPotasye Co. Ltd.....	220,497	1,390,373
* ITCEN Co. Ltd.....	71,748	248,154

#*	ITM Semiconductor Co. Ltd.	18,468	424,653
	I's Hanbul Co. Ltd.	26,903	415,440
*	Iwin Plus Co. Ltd.	16,778	27,037
*	Jaeyoung Solutec Co. Ltd.	173,969	83,773
*	Jahwa Electronics Co. Ltd.	36,900	842,850
	JASTECH Ltd.	5,928	41,406
	JB Financial Group Co. Ltd.	963,956	7,964,424
	JC Chemical Co. Ltd.	84,616	503,056
	Jeil Pharmaceutical Co. Ltd.	13,855	232,101
*	Jeju Beer Co. Ltd.	32,746	40,385
*	Jeju Semiconductor Corp.	151,696	505,874
	Jinro Distillers Co. Ltd.	10,945	182,007
	Jinsung T.E.C.	55,826	592,703
	JLS Co. Ltd.	59,182	346,858
*	JNK Heaters Co. Ltd.	84,431	415,023
*	JNTC Co. Ltd.	69,131	320,061
*	JoyCity Corp.	54,667	232,788
	JS Corp.	38,403	438,515
*	JT Corp.	2,402	14,877
	Jungdawn Co. Ltd.	62,494	117,910
#	Jusung Engineering Co. Ltd.	194,569	1,934,741
#	JVM Co. Ltd.	24,902	399,312
#	JW Holdings Corp.	158,542	388,909
#	JW Life Science Corp.	37,085	361,930
	JW Pharmaceutical Corp.	46,456	758,627
*	JW Shinyak Corp.	78,283	222,748
	JYR Entertainment Corp.	93,138	5,521,486
*	Kakao Corp.	61,473	3,094,384
*	Kanglim Co. Ltd.	334,014	272,489
	Kangnam Jevisco Co. Ltd.	26,553	453,206
*	Kangstem Biotech Co. Ltd.	72,965	171,592
*	Kangwon Land, Inc.	77,621	1,487,365
#	KAON Media Co. Ltd.	130,963	892,003
	KB Financial Group, Inc.	1,155,887	52,676,516
	KB Financial Group, Inc., ADR	411,746	18,870,319
	KC Co. Ltd.	56,156	838,083
	KC Green Holdings Co. Ltd.	57,860	149,623
	KC Tech Co. Ltd.	68,360	1,011,445
	KCC Corp.	19,649	3,785,658
	KCC Engineering & Construction Co. Ltd.	56,901	343,476
	KCC Glass Corp.	81,256	2,609,276
	KCI Ltd.	7,564	55,182
	KCTC	176,886	690,688
#*	KEC Corp.	377,801	640,002
#	KEPCO Engineering & Construction Co., Inc.	10,615	569,736
#	KEPCO Plant Service & Engineering Co. Ltd.	57,669	1,627,128
*	Keopion Co. Ltd.	32,679	25,838
*	KEYEAST Co. Ltd.	39,205	305,011
	KG Chemical Corp.	82,934	1,603,597
#	KG Dongbu Steel	163,329	1,131,676
	KG Eco Technology Service Co. Ltd.	102,678	957,041
#	Kejinicis Co. Ltd.	131,823	1,423,935
	KGMobilians Co. Ltd.	129,933	629,201
#*	KH Vatec Co. Ltd.	71,134	857,178

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
SOUTH KOREA — (Continued)		
Kia Corp.	889,875	\$48,482,092
* Kidari Studio, Inc.	10,917	83,241
KINX, Inc.	15,242	788,130
* KISGO Corp.	95,693	526,799
* KISGO Holdings Co., Ltd.	47,917	695,452
KISWIRE Ltd.	67,020	1,128,397
KIWOOOM Securities Co., Ltd.	96,802	7,762,025
* KleanNara Co., Ltd.	120,656	287,278
* KL-Net Corp.	101,819	235,795
* KMW Co., Ltd.	17,182	379,237
# Knokus Co., Ltd.	68,157	269,514
# Koontec Co., Ltd.	88,224	523,676
Koh Young Technology, Inc.	168,805	2,368,875
# Kolmar-BNH Co., Ltd.	63,540	1,530,643
# Kolmar-Korea Co., Ltd.	54,286	1,969,785
Kolmar-Korea Holdings Co., Ltd.	54,832	740,114
Kolon Corp.	59,629	1,085,108
Kolon Global Corp.	44,532	617,505
Kolon Industries, Inc.	144,421	5,378,760
Kolon Mobility Group Corp.	147,662	584,391
Kolon Plastic, Inc.	38,982	304,826
Komelon Corp.	7,669	64,216
# KoMi Co., Ltd.	30,786	1,200,723
#* KONA I Co., Ltd.	59,314	860,282
Kook-Soon-Dang Brewery Co., Ltd.	58,180	330,820
Korea Aerospace Industries Ltd.	43,017	1,687,965
* Korea Airport Service Co., Ltd.	97	3,397
Korea Alcohol Industrial Co., Ltd.	101,676	923,303
Korea Arico Pharm Co., Ltd.	26,632	141,274
Korea Asset In Trust Co., Ltd.	374,510	937,788
Korea Business News Co., Ltd.	21,677	104,331
Korea Cast Iron Pipe Industries Co., Ltd.	69,516	402,489
* Korea Cement Co., Ltd.	56,014	119,168
#* Korea Circuit Co., Ltd.	82,399	920,385
Korea District Heating Corp.	16,048	412,013
* Korea Electric Power Corp., Sponsored ADR	546,846	4,385,705
* Korea Electric Power Corp.	171,677	2,771,765
Korea Electric Terminal Co., Ltd.	45,655	2,027,424
Korea Electronic Certification Authority, Inc.	46,611	259,606
Korea Electronic Power Industrial Development Co., Ltd.	72,062	515,097
Korea Export Packaging Industrial Co., Ltd.	9,242	228,162
Korea Flange Co., Ltd.	151,815	346,637
Korea Gas Corp.	91,408	2,482,542
# Korea Industrial Co., Ltd.	10,455	31,466
Korea Information Certificate Authority, Inc.	3,596	18,474
Korea Investment Holdings Co., Ltd.	232,815	11,880,478
* Korea Line Corp.	1,397,764	2,620,353
* Korea Parts & Fasteners Co., Ltd.	40,539	192,586

#	Korea Petrochemical Ind Co. Ltd.	28,152	3,797,859
	Korea Petroleum Industries Co.	38,288	334,720
	Korea Pharma Co. Ltd.	5,263	92,857
	Korea Ratings Corp.	3,760	210,323
	Korea Real Estate Investment & Trust Co. Ltd.	871,514	981,430
*	Korea Shipbuilding & Offshore Engineering Co. Ltd.	110,548	7,179,835
	Korea United Pharm. Inc.	44,748	839,387
	Korea Zinc Co. Ltd.	17,028	7,499,719
*	Korean Air Lines Co. Ltd.	887,233	17,554,981
	Korean Drug Co. Ltd.	11,632	75,211
	Korean Reinsurance Co.	699,265	4,286,588

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
#*	Kortek Corp.	64,017	\$ 536,326
*	KOSES Co. Ltd.	34,461	289,358
*	KPM Tech Co. Ltd.	148,080	46,696
*	KPS Corp.	5,740	36,443
	KPX Chemical Co. Ltd.	14,895	597,741
	KSIGN Co. Ltd.	122,686	184,940
	KSS LINE Ltd.	136,658	1,043,423
*	KT Alpha Co. Ltd.	91,954	621,119
*	KT Corp., Sponsored ADR	309,798	4,433,209
*	KT Corp.	35,348	1,007,264
	KT Skylife Co. Ltd.	196,016	1,329,624
#	KT Submarine Co. Ltd.	63,903	298,122
*	KT&G Corp.	243,023	18,229,522
#	KTGS Corp.	226,275	798,277
	Kiis Corp.	203,805	570,697
	Kukbo Design Co. Ltd.	21,583	289,249
	Kukdo Chemical Co. Ltd.	16,350	567,595
*	Kukdong Corp.	88,381	104,062
	Kukdong Oil & Chemicals Co. Ltd.	113,784	335,660
#*	Kukil Paper Manufacturing Co. Ltd.	231,940	401,656
*	Kukje Pharma Co. Ltd.	33,468	137,465
	Kukjeon Pharmaceutical Co. Ltd.	30,878	160,094
*	Kum Yang Co. Ltd.	25,758	557,718
*	Kumho HT, Inc.	754,608	556,185
	Kumho Petrochemical Co. Ltd.	115,633	13,907,768
*	Kumho Tire Co., Inc.	619,600	1,597,966
	KUMHOE&C Co. Ltd.	140,791	833,078
	Kumkang Kind Co. Ltd.	142,077	729,861
	Kwang Dong Pharmaceutical Co. Ltd.	237,575	1,162,055
	Kwang Myung Electric Co. Ltd.	167,538	319,421
*	KX Hitech Co. Ltd.	208,558	228,322
	KX Innovation Co. Ltd.	119,777	591,263
*	Kyeryong Construction Industrial Co. Ltd.	65,870	1,083,415
	Kyobo Securities Co. Ltd.	128,790	606,347
	Kyochon F&B Co. Ltd.	41,621	323,906
	Kyongbo Pharmaceutical Co. Ltd.	58,038	365,094

	Kyung Dong Navien Co. Ltd.	35,842	1,024,342
*	Kyung Nam Pharm Co. Ltd.	30,129	55,305
	Kyung Nong Corp.	16,624	147,952
#	Kyungbang Co. Ltd.	84,291	735,464
*	Kyungohang Industrial Co. Ltd.	23,256	41,282
	KyungDong City Gas Co. Ltd.	20,551	424,394
	Kyungdong Pharm Co. Ltd.	106,028	684,674
	Kyung-In Synthetic Corp.	197,396	738,076
#	L&G Bio Co. Ltd.	36,625	658,909
#	L&F Co. Ltd.	19,449	3,283,354
	LabGenomics Co. Ltd.	177,936	993,739
*	Lake Materials Co. Ltd.	150,192	658,852
	LaonPeople, Inc.	5,901	38,243
#	LB Semicon, Inc.	241,110	1,444,641
	LEADCORR, Inc.	112,131	706,059
	Lee Ku Industrial Co. Ltd.	145,496	384,545
	LEENO Industrial, Inc.	42,725	5,964,458
	LF Corp.	140,773	1,969,944
	LG Chem Ltd.	58,367	32,942,503
	LG Corp.	190,776	12,847,657
*	LG Display Co. Ltd., ADR	354,258	1,983,845
*	LG Display Co. Ltd.	1,402,105	15,612,668
	LG Electronics, Inc.	533,689	43,730,234

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
	LG H&H Co. Ltd.	14,214	\$ 8,617,359
	LG HelloVision Co. Ltd.	441,125	1,679,462
	LG Innotek Co. Ltd.	49,873	11,111,152
	LG Uplus Corp.	1,371,744	12,405,011
	LG Nex1 Co. Ltd.	33,819	2,226,931
	Lion Chemtech Co. Ltd.	39,233	228,913
	Lock & Lock Co. Ltd.	99,766	564,973
*	Longtu Korea, Inc.	51,113	130,677
#*	LOT Vacuum Co. Ltd.	77,667	832,730
#	Lotte Chemical Corp.	58,104	8,388,884
	Lotte Chilsung Beverage Co. Ltd.	18,967	2,467,351
	Lotte Confectionery Co. Ltd.	15,959	1,556,750
	Lotte Corp.	75,283	1,984,317
*	Lotte Data Communication Co.	36,704	772,653
#	LOTTE Fine Chemical Co. Ltd.	111,728	5,218,951
	LOTTE Himart Co. Ltd.	66,253	733,190
*	Lotte Non-Life Insurance Co. Ltd.	565,828	751,668
	Lotte Shopping Co. Ltd.	40,801	3,126,837
#	LS Cable & System Asia Ltd.	52,587	313,161
	LS Corp.	99,516	5,720,287
#	LS Electric Co. Ltd.	76,559	3,330,614
*	Lumens Co. Ltd.	58,799	60,783
*	Lutronic Corp.	71,530	1,365,839
*	LVMG Holdings	369,696	842,187

	LX-Hausys Ltd.....	58,791	1,867,299
#*	LX-Holdings Corp.....	334,252	2,400,088
	LX-International Corp.....	209,011	5,983,259
#	LX-Semicon Co. Ltd.....	52,466	3,449,947
	M.I.Tech Co. Ltd.....	40,278	393,504
	Macquarie Korea Infrastructure Fund.....	967,037	9,359,334
#	Macrogen, Inc.....	18,261	320,362
	Maeil Dairies Co. Ltd.....	26,284	1,085,477
	Maeil Holdings Co. Ltd.....	46,573	340,010
	MAKUS, Inc.....	63,844	470,239
	Manho Rope & Wire Ltd.....	4,413	131,000
*	Maniker Co. Ltd.....	114,877	123,987
	Monex Co. Ltd.....	69,880	1,734,781
*	MDS Tech, Inc.....	186,588	252,021
*	MEZON Co. Ltd.....	163,643	571,867
*	Mediana Co. Ltd.....	27,541	114,781
*	MEDICOX Co. Ltd.....	49,608	73,310
#*††	Medience Co. Ltd.....	37,164	99,161
*	Medifron DBT Co. Ltd.....	54,396	92,829
*	Medipost Co. Ltd.....	39,056	477,825
#	Medy-Tox, Inc.....	22,269	2,425,281
*	Meerecompany, Inc.....	16,671	329,689
#*	MegaStudy Co. Ltd.....	49,775	440,835
*	MegaStudyEdu Co. Ltd.....	59,725	3,623,722
	MEKIGS Co. Ltd.....	41,170	176,842
#	Meritz Financial Group, Inc.....	239,286	8,379,130
#	Meritz Fire & Marine Insurance Co. Ltd.....	244,288	10,233,204
	Meritz Securities Co. Ltd.....	1,751,882	9,145,211
	META-BIOMED Co. Ltd.....	46,200	93,145
*	Metalabs Co. Ltd.....	7,633	24,096
*	Mgame Corp.....	85,404	561,475
	Mi Chang Oil Industrial Co. Ltd.....	3,141	188,280
*	MiCo BioMed Co. Ltd.....	16,264	55,748
	MiCo Ltd.....	171,010	1,181,813
	Mirae Asset Life Insurance Co. Ltd.....	454,697	1,089,770

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»	
SOUTH KOREA — (Continued)			
	Mirae Asset Securities Co. Ltd.....	1,250,854	\$ 6,943,956
	Mirae Asset Venture Investment Co. Ltd.....	162,589	703,164
	Miwon Chemicals Co. Ltd.....	1,485	79,038
	Miwon Commercial Co. Ltd.....	5,795	779,817
*	Miwon Holdings Co. Ltd.....	1,831	148,245
	Miwon Specialty Chemical Co. Ltd.....	9,336	1,058,204
	MK Electron Co. Ltd.....	117,641	1,116,427
	MNTech Co. Ltd.....	51,683	706,045
*	Mobase Electronics Co. Ltd.....	136,243	160,285
*	Mobile Appliance, Inc.....	78,325	201,244
*	Monalisa Co. Ltd.....	53,629	130,797
	MonAmi Co. Ltd.....	6,920	20,053

	Moonbae Steel Co., Ltd.	104,889	296,243
	Moorim P&P Co., Ltd.	182,856	629,640
	Moorim Paper Co., Ltd.	184,050	380,222
	Motonic Corp.	48,395	325,322
#	Motrex Co., Ltd.	86,739	1,089,709
*	MS Autotech Co., Ltd.	93,887	343,900
	Muhak Co., Ltd.	19,840	85,083
	Multicampus Co., Ltd.	17,177	525,786
*	M-venture Investment, Inc.	36,428	22,905
*	MyungMoon Pharm Co., Ltd.	80,147	184,299
*	N2Tech Co., Ltd.	191,103	108,969
	Namhae Chemical Corp.	151,240	1,135,027
*	Namsun Aluminum Co., Ltd.	530,593	1,018,362
*	Namu Tech Co., Ltd.	44,462	121,540
*	Namuga Co., Ltd.	54,708	687,529
	Namyang Dairy Products Co., Ltd.	2,107	861,497
*	NanoenTek, Inc.	53,567	245,875
	Nasmedia Co., Ltd.	22,332	458,338
*	Nature & Environment Co., Ltd.	202,100	208,144
#	NAVER Corp.	64,149	10,656,792
	NGSoft Corp.	20,323	7,522,178
*	NDFOS Co., Ltd.	49,334	219,920
#	NeoPharm Co., Ltd.	29,917	496,308
*	Neowiz	26,737	916,971
	NEOWIZ HOLDINGS Corp.	24,725	608,682
*	Nepeo Ark Corp.	21,370	345,389
#*	NEPES Corp.	101,431	1,439,498
#Ω	Netmarble Corp.	41,688	2,076,429
	New Power Plasma Co., Ltd.	125,651	470,524
	Nexen Corp.	180,992	589,290
	Nexen Tire Corp.	278,525	1,519,459
*	Next Entertainment World Co., Ltd.	44,760	310,117
	NEXTIN, Inc.	19,166	781,113
*	NextumbioScience Co., Ltd.	14,943	23,298
#	NH Investment & Securities Co., Ltd.	679,179	5,088,942
*	NHN Corp.	121,399	2,888,030
	NHN KGP Corp.	141,074	1,652,093
	NI Steel Co., Ltd.	60,072	247,222
	NICE Holdings Co., Ltd.	181,584	1,978,451
	Nice Information & Telecommunication, Inc.	48,546	1,051,318
#	NICE Information Service Co., Ltd.	242,838	2,568,849
	NICE Total Cash Management Co., Ltd.	134,552	549,959
*	NK Co., Ltd.	249,664	191,155
	Nong Shim Holdings Co., Ltd.	14,290	778,718
	Nong Woo Bio Co., Ltd.	47,128	349,898
	NongShim Co., Ltd.	13,480	3,758,541
	Noroo Holdings Co., Ltd.	17,027	142,956

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			

#	NOROO Paint & Coatings Co. Ltd.	73,272	\$ 486,241
	NOVAREX Co. Ltd.	39,807	348,191
	NRC	119,862	638,577
*	NSN Co. Ltd.	125,517	71,691
*	Nuintek Co. Ltd.	39,134	89,284
*	NUVOTEC Co. Ltd.	46,960	31,795
*	Oceanbridge Co. Ltd.	26,940	305,841
#*	OGI Co. Ltd.	104,791	7,695,894
#*	OmniSystem Co. Ltd.	194,116	273,157
	Openbase, Inc.	89,344	235,419
	OptoElectronics Solutions Co. Ltd.	28,520	446,964
*	ORTRON-TEC, Inc.	78,405	242,350
	ORTUS Pharmaceutical Co. Ltd.	66,425	342,313
#*	Orbitech Co. Ltd.	63,796	247,326
*	Orientbio, Inc.	138,146	75,566
	Orion Corp.	51,505	5,213,387
	Orion Holdings Corp.	196,281	2,492,293
*	OSANGJAEIL Co. Ltd.	30,119	126,698
*	Osetom Implant Co. Ltd.	53,932	8,204,161
*††	Osung Advanced Materials Co. Ltd.	322,592	450,268
#	Otlogi Corp.	7,001	2,707,048
*	Raik Kwang Industrial Co. Ltd.	173,863	620,747
*	Ran Entertainment Co. Ltd.	33,924	163,302
	Ran Ocean Co. Ltd.	1,495,467	7,366,697
*	RANAGENE, Inc.	39,250	116,932
	Rang Rim Co. Ltd.	79,307	360,227
*	Paradise Co. Ltd.	96,167	1,413,162
#*	Park Systems Corp.	13,623	1,362,257
#	Partron Co. Ltd.	307,576	2,172,843
	Rasoco Co. Ltd.	28,336	345,201
*	Reard Abyss Corp.	31,647	1,172,970
#	People & Technology, Inc.	94,711	3,438,660
*	Reptron, Inc.	13,576	92,174
	RHA Co. Ltd.	65,701	386,685
*	RharmAbsine	18,187	43,105
*	RharmaResearch Co. Ltd.	14,782	932,520
*	RharmGen Science, Inc.	70,418	390,874
*	Rharmioell Co. Ltd.	131,216	1,117,514
*	Rhiloptics Co. Ltd.	30,876	187,591
*††	Rhiosye Healthcare Co. Ltd.	103,057	54,632
#	RI Advanced Materials Co. Ltd.	85,454	2,378,879
*	RJ Electronics Co. Ltd.	19,239	135,797
*	Roint Engineering Co. Ltd.	78,032	137,937
*	Rolaris Office Corp.	72,052	86,620
#	Roongsan Corp.	180,903	5,320,694
	Roongsan Holdings Corp.	22,585	532,107
#	ROSCO Chemical Co. Ltd.	16,529	3,029,756
#	ROSCO Holdings, Inc., Sponsored ADR	311,996	19,315,672
	ROSCO Holdings, Inc.	206,037	50,628,790
	Rooco ICT Co. Ltd.	161,586	894,655
	Rooco International Corp.	337,138	6,455,363
	Rooco M Tech Co. Ltd.	84,550	594,440
	ROSCO Steeelon Co. Ltd.	24,870	698,559
*	Rower Logics Co. Ltd.	177,068	724,350

	Protec Co., Ltd.	31,139	578,619
*	RS-TEC Co., Ltd.	12,143	36,580
#	RSK, Inc.	111,626	1,627,184
	Rulmuone Co., Ltd.	84,830	782,584
	Ruleon Technology, Inc.	17,744	112,546

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
	Pungkuk Ethanol Co., Ltd.	20,107	\$ 232,633
*	Q-Capital Partners Co., Ltd.	588,254	208,767
	QSI Co., Ltd.	12,646	117,210
*	RaonSecure Co., Ltd.	23,738	52,155
*	Ray Co., Ltd./KR	14,512	291,890
	Rayence Co., Ltd.	35,884	361,058
*	Remed Co., Ltd.	1,760	20,187
	Reyon Pharmaceutical Co., Ltd.	22,037	352,497
#	RFHG Corp.	39,592	781,668
*	RFTech Co., Ltd.	159,006	699,705
*	RN2 Technologies Co., Ltd.	8,444	63,598
*	Robostar Co., Ltd.	17,018	460,647
*	Robotis Co., Ltd.	11,928	307,659
#	Rsupport Co., Ltd.	56,877	223,680
*	S-Net Systems, Inc.	40,726	210,219
#	S&S Tech Corp.	39,811	979,208
*	S.Y. Co., Ltd.	177,341	525,929
#	S-1 Corp.	77,795	3,639,927
	Sajo Industries Co., Ltd.	14,263	495,409
	Sajodaerim Corp.	30,273	691,314
*	Sajedongaone Co., Ltd.	410,454	318,878
*	Sam Chun Dang Pharm Co., Ltd.	22,047	866,951
*	SAM KANG M&T Co., Ltd.	69,895	1,180,817
#	Sam Young Electronics Co., Ltd.	80,306	614,325
	Sam Young Trading Co., Ltd.	88,339	918,154
*	Sambo Corrugated Board Co., Ltd.	42,743	370,535
#*	Sambo Motors Co., Ltd.	77,790	344,589
*	Sambu Engineering & Construction Co., Ltd.	627,154	648,754
	Samohuly Co., Ltd.	10,044	3,985,601
*	Samohuly Bicycle Co., Ltd.	26,803	188,959
#	Samho Development Co., Ltd.	127,209	407,279
*	SAMHWA NETWORKS Co., Ltd.	53,724	145,443
	SAMHWA Paints Industrial Co., Ltd.	60,000	297,606
	Samick Musical Instruments Co., Ltd.	306,128	327,576
#	Samick THK Co., Ltd.	32,466	349,994
	Samil Pharmaceutical Co., Ltd.	17,972	121,861
	Samji Electronics Co., Ltd.	88,894	630,046
#*	Samjin LND Co., Ltd.	95,857	221,958
#	Samjin Pharmaceutical Co., Ltd.	43,871	854,570
	Samkee Corp.	229,837	738,867
	Sammok S-Form Co., Ltd.	29,195	411,144
#	SAMPYO Cement Co., Ltd.	212,168	622,836

*Ω	Samsung Biologics Co., Ltd.	4,680	3,021,783
	Samsung C&T Corp.	61,388	5,928,952
	Samsung Card Co., Ltd.	115,331	2,843,801
	Samsung Climate Control Co., Ltd.	5,088	41,348
	Samsung Electro-Mechanics Co., Ltd.	240,915	28,137,177
#	Samsung Electronics Co., Ltd.	15,000,936	747,200,055
*	Samsung Engineering Co., Ltd.	361,649	7,632,260
	Samsung Fire & Marine Insurance Co., Ltd.	129,326	21,324,111
*	Samsung Heavy Industries Co., Ltd.	766,189	3,620,850
	Samsung Life Insurance Co., Ltd.	154,077	8,870,544
*	Samsung Pharmaceutical Co., Ltd.	147,263	335,473
	Samsung Publishing Co., Ltd.	21,979	467,866
	Samsung SDI Co., Ltd.	38,148	21,378,218
	Samsung SDS Co., Ltd.	69,694	7,107,106
#	Samsung Securities Co., Ltd.	273,445	7,443,624
	SAMT Co., Ltd.	341,901	753,191
	Samwha Capacitor Co., Ltd.	40,542	1,279,633

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
#	Samwha Electric Co., Ltd.	16,326	\$ 208,109
	Samyang Corp.	24,422	816,264
#	Samyang Foods Co., Ltd.	23,846	2,390,785
	Samyang Holdings Corp.	29,017	1,700,403
	Samyang Packaging Corp.	25,470	377,190
	Samyang Tongsang Co., Ltd.	10,960	453,759
*	Samyoung Chemical Co., Ltd.	81,043	171,460
*	Samyoung ENG Co., Ltd.	15,520	61,907
#*	Sang-A Frontec Co., Ltd.	27,525	714,052
*	Sangbo Corp.	162,337	181,585
#	Sangsangin Co., Ltd.	292,425	1,410,594
	Sangsin Energy Display Precision Co., Ltd.	52,121	741,725
	SaraminHR Co., Ltd.	37,627	909,716
	Satrec Initiative Co., Ltd.	14,199	402,971
	SAVEZONE I&C Corp.	104,700	224,539
*	SBI Investment Korea Co., Ltd.	262,704	262,573
*	SBW	1,514,228	435,957
*	S-Connect Co., Ltd.	186,045	156,562
*	SDN Co., Ltd.	186,770	292,723
	Seah Besteel Holdings Corp.	122,664	1,643,316
	SeAH Holdings Corp.	495	42,271
	SeAH Steel Corp.	13,933	1,569,453
#	SeAH Steel Holdings Corp.	20,218	2,692,021
	Sebang Co., Ltd.	83,997	3,182,027
#	Sebang Global Battery Co., Ltd.	42,017	1,625,162
	Seogene, Inc.	166,454	3,715,226
	Segyung Hitech Co., Ltd.	51,060	569,661
	Sejin Heavy Industries Co., Ltd.	51,741	258,376
	Sejong Industrial Co., Ltd.	103,414	511,921
	Sejong Telecom, Inc.	871,848	543,662

*	Sekonix Co. Ltd.	37,296	180,626
*	Selvas AI, Inc.	72,461	889,992
	Sempio Co.	3,643	147,720
	Sempio Foods Co.	16,127	444,539
*	S-Energy Co. Ltd.	106,929	290,563
#	Seobu T&D	217,029	1,397,833
#	Seohan Co. Ltd.	668,252	628,029
*	Seohae Construction Co. Ltd.	1,009,278	972,782
#	Seojin System Co. Ltd.	181,431	2,421,801
	Seoul Auction Co. Ltd.	32,672	641,418
	Seoul City Gas Co. Ltd.	1,120	432,986
*	Seoul Food Industrial Co. Ltd.	626,950	109,760
#	Seoul Semiconductor Co. Ltd.	297,767	2,595,961
#	Seoul Viosys Co. Ltd.	51,211	245,488
#*	Seoulin Bioscience Co. Ltd.	24,697	238,852
	SEOWONINTECH Co. Ltd.	33,914	160,135
	Seoyon Co. Ltd.	115,412	711,036
	Seoyon E-Hwa Co. Ltd.	108,423	783,324
*	Sewon E&C Co. Ltd.	830,174	367,711
††	Sewon Precision Industry Co. Ltd.	8,303	52,580
	Sewoon Medical Co. Ltd.	108,456	266,741
#	SFA Engineering Corp.	72,644	2,212,855
*	SFA Semicon Co. Ltd.	400,382	1,411,234
*	S-Fuelcell Co. Ltd.	10,321	187,124
*	SG Corp.	556,225	258,909
	SGC e-Teo E&C Co. Ltd.	19,988	503,083
	SGC Energy Co. Ltd.	63,691	1,680,295
	SH Energy & Chemical Co. Ltd.	462,210	332,877
*	Shin-Heung Energy & Electronics Co. Ltd.	15,684	613,985

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
*	Shin-Poong Pharmaceutical Co. Ltd.	51,784	\$ 880,610
	Shindaeyang Paper Co. Ltd.	14,223	999,845
	Shinhan Financial Group Co. Ltd.	1,478,212	49,984,812
	Shinhan Financial Group Co. Ltd., ADR	288,965	9,830,589
	Shinil Electronics Co. Ltd.	256,338	431,859
*	Shinsegae Engineering & Construction Co. Ltd.	23,276	423,229
*	Shinsegae Food Co. Ltd.	13,185	533,888
*	Shinsegae Information & Communication Co. Ltd.	45,786	528,692
#*	Shinsegae International, Inc.	81,990	1,636,038
*	Shinsegae, Inc.	44,588	8,416,045
*	Shinsung Delta Tech Co. Ltd.	59,688	404,505
*	Shinsung E&G Co. Ltd.	349,615	516,895
*	Shinsung Tongsang Co. Ltd.	305,739	635,181
*	Shinwha Intertek Corp.	147,227	373,121
*	Shinwon Construction Co. Ltd.	12,475	55,798
	Shinwon Corp.	365,301	471,107
	Shinyoung Securities Co. Ltd.	26,629	1,269,733
*	Showbox Corp.	134,716	423,212

*	Signoties Corp.....	317,153	311,669
	SIGONG-TECH Co. Ltd.....	54,078	206,468
	Silla Co. Ltd.....	40,398	366,808
#*	Simmtech Co. Ltd.....	125,218	3,105,408
*	SHMITECH HOLDINGS Co. Ltd.....	182,708	501,800
	SIMPAC, Inc.....	121,946	519,699
	Sindoh Co. Ltd.....	29,934	813,963
	Sinil Pharm Co. Ltd.....	27,150	186,120
*	SJ Group Co. Ltd.....	20,821	303,492
#*	SK Biopharmaceuticals Co. Ltd.....	21,637	1,277,066
	SK Chemicals Co. Ltd.....	22,310	1,524,489
	SK D&D Co. Ltd.....	57,390	987,014
	SK Discovery Co. Ltd.....	86,696	2,246,129
	SK Gas Ltd.....	18,088	1,796,067
	SK Hynix, Inc.....	2,150,179	155,552,181
*	SK Innovation Co. Ltd.....	209,130	27,796,517
#	SK Networks Co. Ltd.....	1,330,010	4,400,651
*	SK Rent A Car Co. Ltd.....	53,770	310,460
	SK Securities Co. Ltd.....	2,444,970	1,573,274
	SK Telecom Co. Ltd.....	139,133	5,272,463
	SK Telecom Co. Ltd, Sponsored ADR.....	483	10,241
	SK, Inc.....	136,190	22,029,900
	SKC Co. Ltd.....	45,513	3,548,027
#	SL Corp.....	85,471	1,792,495
*	SM Culture & Contents Co. Ltd.....	92,494	249,238
#	SM Entertainment Co. Ltd.....	20,494	1,474,281
*	SM Life Design Group Co. Ltd.....	98,749	203,899
*††	S-MAC Co. Ltd.....	236,758	277,234
	SMCore, Inc.....	32,004	173,252
	SNT Dynamics Co. Ltd.....	80,923	707,218
	SNT Holdings Co. Ltd.....	47,462	622,489
	SNT Motiv Co. Ltd.....	70,468	2,623,721
*	SNU Precision Co. Ltd.....	114,466	284,292
	S-Oil Corp.....	188,707	13,612,968
#*	Solborn, Inc.....	79,137	394,062
*	Solid, Inc.....	139,744	668,056
*	SOLJUM Co. Ltd.....	28,352	516,929
	Solve Advanced Materials Co. Ltd.....	17,121	552,306
	Songwon Industrial Co. Ltd.....	150,359	2,321,398
*	Sonic, Inc.....	62,815	221,327
*	Sonekong Co. Ltd.....	62,623	105,449

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
	Soosan Heavy Industries Co. Ltd.....	122,775	\$ 297,793
#	Soulbrain Co. Ltd.....	20,764	3,964,863
#	Soulbrain Holdings Co. Ltd.....	34,719	706,170
	SPC Samlip Co. Ltd.....	16,711	988,364
	Spoco Co. Ltd.....	26,562	105,328
	SPG Co. Ltd.....	24,716	401,867

#*	Spigon Korea Co., Ltd.	21,996	620,631
#	Ssangyong C&E Co., Ltd.	456,464	2,138,319
*	Ssangyong Motor Co.	55,647	225,877
	ST Pharm Co., Ltd.	9,890	656,944
	STIG Investments, Inc.	213,700	1,067,451
*	Straffic Co., Ltd.	80,167	272,545
*	Studio Dragon Corp.	33,883	2,225,805
*	STX Heavy Industries Co., Ltd.	63,992	397,573
*	Sugentech, Inc.	21,925	164,521
	Suheung Co., Ltd.	39,864	1,094,168
	Sun Kwang Co., Ltd.	16,553	1,928,121
	Sung Kwang Bend Co., Ltd.	125,822	1,352,849
*	Sungchang Enterprise Holdings Ltd.	325,970	590,628
	Sungshin Cement Co., Ltd.	147,254	1,147,764
#	Sungwoo Hitech Co., Ltd.	417,416	1,714,914
#	Sunjin Co., Ltd.	124,091	997,217
*	Sunny Electronics Corp.	119,120	337,175
*	Suprema, Inc.	17,447	346,222
	SurplusGLOBAL, Inc.	83,373	262,915
	SV Investment Corp.	149,330	280,631
*	Synergy Innovation Co., Ltd.	97,260	252,051
*	Synopex, Inc.	309,966	728,722
*	Systems Technology, Inc.	67,715	706,758
	T&L Co., Ltd.	18,322	576,379
	Tae Kyung Industrial Co., Ltd.	89,623	484,170
#	Taekwang Industrial Co., Ltd.	2,224	1,342,550
	Taekyung BK Co., Ltd.	64,428	289,878
*††	Taewoong Co., Ltd.	65,836	528,473
	Taeyoung Engineering & Construction Co., Ltd.	184,589	633,664
#*	Taihan Electric Wire Co., Ltd.	523,681	684,497
*	Taihan Fiberoptics Co., Ltd.	123,312	293,480
*	Taihan Textile Co., Ltd.	4,799	203,307
	Tailim Packaging Co., Ltd.	136,725	343,038
	TCC Steel	58,766	545,812
*††	TechL Co., Ltd.	895	4,376
	TechWing, Inc.	176,390	906,673
*	Tego Science, Inc.	10,158	102,412
*	Teloon RF Pharmaceutical, Inc.	64,747	55,312
	Telochips, Inc.	35,983	373,031
*	TERA SCIENCE Co., Ltd.	43,352	78,386
#	TES Co., Ltd.	83,925	1,213,820
*	Theragen Etex Co., Ltd.	162,930	618,166
*	Thinkware Systems Corp.	24,825	283,194
*	T.K. Chemical Corp.	158,667	413,140
*	T.K. Corp.	99,522	1,323,131
#	T.K.G. Huchems Co., Ltd.	121,319	1,943,654
	Tokai Carbon Korea Co., Ltd.	32,461	2,764,678
	Tongyang Life Insurance Co., Ltd.	358,457	1,393,777
	Tongyang, Inc.	994,398	894,908
*	Top Engineering Co., Ltd.	77,846	338,315
*	Toptec Co., Ltd.	118,153	879,164
	Tovis Co., Ltd.	83,367	721,604
	Toplex Co., Ltd.	66,834	213,329

EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED

	Shares	Value»
SOUTH KOREA — (Continued)		
	300,710	\$ 680,878
*	105,618	81,341
#	20,724	687,814
*	28,284	199,524
*	186,734	1,786,658
	744,716	1,636,969
	49,105	272,391
#	26,965	353,664
#	39,202	510,530
*	24,822	267,616
	50,213	604,523
	134,852	136,510
*	67,212	348,387
*	44,297	262,157
	28,251	1,955,768
	59,762	128,455
	142,937	761,507
#	79,954	632,575
*	166,870	239,594
*	25,351	80,553
*	48,332	493,911
*	21,536	72,038
	24,094	471,690
	14,973	89,400
	47,834	1,386,611
*	20,073	185,234
	63,026	470,235
	75,937	343,562
*	125,954	415,381
	33,954	891,097
*	6,849	234,417
	43,584	215,988
*	44,012	262,829
*	65,238	858,196
*	231,532	155,986
#*	96,786	450,037
	35,320	456,034
*	77,687	1,176,372
	53,777	146,814
#*	127,014	110,511
#*	27,265	316,362
	61,898	880,922
	116,139	236,769
*	466,241	271,247
#	49,338	533,974
*	149,928	158,635
*	39,808	429,363
#	180,045	1,051,758
*	4,571	43,401

*	WAZIT Co. Ltd.	531,891	335,841
*	WONIK CUBE Corp.	130,438	243,753
*	Wonik Holdings Co. Ltd.	282,483	822,646
	WONIK IPS Co. Ltd.	124,852	3,155,543
	Wonik Materials Co. Ltd.	49,893	1,194,086
#	Wonik Q&Q Corp.	85,174	1,776,479
*	WooGene B&G Co. Ltd.	42,651	55,973
	Woojin Plaimm Co. Ltd.	9,262	29,782
	Woojin, Inc.	54,917	405,249
*	Woongjin Co. Ltd.	225,271	254,782

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
SOUTH KOREA — (Continued)			
#	Woongjin Thinkbig Co. Ltd.	391,063	\$ 814,228
*	Wooree Bio Co. Ltd.	301,258	780,174
	Woori Financial Group, Inc.	1,884,685	19,658,785
	Woori Investment Bank Co. Ltd.	2,749,497	1,870,954
#*	Woori Technology, Inc.	183,605	219,248
#*	Woorison F&G Co. Ltd.	200,437	294,809
*	Woory Industrial Co. Ltd.	25,180	293,286
*	Woosu AMS Co. Ltd.	82,772	184,111
	WooSung Co. Ltd.	5,201	101,784
	Worldex Industry & Trading Co. Ltd.	57,285	968,196
	Y-G-1 Co. Ltd.	130,312	722,972
*	Y2 Solution Co. Ltd.	19,090	10,154
	YAS Co. Ltd.	28,388	196,341
*	Y-entec Co. Ltd.	74,293	557,568
*	Yest Co. Ltd.	29,056	187,382
#*	YG Entertainment, Inc.	30,750	1,306,633
*	YG PLUS	65,759	287,634
*	YIK Corp.	169,474	455,533
*	YJM Games Co. Ltd.	43,624	51,260
	YMC Co. Ltd.	66,845	314,453
	YMT Co. Ltd.	19,985	226,863
	Yenwoo Co. Ltd.	22,062	336,641
	Yeosung Enterprise Co. Ltd.	119,745	275,161
	Yeulchon Chemical Co. Ltd.	24,264	777,884
	Yeung-Poong Corp.	2,394	1,215,649
	Yeung-Poong Paper Manufacturing Co. Ltd.	11,402	136,533
	Yeung-Poong Precision Corp.	60,056	556,561
	Yeungore Corp.	143,714	5,110,910
	Yeungore Holdings Co. Ltd.	47,717	2,377,350
*	YeungWoo DSP Co. Ltd.	187,249	225,777
	YTN Co. Ltd.	12,525	65,178
	Yuantu Securities Korea Co. Ltd.	739,650	1,660,191
#	Yuhan Corp.	50,258	2,139,252
	Yuhwa Securities Co. Ltd.	32,205	59,826
*	Yungjin Pharmaceutical Co. Ltd.	237,241	695,889
	Yuyu Pharma, Inc.	74,596	378,735
#*	Zeus Co. Ltd.	45,457	1,030,063

*	Zinitix Co., Ltd.....	12,353	15,784
#	Zinus, Inc.....	57,384	1,788,888
TOTAL SOUTH KOREA.....			3,038,880,611
TAIWAN — (16.5%)			
	104 Corp.....	2,000	13,336
	Aaeon Technology, Inc.....	5,000	15,272
#	ABC Taiwan Electronics Corp.....	467,613	380,904
	Abico Avy. Co., Ltd.....	823,396	557,186
#	Ability Enterprise Co., Ltd.....	1,769,974	1,235,804
#*	Ability Opto-Electronics Technology Co., Ltd.....	376,471	913,833
#	Abnova Corp.....	126,000	161,967
#	AeBel Polytech, Inc.....	2,643,468	3,123,597
	Accton Technology Corp.....	1,542,369	12,604,661
	Acer, Inc.....	14,920,595	12,456,431
#	ACES Electronic Co., Ltd.....	910,044	995,456
*	Acon Holding, Inc.....	1,568,955	602,691
	Acter Group Corp., Ltd.....	655,122	2,411,992
#	Action Electronics Co., Ltd.....	1,240,000	549,609
	ADATA Technology Co., Ltd.....	1,097,465	2,417,334
#	Addon Technology Co., Ltd.....	134,706	866,088
#	Advanced Ceramic X Corp.....	272,000	1,838,714

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Advanced Energy Solution Holding Co., Ltd.....	37,000	\$ 980,402
	Advanced International Multitech Co., Ltd.....	1,111,000	3,685,007
	Advanced Optoelectronic Technology, Inc.....	728,000	426,200
#	Advanced Power Electronics Corp.....	461,000	1,767,777
	Advanced Wireless Semiconductor Co.....	19,000	50,799
#	Advantek Enterprise Co., Ltd.....	1,540,662	1,629,317
	Advantech Co., Ltd.....	617,465	7,060,543
#	AEON Motor Co., Ltd.....	345,000	458,623
	Aerospace Industrial Development Corp.....	2,910,000	3,367,050
#	AGV Products Corp.....	3,163,603	1,153,642
*	Airmate Cayman International Co., Ltd.....	20,467	11,954
	Airtac International Group.....	256,335	8,766,443
	Alchip Technologies Ltd.....	188,000	5,347,897
#	Alcor Micro Corp.....	189,000	204,223
#	Alexander Marine Co., Ltd.....	102,000	1,281,957
#*	ALI Corp.....	1,353,256	978,496
	All Ring Tech Co., Ltd.....	27,000	59,630
#	Allied Circuit Co., Ltd.....	183,000	732,759
	Allied Supreme Corp.....	156,000	1,797,756
#	Allis Electric Co., Ltd.....	978,806	1,118,778
#	Alltek Technology Corp.....	1,261,506	1,620,789
#	Alltop Technology Co., Ltd.....	277,531	1,163,693
	Alpha Networks, Inc.....	1,544,873	1,584,222
#	Altek Corp.....	1,834,159	2,068,797
	Amazing Microelectronic Corp.....	589,085	1,823,184
*	Ambassador Hotel.....	1,790,000	1,945,562

#	AMICCOM Electronics Corp.....	117,000	107,468
	AMPAGS Corp.....	15,000	19,835
#	Ampire Co, Ltd.....	661,000	725,180
	Ample Electronic Technology Co, Ltd.....	41,000	69,914
	AMPOC Far-East Co, Ltd.....	592,567	923,450
	AmTRAN Technology Co, Ltd.....	5,630,772	1,886,105
	Anderson Industrial Corp.....	296,247	100,487
#	Anji Technology Co, Ltd.....	197,000	309,658
#	Anpec Electronics Corp.....	450,702	2,073,052
#	Apac Opto-Electronics, Inc.....	145,000	149,724
#	Apacer Technology, Inc.....	712,005	1,033,889
#	APAQ Technology Co, Ltd.....	265,520	377,488
#	APCB, Inc.....	1,086,000	600,842
	Apex Biotechnology Corp.....	589,625	493,866
#	Apex International Co, Ltd.....	1,096,916	2,138,477
	Apex Science & Engineering.....	681,870	236,626
	Apogee Optocom Co, Ltd.....	49,000	106,515
	Arcadyan Technology Corp.....	1,088,759	3,692,853
	Ardentec Corp.....	4,211,993	7,455,791
#	Argosy Research, Inc.....	414,391	1,258,433
#	ASE Technology Holding Co, Ltd., ADR.....	85,881	618,343
#	ASE Technology Holding Co, Ltd.....	13,399,387	45,210,090
	Asia Cement Corp.....	8,179,655	11,523,461
	Asia Electronic Material Co, Ltd.....	573,000	290,710
	Asia Optical Co, Inc.....	1,339,000	2,859,485
*	Asia Pacific Telecom Co, Ltd.....	11,990,415	2,479,927
*	Asia Plastic Recycling Holding Ltd.....	1,370,533	325,126
	Asia Polymer Corp.....	3,267,858	3,193,674
#	Asia Tech Image, Inc.....	408,000	914,548
#	Asia Vital Components Co, Ltd.....	1,967,864	7,014,184
#	ASIX Electronics Corp.....	215,000	807,848
	ASMedia Technology, Inc.....	25,048	754,634
#	ASolid Technology Co, Ltd.....	58,000	145,163

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	ASPEED Technology, Inc.....	111,098	\$ 7,867,786
#	ASROCK, Inc.....	389,000	1,984,405
#	Asustek Computer, Inc.....	2,052,861	18,698,351
	Aten International Co, Ltd.....	583,715	1,515,707
#	Audix Corp.....	582,375	1,032,841
#	AUO Corp.....	30,831,198	17,336,954
#	AURAS Technology Co, Ltd.....	574,303	2,996,713
#	Aurora Industries, Inc.....	463,000	317,339
	Aurora Corp.....	341,258	884,172
#	Avalue Technology, Inc.....	324,000	884,088
	Aver Information, Inc.....	117,000	181,240
	Avermedia Technologies.....	67,000	51,654
	Awea Mechatronic Co, Ltd.....	161,062	169,075
#	Axiomtek Co, Ltd.....	359,000	724,866

*	Azurewave Technologies, Inc.....	523,000	353,726
#	Bafang Yunji International Co. Ltd.....	272,000	1,965,260
	Bank of Kaohsiung Co. Ltd.....	4,001,298	1,719,778
	Baolong International Co. Ltd.....	140,000	82,776
	Basse Industry Corp.....	886,284	1,232,288
#	BenQ Materials Corp.....	1,316,000	1,493,244
	BES Engineering Corp.....	9,349,050	2,616,876
#*	Billion Electric Co. Ltd.....	155,000	214,602
#	Bin Chuan Enterprise Co. Ltd.....	783,257	599,424
	Bionet Corp.....	41,000	60,166
	Bionime Corp.....	157,000	409,869
#	Biostar Microtech International Corp.....	797,712	385,306
	Bioteque Corp.....	406,680	1,522,179
#	Bizlink Holding, Inc.....	209,291	1,836,022
#	Bon Fame Co. Ltd.....	142,000	312,801
	Bora Pharmaceuticals Co. Ltd.....	8,690	119,850
#	Brave C&H Supply Co. Ltd.....	128,000	311,704
	Bright Led Electronics Corp.....	567,180	296,395
	Brightek Optoelectronic Co. Ltd.....	118,000	107,468
	Brighten Optix Corp.....	35,000	222,200
#	Brighton Best International Taiwan, Inc.....	2,902,749	3,697,391
#	Brilliant Network & Automation Integrated System Co. Ltd.....	11,000	48,741
#	Browave Corp.....	234,000	423,399
#	G-Sun Manufacturing Ltd.....	872,258	1,296,078
*	Gameo Communications, Inc.....	1,466,435	498,712
#	Capital Futures Corp.....	607,808	780,441
	Capital Securities Corp.....	10,875,614	4,220,929
#*	Career Technology MFG. Co. Ltd.....	3,699,001	3,036,675
#	Carnival Industrial Corp.....	671,530	316,221
#	Castles Technology Co. Ltd.....	437,135	1,154,172
#	Gaewell, Inc.....	159,000	493,676
	atcher Technology Co. Ltd.....	2,284,872	13,587,299
	Gathay Chemical Works.....	32,000	26,671
#	Gathay Financial Holding Co. Ltd.....	20,222,826	28,790,857
	Gathay Real Estate Development Co. Ltd.....	4,399,600	2,400,527
#	Gayman Engley Industrial Co. Ltd.....	303,801	637,358
#	GCP Contact Probes Co. Ltd.....	53,671	80,255
#	Gelxpert Energy Corp.....	558,000	629,763
	Center Laboratories, Inc.....	2,372,120	3,741,595
#	Central Reinsurance Co. Ltd.....	1,233,575	744,808
	Century Iron & Steel Industrial Co. Ltd.....	777,000	2,578,637
#	Ghailease Holding Co. Ltd.....	3,792,820	28,583,222
#	Ghain Chen Industrial Co. Ltd.....	1,418,483	896,344
*	GhainQui Construction Development Co. Ltd.....	753,946	366,225
	Champion Building Materials Co. Ltd.....	1,772,451	535,270

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Champion Microelectronic Corp.....	203,000	\$ 283,698
	Chang Hwa Commercial Bank Ltd.....	16,798,013	9,871,530

	Ghang Wah Electromaterials, Inc.....	2,458,190	2,622,357
#	Ghang Wah Technology Co. Ltd.....	1,717,450	1,813,315
#	Ghannel Well Technology Co. Ltd.....	1,287,000	1,268,955
	Gharen Pokphand Enterprises.....	1,413,582	3,724,522
	GHC Healthcare Group.....	723,000	1,183,391
#	GHC Resources Corp.....	500,048	784,630
	Ghon Full International Co. Ltd.....	574,000	749,491
#	Ghonbro Micom Co. Ltd.....	453,000	1,306,023
*	Ghong Fwa Industrial Co. Ltd.....	58,000	26,239
	Ghong Leong Corp.....	6,743,160	6,552,823
	Ghong Mei Materials Technology Corp.....	4,278,200	1,452,703
	Ghong Shin Rubber Industry Co. Ltd.....	8,133,508	9,385,606
	Ghong Wei Precision Industry Co. Ltd.....	3,027,630	3,905,578
*	Ghorming Electronic Technology Corp.....	580,708	380,075
	Ghi Hua Fitness Co. Ltd.....	40,000	95,970
#	Ghia Ghang Co. Ltd.....	855,000	1,042,218
#	Ghia Hsin Cement Corp.....	3,058,747	1,853,951
#	Ghian Hsing Forging Industrial Co. Ltd.....	288,200	304,795
	Ghicony Electronics Co. Ltd.....	2,802,689	8,127,972
	Ghicony Power Technology Co. Ltd.....	1,140,696	2,937,420
#	Ghief Telecom, Inc.....	55,000	514,844
#	Ghieftek Precision Co. Ltd.....	400,212	984,701
	Ghien Kuo Construction Co. Ltd.....	1,153,364	438,894
#	Ghien Shing Harbour Service Co. Ltd.....	147,000	198,695
	Ghime Ball Technology Co. Ltd.....	162,282	206,919
	Ghina Airlines Ltd.....	17,026,057	11,106,702
	Ghina Bills Finance Corp.....	3,836,000	1,930,979
#	Ghina Chemical & Pharmaceutical Co. Ltd.....	1,658,000	1,483,979
	Ghina Container Terminal Corp.....	373,000	278,764
	Ghina Development Financial Holding Corp.....	46,751,092	20,653,653
#	Ghina Ecotek Corp.....	132,000	191,916
#	Ghina Electric Manufacturing Corp.....	1,740,658	796,814
	Ghina Fineblanking Technology Co. Ltd.....	303,575	349,276
#	Ghina General Plastics Corp.....	3,145,607	2,961,893
	Ghina Glaze Co. Ltd.....	751,022	351,698
#*	Ghina Man-Made Fiber Corp.....	8,478,227	2,441,570
#	Ghina Metal Products.....	2,232,405	2,235,389
	Ghina Motor Corp.....	1,833,286	3,700,872
	Ghina Petrochemical Development Corp.....	25,757,099	8,701,818
	Ghina Steel Chemical Corp.....	972,998	3,499,074
#	Ghina Steel Corp.....	34,089,440	36,074,701
#	Ghina Steel Structure Co. Ltd.....	530,000	1,065,686
#	Ghina Wire & Cable Co. Ltd.....	671,680	591,690
#	Ghinese Maritime Transport Ltd.....	573,964	754,915
#	Ghing Feng Home Fashions Co. Ltd.....	759,659	444,832
	Ghin-Poon Industrial Co. Ltd.....	2,600,617	2,600,871
	Ghipbond Technology Corp.....	5,571,000	11,286,158
	GhipMOS Technologies, Inc.....	4,638,155	5,383,998
	GhipMOS Technologies, Inc., ADR.....	62,027	1,431,593
	Ghitina Holding Ltd.....	366,000	2,727,998
	Ghong Hong Construction Co. Ltd.....	1,076,739	2,658,949
	Ghroma ATE, Inc.....	879,705	5,459,189
#	Ghun-Yu Works & Co. Ltd.....	1,438,500	1,174,634
#	Ghun-Yuan Steel Industry Co. Ltd.....	3,104,177	1,714,098

#	Chung Hsin Electric & Machinery Manufacturing Corp.....	3,308,500	8,979,386
#	Chung Hung Steel Corp.....	6,743,926	6,561,785
	Chung Hwa Food Industrial Co. Ltd.....	77,115	264,980

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
	Chung Hwa Pulp Corp.....	2,739,308	\$ 1,543,901
#	Chunghwa Chemical Synthesis & Biotech Co. Ltd.....	335,000	688,765
	Chunghwa Precision Test Tech Co. Ltd.....	151,000	2,721,860
	Chunghwa Telecom Co. Ltd., Sponsored ADR.....	84,051	3,114,089
	Chunghwa Telecom Co. Ltd.....	5,266,000	19,679,658
#	Chyang Sheng Dyeing & Finishing Co. Ltd.....	1,406,000	691,790
	Cleanaway Co. Ltd.....	510,000	3,080,848
	Clevo Co.....	3,085,482	3,213,809
	GMC Magnetics Corp.....	7,080,967	1,833,712
#	GoAsia Electronics Corp.....	523,224	206,846
#	Gollins Co. Ltd.....	789,060	466,407
#	Gompal Electronics, Inc.....	16,377,560	12,363,165
	Gompeq Manufacturing Co. Ltd.....	6,912,000	10,577,094
	Gompuoase Enterprise.....	466,000	470,390
#	Concord Securities Co. Ltd.....	3,514,671	1,154,021
	Continental Holdings Corp.....	2,637,250	2,592,959
#	Control Technology Co. Ltd.....	1,064,000	627,403
#	Coremax Corp.....	367,835	1,211,399
	Corotron Corp.....	2,687,600	5,290,199
	Co-Tech Development Corp.....	1,645,800	3,627,839
#	Gowatch Medical Holding Co. Ltd.....	197,369	163,096
	Goxon Precise Industrial Co. Ltd.....	178,000	71,784
	Creative Sensor, Inc.....	14,000	13,426
#*	GSBC Corp. Taiwan.....	3,572,712	2,313,963
	GTBC Financial Holding Co. Ltd.....	53,124,931	40,620,626
	GTCL Corp.....	3,445,896	4,968,236
*	G-Tech United Corp.....	196,196	83,160
	Gub Elecparts, Inc.....	294,241	1,420,804
#	Gvilux Corp.....	659,378	720,203
	GX Technology Co. Ltd.....	250,875	204,321
	Gyberlink Corp.....	153,504	433,906
#	GyberPower Systems, Inc.....	323,000	1,119,042
#	GyberTAN Technology, Inc.....	2,354,873	1,919,428
#	Gypress Technology Co. Ltd.....	293,589	537,480
#	Gytech Electronics Corp.....	79,801	185,370
#	DA GIN Construction Co. Ltd.....	2,002,809	2,038,553
#	Dadi Early Childhood Education Group Ltd.....	131,502	461,927
	Dafeng TV Ltd.....	396,061	644,918
#	Da-Li Development Co. Ltd.....	2,152,257	2,178,619
	Darfon Electronics Corp.....	1,707,700	2,251,355
*	Darwin Precisions Corp.....	2,803,304	852,261
#	Daxin Materials Corp.....	410,500	995,260
#	De Lacey Industrial Co. Ltd.....	1,675,469	786,589
*	Delpha Construction Co. Ltd.....	136,000	80,046

	Delta Electronics, Inc.....	1,500,028	14,546,467
	Depe Auto Parts Ind Co. Ltd.....	874,634	2,201,629
#	Dimerco Data System Corp.....	169,686	407,347
	Dimerco Express Corp.....	1,166,000	2,885,732
	D-Link Corp.....	3,366,537	1,732,632
	Donpon Precision, Inc.....	22,000	16,960
#	Dr Wu Skincare Co. Ltd.....	157,000	563,922
#	Draytek Corp.....	252,000	218,658
	Dyaco International, Inc.....	277,408	397,586
	DYNAGOLOR, Inc.....	221,000	267,110
	Dynamic Holding Co. Ltd.....	2,036,693	1,179,256
	Dynapack International Technology Corp.....	930,000	2,380,694
#	E & R Engineering Corp.....	199,000	350,515
	E Ink Holdings, Inc.....	340,000	1,972,943
#	E Sun Financial Holding Co. Ltd.....	24,276,738	19,883,562

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
	Eastern Media International Corp.....	2,400,690	\$ 1,928,394
	Eclat Textile Co. Ltd.....	511,518	8,530,734
#	EQVE Environment Corp.....	180,000	1,555,076
#*	Edimax Technology Co. Ltd.....	1,152,423	615,575
#	Edison Opto Corp.....	760,345	453,376
#	Edom Technology Co. Ltd.....	1,415,141	1,297,588
#	eGalax eMPIA Technology, Inc.....	395,267	757,482
#	Egis Technology, Inc.....	452,000	992,039
#	Elan Microelectronics Corp.....	1,944,026	6,321,646
#*	E-Lead Electronic Co. Ltd.....	266,746	677,635
	E-LIFE MALL Corp.....	488,000	1,351,942
	Elite Advanced Laser Corp.....	983,320	1,313,239
	Elite Material Co. Ltd.....	1,213,839	7,372,505
#	Elite Semiconductor Microelectronics Technology, Inc.....	2,038,390	5,347,281
*	Elitegroup Computer Systems Co. Ltd.....	2,217,028	1,600,150
	eMemory Technology, Inc.....	208,000	11,404,309
#	Emerging Display Technologies Corp.....	807,000	558,360
#	Ennoconn Corp.....	503,298	3,765,373
#	Ennostar, Inc.....	4,740,431	7,958,437
	EnTie Commercial Bank Co. Ltd.....	2,316,166	1,148,449
#	Epileds Technologies, Inc.....	484,000	235,739
	Episil Technologies, Inc.....	652,000	2,117,445
	Episil Precision, Inc.....	533,015	1,362,365
#	Erie Technology Corp.....	97,000	676,366
#	Eson Precision Ind Co. Ltd.....	700,000	1,426,946
	External Materials Co. Ltd.....	6,325,099	6,860,356
#	Etron Technology, Inc.....	1,293,452	1,972,569
#	Eurocharm Holdings Co. Ltd.....	186,000	1,065,304
	Eva Airways Corp.....	12,168,695	11,874,900
*	Everest Textile Co. Ltd.....	3,778,829	899,757
	Evergreen International Storage & Transport Corp.....	3,443,000	3,108,627
	Evergreen Marine Corp. Taiwan Ltd.....	5,187,568	26,501,931

#	Evergreen Steel Corp.....	763,000	1,356,222
	Everlight Chemical Industrial Corp.....	2,952,756	1,878,137
#	Everlight Electronics Co. Ltd.....	3,453,570	4,331,057
#	Everspring Industry Co. Ltd.....	591,300	251,651
	Excel Cell Electronic Co. Ltd.....	119,000	96,671
	Excellence Opto, Inc.....	141,000	110,872
#	Excelliance Mos Corp.....	168,000	713,431
	Excelior Medical Co. Ltd.....	965,692	2,288,633
#	EZconn Corp.....	340,600	546,077
	Far Eastern Department Stores Ltd.....	9,179,000	6,643,680
	Far Eastern International Bank.....	23,200,843	9,068,152
	Far Eastern New Century Corp.....	8,525,705	9,318,039
	Far EastOne Telecommunications Co. Ltd.....	4,510,000	10,032,600
#	Faraday Technology Corp.....	748,000	4,278,644
	Farcent Enterprise Co. Ltd.....	36,000	66,016
#	Farglory F.T.Z. Investment Holding Co. Ltd.....	725,385	1,341,103
	Farglory Land Development Co. Ltd.....	2,074,105	4,039,599
#*	Federal Corp.....	2,481,938	1,734,036
#	Feedback Technology Corp.....	191,200	569,844
	Feng Hei Steel Co. Ltd.....	2,993,131	6,904,924
	Feng TAY Enterprise Co. Ltd.....	1,243,785	8,212,239
#	FineTek Co. Ltd.....	85,470	240,303
#	First Financial Holding Co. Ltd.....	23,331,511	20,349,538
#	First Hi-Tec Enterprise Co. Ltd.....	465,736	820,231
	First Hotel.....	1,250,293	592,448
	First Insurance Co. Ltd.....	1,874,640	1,013,211
#*	First Steamship Co. Ltd.....	4,906,961	1,422,242

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	FLIT Holding Co. Ltd.....	1,132,436	\$ 1,098,094
#	Fitipower Integrated Technology, Inc.....	503,000	2,440,752
#	Fittech Co. Ltd.....	461,000	1,472,354
	FLEXium Interconnect, Inc.....	2,614,724	8,760,175
#	Flytech Technology Co. Ltd.....	706,070	1,618,446
#	FocalTech Systems Co. Ltd.....	243,000	548,406
	FOCI Fiber Optic Communications, Inc.....	390,000	304,937
	Force Mos Technology Ltd.....	34,000	57,571
#	Forcecon Tech Co. Ltd.....	270,000	508,113
#	Forest Water Environment Engineering Co. Ltd.....	245,326	224,456
#	Formosa Advanced Technologies Co. Ltd.....	1,383,000	1,848,697
	Formosa Chemicals & Fibre Corp.....	5,950,198	14,341,744
	Formosa International Hotels Corp.....	255,975	2,149,918
#	Formosa Laboratories, Inc.....	723,467	1,569,826
#	Formosa Oilseed Processing Co. Ltd.....	304,891	583,762
#	Formosa Optical Technology Co. Ltd.....	215,000	418,496
#	Formosa Petrochemical Corp.....	991,000	2,777,552
	Formosa Plastics Corp.....	3,395,770	10,122,343
#	Formosa Sumco Technology Corp.....	264,000	1,383,129
#	Formosa Taffeta Co. Ltd.....	5,138,460	4,649,991

#	Formosan Rubber Group, Inc.....	1,670,143	1,227,209
#	Formosan Union Chemical.....	2,663,936	2,045,015
#	Fortune Electric Co. Ltd.....	605,304	1,146,159
#	Founding Construction & Development Co. Ltd.....	1,356,882	783,858
	Foxconn Technology Co. Ltd.....	3,063,241	5,555,648
	Foxsemicon Integrated Technology, Inc.....	537,402	3,472,088
#	Franco Lines Corp.....	1,450,820	887,918
#	Froeh Enterprise Co. Ltd.....	1,735,384	1,389,271
	FSR Technology, Inc.....	887,619	1,148,666
#	Fu-Chun Shin Machinery Manufacture Co. Ltd.....	270,300	160,992
	Fubon Financial Holding Co. Ltd.....	18,793,034	37,850,720
#	Fulgent Sun International Holding Co. Ltd.....	936,730	4,157,458
	Fullerton Technology Co. Ltd.....	652,670	399,386
#	Fulltech Fiber Glass Corp.....	3,016,051	1,256,696
	Fuehng Precision Co. Ltd.....	461,000	3,414,357
#	Fwasow Industry Co. Ltd.....	1,121,294	737,298
#	G-Shank Enterprise Co. Ltd.....	1,120,510	1,812,407
	Gallant Precision Machining Co. Ltd.....	121,000	117,505
	Gamania Digital Entertainment Co. Ltd.....	906,000	2,436,176
*	GGS Holdings, Inc.....	401,000	525,321
#	GEM Services, Inc.....	445,970	1,046,966
	Gemtek Technology Corp.....	2,571,574	2,378,818
	General Interface Solution Holding Ltd.....	2,053,000	5,846,287
	General Plastic Industrial Co. Ltd.....	631,478	633,951
#	Generalplus Technology, Inc.....	448,000	738,817
#	GeneReach Biotechnology Corp.....	203,346	420,003
#	Genesys Logic, Inc.....	321,000	1,126,740
#	Genius Electronic Optical Co. Ltd.....	638,576	7,870,893
	Genmont Biotech, Inc.....	78,314	62,689
#	Genovate Biotechnology Co. Ltd.....	163,700	154,258
#	GeoVision, Inc.....	467,840	608,962
	Getac Holdings Corp.....	3,106,281	4,723,562
#	GFC Ltd.....	176,400	411,374
	Giant Manufacturing Co. Ltd.....	1,114,355	7,650,912
#*	Giantplus Technology Co. Ltd.....	1,938,000	967,347
#	Gigabyte Technology Co. Ltd.....	2,318,750	9,005,206
*	Gigasolar Materials Corp.....	218,678	783,766
*	Gigastorage Corp.....	97,576	64,093
	Global Brands Manufacture Ltd.....	2,469,175	2,380,163

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»	
TAIWAN — (Continued)			
	Global Lighting Technologies, Inc.....	545,000	\$ 1,030,992
#	Global Mixed Mode Technology, Inc.....	584,000	3,169,825
#	Global PMX Co. Ltd.....	420,000	2,149,687
#	Global Unichip Corp.....	269,000	7,099,836
#	Globatek Fabrication Co. Ltd.....	78,000	136,242
#	Globalwafers Co. Ltd.....	808,779	14,190,069
#*	Globe Union Industrial Corp.....	1,588,820	699,556
#	Gloria Material Technology Corp.....	2,621,885	3,326,413

#*	Glotech Industrial Corp.....	248,000	98,297
*	GlycoNex, Inc.....	111,828	119,072
#	GMI Technology, Inc.....	1,055,566	630,242
#	Gold Circuit Electronics Ltd.....	2,937,372	8,611,693
	Goldsun Building Materials Co. Ltd.....	6,344,965	5,449,335
	Good Will Instrument Co. Ltd.....	333,342	312,663
#	Gordon Auto Body Parts.....	527,000	437,911
#	Gourmet Master Co. Ltd.....	839,102	4,226,620
#	Grand Fortune Securities Co. Ltd.....	1,456,729	502,836
*	Grand Ocean Retail Group Ltd.....	691,000	426,371
#	Grand Pacific Petrochemical.....	6,287,000	4,218,138
	Grand Process Technology Corp.....	165,000	1,308,919
	GrandTech GG Systems, Inc.....	344,890	647,045
	Grape King Bio Ltd.....	833,000	4,799,420
	Great China Metal Industry.....	1,132,000	921,033
	Great Taipei Gas Co. Ltd.....	1,511,000	1,563,381
#	Great Tree Pharmacy Co. Ltd.....	281,628	2,901,664
	Great Wall Enterprise Co. Ltd.....	3,940,478	6,089,435
#	Greattek Electronics, Inc.....	2,414,000	4,102,809
*††	Green Energy Technology, Inc.....	2,077,221	0
#	Green World FinTech Service Co. Ltd.....	23,100	374,008
#	Group Up Industrial Co. Ltd.....	233,000	756,669
	GTM Holdings Corp.....	1,004,550	863,109
#	Hai Kwang Enterprise Corp.....	86,000	69,383
#	HanaStar Beard Corp.....	3,047,831	3,340,567
	HanaStar Display Corp.....	12,270,323	4,978,619
	HanaTough Solution, Inc.....	3,855,862	1,209,860
	Hanpin Electron Co. Ltd.....	361,000	349,967
#	Harmony Electronics Corp.....	220,000	234,792
#	Harvatek Corp.....	1,062,839	659,178
#	Heran Co. Ltd.....	89,000	322,521
#	Hey Song Corp.....	1,993,500	2,202,130
	Hi Clearance, Inc.....	135,978	651,288
#	Highlight Tech Corp.....	556,842	950,995
*	High-Tek Harness Enterprise Co. Ltd.....	141,000	69,356
	Highwealth Construction Corp.....	3,491,081	4,789,025
#	HIM International Music, Inc.....	127,200	350,748
#	Hiroca Holdings Ltd.....	469,221	699,962
#	Hitron Technology, Inc.....	826,997	720,379
	Hiwin Technologies Corp.....	1,154,866	8,634,816
	Hiyes International Co. Ltd.....	71,000	162,271
	Ho Tung Chemical Corp.....	6,567,828	1,902,674
#	Hookeng Corp.....	1,444,266	872,702
	Hold-Key Electric Wire & Cable Co. Ltd.....	73,521	38,262
	Holiday Entertainment Co. Ltd.....	430,390	902,866
	Holtek Semiconductor, Inc.....	1,327,000	3,235,394
	Holy Stone Enterprise Co. Ltd.....	973,675	2,970,031
	Hon Hai Precision Industry Co. Ltd.....	19,765,403	65,912,315
*	Hong Pu Real Estate Development Co. Ltd.....	1,489,554	1,118,064
#	Hong TAI Electric Industrial.....	1,385,000	932,103
	Hong Yi Fiber Industry Co.....	1,007,680	596,809

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Horizon Securities Co. Ltd.	2,505,560	\$ 754,503
	Hota Industrial Manufacturing Co. Ltd.	17,816	43,052
	Hotai Finance Co. Ltd.	756,000	2,668,037
	Hotai Motor Co. Ltd.	619,000	13,590,222
#*	Hotron Precision Electronic Industrial Co. Ltd.	170,159	202,093
#	Hsin-Kuang Steel Co. Ltd.	2,174,000	3,527,732
	Hsin-Yung Chien Co. Ltd.	259,510	836,102
	Hsing-TA Cement Co.	806,222	445,319
#*	HTC Corp.	2,476,619	5,069,155
	Hu Lane Associate, Inc.	307,555	1,593,816
	HUA ENG Wire & Cable Co. Ltd.	2,197,000	1,174,502
#	Hua Nan Financial Holdings Co. Ltd.	19,821,619	15,080,697
	Hua Yu Lien Development Co. Ltd.	71,000	130,115
	Huaku Development Co. Ltd.	1,837,400	5,454,079
	Huang Hsiang Construction Corp.	207,735	288,566
	Huikwang Corp.	57,000	69,693
#	Hung-Ching Development & Construction Co. Ltd.	903,000	637,895
	Hung-Sheng Construction Ltd.	2,955,603	2,295,953
	Huxen Corp.	262,072	429,901
	Hwa-Fong Rubber Industrial Co. Ltd.	1,268,096	622,284
	Hwacom Systems, Inc.	253,000	131,117
#	Hycan Technology Corp.	105,169	205,634
#	Ibase Technology, Inc.	551,345	1,366,849
	IBF Financial Holdings Co. Ltd.	18,542,238	7,798,989
#	IG Plus Corp.	77,000	136,556
#	Ichia Technologies, Inc.	1,532,255	923,077
#	I-Chiun Precision Industry Co. Ltd.	1,110,749	861,774
	IEI Integration Corp.	726,173	1,801,820
#	Inergy Technology, Inc.	83,000	172,696
	Infortrend Technology, Inc.	1,508,866	889,372
#	Info-Tek Corp.	487,000	916,824
#	Ingentec Corp.	64,890	414,647
#	Innodisk Corp.	530,340	3,354,171
	Innolux Corp.	41,834,701	17,115,885
#	Inpaq Technology Co. Ltd.	550,550	963,804
#	Inyde Software Corp.	151,000	467,248
#	Intai Technology Corp.	221,800	848,141
#*	Integrated Service Technology, Inc.	666,669	1,910,177
#	IntelliBPI, Inc.	123,000	233,272
	Interactive Digital Technologies, Inc.	48,000	104,950
	International CSRG Investment Holdings Co.	4,790,083	3,170,737
	International Games System Co. Ltd.	577,000	9,545,842
#	Inventec Corp.	8,150,276	6,870,629
	Iron Force Industrial Co. Ltd.	275,682	703,033
#	I-Sheng Electric Wire & Cable Co. Ltd.	647,000	928,313
#	I-Sunny Construction & Development Co. Ltd.	59,895	160,240
#	ITE Technology, Inc.	1,191,646	3,156,201
#	ITEQ Corp.	1,863,608	5,068,884
*††	I-Touch Corp.	22,100	0
	Janlyte Co. Ltd.	359,828	755,104
#	Jean Co. Ltd.	258,568	113,656
#	Jentech Precision Industrial Co. Ltd.	268,356	3,381,775

	Jess-Link Products Co. Ltd.....	561,450	791,246
#	Jetway Information Co. Ltd.....	181,000	157,652
#	Jia Wei Lifestyle, Inc.....	173,000	297,635
#	Jih Lin Technology Co. Ltd.....	265,000	601,047
	Jin-Yeeh Ding Enterprise Co. Ltd.....	363,200	452,838
	Jinan Acetate Chemical Co. Ltd.....	5,270	50,811
*	Jinli Group Holdings Ltd.....	688,681	269,015

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
	JMC Electronics Co. Ltd.....	61,000	\$ 64,667
#	Joinsoon Electronics Manufacturing Co. Ltd.....	548,000	351,737
#	Jourdeness Group Ltd.....	264,000	669,922
#	K-Laser Technology, Inc.....	946,459	601,176
	Kaimei Electronic Corp.....	393,851	803,012
#	Kaori Heat Treatment Co. Ltd.....	472,321	3,368,297
	Kaulin Manufacturing Co. Ltd.....	1,256,684	587,757
	Kedge Construction Co. Ltd.....	267,300	482,051
	Keding Enterprises Co. Ltd.....	14,000	61,200
	KEE-TAI Properties Co. Ltd.....	3,007,101	1,279,529
#	Kenda Rubber Industrial Co. Ltd.....	3,681,885	3,806,546
#	Kenmec Mechanical Engineering Co. Ltd.....	1,366,000	1,220,052
#	Kerry T.J Logistics Co. Ltd.....	1,415,000	1,842,234
#*	Key Ware Electronics Co. Ltd.....	374,131	132,183
#	Keystone Microtech Corp.....	150,000	988,602
#	KHGEARS International Ltd.....	6,504	15,543
	Kindom Development Co. Ltd.....	3,035,000	2,940,583
	King-Chou Marine Technology Co. Ltd.....	495,800	619,115
	King-Slide Works Co. Ltd.....	386,450	5,225,085
	King-Yuan Electronics Co. Ltd.....	10,254,032	13,155,984
	King's Town Bank Co. Ltd.....	6,622,653	7,657,087
*	King's Town Construction Co. Ltd.....	659,690	725,922
#	Kinik Co.....	759,000	3,041,476
#	Kinko Optical Co. Ltd.....	649,120	549,856
	Kinpo Electronics.....	8,325,892	3,772,806
#	Kinsus Interconnect Technology Corp.....	1,679,476	6,379,241
	KMC Kuei Meng International, Inc.....	459,951	2,312,195
#	KNH Enterprise Co. Ltd.....	719,150	415,373
#	Ko-Ja Cayman Co. Ltd.....	135,000	208,734
#	KS Terminals, Inc.....	945,290	2,258,932
	Kung-Long Batteries Industrial Co. Ltd.....	420,000	1,947,788
#*	Kung-Sing Engineering Corp.....	3,354,135	748,650
	Kuo Toong International Co. Ltd.....	1,108,735	852,655
#*	Kuo Yang Construction Co. Ltd.....	1,253,517	769,271
	Kwong Fong Industries Corp.....	534,733	183,852
	Kwong Lung Enterprise Co. Ltd.....	637,000	1,101,239
	KYE Systems Corp.....	1,412,107	489,291
	L&K Engineering Co. Ltd.....	1,098,000	1,561,531
#	La-Kaffe International Co. Ltd.....	164,947	762,008
	LAN-FA Textile.....	1,512,412	421,845

	Land Mark Optoelectronics Corp.....	315,600	1,350,209
*	Lang, Inc.....	26,000	23,921
#	Lanner Electronics, Inc.....	623,705	1,922,099
#	Largan Precision Co. Ltd.....	179,234	12,790,381
	Laser Tek-Taiwan Co. Ltd.....	419,086	369,501
#	Laster Tech Corp. Ltd.....	305,540	395,189
#	LCY Technology Corp.....	159,000	145,920
*	Leader Electronics, Inc.....	527,886	173,973
#	Leadtek Research, Inc.....	171,600	254,523
#	Leadtrend Technology Corp.....	103,791	206,506
	Lealea Enterprise Co. Ltd.....	4,892,965	1,703,261
*	Leatec Fine Ceramics Co. Ltd.....	23,000	12,808
	Leadlink Optics, Inc.....	542,858	420,182
#	LEE-CHI Enterprises Co. Ltd.....	1,204,000	829,706
	Lelon Electronics Corp.....	639,122	1,238,020
#	Lematech Holdings Co. Ltd.....	177,032	464,263
#*	Leofoo Development Co. Ltd.....	790,010	448,166
#*	Li-Cheng Enterprise Co. Ltd.....	546,057	509,650
*	Li-Peng Enterprise Co. Ltd.....	3,590,060	940,569

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
	Lien HWA Food Corp.....	610,323	\$ 1,628,671
#	Lida Holdings Ltd.....	400,000	410,774
	Lien Hwa Industrial Holdings Corp.....	2,683,617	4,655,895
	Ligitek Electronics Co. Ltd.....	19,000	10,077
#	Lingsen Precision Industries Ltd.....	2,891,490	1,355,466
	Lite-On Technology Corp.....	8,729,419	19,397,613
#	Liton Technology Corp.....	336,000	402,173
*	Long Bon International Co. Ltd.....	2,254,276	1,261,731
#	Long Da Construction & Development Corp.....	652,000	487,780
	Longchen Paper & Packaging Co. Ltd.....	5,934,003	3,720,398
#	Longwell Co.....	638,000	1,209,723
	Lotes Co. Ltd.....	292,625	7,438,816
	Lotus Pharmaceutical Co. Ltd.....	635,000	5,071,092
	Lu-Hai Holding Corp.....	392,386	397,105
	Lucky Cement Corp.....	1,088,000	401,976
	Lumax International Corp. Ltd.....	554,513	1,317,063
	Lung Yen Life Service Corp.....	1,006,000	1,280,054
#	Luxe Green Energy Technology Co. Ltd.....	261,080	213,319
#	M31 Technology Corp.....	44,000	786,116
#	Macauto Industrial Co. Ltd.....	383,000	873,914
	Machvision, Inc.....	291,890	1,447,816
#	Macroblock, Inc.....	251,000	931,142
#	Macronix International Co. Ltd.....	9,547,837	11,475,692
#	MacroWell-OMG Digital Entertainment Co. Ltd.....	54,000	168,257
	Makalot Industrial Co. Ltd.....	805,670	5,881,898
#	Marketech International Corp.....	535,000	2,251,740
#	Materials Analysis Technology, Inc.....	409,932	2,444,505
#	Mayer Steel Pipe Corp.....	752,905	598,862

	Maywafa Co. Ltd.....	178,462	117,017
#	Mechema Chemicals International Corp.....	258,000	917,098
	Medeon Biodesign, Inc.....	24,000	45,877
	MediaTek, Inc.....	3,483,823	84,172,497
*	Medigen Biotechnology Corp.....	47,000	50,759
*	Medigen Vaccine Biologics Corp.....	657,228	1,610,774
	Mega Financial Holding Co. Ltd.....	19,765,775	21,106,133
	Meileon Industrial Co.....	503,911	347,099
#	Mercuries & Associates Holding Ltd.....	3,068,959	1,572,407
#*	Mercuries Life Insurance Co. Ltd.....	15,441,459	2,850,620
#	Merida Industry Co. Ltd.....	393,588	2,394,932
	Merry Electronics Co. Ltd.....	974,771	2,652,975
	METAAGE Corp.....	152,000	171,405
	Micro-Star International Co. Ltd.....	3,427,465	15,054,478
	Mildef-Crete, Inc.....	328,000	488,714
#	MIN AIK Technology Co. Ltd.....	875,249	489,903
#	Mirle Automation Corp.....	1,130,512	1,465,973
#	Mitac Holdings Corp.....	6,455,535	6,645,547
	Mitake Information Corp.....	25,000	49,667
	MJ International Co. Ltd.....	24,000	32,321
#	Mobiletron Electronics Co. Ltd.....	504,960	850,779
#	mome.com, Inc.....	232,680	6,191,975
	MOSA Industrial Corp.....	331,000	266,679
#	MRI Corp.....	724,000	3,017,386
#	Nak Sealing Technologies Corp.....	370,549	1,345,701
	Namohow Holdings Co. Ltd.....	1,490,000	2,269,907
#*	Nan Kang Rubber Tire Co. Ltd.....	415,845	472,290
	Nan Liu Enterprise Co. Ltd.....	240,000	576,244
	Nan Pao Resins Chemical Co. Ltd.....	70,000	312,321
*	Nan Ren Lake Leisure Amusement Co. Ltd.....	907,072	366,554
#	Nan Ya Plastics Corp.....	9,065,584	22,814,696

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Nan Ya Printed Circuit Board Corp.....	1,041,211	\$ 8,549,986
#	Nang Kuang Pharmaceutical Co. Ltd.....	341,000	659,824
#	Nantex Industry Co. Ltd.....	1,655,363	2,195,064
#	Nanya Technology Corp.....	5,327,751	10,348,755
*	National Aerospace Fasteners Corp.....	19,000	50,085
#	National Petroleum Co. Ltd.....	643,000	1,168,476
	Netronix, Inc.....	423,000	1,070,297
	New Best Wire Industrial Co. Ltd.....	185,200	221,509
*	New Era Electronics Co. Ltd.....	470,000	265,297
*	Newmax Technology Co. Ltd.....	417,000	402,377
#	Nexcom International Co. Ltd.....	679,267	737,830
#	Nichidenbo Corp.....	1,163,552	2,100,112
	Nideo Chau-Choung Technology Corp.....	134,000	521,844
	Nien Hsing Textile Co. Ltd.....	751,656	533,761
	Nien Made Enterprise Co. Ltd.....	681,000	7,097,938
#	Niko Semiconductor Co. Ltd.....	338,000	637,271

#	Nishoku Technology, Inc.	257,800	817,940
#	Nova Technology Corp.	156,000	464,337
#	Novatek Microelectronics Corp.	2,486,000	29,602,951
#	Nuvoton Technology Corp.	703,000	3,072,771
#	Nyquest Technology Co. Ltd.	75,000	186,209
	O-Bank Co. Ltd.	2,986,961	924,081
#	Ocean Plastics Co. Ltd.	842,000	953,087
#	OFCO Industrial Corp.	107,696	92,346
	OK Biotech Co. Ltd.	88,000	87,239
#*	Oneness Biotech Co. Ltd.	227,000	2,045,750
#	Orient Europharma Co. Ltd.	202,000	244,285
#	Orient Semiconductor Electronics Ltd.	2,731,637	1,705,436
	Oriental Union Chemical Corp.	3,724,819	2,357,756
#	O-TA Precision Industry Co. Ltd.	710,683	2,794,357
#	Racific Construction Co.	1,178,276	366,407
	Racific Hospital Supply Co. Ltd.	387,706	940,721
	RADAIK Technology Co. Ltd.	28,050	74,329
#	Raiho Shih Holdings Corp.	974,656	870,120
#	Ran Asia Chemical Corp.	322,500	129,780
#	Ran Jit International, Inc.	1,512,074	3,375,926
	Ran International Industrial Corp.	2,676,854	3,463,928
#	Ranion & BF Biotech, Inc.	136,753	774,748
#	Rarade Technologies Ltd.	201,805	6,240,553
#	Raragon Technologies Co. Ltd.	276,626	196,053
	Rarpro Corp.	232,000	219,081
#	RChome Online, Inc.	691,000	1,505,095
#	RGL Technologies, Inc.	336,129	1,279,507
	R-Duke Technology Co. Ltd.	332,644	987,547
	Regatron Corp.	8,126,293	17,517,401
#	Regavision Corp.	244,000	3,709,391
*††	Rhemally International Holding Co. Ltd.	422,490	0
#	Rhison Electronics Corp.	584,000	7,270,039
#	Rhoenix Silicon International Corp.	836,340	1,662,171
*	Rhytohealth Corp.	153,000	97,906
#	Rixart Imaging, Inc.	995,000	3,321,506
	Rlanet Technology Corp.	200,000	592,944
#	Rlastron Precision Co. Ltd.	536,491	225,502
#	Rlotech Co. Ltd.	578,800	371,149
	Rolytronics Technology Corp.	404,239	843,897
#	Rociflex Technology, Inc.	154,939	606,094
	Rou Chen Corp.	8,125,005	9,322,147
	Rower Wind Health Industry, Inc.	188,319	802,965
#	Rowerchip Semiconductor Manufacturing Corp.	9,328,000	10,759,146

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Rowertech Technology, Inc.	4,511,580	\$12,610,212
	Rowertip Technology Corp.	201,000	81,849
	Roya International Co. Ltd.	374,558	6,505,628
#	President Chain Store Corp.	1,792,728	16,148,153

	President Securities Corp.....	6,704,644	3,685,452
	Primax Electronics Ltd.....	3,155,000	6,073,479
	Princo Housing & Development Corp.....	8,035,140	2,989,511
#	Pro Hawk Corp.....	83,000	456,685
*††	Prodiso Technology, Inc.....	603,000	0
	Promate Electronic Co. Ltd.....	1,023,000	1,318,098
#	Prosperity Dielectrics Co. Ltd.....	801,687	975,022
	R-Two Industries, Inc.....	17,000	14,669
	Qisda Corp.....	7,136,525	6,757,842
#	QST International Corp.....	348,700	681,729
	Qualipoly Chemical Corp.....	681,893	777,023
#	Quang Viet Enterprise Co. Ltd.....	229,000	946,255
	Quanta Computer, Inc.....	7,442,436	18,587,393
	Quanta Storage, Inc.....	1,275,000	1,903,331
#	Quintain Steel Co. Ltd.....	1,815,707	921,608
	Radiant Opto-Electronics Corp.....	3,403,692	11,667,865
#	Radium Life Tech Co. Ltd.....	5,535,858	1,676,845
#	Rafael Microelectronics, Inc.....	149,097	873,933
	Raydium Semiconductor Corp.....	64,000	764,189
#*	RDC Semiconductor Co. Ltd.....	247,000	1,541,847
#	Realtek Semiconductor Corp.....	1,958,861	21,035,977
	Rechi Precision Co. Ltd.....	2,314,292	1,307,420
#	Rexon Industrial Corp. Ltd.....	931,559	952,748
	Rich Development Co. Ltd.....	3,708,769	1,056,759
	RiTdisplay Corp.....	78,000	99,096
*	Ritek Corp.....	5,237,593	1,425,193
	Rodex Fasteners Corp.....	125,000	241,619
*††	Roo Hsing Co. Ltd.....	3,680,000	268,416
	Ruontex Development Co. Ltd.....	4,904,464	7,344,908
#	Ruontex Engineering & Construction Co.....	397,440	1,660,599
	Ruontex Industries Ltd.....	3,218,253	7,210,850
#	Run Long Construction Co. Ltd.....	564,213	1,347,843
	Sakura Development Co. Ltd.....	35,000	38,949
	Sampo Corp.....	2,123,895	1,890,295
	San Fang Chemical Industry Co. Ltd.....	1,200,659	839,346
	San Far Property Ltd.....	1,184,297	474,413
#	San Shing Fastech Corp.....	672,622	1,162,691
	Sanitar Co. Ltd.....	274,000	362,363
	Sanyang Motor Co. Ltd.....	3,938,802	4,610,929
*	Savior Lifetec Corp.....	793,203	575,455
	Sean-D Corp.....	7,000	9,949
*	SCI Pharmtech, Inc.....	18,174	58,559
#	Scientech Corp.....	251,000	632,587
	SeinoPharm Taiwan Ltd.....	529,000	468,431
	SciVision Biotech, Inc.....	45,510	83,549
	SDI Corp.....	764,000	2,919,485
	Sea & Land Integrated Corp.....	123,500	94,342
#	Sea Sonic Electronics Co. Ltd.....	276,000	487,513
	Senao International Co. Ltd.....	517,547	550,080
#	Senao Netwerke, Inc.....	177,000	1,305,426
#	Sensortek Technology Corp.....	163,000	1,505,287
	Sercomm Corp.....	1,656,000	4,461,094
#	Sesoda Corp.....	1,312,261	1,868,331
#	Shanghai Commercial & Savings Bank Ltd.....	1,818,660	2,826,455

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CONTINUED**

	Shares	Value»
TAIWAN — (Continued)		
#	Sherehope Medicine Co., Ltd.	\$ 725,850
#	Sheng Yu Steel Co., Ltd.	881,180
#	Shen Mao Technology, Inc.	937,343
	Shieh Yih Machinery Industry Co., Ltd.	146,498
#	Shih Her Technologies, Inc.	724,609
	Shih Wei Navigation Co., Ltd.	2,192,420
	Shihlin Electric & Engineering Corp.	3,867,588
#	Shin Foong Specialty & Applied Materials Co., Ltd.	458,712
	Shin Hai Gas Corp.	14,208
	Shin Hsiung Natural Gas Co., Ltd.	216,873
	Shin Kong Financial Holding Co., Ltd.	12,730,066
#	Shin Ruenn Development Co., Ltd.	151,790
	Shin Shin Natural Gas Co.	17,575
#	Shin Zu Shing Co., Ltd.	3,041,667
	Shinsh Enterprise Co., Ltd.	81,315
*	Shining Building Business Co., Ltd.	831,904
	Shinkong Insurance Co., Ltd.	3,094,895
	Shinkong Synthetic Fibers Corp.	4,875,036
	Shinkong Textile Co., Ltd.	1,221,092
#	Shiny Chemical Industrial Co., Ltd.	2,715,490
#	Shun Sin Technology Holding Ltd.	696,713
#*	Shuttle, Inc.	976,918
#	Sigurd Microelectronics Corp.	6,432,686
#	Silergy Corp.	9,197,951
	Silicon Integrated Systems Corp.	615,549
#	Silicon Optronics, Inc.	672,504
	Silitech Technology Corp.	77,979
	Simple Technology Co., Ltd.	7,627,128
	Sinbon Electronics Co., Ltd.	5,907,296
	Sincere Navigation Corp.	1,556,135
#	Singatron Enterprise Co., Ltd.	362,303
#	Single Well Industrial Corp.	211,287
#	Sinhor Technology, Inc.	499,504
	Sinkang Industries Co., Ltd.	11,549
#	Sinmag Equipment Corp.	912,231
	Sino-American Silicon Products, Inc.	11,718,496
#	Sinon Corp.	4,012,899
#	SinoRac Financial Holdings Co., Ltd.	15,458,400
#	Sinopower Semiconductor, Inc.	473,897
#	Sinphar Pharmaceutical Co., Ltd.	475,234
#	Sinyi Realty, Inc.	1,698,661
	Sirteo International Co., Ltd.	510,439
#	Sitronix Technology Corp.	4,701,338
	Sivard Crystal Technology Co., Ltd.	1,427,397
	Soft World International Corp.	922,072
	Solar Applied Materials Technology Corp.	2,825,028

#	Solomon Technology Corp.....	737,000	663,685
	Solteam, Inc.....	425,930	641,781
#	Sonix Technology Co. Ltd.....	1,248,000	2,168,917
#	Southeast Cement Co. Ltd.....	1,181,000	710,211
#	Speed Tech Corp.....	599,000	1,053,852
#	Spirex Corp.....	445,745	366,006
	Sporton International, Inc.....	419,852	3,082,415
#	Sports Gear Co. Ltd.....	32,000	77,916
	St Shine Optical Co. Ltd.....	374,000	3,167,661
#	Standard Chemical & Pharmaceutical Co. Ltd.....	535,040	994,794
	Standard Foods Corp.....	2,892,734	4,001,334
#	Stark Technology, Inc.....	597,520	1,695,215
#	Sun Race Sturmev Archer, Inc.....	228,000	314,534

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#*	Sun Yac Construction Co. Ltd.....	401,288	\$ 161,952
	Sunfun Info Co. Ltd.....	8,760	53,667
	Sunjuice Holdings Co. Ltd.....	55,000	520,432
#*	Sunke INK Co. Ltd.....	373,800	192,083
#	SunMax Biotechnology Co. Ltd.....	76,000	336,693
#	Sunny Friend Environmental Technology Co. Ltd.....	439,000	2,468,680
	Sunonwealth Electric Machine Industry Co. Ltd.....	1,403,001	1,997,549
#	Sunplus Innovation Technology, Inc.....	57,000	139,426
#	Sunplus Technology Co. Ltd.....	2,976,153	2,381,699
	Sunrex Technology Corp.....	885,145	1,141,517
	Sunspring Metal Corp.....	947,291	753,207
*	Super Dragon Technology Co. Ltd.....	170,000	123,654
#	Superior Plating Technology Co. Ltd.....	87,000	148,592
#	Supreme Electronics Co. Ltd.....	3,230,910	4,033,577
#	Swanoor Holding Co. Ltd.....	377,000	1,383,195
	Sweeten Real Estate Development Co. Ltd.....	1,111,353	906,610
#	Symtek Automation Asia Co. Ltd.....	403,257	1,247,000
	Synemold Enterprise Corp.....	718,000	1,431,369
*	SYNergy ScienceTech Corp.....	102,000	80,783
	Syngen Biotech Co. Ltd.....	14,000	72,936
	Synnex Technology International Corp.....	4,277,732	8,645,249
	Syetex Corp.....	942,293	2,335,452
#	T3EX Global Holdings Corp.....	753,178	1,666,401
#	T.A. Chen Stainless Pipe.....	8,715,472	13,092,762
#	Ta Liang Technology Co. Ltd.....	309,000	440,128
	Ta Ya Electric Wire & Cable.....	3,414,050	2,632,614
	Ta Yih Industrial Co. Ltd.....	220,000	258,256
	Tai Hsin Industrial Corp.....	228,378	543,255
#	TAI Roun Products Co. Ltd.....	228,000	118,708
#	T.A.I. Technology Co. Ltd.....	728,834	1,083,732
#*	Tai Tung Communication Co. Ltd.....	758,813	362,304
	Taichung Commercial Bank Co. Ltd.....	28,159,875	12,321,292
#	TaiDog Technology Corp.....	543,532	3,260,314
#	Taiflex Scientific Co. Ltd.....	1,200,460	1,679,419

	Taimide Tech, Inc.....	708,940	785,044
#	Tainan Enterprises Co. Ltd.....	643,289	453,686
	Tainan Spinning Co. Ltd.....	7,949,791	4,552,329
#	Tai-Saw Technology Co. Ltd.....	424,960	383,218
	Taishin Financial Holding Co. Ltd.....	29,923,935	16,265,767
	TaiSol Electronics Co. Ltd.....	441,000	489,045
#	Taiwan Enterprise Co. Ltd.....	852,775	886,002
#	Taito Chemical Co. Ltd.....	1,807,792	1,367,318
#	TAI-TECH Advanced Electronics Co. Ltd.....	270,000	812,153
#	Taitien Electronics Co. Ltd.....	94,000	116,146
	Taiwan Business Bank.....	21,339,953	9,519,636
	Taiwan Cement Corp.....	14,251,055	17,261,777
#	Taiwan Chinsan Electronic Industrial Co. Ltd.....	682,331	797,726
	Taiwan Cogeneration Corp.....	2,060,657	2,370,439
	Taiwan Cooperative Financial Holding Co. Ltd.....	18,908,140	16,708,549
#	Taiwan FamilyMart Co. Ltd.....	187,000	1,255,524
	Taiwan Fertilizer Co. Ltd.....	3,131,000	5,837,489
	Taiwan Fire & Marine Insurance Co. Ltd.....	1,348,880	928,966
	Taiwan FU Hsing Industrial Co. Ltd.....	1,051,000	1,483,165
#	Taiwan Glass Industry Corp.....	5,452,904	4,263,792
	Taiwan High Speed Rail Corp.....	5,996,000	5,841,615
	Taiwan Hon Chuan Enterprise Co. Ltd.....	2,257,545	6,751,756
#	Taiwan Hopax Chemicals Manufacturing Co. Ltd.....	1,163,000	1,637,790
#	Taiwan IG Packaging Corp.....	393,000	150,903
*††	Taiwan Kolin Co. Ltd.....	508,000	0

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
††	Taiwan Land Development Corp.....	6,008,009	\$ 201,101
	Taiwan Line Tok Electronic.....	390,000	378,299
#	Taiwan Mack Corp.....	346,000	1,068,952
	Taiwan Mobile Co. Ltd.....	3,940,900	12,434,330
	Taiwan Navigation Co. Ltd.....	1,395,720	1,237,141
	Taiwan Paiho Ltd.....	2,101,152	4,177,913
	Taiwan PCB Techvest Co. Ltd.....	2,217,816	2,738,834
#	Taiwan Polican Express Co. Ltd.....	119,000	197,327
#	Taiwan Sakura Corp.....	1,181,243	2,484,746
#	Taiwan Sanyo Electric Co. Ltd.....	481,650	580,562
	Taiwan Secom Co. Ltd.....	1,603,405	5,377,448
#	Taiwan Semiconductor Co. Ltd.....	1,269,000	3,765,844
	Taiwan Semiconductor Manufacturing Co. Ltd., Sponsored ADR.....	3,502,836	324,817,982
#	Taiwan Semiconductor Manufacturing Co. Ltd.....	41,439,652	731,276,486
	Taiwan Shin Kong Security Co. Ltd.....	1,637,226	2,177,329
	Taiwan Steel Union Co. Ltd.....	141,000	464,344
	Taiwan Styrene Monomer.....	3,139,404	1,463,187
#	Taiwan Surface Mounting Technology Corp.....	2,155,674	6,567,349
#	Taiwan Taxi Co. Ltd.....	168,722	508,827
#*	Taiwan TEA Corp.....	4,719,896	3,389,415
#	Taiwan Union Technology Corp.....	2,204,000	4,555,309
#	Taiwan Asia Semiconductor Corp.....	2,092,537	2,671,359

	Taiyen Biotech Co., Ltd.	687,910	745,490
#*	Tang Eng Iron Works Co., Ltd.	152,000	161,851
*	Tatung Co., Ltd.	5,651,588	6,458,618
	TBI Motion Technology Co., Ltd.	240,000	312,689
	TCL Co., Ltd.	686,282	4,325,265
	Te Chang Construction Co., Ltd.	421,980	426,862
	Team Group, Inc.	289,800	316,557
	Teco Electric & Machinery Co., Ltd.	6,839,000	6,562,200
#	Tehmag Foods Corp.	114,860	1,020,053
	TEKOM Technologies, Inc.	14,000	50,534
	Ten Ren Tea Co., Ltd.	171,170	184,514
	Tera Autotech Corp.	24,863	18,101
	Test Research, Inc.	1,115,370	2,374,099
	Test Rite International Co., Ltd.	1,551,166	1,027,107
#*	Tex-Ray Industrial Co., Ltd.	990,000	383,044
	Thermaltake Technology Co., Ltd.	151,391	137,226
	Thinking Electronic Industrial Co., Ltd.	520,058	2,608,173
	Thye Ming Industrial Co., Ltd.	904,793	1,153,016
	Tofu Restaurant Co., Ltd.	21,280	163,182
	Ton Yi Industrial Corp.	6,584,300	3,901,100
	Tong Heing Electronic Industries Ltd.	1,062,875	8,157,322
	Tong Ming Enterprise Co., Ltd.	180,000	261,876
	Tong Yang Industry Co., Ltd.	2,929,341	4,421,665
	Tong-Tai Machine & Tool Co., Ltd.	1,539,804	729,437
	Top Bright Holding Co., Ltd.	54,000	187,682
#	Top Union Electronics Corp.	735,255	615,778
#*	TOPBI International Holdings Ltd.	513,872	358,653
	Topco Scientific Co., Ltd.	1,072,050	6,064,713
	Topco Technologies Corp.	307,468	760,044
	Topkey Corp.	231,000	1,375,468
#	Topoint Technology Co., Ltd.	1,041,993	1,025,677
	Toung Loong Textile Manufacturing	610,980	537,939
	TPK Holding Co., Ltd.	2,634,000	2,697,973
	Trade Van Information Services Co.	378,000	772,361
	Transart Graphics Co., Ltd.	31,000	59,163
#	Transcend Information, Inc.	1,258,870	2,858,458
	Transcom, Inc.	93,000	438,829

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
	Tripod Technology Corp.	2,287,660	\$ 7,568,186
#*	TrueLight Corp.	273,000	200,638
#	Teang Yow Industrial Co., Ltd.	383,000	299,596
	Teann Kuen Enterprise Co., Ltd.	515,865	775,508
#	TSC Auto-ID Technology Co., Ltd.	195,570	1,295,944
	TSRC Corp.	4,929,154	4,649,713
	TST Group Holding Ltd.	3,600	12,122
	Tst Union Corp.	259,000	1,243,503
#	TTFB Co., Ltd.	85,460	624,678
	TTY Biopharm Co., Ltd.	1,572,991	4,075,416

	Tung Ho Steel Enterprise Corp.....	4,596,052	8,882,494
	Tung Ho Textile Co. Ltd.....	17,000	10,196
#	Tung Thin Electronic Co. Ltd.....	408,000	2,033,415
#	Turvo International Co. Ltd.....	229,515	771,735
#	TXC Corp.....	2,510,762	7,329,352
#	TYC Brother Industrial Co. Ltd.....	2,073,333	1,943,905
*	Tycoons Group Enterprise.....	3,139,353	901,606
	Tytek Corp.....	1,844,413	1,063,903
	TZE Shin International Co. Ltd.....	112,200	50,079
#	UDE Corp.....	533,000	597,605
	U-Ming Marine Transport Corp.....	3,440,200	5,827,061
	Unic Technology Corp.....	373,000	178,688
	Unictron Technologies Corp.....	108,000	259,358
#	Unimicron Technology Corp.....	5,881,563	27,078,680
#	Union Bank Of Taiwan.....	10,318,215	5,567,308
	Uni-President Enterprises Corp.....	10,541,734	23,682,925
	Unitech Computer Co. Ltd.....	564,365	595,343
#*	Unitech Printed Circuit Board Corp.....	4,099,516	2,509,517
	United Integrated Services Co. Ltd.....	1,205,640	8,323,426
	United Microelectronics Corp., Sponsored ADR.....	210,935	1,714,902
#	United Microelectronics Corp.....	35,252,441	57,688,645
*	United Orthopedic Corp.....	479,468	725,197
#	United Radiant Technology.....	590,000	370,007
#	United Recommend International Co. Ltd.....	147,200	413,340
*	United Renewable Energy Co. Ltd.....	6,710,644	4,742,714
*††	Unity Opto Technology Co. Ltd.....	3,736,276	0
#	Univaco Technology, Inc.....	287,000	248,046
	Universal Cement Corp.....	2,811,790	2,213,826
#	Universal Vision Biotechnology Co. Ltd.....	239,400	2,611,847
	Unizyx Holding Corp.....	2,120,320	2,614,919
	UPC Technology Corp.....	5,461,684	2,704,781
#	Usorjoy Technology Co. Ltd.....	266,474	660,882
	USI Corp.....	6,400,226	5,088,765
#*	Usun Technology Co. Ltd.....	283,100	351,305
#	U-Tech Media Corp.....	438,000	252,548
#	Utechzone Co. Ltd.....	360,000	1,063,704
#	UVAT Technology Co. Ltd.....	158,000	326,754
	Value Valves Co. Ltd.....	112,000	305,949
	Vanguard International Semiconductor Corp.....	4,605,000	15,478,525
	Ve-Wong Corp.....	704,524	868,077
#	Ventec International Group Co. Ltd.....	505,000	1,357,807
#	VIA Labs, Inc.....	113,000	789,565
*	Victory New Materials Ltd. Co.....	815,500	277,580
#	Viking Tech Corp.....	395,000	666,338
	Visual Photonics Epitaxy Co. Ltd.....	1,071,224	3,192,640
	Voltronic Power Technology Corp.....	246,007	12,448,996
	Wafer Werke Corp.....	4,060,544	6,121,783
#	Waffer Technology Corp.....	565,623	726,964
	Wah-Hong Industrial Corp.....	408,280	388,143

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

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TAIWAN — (Continued)

	Wah-Lee Industrial Corp.	1,395,400	\$ 3,984,252
	Wain Lihwa Corp.	8,615,881	15,683,150
	Wain Technology Corp.	2,225,496	6,719,817
	Walton Advanced Engineering, Inc.	2,036,662	822,822
	Wan-Hai Lines Ltd.	3,672,972	9,360,526
	WAN-HWA Enterprise Co.	428,452	174,253
	Wei Chuan Foods Corp.	2,717,000	1,736,108
*††	Wei Mon Industry Co. Ltd.	2,514,674	0
	Weikeng Industrial Co. Ltd.	2,797,979	2,556,446
#	Well-Shin Technology Co. Ltd.	624,443	1,036,885
	Wellstone Co.	61,000	71,052
#	WELLBLL, Inc.	308,463	305,113
	Weltrend Semiconductor	54,000	86,754
#*	Wen-Yu Industrial Co. Ltd.	557,000	332,225
#	Wholetech System Hitech Ltd.	370,000	564,834
#	Win Semiconductors Corp.	1,371,248	8,841,556
	Winbond Electronics Corp.	17,499,188	12,677,443
	Winmate, Inc.	184,000	516,449
#	Winstek Semiconductor Co. Ltd.	523,000	862,015
*††	Wintek Corp.	6,349,135	0
#	WinWay Technology Co. Ltd.	100,000	1,528,131
#	Wisdom Marine Lines Co. Ltd.	3,344,849	6,808,761
#	Wischip Semiconductor, Inc.	157,000	273,357
	Wistron Corp.	16,366,169	17,216,923
#	Wistron Information Technology & Services Corp.	248,000	750,152
#	Wistron NetWeb Corp.	1,978,515	5,407,283
	Wiwynn Corp.	233,000	5,852,411
#	Wonderful Hi-Tech Co. Ltd.	183,000	186,194
#*	Wowprime Corp.	599,000	3,601,169
	WPG Holdings Ltd.	7,645,957	12,188,795
#	WT Microelectronics Co. Ltd.	2,279,789	4,986,350
	WUS Printed Circuit Co. Ltd.	1,091,507	1,019,288
#	WW Holding, Inc.	32,000	80,090
#	XAC Automation Corp.	275,000	208,185
	XinTee, Inc.	1,135,000	4,083,307
	X-Legend Entertainment Co. Ltd.	10,000	13,848
*††	XPEG Entertainment, Inc.	63,985	0
#	Xxentria Technology Materials Corp.	803,736	1,647,606
	Yageo Corp.	983,842	17,857,642
	Yang Ming Marine Transport Corp.	8,891,491	18,675,315
	Yankey Engineering Co. Ltd.	2,000	14,419
#	YC INOX Co. Ltd.	2,519,858	2,569,451
	YCC Parts Manufacturing Co. Ltd.	51,000	70,748
	Yea Shin International Development Co. Ltd.	1,322,514	963,182
#	Yem-Chio Co. Ltd.	2,933,064	1,430,363
	Yen Sun Technology Corp.	158,000	146,493
#	Yeong Guan Energy Technology Group Co. Ltd.	588,031	1,238,337
#	YFG Boneagle Electric Co. Ltd.	769,454	698,628
#	YFY, Inc.	9,004,997	7,765,837
#	Yi Jian Industrial Co. Ltd.	1,392,096	878,821
	Yi Shin Textile Industrial Co. Ltd.	208,000	222,835
#*	Yieh-Hsing Enterprise Co. Ltd.	106,000	44,979
#	Yieh-Phui Enterprise Co. Ltd.	6,669,959	3,826,001

	YONGGU Group, Inc.....	74,000	111,581
	Yonyu Plastics Co., Ltd.....	546,050	607,293
	Young Fast Optoelectronics Co., Ltd.....	669,137	626,528
#	Youngtek Electronics Corp.....	862,569	1,745,052
	Yuanta Financial Holding Co., Ltd.....	25,977,808	19,534,179
	Yuanta Futures Co., Ltd.....	62,145	102,063

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TAIWAN — (Continued)			
#	Yuen Chang Stainless Steel Co., Ltd.....	399,000	\$ 286,362
#	Yuen Foong Yu Consumer Products Co., Ltd.....	351,000	434,656
	Yulon Finance Corp.....	1,538,549	8,584,197
#	Yulon Motor Co., Ltd.....	3,528,946	9,782,226
	Yung Chi Paint & Varnish Manufacturing Co., Ltd.....	385,350	914,446
#	Yungshin Construction & Development Co., Ltd.....	813,200	1,429,864
	YungShin Global Holding Corp.....	1,309,400	1,862,212
#	Yuein Holding Corp.....	39,000	126,074
	Zeng Hsing Industrial Co., Ltd.....	386,733	1,542,321
#	Zenitron Corp.....	1,297,000	1,303,763
#	Zero One Technology Co., Ltd.....	892,868	1,247,596
	Zhen Ding Technology Holding Ltd.....	3,373,350	12,456,544
*	Zhong Yang Technology Co., Ltd.....	98,000	130,159
#	Zig Sheng Industrial Co., Ltd.....	3,242,638	1,162,226
#*	Zinwell Corp.....	2,008,979	1,180,674
#	Zippy Technology Corp.....	747,028	1,002,332
#	ZongTai Real Estate Development Co., Ltd.....	1,002,703	1,054,805
TOTAL TAIWAN.....			4,150,454,225
THAILAND — (2.5%)			
	2S Metal PCL.....	1,285,110	133,144
	AAPICO Hitech PCL, NVDR.....	30,260	30,251
	AAPICO Hitech PCL.....	1,826,888	1,826,335
	Absolute Clean Energy PCL.....	12,123,700	947,566
	Advanced Info Service PCL.....	2,502,809	14,822,756
	Advanced Information Technology PCL, Class F.....	10,133,150	2,072,062
	AEON Thana Sinsap Thailand PCL.....	629,400	3,803,856
*	After You PCL.....	1,580,300	579,268
	AgriPure Holdings PLC.....	1,551,400	234,049
*	AgriPure Holdings PLC.....	827,100	0
	AI Energy PCL.....	1,179,650	99,346
*	Airports of Thailand PCL.....	6,175,500	13,890,666
	AJ Plast PCL.....	1,739,400	679,741
	Allianz Ayudhya Capital PCL.....	136,500	172,641
*	Alpha Divisions PCL, Class F.....	1,547,900	54,395
	Amanah Leasing PCL.....	3,756,500	432,436
	Amata Corp. PCL.....	6,116,300	3,705,726
*	Ananda Development PCL.....	19,276,307	829,214
	AP Thailand PCL.....	23,749,136	8,561,488
*	Aqua Corp. PCL.....	7,522,200	154,956
	Asia Green Energy PCL.....	4,363,000	478,463
	Asia Plus Group Holdings PCL.....	18,199,100	1,698,068

Asia-Precision-PCL.....	1,729,400	255,664
Asia-Sermkij-Leasing PCL, NVDR.....	1,759,450	1,745,592
Asia-Sermkij-Leasing PCL.....	32,200	31,946
Asian Insulators PCL.....	2,470,690	497,731
Asian-Sea Corp. PCL, Class F.....	2,192,350	896,599
Asiasoft-Corp. PCL.....	947,700	459,352
Asset World Corp. PCL.....	14,161,300	2,552,552
Assetwise PCL.....	43,100	10,511
B-Grimm-Power PCL.....	2,163,500	2,638,015
Bangchak Corp. PCL.....	8,364,500	9,248,841
* Bangkok-Airway PCL.....	4,767,700	2,108,707
Bangkok-Bank PCL.....	2,449,900	11,763,379
Bangkok-Bank PCL, NVDR.....	201,600	967,998
Bangkok-Chain-Hospital PCL.....	6,593,150	4,354,155
Bangkok-Commercial-Asset-Management PCL.....	4,718,900	2,272,963
Bangkok-Dusit-Medical-Services PCL, Class F.....	10,765,600	9,702,411
Bangkok-Expressway-& Metro PCL.....	7,693,255	2,260,666

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
THAILAND — (Continued)		
Bangkok-Insurance PCL.....	112,940	\$1,012,731
Bangkok-Land PCL.....	101,107,404	3,246,709
Bangkok-Life Assurance PCL, NVDR.....	1,967,440	1,743,339
* Bangkok-Ranch PCL.....	4,604,400	407,296
Banpu PCL.....	22,177,113	7,793,230
Banpu Power PCL.....	2,564,000	1,343,750
BPCG PCL.....	3,673,800	1,096,241
BEC-World PCL.....	6,482,400	2,081,595
Berli-Jucker PCL.....	3,587,450	4,129,752
* Better-World-Green PCL.....	26,875,300	846,723
BG-Container-Glass PCL.....	968,500	296,330
* Bound & Beyond PCL.....	614,200	260,491
BTS-Group Holdings PCL.....	13,863,800	3,548,898
Bumrungrad-Hospital PCL.....	684,100	4,497,113
Buriram-Sugar PCL, Class F.....	631,460	156,861
Business-Online PCL.....	1,456,600	507,449
Gal-Comp-Electronics-Thailand PCL, Class F.....	22,238,528	1,589,910
Garabao-Group PCL, Class F.....	895,700	2,794,823
Central-Pattana PCL.....	2,870,200	6,195,145
* Central-Plaza-Hotel PCL.....	508,500	801,030
Central-Retail-Corp. PCL.....	3,917,117	5,043,243
GH-Karnchang PCL.....	3,669,667	2,512,405
Ghaeoen-Pokphand-Foods PCL.....	12,509,200	8,943,263
Ghaeong-Thai-Wire-&-Cable PCL, Class F.....	1,035,900	188,288
Ghiang-Mai-Ram-Medical-Business PCL.....	522,200	43,029
Ghularat-Hospital PCL, Class F.....	32,750,000	3,968,494
Ghurmporn-Palm-Oil-Industry PCL.....	2,336,300	213,742
GIMB-Thai-Bank PCL.....	1,623,900	42,307
GK-Power PCL.....	7,161,800	980,652
Gom7 PCL, Class F.....	4,369,000	4,136,057

	Communication & System Solution PCL.....	5,655,600	260,421
*	Country Group Development PCL.....	30,283,500	412,832
*	Country Group Holdings PCL, Class F.....	14,076,611	379,527
	GR ALL PCL.....	4,652,400	9,372,451
	Delta Electronics Thailand PCL.....	316,100	8,618,298
	Dengo PCL.....	3,254,900	491,045
	Dhipaya Group Holdings PCL.....	3,327,000	5,039,382
	Diamond Building Products PCL.....	1,260,200	320,681
	Do Day Dream PCL.....	342,900	178,670
*	DOD Biotech PCL.....	974,500	147,016
	Dohome PCL.....	2,314,320	953,491
	Dynasty Ceramic PCL.....	27,544,860	2,386,498
*	E for L Aim PCL.....	4,864,100	54,520
	Eastern Polymer Group PCL, Class F.....	6,248,200	1,627,826
	Eastern Power Group PCL.....	2,399,504	306,753
	Eastern Water Resources Development & Management PCL, Class F.....	4,777,600	774,316
	Ekachai Medical Care PCL.....	3,003,208	818,809
	Electricity Generating PCL.....	607,200	3,200,630
	Energy Absolute PCL.....	1,839,500	4,820,259
	Esso Thailand PCL.....	6,764,400	1,905,753
*	Everland PCL.....	5,492,800	43,264
	Exotic Food PCL, Class F.....	1,343,000	553,311
	Finansia Syrus Securities PCL, NVDR.....	684,100	68,389
	Forth Corp. PCL.....	1,252,800	1,641,430
	Forth Smart Service PCL.....	1,733,800	887,647
	Fortune Parts Industry PCL, Class F.....	2,261,200	219,201
	Fraser's Property Thailand PCL.....	109,400	50,706
*	General Engineering PCL.....	14,624,000	146,196
	GFPT PCL.....	3,648,722	1,492,207

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
THAILAND — (Continued)			
*	Global Consumer PCL.....	2,912,500	\$ 52,939
	Global Green Chemicals PCL, Class F.....	1,684,700	765,541
	Global Power Synergy PCL, Class F.....	1,576,226	3,282,809
	Gulf Energy Development PCL.....	2,384,400	3,882,505
	Gunkul Engineering PCL.....	18,032,900	2,720,504
	Haad Thip PCL.....	456,000	414,420
	Hana Microelectronics PCL.....	2,879,153	5,276,848
	Home Product Center PCL.....	17,312,415	7,499,774
	Humanica PCL.....	487,100	188,879
	Hwa Fong Rubber Thailand PCL.....	1,113,100	222,553
	I&I Group PCL.....	18,000	20,721
	IGC International PCL.....	51,000	56,006
	Ichitan Group PCL.....	5,852,300	2,145,193
	Index Livingmall PCL.....	1,415,300	810,335
	Inderama Ventures PCL.....	5,400,200	6,625,510
	Infraest PCL.....	3,353,300	347,419
	Interlink Communication PCL.....	2,814,350	609,591
*	Interlink Telecom PCL.....	4,457,400	499,618

	Internet Thailand PCL.....	1,417,700	225,475
*	Interpharma PCL.....	873,700	381,135
	Intouch Holdings PCL, Class F.....	245,400	540,832
	IRPG PCL.....	50,408,390	4,672,817
	IT City PCL.....	163,900	27,805
*	Italian-Thai Development PCL.....	38,584,219	2,384,484
*††	ITV PLC.....	183,700	0
	JAS Asset PCL, Class F.....	3,294,900	387,283
*	Jasmine International PCL.....	26,267,100	1,846,097
*	Jasmine Technology Solution PCL.....	56,200	79,593
	Jay-Mart PCL.....	210,700	237,764
*	JKN Global Media PCL.....	2,624,400	267,131
	JMT Network Services PCL.....	615,297	997,225
	Jubilee Enterprise PCL.....	210,000	176,537
	JWD Infologistics PCL.....	3,120,000	2,032,112
	Kang-Yong Electric PCL.....	8,200	79,491
	Karmarts PCL.....	4,618,266	1,224,169
	Kasikornbank PCL.....	91,000	399,727
	Kasikornbank PCL, NVDL.....	757,600	3,327,840
	KCE Electronics PCL.....	2,767,664	4,590,415
	KGI Securities Thailand PCL.....	4,424,900	676,939
	Khon-Kaen Sugar Industry PCL.....	14,945,448	1,638,974
	Kiatnakin Phatra Bank PCL.....	897,407	1,855,438
	Krung Thai Bank PCL.....	5,142,475	2,726,244
	Krungthai Card PCL.....	2,212,600	3,787,092
	Ladprao General Hospital PCL, Class F.....	1,209,300	205,152
	Lalin Property PCL.....	1,613,800	457,105
	Lam-Soon Thailand PCL.....	2,756,000	438,322
	Land & Houses PCL.....	18,502,800	5,549,158
	Land & Houses PCL, NVDL.....	3,654,680	1,096,072
	Lanna Resources PCL.....	2,341,650	1,106,626
	LH Financial Group PCL.....	32,290,227	1,173,834
	Loxley PCL.....	11,146,635	742,884
	LPN Development PCL.....	10,057,196	1,401,487
*	Master Ad PCL.....	15,996,700	271,377
	MBK PCL.....	6,692,928	3,730,684
	MG Group PCL.....	1,852,600	667,856
	MGS Steel PCL.....	3,868,300	1,165,998
*	MDX PCL.....	670,700	92,650
	Mega Lifesciences PCL.....	2,497,900	3,953,810
	Milcon Steel PCL.....	9,703,884	226,355

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
THAILAND — (Continued)			
*	Minor International PCL.....	3,997,539	\$ 4,026,603
	MK Restaurants Group PCL.....	947,600	1,629,091
*	Moro Next PCL.....	7,271,000	359,035
	Muang Thai Insurance PCL.....	27,600	103,678
	Muangthai Capital PCL.....	2,688,700	3,054,415
	Namyong Terminal PCL.....	3,419,200	354,246

*	Nawarat Ratanakam PCL.....	13,758,800	358,454
	Netbay PCL.....	657,800	567,928
	Ngorn-Tid-Lor PCL.....	124,700	104,830
	Noble Development PCL.....	5,097,400	887,914
	Nonthavej Hospital PCL.....	72,300	94,728
	Northeast Rubber PCL.....	11,746,300	2,277,380
	NR Instant Produce PCL.....	1,225,200	222,696
*	Nueasiri PCL.....	3,092,800	105,873
	Origin Property PCL, Class F.....	7,238,600	2,675,278
	Osotsa PCL.....	3,946,700	3,347,701
	Pacific Pipe PCL.....	1,617,100	193,013
	PCS Machine Group Holding PCL.....	1,542,500	249,996
	Plan-B Media PCL, Class F.....	16,984,868	4,605,107
*	Platinum Group PCL, Class F.....	2,468,800	284,200
	Polyplex Thailand PCL.....	2,307,687	1,765,195
*	Power Solution Technologies PCL, Class F.....	6,872,800	349,782
	Pparam 0 Hospital PCL.....	998,200	604,786
	Precious Shipping PCL.....	9,198,500	4,597,857
	Premier Marketing PCL.....	2,480,700	728,955
	Prima Marine PCL.....	8,729,400	2,049,465
*	Principal Capital PCL.....	2,361,600	432,829
	Property Perfect PCL.....	74,357,187	901,026
	Prukea Holding PCL.....	5,882,000	2,352,087
	RTG Energy PCL.....	7,571,700	3,073,638
	RTT Exploration & Production PCL.....	6,030,869	31,332,749
	RTT Global Chemical PCL.....	5,320,311	7,937,756
	RTT Oil & Retail Business PCL.....	36,700	24,904
	RTT PCL.....	37,349,400	37,620,950
	Rylen PCL.....	1,567,100	207,934
	Quality Houses PCL.....	61,695,004	4,410,791
	R&B Food Supply PCL.....	2,009,300	773,042
*	Rabbit Holdings PLC, Class F.....	42,111,064	1,543,605
*	Raimon Land PCL.....	22,409,500	495,575
	Rajthaneo Hospital PCL.....	981,000	906,407
	Ratch Group PCL.....	2,456,401	3,143,985
	Ratchaphuek Hospital PCL, Class F.....	3,499,000	667,789
	Ratchthani Leasing PCL.....	16,628,412	2,065,328
	Regional Container Lines PCL.....	3,434,000	3,406,952
	Rojana Industrial Park PCL.....	6,561,112	1,222,382
	RPCG Pcl.....	3,472,400	110,452
	RS PCL.....	3,152,600	1,594,923
	S-11 Group PCL.....	1,791,100	282,148
*	S Hotels & Resorts PCL.....	8,893,800	1,185,481
	S Kijohai Enterprise PCL, Class F.....	1,930,100	306,968
	Sabina PCL.....	1,055,600	807,449
	Saha Pathana Inter Holding PCL.....	33,600	70,742
	Sahakol Equipment PCL.....	6,146,500	368,678
	Sahamitr Pressure Container PCL.....	1,503,700	601,298
	Saha Union PCL.....	755,300	709,309
*	Samart Corp. PCL.....	3,794,000	643,635
	Samart Telecoms PCL.....	2,276,400	465,486
	Sansiri PCL.....	93,071,685	5,498,024
	Sappe PCL.....	914,600	1,302,218

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EMERGING MARKETS CORE EQUITY PORTFOLIO
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	Shares	Value»
THAILAND — (Continued)		
SC Asset Corp. PCL.....	15,166,416	\$2,186,978
SCB-X PCL.....	2,083,969	6,565,670
SCG Ceramics PCL.....	6,288,800	388,644
SCG Packaging PCL.....	1,832,500	2,900,579
* SEAFCC PCL.....	4,373,184	511,375
* Seafresh Industry PCL.....	5,116,500	443,296
Sena Development PCL.....	4,401,850	525,395
* SENA-J Property PCL.....	10,532,400	354,164
Sermuang Power Corp. Co. Ltd.....	3,145,279	962,354
* Seven Utilities & Power PLC.....	15,771,900	372,677
Siam Cement PCL.....	599,200	6,099,097
Siam City Cement PCL.....	407,788	1,970,378
Siam City Cement PCL, NVDR.....	24	116
Siam Global House PCL.....	5,118,190	3,225,033
Siamgas & Petrochemicals PCL.....	5,949,700	1,820,417
Siamrajathane PCL.....	735,860	214,004
Sikarin PCL, Class F.....	1,161,600	475,056
* Simat Technologies PCL.....	1,956,000	133,916
Singer Thailand PCL.....	165,800	138,125
* Singha Estate PCL.....	21,080,717	1,264,460
Sino-Thai Engineering & Construction PCL.....	7,798,487	3,401,945
SIS Distribution Thailand PCL.....	242,500	196,512
SISB PCL.....	627,000	463,460
*†† SMI Holdings Group Ltd.....	4,621,951	0
SNC Former PCL.....	2,145,300	929,348
Somborn Advance Technology PCL.....	2,045,225	1,325,896
SPCC PCL.....	3,684,200	1,640,646
Sri Trang Agro-Industry PCL.....	8,739,340	5,797,987
Sri Trang Gloves Thailand PCL.....	6,745,200	2,125,116
Srirocha Construction PCL.....	611,200	178,676
Sriewad Capital 1969 PCL, Class F.....	732,300	604,519
Sriewad Corp. PCL.....	2,685,622	4,332,305
Sriithai Superware PCL.....	8,065,200	408,024
Srivichai Wejvivat PCL.....	3,231,700	851,736
Star Petroleum Refining PCL.....	10,599,900	3,692,786
Starflex PCL.....	597,200	60,064
Starflex PCL.....	16,230	64
* STARK Corp. PCL.....	14,401,800	1,300,132
Stars Microelectronics Thailand PCL.....	4,893,300	770,832
* STR & I PCL.....	9,914,433	1,561,801
Supalai PCL.....	9,946,625	7,291,982
Super Energy Corp. PCL.....	137,271,200	2,619,838
Sueco PCL.....	4,960,000	570,979
SVI PCL.....	2,591,800	777,304
Synnex Thailand PCL.....	1,660,160	809,711
Syntec Construction PCL.....	7,690,300	433,322
TAG Consumer PCL, Class F.....	2,624,600	508,859
Taokaenoi Food & Marketing PCL, Class F.....	2,688,900	944,903
Tata Steel Thailand PCL.....	20,449,400	718,610

Thai Nakin Hospital PCL.....	168,000	185,762
Thai Oil PCL.....	5,327,989	9,321,156
Thai Rayon PCL.....	8,100	11,656
* Thai Reinsurance PCL.....	9,194,700	289,685
Thai Rubber Latex Group PCL.....	1,400,200	88,228
Thai Solar Energy PCL, Class F.....	4,266,190	328,268
Thai Stanley Electric PCL, NVDR.....	7,500	42,601
Thai Stanley Electric PCL, Class F.....	239,300	1,359,247
Thai Union Group PCL, Class F.....	11,880,260	5,758,381
Thai Vegetable Oil PCL.....	4,088,057	3,560,486

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Shares	Value»
THAILAND — (Continued)		
Thai Wah PCL, Class F.....	4,164,200	\$ 681,208
Thaicom PCL.....	5,273,500	2,604,000
Thaifoods Group PCL, Class F.....	9,961,000	1,704,927
Thaire Life Assurance PCL, Class F.....	4,822,100	745,008
Thaivivat Insurance PCL.....	451,500	172,339
Thanachart Capital PCL.....	1,278,000	1,655,089
Thaitikom PCL.....	2,115,000	547,811
Thonburi Healthcare Group PCL.....	1,311,100	2,740,560
Thoresen Thai Agencies PCL.....	12,914,700	3,188,573
Tipco Asphalt PCL, NVDR.....	1,259,700	694,533
Tipco Asphalt PCL.....	4,581,900	2,526,222
TIPGO Foods PCL.....	1,584,900	436,916
Tisco Financial Group PCL, NVDR.....	90	279
Tisco Financial Group PCL.....	1,025,700	3,184,921
TKS Technologies PCL.....	2,217,000	906,680
TMBThanachart Bank PCL.....	72,029,083	3,207,596
TMT Steel PCL.....	2,855,800	709,408
TOA Paint Thailand PCL.....	1,581,500	1,628,931
Total Access Communication PCL.....	2,792,900	4,188,081
TPC Power Holding PCL, Class F.....	1,462,300	343,315
TPi Polene PCL.....	55,957,810	3,136,078
TPi Polene Power PCL.....	15,386,500	1,631,407
TQM Alpha PCL.....	1,806,400	2,312,039
* TRC Construction PCL.....	7,225,800	124,771
Triple i Logistics PCL.....	1,072,960	481,061
* Triton Holding PCL.....	5,331,300	29,071
True Corp. PCL.....	62,544,748	9,208,345
* TTGL PCL.....	3,006,878	442,697
TTW PCL.....	6,785,000	1,942,389
Union Auction PCL.....	1,670,200	462,961
* Unique Engineering & Construction PCL.....	5,522,405	809,707
United Paper PCL.....	2,224,200	1,064,597
* United Power of Asia PCL, Class F.....	19,913,318	144,780
Univanich Palm Oil PCL.....	4,972,500	1,167,430
Univentures PCL.....	5,468,700	563,271
Vanachai Group PCL.....	5,890,840	999,355
VGI PCL.....	7,913,100	1,179,414

	Vibhavadi Medical Center PCL.....	2,696,600	222,198
	WHA Corp. PCL.....	26,583,700	3,044,120
	WHA Utilities & Power PCL.....	5,138,700	628,911
	WIGE Logistics PCL.....	2,508,600	904,342
	Workpoint Entertainment PCL.....	2,023,180	1,115,476
	YGGDRAZIL Group PCL.....	552,000	144,647
*	Ziga Innovation PCL.....	3,087,600	342,339
	TOTAL THAILAND.....		628,676,198
	TURKEY — (0.8%)		
	Afyon Cimento Sanayi TAS.....	607,536	208,176
*	Agosa Hayat ve Emeklilik AS.....	98,867	174,778
	Akbank TAS.....	10,372,727	9,398,514
	Akansa Cimento AS.....	54,323	154,950
#	Akea Akrilik Kimya Sanayii AS.....	1,173,975	4,839,236
#	Akea Enerji Uretim AS.....	1,285,011	2,428,348
#	Alarko Holding AS.....	622,104	2,304,770
#*	Albaraka Turk Katilim Bankasi AS.....	8,129,211	1,233,315
	Alkim Alkali Kimya AS.....	244,774	405,129
*	Anadolu Anonim Turk Sigorta Sirketi.....	1,545,831	1,432,645
	Anadolu Efes Biraçılık Ve Malt Sanayii AS.....	177,417	493,050
	Anadolu Hayat Emeklilik AS.....	426,292	435,058

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
	TURKEY — (Continued)		
#	Arcelik AS.....	711,763	\$4,068,179
	Aselsan Elektronik Sanayi Ve Ticaret AS.....	680,831	2,060,020
*	Aydem Yenilenebilir Enerji AS, Class A.....	24,834	23,912
	Ayon Enerji AS.....	52,568	85,493
	Aygaz AS.....	209,331	1,007,696
*	Bagfas Bandirma Gubre Fabrikalari AS.....	10,979	17,724
#	Bera Holding AS.....	4,041,208	2,401,598
*	Beeiktas Futbol Yatirimlari Sanayi ve Ticaret AS.....	141,346	59,770
#	BIM Birlesik Magazalar AS.....	1,091,078	7,234,842
*	Biotrend Gerce VE Enerji Yatirimlari AS.....	11,765	10,215
*	Bizim Toptan Satis Magazalari AS.....	8,342	13,695
*	Borusan Mannesmann Boru Sanayi ve Ticaret AS.....	206,446	740,486
	Borusan Yatirim ve Pazarlama AS.....	2,670	129,252
	Brica Bridgestone Sabanci Sanayi ve Ticaret AS.....	161,874	410,572
*	Bursa Cimento Fabrikasi AS.....	1,992,882	546,102
*	Gemas Dokum Sanayi AS.....	3,517,105	344,567
	Gemtas Celik Makina Sanayi Ve Ticaret AS.....	183,194	468,735
	Gimsa Cimento Sanayi VE Ticaret AS.....	275,091	1,198,697
	Goca Cola Ioccek AS.....	277,923	2,710,577
	Deva Holding AS.....	174,912	447,224
#	Dogan Sirketler Grubu Holding AS.....	6,288,340	2,957,150
	Dogus Otomotiv Servis ve Ticaret AS.....	143,377	1,213,621
	Eczacıbaşı Yatirim Holding Ortakligi AS.....	11,432	85,679
	EGE Endustri VE Ticaret AS.....	6,534	1,833,488
	EIS Eczacıbaşı Ilao ve Sira ve Finansal Yatirimlar Sanayi ve Ticaret AS.....	631,996	846,625
#Q	Enorjisa Enerji AS.....	855,098	1,505,006

	Enka Insaat ve Sanayi AS.....	2,076,319	3,285,141
	Erbosan Enerji ve Enerji Sanayi ve Ticaret AS.....	35,963	275,849
#	Eregli Demir ve Celik Fabrikalari TAS.....	1,608,201	3,264,145
	Esenboga Elektrik Uretim AS.....	24,600	85,790
#*	Fenerbahce Futbol AS.....	236,837	805,552
#	Ford Otomotiv Sanayi AS.....	173,167	4,709,953
*	Global Yatirim Holding AS.....	1,696,450	815,250
#*††	Goldas Kuyumculuk Sanayi Ithalat Ve Bagli Ortakliklari.....	61,429	0
	Goltas Goller Bolgesi Cimento Sanayi ve Ticaret AS.....	2,460	14,456
*	Goodyear Lastikleri TAS.....	406,821	371,440
*	Gozde Girisim Sermayesi Yatirim Ortakligi AS.....	1,350,449	1,200,726
	GSD Holding AS.....	4,958,477	834,560
#*	Gubre Fabrikalari TAS.....	138,251	2,031,634
#*	Hektas Ticaret TAS.....	5,943,808	9,971,353
*	Ihlas Gayrimenkul Proje Gelistirme Ve Ticaret AS.....	1	0
#*	Ihlas Holding AS.....	4,374,918	202,804
#*	Ipok Dogel Enerji Kaynaklari Arastirma Ve Uretim AS.....	610,163	1,096,124
#*	Is Finansal Kiralama AS.....	901,260	300,782
	Is Yatirim Menkul Degerler AS, Class A.....	988,478	2,943,713
	Itifak Holding A.S.....	247,166	34,768
*	Izmir Demir Celik Sanayi AS.....	246,982	63,324
#	Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class A.....	947,513	817,816
	Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class B.....	283,062	231,952
#	Kardemir Karabuk Demir Celik Sanayi ve Ticaret AS, Class D.....	4,894,375	4,300,723
#	Kartonsan Karton Sanayi ve Ticaret AS.....	87,726	376,212
*	Katmeroller Arac Jetu Ekipman Sanayi ve Ticaret AS.....	1,881,726	179,505
*	Kerevitas Gida Sanayi ve Ticaret AS.....	197,574	142,702
	KOC Holding AS.....	1,205,772	4,916,022
*	Konya Cimento Sanayi AS.....	3,105	387,946
#	Kordsa Teknik Tekstil AS.....	314,383	1,268,976
#	Koza Altin Isletmeleri AS.....	83,417	2,469,616
#*	Koza Anadolu Metal Madencilik Isletmeleri AS.....	1,086,569	3,074,833
	Logo Yazilim Sanayi Ve Ticaret AS.....	340,190	1,078,547

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
TURKEY — (Continued)			
Ω	Mavi Giyim Sanayi Ve Ticaret AS, Class B.....	50,518	\$ 312,238
	Menderes Tekstil Sanayi ve Ticaret AS.....	290,200	100,687
*	Metro Ticari ve Mali Yatirimlar Holding AS.....	1,409,645	125,393
#*	Migros Ticaret AS.....	443,789	3,258,588
*Ω	MLP Saglik Hizmetleri AS.....	9,406	40,046
*	NET Holding AS.....	1,606,416	949,132
*	Netas Telekomunikasyon AS.....	130,602	205,549
	Nuh Cimento Sanayi AS.....	267,266	1,298,098
#	Otokar Otomotiv Ve Savunma Sanayi AS.....	37,931	2,016,921
#*	Oyak Cimento Fabrikalari AS.....	148,965	170,503
*	Parsan Makina Parcalari Sanayi AS.....	9,007	26,271
#*	Regasus Hava Tasimaciligi AS.....	113,658	2,993,432
*	Reker Gayrimenkul Yatirim Ortakligi AS.....	467,832	78,889
#*	Retkim Petrokimya Holding AS.....	4,872,598	4,245,333

	Rinar-SUT-Mamulleri-Sanayi-AS.....	3,440	10,876
	Polisan Holding AS.....	268,901	123,217
#*	Reysac-Tasimacilik-ve-Lojistik-Ticaret-AS.....	69,092	72,675
*	RTA-Laboratuvarlari-Biyolojik-Urunleri-Ilac-Sanayi-ve-Ticaret-AS.....	31,864	17,196
	Sarkuysan-Elektrolitik-Bakir-Sanayi-ve-Ticaret-AS.....	1,535,066	2,162,966
*	Sasa-Polyester-Sanayi-AS.....	619,381	3,322,332
#*	Sekerbank-Turk-AS.....	6,219,845	876,888
	Selecuk-Ecoza-Deposu-Ticaret-ve-Sanayi-AS.....	665,021	1,369,011
*	Sok-Marketler-Ticaret-AS.....	131,464	184,646
	Tat-Gida-Sanayi-AS.....	239,350	322,752
*	TAV-Havalimanlari-Holding-AS.....	576,910	2,531,105
#	Tekfen-Holding-AS.....	740,457	1,534,047
*	Teknosa-Is-ve-Dis-Ticaret-AS.....	45,473	49,049
	Tofas-Turk-Otomobil-Fabrikasi-AS.....	434,144	3,655,881
*	Tukas-Gida-Sanayi-ve-Ticaret-AS.....	93,514	93,049
*	Turcas-Petrol-AS.....	450,747	397,011
*	Turk-Hava-Yollari-AO.....	1,935,245	14,188,495
#	Turk-Telekomunikasyon-AS.....	2,341,298	2,564,379
#	Turk-Traktor-ve-Ziraat-Makineleri-AS.....	38,668	1,185,161
#	Turkcell-iletisim-Hizmetleri-AS.....	4,561,049	8,841,228
	Turkcell-iletisim-Hizmetleri-AS,ADR.....	7,496	37,180
	Turkiye-Garanti-Bankasi-AS.....	455,158	583,749
#*	Turkiye-Halk-Bankasi-AS.....	1,617,197	906,419
	Turkiye-Is-Bankasi-AS,Class-C.....	9,373,425	5,436,695
*	Turkiye-Petrol-Rafinerileri-AS.....	262,019	8,262,253
#*	Turkiye-Sinai-Kalkinma-Bankasi-AS.....	15,880,174	3,548,460
	Turkiye-Sise-ve-Cam-Fabrikalari-AS.....	1,350,166	2,850,792
*	Turkiye-Vakiflar-Bankasi-TAO,Class-D.....	1,980,019	996,966
*	Ulker-Biskuvi-Sanayi-AS.....	608,782	1,240,054
	Vestel-Beyaz-Esya-Sanayi-ve-Ticaret-AS.....	266,817	183,932
#*	Vestel-Elektronik-Sanayi-ve-Ticaret-AS.....	813,403	2,744,044
#	Yapi-ve-Kredi-Bankasi-AS.....	6,833,217	3,313,598
	Yatac-Yatak-ve-Yorgan-Sanayi-ve-Ticaret-AS.....	837,976	1,475,687
*	Zorlu-Enerji-Elektrik-Uretim-AS.....	3,067,301	812,729
	TOTAL TURKEY.....		199,196,710
	UNITED ARAB EMIRATES — (0.9%)		
	Abu Dhabi-Commercial-Bank-PJSC.....	5,593,082	12,806,028
	Abu Dhabi-Islamic-Bank-PJSC.....	6,818,860	17,526,813
	Abu Dhabi-National-Hotels.....	51,168	73,576
	Abu Dhabi-National-Insurance-Co.-PSC.....	124,046	196,083
	Abu Dhabi-National-Oil-Co.-for-Distribution-PJSC.....	7,143,526	8,569,265
	Abu Dhabi-Ship-Building-Co.-PJSC.....	359,650	378,435
	Agthia-Group-PJSC.....	1,784,065	1,978,901
	Air-Arabia-PJSC.....	11,502,169	6,906,393

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

		Shares	Value»
	UNITED ARAB EMIRATES — (Continued)		
*	Ajman-Bank-PJSC.....	3,668,960	\$ 1,131,379
*	AL-Seer-Marine-Supplies-&-Equipment-Co.-LLC.....	6,384	14,974
	AL-Yah-Satellite-Communications-Co.-PJSC-Yah-Sat.....	58,934	41,306

	Aldar Properties PJSC.....	12,954,928	15,428,518
	Amanat Holdings PJSC.....	4,892,704	1,124,034
*	Amlak Finance PJSC.....	8,067,845	1,274,492
*	Apex Investment Co. PSC.....	1,234,493	969,989
*††	Arabtec Holding PJSC.....	1,809,860	0
	Aramex PJSC.....	4,723,762	4,663,829
*	Arkan Building Materials Co.....	4,597,627	1,907,149
	Dana Gas PJSC.....	28,619,472	6,459,760
*	Deyaar Development PJSC.....	12,094,019	1,580,480
	Dubai Financial Market PJSC.....	10,665,324	4,122,420
	Dubai Investments PJSC.....	9,998,792	5,926,098
	Dubai Islamic Bank PJSC.....	9,879,045	14,976,052
*	Emaar Development PJSC.....	7,993,728	9,733,626
	Emaar Properties PJSC.....	17,271,131	26,243,754
	Emirates Driving Co.....	10,758	74,500
	Emirates Integrated Telecommunications Co. PJSC.....	577,019	811,531
	Emirates NBD Bank PJSC.....	1,280,234	4,522,625
	Emirates Telecommunications Group Co. PJSC.....	4,409,847	30,897,893
*	Eshraq Investments PJSC.....	9,832,472	1,284,876
	Fertiglobe PLC.....	406,137	443,044
	First Abu Dhabi Bank PJSC.....	5,942,115	22,041,570
*	Gulf Navigation Holding PJSC.....	1,768,703	344,331
*	Gulf Pharmaceutical Industries PSC.....	807,024	242,186
*	International Holding Co. PJSC.....	16,916	1,843,686
	Islamic Arab Insurance Co.....	2,881,821	504,223
*	Manazel PJSC.....	12,058,539	1,252,488
*	Rajms Sports PJSC.....	17,409	43,297
*	RAK Properties PJSC.....	10,537,339	1,769,904
	Ras Al Khaimah Ceramics.....	2,413,340	1,835,673
*	SHUAA Capital PSC.....	7,332,593	794,945
*	Union Properties PJSC.....	14,775,395	1,103,973
	TOTAL UNITED ARAB EMIRATES.....		213,844,099
	UNITED STATES — (0.0%)		
*††	Rexlot Holdings.....	3,197,569	0
	Sempra Energy.....	39,133	5,782,511
	TOTAL UNITED STATES.....		5,782,511
	TOTAL COMMON STOCKS.....		24,504,687,582
	PREFERRED STOCKS — (1.1%)		
	BRAZIL — (1.0%)		
	Banco ABC Brasil SA.....	644,330	2,435,769
Ω	Banco BMG SA.....	737,200	325,302
	Banco Bradesco SA.....	5,896,691	16,285,800
	Banco do Estado do Rio Grande do Sul SA Class B.....	1,623,428	3,204,450
	Banco Pan SA.....	1,468,890	1,678,302
	Braskem SA Class A.....	64,082	294,512
	Centrais Elétricas Brasileiras SA Class B.....	630,303	5,273,323
	Centrais Elétricas Santa Catarina.....	66,063	684,016
	Gia de Saneamento do Paraná.....	5,415,406	3,755,142
	Gia de Transmissão de Energia Elétrica Paulista.....	705,895	3,180,233
	Gia Energetica de Minas Gerais.....	4,215,319	9,516,292
	Gia Energetica de Ceara Class A.....	83,930	716,736
	Gia Ferro Ligas da Bahia — FERBASA.....	393,782	4,399,920

**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
BRAZIL — (Continued)		
Gia Paranaense de Energia.....	5,225,310	\$ 7,998,081
Eucatex SA Industria e Comercio.....	249,359	523,152
Gerdau SA.....	2,290,526	14,772,929
Itau Unibanco Holding SA.....	7,909,063	39,465,076
Mercopolo SA.....	3,726,545	2,217,002
Petroleo Brasileiro SA.....	22,001,222	112,990,142
Randon SA Implementos e Participacoes.....	1,783,426	2,845,724
Schulz SA.....	760,787	729,869
Taurus Armas SA.....	419,325	1,391,059
Track & Field Co. SA.....	168,200	367,460
Unipar Carbonifero SA Classe B.....	521,136	8,761,067
Usinas Siderurgicas de Minas Gerais SA Usiminas Classe A.....	4,787,167	8,044,153
TOTAL BRAZIL.....		251,855,511
CHILE — (0.0%)		
Coca-Cola Embotlar SA Class B.....	329,325	496,877
Embotelladora Andina SA Class B.....	1,123,248	2,788,693
TOTAL CHILE.....		3,285,570
COLOMBIA — (0.1%)		
Banco Davivienda SA.....	377,478	2,061,608
Bancolombia SA.....	245,604	1,866,877
Grupo Argos SA.....	93,838	110,539
Grupo Aval Acciones y Valores SA.....	9,664,779	1,186,099
Grupo de Inversiones Suramericana SA.....	229,559	603,763
TOTAL COLOMBIA.....		5,828,886
PHILIPPINES — (0.0%)		
Cebu Air, Inc., 6.000%.....	1,187,747	918,283
SOUTH KOREA — (0.0%)		
Hanwha Solutions Corp.....	1,268	35,680
Hyundai Engineering & Construction Co. Ltd.....	1,521	69,513
TOTAL SOUTH KOREA.....		105,193
TAIWAN — (0.0%)		
China Development Financial Holding Corp.....	2,798,580	753,756
THAILAND — (0.0%)		
* Rabbit Holdings PLC.....	28,578,717	909,048
TOTAL PREFERRED STOCKS.....		263,656,247
RIGHTS/WARRANTS — (0.0%)		
BRAZIL — (0.0%)		
* Empreendimentos Pague Menos SA Rights 02/28/23.....	35,738	3,872
CHILE — (0.0%)		
* Salfacorp SA Rights 02/07/23.....	537,964	29,062
GREECE — (0.0%)		
* Intrakat SA Technical & St.....	8,685	4,193
INDIA — (0.0%)		

* Heritage Foods Ltd. Rights 02/13/23	131,377	223,695
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**EMERGING MARKETS CORE EQUITY PORTFOLIO
CONTINUED**

	Shares	Value»
MALAYSIA — (0.0%)		
#* Yinson Holdings Bhd Warrants 06/21/25	1,004,862	\$ 173,140
SOUTH KOREA — (0.0%)		
* LVMG Holdings Rights 02/28/23	88,576	60,403
TAIWAN — (0.0%)		
* Amazing Microelectronic Corp. Rights 02/17/23	23,765	22,954
THAILAND — (0.0%)		
* Alpha Divisions PCL	154,790	750
* Aqua Corp PCL Warrants 05/31/24	2,317,300	4,914
* Buriram Sugar PCL	189,438	2,678
* Eastern Power Group PCL Warrants 06/29/25	599,876	7,087
* Ekachai Medical Care PCL Warrants 11/14/24	21,725	1,474
* Master Ad PCL Warrants 09/04/23	3,598,625	2,181
* Nawarat Ratanakam PCL	81,419	0
* Power Solution Technologies PCL Warrants 11/11/25	2,290,933	18,739
* Starflex PCL Warrants 01/21/26	20,287	129
TOTAL THAILAND		37,952
TOTAL RIGHTS/WARRANTS		555,271
TOTAL INVESTMENT SECURITIES (Cost \$19,266,528,005)		24,768,899,100
		Value†
SECURITIES LENDING COLLATERAL — (1.3%)		
@§ The DFA Short-Term Investment Fund	28,549,845	330,264,609
TOTAL INVESTMENTS — (100.0%) (Cost \$19,506,605,593)		\$25,099,163,709

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

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500® EMMI INDEX	998	03/17/23	\$197,885,276	\$204,091,000	\$6,205,724
Total Futures Contracts			\$197,885,276	\$204,091,000	\$6,205,724

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Brazil	\$1,001,319,172	\$ 4,350,531	—	\$ 1,005,669,703

Chile.....	35,454,864	94,197,455	—	129,652,319
China.....	717,495,258	6,568,684,711	\$ 17,548,066	7,303,728,035
Colombia.....	23,167,953	1,119,160	—	24,287,113
Czech Republic.....	—	30,267,028	—	30,267,028
Egypt.....	115,492	9,766,208	—	9,881,700
Greece.....	365,049	75,108,246	—	75,473,295
Hong Kong.....	—	913,922	—	913,922
Hungary.....	—	34,078,923	—	34,078,923

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EMERGING MARKETS CORE EQUITY PORTFOLIO CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
India.....	\$ 161,661,874	\$ 3,618,197,924	\$ 972,184	\$ 3,780,831,982
Indonesia.....	11,104,317	468,991,050	536,405	480,631,772
Kuwait.....	1,660	—	—	1,660
Malaysia.....	—	414,292,172	—	414,292,172
Mexico.....	643,490,054	2,401,391	—	645,891,445
Peru.....	19,884,729	114	—	19,884,843
Philippines.....	3,175,910	197,916,507	1,180	201,093,597
Poland.....	—	195,043,585	—	195,043,585
Qatar.....	—	155,726,078	—	155,726,078
Saudi Arabia.....	1,225,317	871,615,205	7,607	872,848,129
South Africa.....	100,548,476	787,107,451	—	887,655,927
South Korea.....	59,676,128	2,977,453,110	1,751,373	3,038,880,611
Taiwan.....	331,696,909	3,818,287,799	469,517	4,150,454,225
Thailand.....	612,183,274	16,492,924	—	628,676,198
Turkey.....	37,180	199,159,530	—	199,196,710
United Arab Emirates.....	—	213,844,099	—	213,844,099
United States.....	—	5,782,511	—	5,782,511
Preferred Stocks				
Brazil.....	251,530,209	325,302	—	251,855,511
Chile.....	—	3,285,570	—	3,285,570
Colombia.....	5,828,886	—	—	5,828,886
Philippines.....	—	918,283	—	918,283
South Korea.....	—	105,193	—	105,193
Taiwan.....	—	753,756	—	753,756
Thailand.....	909,048	—	—	909,048
Rights/Warrants				
Brazil.....	—	3,872	—	3,872
Chile.....	—	29,062	—	29,062
Greece.....	—	4,193	—	4,193
India.....	—	223,695	—	223,695
Malaysia.....	—	173,140	—	173,140
South Korea.....	—	60,403	—	60,403
Taiwan.....	—	22,954	—	22,954
Thailand.....	—	37,952	—	37,952
Securities Lending Collateral.....	—	330,264,609	—	330,264,609
Futures Contracts**.....	6,205,724	—	—	6,205,724
TOTAL.....	\$3,987,077,483	\$21,097,005,618	\$21,286,332^A	\$25,105,369,433

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

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

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U.S. LARGE CAP EQUITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Shares	Value†
COMMON STOCKS — (99.5%)		
COMMUNICATION SERVICES — (8.1%)		
Activision Blizzard, Inc.	33,967	\$ 2,600,853
* Alphabet, Inc., Class A	286,998	28,366,882
* Alphabet, Inc., Class C	261,325	26,098,528
AT&T, Inc.	327,534	6,671,868
* Charter Communications, Inc., Class A	5,189	1,994,185
Comcast Corp., Class A	202,364	7,963,023
* DISH Network Corp., Class A	16,445	236,644
Electronic Arts, Inc.	17,089	2,199,012
* Endeavor Group Holdings, Inc., Class A	7,973	178,834
Fox Corp., Class A	14,240	483,306
Fox Corp., Class B	9,190	291,323
Interpublic Group of Cos., Inc.	51,677	1,884,143
#* Liberty Broadband Corp., Class A	2,108	188,919
* Liberty Broadband Corp., Class C	9,728	873,380
* Liberty Media Corp.-Liberty Formula One, Class A	1,915	121,947
* Liberty Media Corp.-Liberty Formula One, Class C	14,506	1,027,025
* Liberty Media Corp.-Liberty SiriusXM, Class A	8,443	342,955
* Liberty Media Corp.-Liberty SiriusXM, Class C	17,636	710,731
* Live Nation Entertainment, Inc.	8,634	694,951
Lumen Technologies, Inc.	142,471	747,973
* Match Group, Inc.	8,718	471,818
* Meta Platforms, Inc., Class A	107,749	16,051,368
* Netflix, Inc.	11,115	3,933,154
News Corp., Class A	30,333	614,547
News Corp., Class B	17,470	357,087
Omnicom Group, Inc.	21,759	1,871,056
Paramount Global, Class A	4,394	117,100
Paramount Global, Class B	44,917	1,040,278
* Pinterest, Inc., Class A	23,644	621,601
* ROBLOX Corp., Class A	12,728	473,609
# Sirius XM Holdings, Inc.	38,728	224,235
* Snap, Inc., Class A	24,862	287,405
* Spotify Technology SA	5,364	604,630
* Take-Two Interactive Software, Inc.	7,107	804,726
* T-Mobile U.S., Inc.	29,414	4,391,804
* Trade Desk, Inc., Class A	10,796	547,357

Verizon Communications, Inc.....	260,444	10,826,657
* Walt Disney Co.....	57,180	6,203,458
* Warner Bros Discovery, Inc.....	89,326	1,323,811
Warner Music Group Corp, Class A.....	2,458	89,594
* ZoomInfo Technologies, Inc.....	1,314	37,094
TOTAL COMMUNICATION SERVICES.....		134,568,871
CONSUMER DISCRETIONARY — (10.5%)		
ADT, Inc.....	26,770	235,308
Advance Auto Parts, Inc.....	6,492	988,602
* Amazon.com, Inc.....	376,141	38,791,421
* Aptiv PLC.....	13,328	1,507,264
Aramark.....	23,172	1,031,849
* AutoZone, Inc.....	695	1,695,001
Bath & Body Works, Inc.....	11,676	537,213
Best Buy Co., Inc.....	21,374	1,896,301
* Booking Holdings, Inc.....	1,637	3,984,622

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
BorgWarner, Inc.....	24,939	\$ 1,179,116
* Burlington Stores, Inc.....	1,554	357,156
* Caesars Entertainment, Inc.....	15,188	790,687
* Capri Holdings Ltd.....	10,643	707,653
* CarMax, Inc.....	11,086	781,009
* Carnival Corp.....	12,642	136,787
#* Chewy, Inc, Class A.....	2,749	123,870
* Chipotle Mexican Grill, Inc.....	1,180	1,942,728
Churchill Downs, Inc.....	1,909	473,623
Darden Restaurants, Inc.....	7,601	1,124,720
* Deckers Outdoor Corp.....	2,348	1,003,723
Dick's Sporting Goods, Inc.....	7,783	1,017,705
Dollar General Corp.....	9,307	2,174,115
* Dollar Tree, Inc.....	27,935	4,195,278
Domino's Pizza, Inc.....	1,361	480,433
#* DoorDash, Inc, Class A.....	14,688	850,729
DR Horton, Inc.....	36,935	3,645,115
eBay, Inc.....	46,386	2,296,107
* Etsy, Inc.....	4,630	636,995
* Expedia Group, Inc.....	4,817	550,583
* Five Below, Inc.....	3,506	691,138
#* Floor & Decor Holdings, Inc, Class A.....	7,925	719,352
Ford Motor Co.....	145,104	1,960,355
Garmin Ltd.....	14,209	1,404,986
General Motors Co.....	60,444	2,376,658
Genuine Parts Co.....	10,106	1,695,989
Haasbro, Inc.....	13,563	802,523
Hilton Worldwide Holdings, Inc.....	10,544	1,529,829
Home Depot, Inc.....	39,575	12,829,028
* Hyatt Hotels Corp, Class A.....	3,073	335,326
* Las Vegas Sands Corp.....	12,354	728,886

Lear Corp.	5,632	821,033
Lennar Corp., Class A	22,658	2,320,179
Lennar Corp., Class B	1,823	157,434
LKQ Corp.	27,616	1,628,239
Lowe's Cos., Inc.	22,272	4,638,144
* Lululemon Athletica, Inc.	5,064	1,554,040
Marriott International, Inc., Class A	13,157	2,291,686
McDonald's Corp.	26,560	7,102,144
MGM Resorts International	18,488	765,588
NIKE, Inc., Class B	44,993	5,728,959
* NVR, Inc.	315	1,660,050
* O'Reilly Automotive, Inc.	2,346	1,858,853
Renske Automotive Group, Inc.	7,900	1,009,778
Roal Corp.	2,189	844,100
Rulte Group, Inc.	23,572	1,341,011
Ralph Lauren Corp.	1,009	124,965
Ross Stores, Inc.	16,583	1,959,945
* Royal Caribbean Cruises Ltd.	433	28,119
Service Corp. International	20,541	1,523,115
Starbucks Corp.	40,929	4,466,991
Tapestry, Inc.	23,336	1,063,422
Target Corp.	24,599	4,234,472
* Tesla, Inc.	78,014	13,513,585
TJX Cos., Inc.	57,201	4,682,474
Tractor Supply Co.	6,831	1,557,400
* Ulta Beauty, Inc.	3,201	1,645,186
Vail Resorts, Inc.	3,391	889,595
VF Corp.	27,093	838,257

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
CONSUMER DISCRETIONARY — (Continued)		
#	Whirlpool Corp.	\$ 899,155
#	Williams-Sonoma, Inc.	1,155,356
*	Wynn Resorts Ltd.	183,961
	Yum! Brands, Inc.	1,328,200
TOTAL CONSUMER DISCRETIONARY		174,025,219
CONSUMER STAPLES — (6.7%)		
	Albertsons Cos., Inc., Class A	189,040
	Atria Group, Inc.	2,558,227
	Archer-Daniels-Midland Co.	1,723,612
*	B.J.'s Wholesale Club Holdings, Inc.	847,899
	Brown-Forman Corp., Class A	207,214
	Brown-Forman Corp., Class B	926,461
	Bunge Ltd.	1,336,165
	Campbell Soup Co.	1,280,490
	Casey's General Stores, Inc.	607,704
#	Gelsius Holdings, Inc.	153,891
	Church & Dwight Co., Inc.	1,257,292
	Glorax Co.	907,930
	Coca-Cola Co.	8,997,054

Golgate-Palmolive Co.....	37,158	2,769,386
Gonagra Brands, Inc.....	35,930	1,336,237
Constellation Brands, Inc., Class A.....	6,081	1,407,873
Gostco-Wholesale Corp.....	18,583	9,498,515
* Gty, Inc., Class A.....	10,306	102,648
* Darling-Ingredients, Inc.....	18,063	1,197,396
Estee-Lauder-Cos., Inc., Class A.....	9,330	2,585,157
General-Mills, Inc.....	30,776	2,411,607
Hershey Co.....	6,929	1,556,253
Hormel-Foods Corp.....	36,869	1,670,534
J.M.Smucker Co.....	8,290	1,266,712
Kellogg Co.....	25,245	1,731,302
Keurig-Dr.Pepper, Inc.....	23,660	834,725
Kimberly-Clark Corp.....	12,559	1,632,796
Kraft-Heinz Co.....	24,761	1,003,563
Kroger Co.....	91,614	4,088,733
Lamb-Weston Holdings, Inc.....	9,433	942,262
McCormick & Co., Inc.....	12,474	937,047
McCormick & Co., Inc.....	612	45,545
Molson-Coors Beverage Co., Class B.....	9,470	497,933
Mondelēz-International, Inc., Class A.....	52,243	3,418,782
* Monster Beverage Corp.....	12,542	1,305,371
PepsiCo, Inc.....	67,647	11,568,990
* Performance Food Group Co.....	13,200	809,424
Philip-Morris-International, Inc.....	55,647	5,800,643
Procter & Gamble Co.....	89,222	12,703,428
Sycoo Corp.....	24,181	1,873,060
Tyson Foods, Inc., Class A.....	25,906	1,703,320
* U.S. Foods Holding Corp.....	16,831	641,766
Walgreens-Boots-Alliance, Inc.....	42,673	1,572,927
Walmart, Inc.....	70,721	10,174,630
TOTAL CONSUMER STAPLES.....		110,081,544
ENERGY — (6.4%)		
* Antero Resources Corp.....	33,351	961,843
APA Corp.....	14,486	642,164
Baker Hughes Co.....	51,860	1,646,036
Cheniere Energy, Inc.....	9,593	1,465,714

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
ENERGY — (Continued)		
# Chesapeake Energy Corp.....	13,258	\$ 1,149,734
Chevron Corp.....	83,248	14,486,817
ConocoPhillips.....	69,272	8,442,179
Coterra Energy, Inc.....	72,604	1,817,278
Devon Energy Corp.....	53,620	3,390,929
Diamondback Energy, Inc.....	15,074	2,202,613
EOG Resources, Inc.....	33,415	4,419,134
EQT Corp.....	31,137	1,017,246
Exxon-Mobil Corp.....	208,006	24,130,776
Haliburton Co.....	80,149	3,303,742

	Hess Corp.....	17,602	2,643,116
	HF Sinclair Corp.....	17,761	1,010,601
	Kinder Morgan, Inc.....	75,447	1,380,680
	Marathon Oil Corp.....	62,489	1,716,573
	Marathon Petroleum Corp.....	34,525	4,437,153
	Matador Resources Co.....	11,531	762,891
#	New Fortress Energy, Inc.....	8,686	336,930
	NOV, Inc.....	22,787	556,914
	Occidental Petroleum Corp.....	67,646	4,382,784
	ONEOK, Inc.....	31,204	2,136,850
	Qvintiv, Inc.....	29,892	1,471,583
	Phillips-66.....	17,787	1,783,503
	Pioneer Natural Resources Co.....	8,585	1,977,555
	Schlumberger Ltd.....	65,391	3,725,979
	Targa Resources Corp.....	10,951	821,544
	Texas Pacific Land Corp.....	519	1,035,846
	Valero Energy Corp.....	29,455	4,124,584
*	Vitesse Energy, Inc.....	739	11,794
	Williams Cos., Inc.....	71,870	2,317,089
	TOTAL ENERGY.....		105,710,174
FINANCIALS — (12.6%)			
	Aflac, Inc.....	23,686	1,740,921
	Allstate Corp.....	21,829	2,804,372
	Ally Financial, Inc.....	38,862	1,262,626
	American Express Co.....	33,885	5,927,503
	American Financial Group, Inc.....	9,138	1,302,987
	American International Group, Inc.....	32,733	2,069,380
	Ameriprise Financial, Inc.....	8,188	2,866,783
	Aon PLC, Class A.....	8,190	2,609,989
	Apollo Global Management, Inc.....	20,577	1,456,440
*	Arch Capital Group Ltd.....	26,543	1,708,042
	Arco Management Corp., Class A.....	5,801	481,425
	Arthur J. Gallagher & Co.....	9,675	1,893,591
	Asurant, Inc.....	4,759	630,996
	Bank of America Corp.....	264,974	9,401,278
	Bank of New York Mellon Corp.....	37,550	1,898,904
*	Berkshire Hathaway, Inc., Class B.....	64,967	20,238,520
	BlackRock, Inc.....	5,590	4,243,984
	Blackstone, Inc.....	25,683	2,464,541
	Brown & Brown, Inc.....	20,872	1,222,264
	Capital One Financial Corp.....	18,586	2,211,734
	Carlyle Group, Inc.....	21,104	759,111
	Goex Global Markets, Inc.....	10,262	1,260,995
	Charles Schwab Corp.....	54,310	4,204,680
	Chubb Ltd.....	14,970	3,405,525
	Cincinnati Financial Corp.....	11,930	1,349,880
	Citigroup, Inc.....	60,757	3,172,731
	Citizens Financial Group, Inc.....	29,073	1,259,442

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

Shares

Value†

FINANCIALS — (Continued)

	GME Group, Inc.	12,698	\$ 2,243,229
	GNA Financial Corp.	6,080	264,845
	Gomerica, Inc.	9,711	711,913
	Commerce Bancshares, Inc.	13,482	897,362
	Gullen/Frost Bankers, Inc.	4,142	539,620
	Discover Financial Services	32,014	3,736,994
	East West Bancorp, Inc.	11,617	912,167
	Equitable Holdings, Inc.	40,424	1,296,398
	Erie Indemnity Co., Class A	2,871	701,529
	Everest Re Group Ltd.	2,916	1,019,696
	F&G Annuities & Life, Inc.	2,683	57,577
	FactSet Research Systems, Inc.	2,052	867,873
	Fidelity National Financial, Inc.	39,469	1,737,820
	Fifth Third Bancorp	51,215	1,858,592
	First Citizens BancShares, Inc., Class A	862	670,360
	First Horizon Corp.	52,153	1,289,744
	First Republic Bank	13,256	1,867,505
#	Franklin Resources, Inc.	16,632	518,918
	Globe Life, Inc.	10,354	1,251,281
	Goldman Sachs Group, Inc.	12,445	4,552,505
	Hartford Financial Services Group, Inc.	30,658	2,379,367
	Huntington Bancshares, Inc.	90,043	1,365,952
	Interactive Brokers Group, Inc., Class A	3,749	299,695
	Intercontinental Exchange, Inc.	19,723	2,121,209
	Invesco Ltd.	9,674	179,066
	Jefferies Financial Group, Inc.	6,280	246,678
	JPMorgan Chase & Co.	109,382	15,309,105
	KeyCorp	57,592	1,105,191
	Kinsale Capital Group, Inc.	711	197,971
	KKR & Co., Inc.	22,232	1,240,768
	Loews Corp.	18,507	1,137,810
	LPL Financial Holdings, Inc.	4,741	1,124,186
	M&T Bank Corp.	9,905	1,545,180
*	Market Corp.	959	1,351,212
	MarketAxess Holdings, Inc.	2,035	740,435
	Marsh & McLennan Cos., Inc.	21,206	3,709,141
	MotLife, Inc.	24,353	1,778,256
	Moody's Corp.	7,881	2,543,593
	Morgan Stanley	60,343	5,873,184
	Morningstar, Inc.	3,764	914,200
	MSCI, Inc.	3,083	1,638,800
	Nasdaq, Inc.	33,761	2,032,075
	Northern Trust Corp.	15,729	1,525,241
	Old Republic International Corp.	17,100	451,269
	RNC Financial Services Group, Inc.	14,612	2,417,263
	Principal Financial Group, Inc.	20,000	1,851,000
	Progressive Corp.	18,083	2,465,617
	Prudential Financial, Inc.	21,400	2,245,716
	Raymond James Financial, Inc.	19,609	2,211,307
	Regions Financial Corp.	74,541	1,754,695
	Reinsurance Group of America, Inc.	4,220	640,469
	RenaissanceRe Holdings Ltd.	2,053	401,752
*	Robinhood Markets, Inc., Class A	31,027	322,991

Rocket Cos., Inc., Class A.....	9,767	91,908
S&P Global, Inc.....	12,009	4,502,654
SEI Investments Co.....	18,771	1,171,874
State Street Corp.....	26,967	2,462,896
* SVB Financial Group.....	5,512	1,667,049
Synchrony Financial.....	56,887	2,089,460

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
FINANCIALS — (Continued)		
T. Rowe Price Group, Inc.....	14,676	\$ 1,709,314
Tradeweb Markets, Inc., Class A.....	6,784	505,679
Travelers Cos., Inc.....	14,953	2,857,817
Truist Financial Corp.....	47,039	2,323,256
U.S. Bancorp.....	50,369	2,508,376
Unum Group.....	11,982	503,603
W.R. Berkley Corp.....	22,549	1,581,587
Webster Financial Corp.....	17,500	921,375
Wells Fargo & Co.....	119,523	5,602,043
Willis Towers Watson PLC.....	8,655	2,200,014
TOTAL FINANCIALS.....		208,663,871
HEALTH CARE — (14.2%)		
Abbott Laboratories.....	64,829	7,166,846
AbbVie, Inc.....	83,873	12,392,236
Agilent Technologies, Inc.....	10,477	1,593,342
#* agilon health, Inc.....	1,688	36,731
* Align Technology, Inc.....	2,691	725,843
* Alnylam Pharmaceuticals, Inc.....	2,986	676,030
AmerisourceBergen Corp.....	7,863	1,328,533
Amgen, Inc.....	24,971	6,302,680
* Avantor, Inc.....	39,036	932,960
Baxter International, Inc.....	28,681	1,310,435
Becton Dickinson & Co.....	10,071	2,540,108
* Biogen, Inc.....	6,858	1,994,992
* BioMarin Pharmaceutical, Inc.....	11,388	1,313,606
* Bio-Rad Laboratories, Inc., Class A.....	1,921	897,991
Bio-Techne Corp.....	6,217	495,246
* Boston Scientific Corp.....	51,954	2,402,873
Bristol-Myers Squibb Co.....	113,996	8,281,809
Bruker Corp.....	15,710	1,101,585
Cardinal Health, Inc.....	10,174	785,942
* Catalent, Inc.....	15,212	814,603
* Gentene Corp.....	22,717	1,731,944
* Charles River Laboratories International, Inc.....	4,149	1,009,244
Gigamon Corp.....	11,209	3,549,554
Contra Abiomed, Inc.....	2,233	2,278
Cooper Cos., Inc.....	2,424	845,806
GVS Health Corp.....	46,328	4,087,056
Danaher Corp.....	24,535	6,486,563
* DeVita, Inc.....	9,824	809,399
DENTSPLY SIRONA, Inc.....	3,827	140,948

*	DexCom, Inc.....	9,544	1,022,067
*	Edwards Lifesciences Corp.....	19,076	1,463,129
	Elevance Health, Inc.....	10,663	5,331,393
	Eli Lilly & Co.....	38,021	13,084,927
*	Exact Sciences Corp.....	6,175	416,936
*	GE HealthCare Technologies, Inc.....	6,206	431,441
	Gilead Sciences, Inc.....	75,102	6,304,062
*	Halozyme Therapeutics, Inc.....	2,991	154,844
	HCA Healthcare, Inc.....	8,770	2,236,964
*	Henry Schein, Inc.....	13,610	1,172,502
*	Hologic, Inc.....	22,842	1,858,654
*	Horizon Therapeutics PLC.....	16,733	1,835,945
	Humana, Inc.....	5,082	2,600,459
*	IDEXX Laboratories, Inc.....	3,987	1,915,754
*	Illumina, Inc.....	5,052	1,082,138
*	Incyte Corp.....	15,787	1,344,105
*	Inolex Corp.....	2,033	584,122

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

		Shares	Value†
HEALTH CARE — (Continued)			
*	Intuitive Surgical, Inc.....	9,725	\$ 2,389,335
*	IQVIA Holdings, Inc.....	8,663	1,987,379
*	Jazz Pharmaceuticals PLC.....	7,205	1,128,735
	Johnson & Johnson.....	117,383	19,182,730
	Laboratory Corp. of America Holdings.....	8,684	2,189,410
*	Masimo Corp.....	1,589	270,257
	McKesson Corp.....	5,528	2,093,343
	Medtronic PLC.....	41,709	3,490,626
	Merck & Co., Inc.....	127,000	13,641,070
*	Mettler-Toledo International, Inc.....	975	1,494,597
*	Moderna, Inc.....	15,874	2,794,776
*	Molina Healthcare, Inc.....	4,190	1,306,568
*	Neogen Corp.....	14,774	316,311
*	Neurocrine Biosciences, Inc.....	3,826	424,418
*	Novocure Ltd.....	2,076	189,290
	Organon & Co.....	9,031	272,104
#*	Renumbra, Inc.....	1,006	251,913
	PerkinElmer, Inc.....	6,423	883,355
	Pfizer, Inc.....	274,999	12,143,956
	Quest Diagnostics, Inc.....	12,823	1,903,959
*	Regeneron Pharmaceuticals, Inc.....	5,198	3,942,527
*	Repligen Corp.....	3,917	725,820
	ResMed, Inc.....	5,727	1,307,875
	Royalty Pharma PLC, Class A.....	19,043	746,295
*	Sarepta Therapeutics, Inc.....	3,096	386,907
*	Seagen, Inc.....	5,761	803,544
*	Shockwave Medical, Inc.....	1,392	261,599
	STERIS PLC.....	7,072	1,460,439
	Stryker Corp.....	10,433	2,648,000
	Teleflex, Inc.....	2,812	684,497

	Thermo Fisher Scientific, Inc.....	15,127	8,627,382
*	United Therapeutics Corp.....	4,400	1,157,948
	UnitedHealth Group, Inc.....	34,736	17,339,864
	Universal Health Services, Inc., Class B.....	2,493	369,488
*	Veeva Systems, Inc., Class A.....	4,424	754,513
*	Vertex Pharmaceuticals, Inc.....	9,906	3,200,629
	Viatis, Inc.....	57,635	700,842
*	Waters Corp.....	3,071	1,009,069
	West Pharmaceutical Services, Inc.....	3,517	934,115
	Zimmer Biomet Holdings, Inc.....	8,833	1,124,794
	Zoetis, Inc.....	19,139	3,167,313
	TOTAL HEALTH CARE.....		234,304,217
INDUSTRIALS — (10.5%)			
	3M Co.....	19,649	2,261,207
	AECOM.....	12,764	1,113,914
	AGCO Corp.....	4,751	656,256
	Alegion PLC.....	8,851	1,040,435
*	American Airlines Group, Inc.....	35,712	576,392
	AMETEK, Inc.....	17,254	2,500,450
	AQ Smith Corp.....	15,040	1,018,208
*	Avis Budget Group, Inc.....	254	50,810
*	Axon Enterprise, Inc.....	2,386	466,320
*	Boeing Co.....	20,058	4,272,354
	Booz Allen Hamilton Holding Corp.....	7,393	699,674
*	Builders FirstSource, Inc.....	23,377	1,863,147
	Carlisle Cos., Inc.....	3,294	826,333
	Carrier Global Corp.....	68,160	3,103,325
	Caterpillar, Inc.....	23,334	5,886,935

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
INDUSTRIALS — (Continued)		
	GH Robinson-Worldwide, Inc.....	\$1,144,643
	Gintas Corp.....	1,776,735
*	Gopart, Inc.....	1,982,180
*	GoStar Group, Inc.....	1,639,016
	GSX Corp.....	3,480,943
	Gummins, Inc.....	3,128,732
	Deere & Co.....	6,407,717
*	Delta Air Lines, Inc.....	1,705,737
	Dover Corp.....	1,655,858
	Eaton Corp, PLC.....	2,875,659
	Emerson Electric Co.....	2,058,459
	Equifax, Inc.....	1,987,801
	Expeditors International of Washington, Inc.....	1,520,697
	Factenal Co.....	1,567,252
	FedEx Corp.....	2,612,457
	Fortive Corp.....	1,785,787
	Fortune Brands Innovations, Inc.....	827,341
	General Dynamics Corp.....	2,444,333
	General Electric Co.....	1,498,457

Grace, Inc.....	11,855	809,934
HEICO Corp.....	1,837	314,035
HEICO Corp., Class A.....	3,446	460,661
Honeywell International, Inc.....	23,846	4,971,414
Howmet Aerospace, Inc.....	26,972	1,097,491
Hubbell, Inc.....	5,741	1,314,172
Huntington Ingalls Industries, Inc.....	3,466	764,392
IDEX Corp.....	5,108	1,224,285
Illinois Tool Works, Inc.....	14,782	3,489,143
Ingersoll Rand, Inc.....	30,695	1,718,920
Jacobs Solutions, Inc.....	10,097	1,247,484
JB Hunt Transport Services, Inc.....	9,109	1,722,056
Johnson Controls International PLC.....	32,475	2,259,286
Knight-Swift Transportation Holdings, Inc.....	20,768	1,227,389
L3Harris Technologies, Inc.....	7,096	1,524,363
Leidos Holdings, Inc.....	12,144	1,200,313
Lennox International, Inc.....	1,509	393,276
Lincoln Electric Holdings, Inc.....	610	101,791
Lockheed Martin Corp.....	11,326	5,246,883
Masco Corp.....	8,753	465,660
Masterbrand, Inc.....	12,825	117,990
* Middleby Corp.....	1,261	196,022
Nordson Corp.....	3,832	932,326
Norfolk Southern Corp.....	11,222	2,758,480
Northrop Grumman Corp.....	5,468	2,449,883
Old Dominion Freight Line, Inc.....	5,906	1,968,115
Otis Worldwide Corp.....	14,969	1,230,901
Owens Corning.....	12,012	1,160,960
PACCAR, Inc.....	24,567	2,685,419
Rarker Hannifin Corp.....	11,937	3,891,462
Rentair PLC.....	21,752	1,204,626
#* Plug Power, Inc.....	6,500	110,630
Quanta Services, Inc.....	12,289	1,870,263
Raytheon Technologies Corp.....	54,306	5,422,454
Regal Rexnord Corp.....	5,531	769,915
Republic Services, Inc.....	13,736	1,714,528
Robert Half International, Inc.....	8,180	686,793
Rockwell Automation, Inc.....	5,547	1,564,420
Rollins, Inc.....	15,673	570,497
Sensata Technologies Holding PLC.....	13,780	700,713

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
INDUSTRIALS — (Continued)		
Snap-on, Inc.....	5,847	\$ 1,454,324
Southwest Airlines Co.....	34,300	1,226,911
Stanley Black & Decker, Inc.....	11,189	999,290
Tetra Tech, Inc.....	4,200	653,184
Tectron, Inc.....	16,164	1,177,547
Toro Co.....	10,242	1,142,188
Trane Technologies PLC.....	15,446	2,766,687

	TransDigm Group, Inc.....	1,949	1,398,895
	TransUnion.....	9,035	648,261
*	Uber Technologies, Inc.....	29,580	914,909
#	U-Haul Holding Co.....	2,400	160,872
	U-Haul Holding Co.....	21,600	1,334,664
	Union Pacific Corp.....	29,852	6,095,480
*	United Airlines Holdings, Inc.....	12,349	604,607
	United Parcel Service, Inc., Class B.....	34,245	6,343,201
*	United Rentals, Inc.....	8,970	3,955,321
	Verisk Analytics, Inc.....	7,264	1,320,523
	Waste Management, Inc.....	17,006	2,631,338
#	Watsco, Inc.....	3,162	908,664
	Westinghouse Air Brake Technologies Corp.....	14,055	1,459,050
*	WillScot Mobile Mini Holdings Corp.....	23,145	1,121,607
	WW Grainger, Inc.....	3,240	1,909,915
	Xylem, Inc.....	11,956	1,243,544
	TOTAL INDUSTRIALS.....		173,465,891
	INFORMATION TECHNOLOGY — (23.7%)		
	Accenture PLC, Class A.....	26,486	7,390,918
*	Adobe, Inc.....	17,341	6,422,066
*	Advanced Micro Devices, Inc.....	57,252	4,302,488
*	Akamai Technologies, Inc.....	14,245	1,267,093
	Amdocs Ltd.....	16,085	1,478,694
	Amphenol Corp., Class A.....	26,512	2,114,862
	Analog Devices, Inc.....	18,365	3,149,047
*	ANSYS, Inc.....	4,116	1,096,338
	Apple, Inc.....	578,823	83,518,371
	Applied Materials, Inc.....	35,485	3,956,223
*	Arista Networks, Inc.....	12,206	1,538,200
*	Aspen Technology, Inc.....	3,283	652,496
*	Atlassian Corp., Class A.....	3,630	586,681
*	Autodesk, Inc.....	9,105	1,959,032
	Automatic Data Processing, Inc.....	19,828	4,477,361
	Bentley Systems, Inc., Class B.....	7,957	310,721
*	Bill.com Holdings, Inc.....	3,754	434,037
*	Black Knight, Inc.....	11,932	722,960
*	Block, Inc.....	9,451	772,336
	Broadcom, Inc.....	19,205	11,235,117
	Broadridge Financial Solutions, Inc.....	6,452	970,123
*	Gadence Design Systems, Inc.....	9,758	1,784,055
	GDW Corp.....	6,749	1,323,006
*	Geridian HCM Holding, Inc.....	9,635	696,418
*	Giena Corp.....	18,857	980,941
	Cisco Systems, Inc.....	188,573	9,177,848
*	Cloudflare, Inc., Class A.....	3,637	192,434
	Cognex Corp.....	9,379	513,406
	Cognizant Technology Solutions Corp., Class A.....	36,029	2,404,936
	Concentrix Corp.....	4,700	666,507
	Corning, Inc.....	69,592	2,408,579
*	Growdstrike Holdings, Inc., Class A.....	4,868	515,521
*	Datadog, Inc., Class A.....	4,330	323,927

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U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
Dell Technologies, Inc., Class C.....	8,265	\$ 335,724
* DocuSign, Inc.....	4,816	292,042
Dolby Laboratories, Inc., Class A.....	6,404	509,502
* Dropbox, Inc., Class A.....	10,423	242,126
* Dynatrace, Inc.....	8,589	330,075
* Enphase Energy, Inc.....	4,650	1,029,417
# Entegris, Inc.....	7,773	627,359
* EPAM Systems, Inc.....	2,400	798,360
* F5, Inc.....	6,243	921,841
* Fair Isaac Corp.....	1,125	749,194
Fidelity National Information Services, Inc.....	18,623	1,397,470
* First Solar, Inc.....	7,786	1,382,794
* Fiserv, Inc.....	21,476	2,291,060
* FleetCor Technologies, Inc.....	4,575	955,306
* Flex Ltd.....	52,100	1,216,535
* Fortinet, Inc.....	24,244	1,268,931
* Gartner, Inc.....	3,784	1,279,522
Gen Digital, Inc.....	22,329	513,790
Genpact Ltd.....	18,844	890,944
Global Payments, Inc.....	13,611	1,534,232
* GoDaddy, Inc., Class A.....	6,356	522,018
Hewlett Packard Enterprise Co.....	91,810	1,480,895
HR, Inc.....	36,905	1,075,412
* HubSpot, Inc.....	1,208	419,188
Intel Corp.....	150,737	4,259,828
International Business Machines Corp.....	35,014	4,717,436
Intuit, Inc.....	7,890	3,334,866
Jabil, Inc.....	22,178	1,743,856
Jack Henry & Associates, Inc.....	3,076	553,957
Juniper Networks, Inc.....	28,091	907,339
* Keysight Technologies, Inc.....	9,163	1,643,384
KLA Corp.....	6,825	2,678,676
Lam Research Corp.....	6,255	3,128,126
* Lattice Semiconductor Corp.....	9,435	715,079
Marvell Technology, Inc.....	36,618	1,580,067
Mastercard, Inc., Class A.....	39,766	14,737,280
Microchip Technology, Inc.....	28,855	2,239,725
Micron Technology, Inc.....	50,949	3,072,225
Microsoft Corp.....	286,837	71,081,077
* MongoDB, Inc.....	1,556	333,311
Mondolith Power Systems, Inc.....	1,525	650,504
Motorola Solutions, Inc.....	6,415	1,648,719
NetApp, Inc.....	11,183	740,650
NVIDIA Corp.....	72,084	14,083,051
NXP Semiconductors NV.....	10,711	1,974,144
* Okta, Inc.....	3,266	240,410
* ON Semiconductor Corp.....	32,957	2,420,692
Oracle Corp.....	59,410	5,255,409
* Palantir Technologies, Inc., Class A.....	58,655	456,336
* Palo Alto Networks, Inc.....	7,398	1,173,619

Raychem, Inc.....	13,536	1,568,281
* Raycom Software, Inc.....	2,244	726,921
* Raylogix Holding Corp.....	2,600	541,554
* PayPal Holdings, Inc.....	33,458	2,726,492
* RTC, Inc.....	6,265	845,023
* Pure Storage, Inc., Class A.....	15,710	454,647
* Qorvo, Inc.....	10,024	1,089,208
QUALCOMM, Inc.....	52,811	7,034,953
Roper Technologies, Inc.....	3,981	1,698,892

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
INFORMATION TECHNOLOGY — (Continued)		
* Salesforce, Inc.....	23,787	\$ 3,995,502
Seagate Technology Holdings PLC.....	10,808	732,566
* ServiceNow, Inc.....	4,911	2,235,143
Skyworks Solutions, Inc.....	8,981	984,946
* Snowflake, Inc., Class A.....	3,815	596,819
* SolarEdge Technologies, Inc.....	1,688	538,691
* Splunk, Inc.....	3,957	378,962
SS&G Technologies Holdings, Inc.....	15,765	951,418
* Synopsis, Inc.....	4,533	1,603,549
T.D. SYNNEX Corp.....	7,250	740,588
TE Connectivity Ltd.....	14,975	1,904,071
* Teledyne Technologies, Inc.....	3,310	1,404,301
Teledyne, Inc.....	11,940	1,214,298
Texas Instruments, Inc.....	43,149	7,646,434
* Toast, Inc., Class A.....	11,923	266,002
* Trimble, Inc.....	17,675	1,026,211
* Twilio, Inc., Class A.....	2,701	161,628
* Tyler Technologies, Inc.....	1,743	562,588
* VeriSign, Inc.....	4,186	912,757
# Visa, Inc., Class A.....	64,977	14,958,355
* VMware, Inc., Class A.....	7,951	973,759
* Western Digital Corp.....	28,745	1,263,343
#* Wolfspeed, Inc.....	8,681	668,524
* Workday, Inc., Class A.....	3,528	640,085
* Zebra Technologies Corp., Class A.....	3,413	1,079,122
* Zoom Video Communications, Inc., Class A.....	10,259	769,425
* Zscaler, Inc.....	2,717	337,343
TOTAL INFORMATION TECHNOLOGY.....		392,008,646
MATERIALS — (4.2%)		
Air Products & Chemicals, Inc.....	9,853	3,157,985
Albemarle Corp.....	6,251	1,759,344
Alcoa Corp.....	7,682	401,308
Arcor PLC.....	141,765	1,709,686
AptarGroup, Inc.....	9,206	1,064,582
Avery Dennison Corp.....	4,736	897,188
Ball Corp.....	19,115	1,113,258
Berry Global Group, Inc.....	7,192	443,962
Gelanese Corp.....	15,715	1,936,088

	GF Industries Holdings, Inc.....	16,618	1,407,545
*	Cleveland-Cliffs, Inc.....	35,139	750,218
	Corteva, Inc.....	28,414	1,831,282
	Crown Holdings, Inc.....	14,348	1,264,920
	Dow, Inc.....	50,522	2,998,481
	DuPont de Nemours, Inc.....	18,431	1,362,972
	Eastman Chemical Co.....	11,251	992,001
	Ecolab, Inc.....	10,122	1,567,189
	FMG Corp.....	8,248	1,098,056
	Freeport-McMoRan, Inc.....	86,281	3,849,858
	International Flavors & Fragrances, Inc.....	8,749	983,912
	International Paper Co.....	30,074	1,257,695
	Linde PLC.....	18,643	6,169,714
	LyondellBasell Industries NV, Class A.....	41,038	3,967,964
	Martin Marietta Materials, Inc.....	4,677	1,682,036
	Mosaic Co.....	28,274	1,400,694
	Newmont Corp.....	37,949	2,008,641
	Nucor Corp.....	28,534	4,822,817
	Olin Corp.....	9,806	633,370
	Packaging Corp. of America.....	12,009	1,713,684

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†	
MATERIALS — (Continued)			
	PPG Industries, Inc.....	15,526	\$ 2,023,659
	Reliance Steel & Aluminum Co.....	8,877	2,019,074
	Royal Gold, Inc.....	1,017	129,189
	RPM International, Inc.....	12,571	1,130,259
	Shawin-Williams Co.....	11,729	2,774,964
#	Southern Copper Corp.....	5,635	423,808
	Steel Dynamics, Inc.....	26,812	3,234,600
	Vulcan Materials Co.....	9,940	1,822,300
	Westlake Corp.....	6,774	831,508
	WestRock Co.....	24,002	941,838
	TOTAL MATERIALS		69,577,649
REAL ESTATE — (0.2%)			
*	GBRE Group, Inc., Class A.....	30,243	2,586,079
*	Jones Lang LaSalle, Inc.....	996	184,131
*	Zillow Group, Inc., Class A.....	4,544	195,210
*	Zillow Group, Inc., Class C.....	3,277	144,876
	TOTAL REAL ESTATE		3,110,296
UTILITIES — (2.4%)			
	AES Corp.....	25,221	691,308
	Alliant Energy Corp.....	10,392	561,480
	Ameren Corp.....	10,230	888,680
	American Electric Power Co., Inc.....	19,408	1,823,576
	American Water Works Co., Inc.....	6,788	1,062,254
	Atmos Energy Corp.....	5,126	602,510
	Avangrid, Inc.....	2,608	109,979
	Brookfield Renewable Corp., Class A.....	12,100	381,392

CenterPoint Energy, Inc.....	22,462	676,555
GMS Energy Corp.....	10,354	654,269
Consolidated Edison, Inc.....	12,644	1,205,100
Constellation Energy Corp.....	12,896	1,100,803
Dominion Energy, Inc.....	28,952	1,842,505
DTE Energy Co.....	7,431	864,745
Duke Energy Corp.....	27,479	2,815,224
Edison International.....	8,123	559,675
Entergy Corp.....	7,258	785,896
Essential Utilities, Inc.....	9,352	437,019
Eversource Energy.....	9,533	597,242
Exelon Corp.....	13,023	1,072,184
Exelon Corp.....	34,978	1,475,722
FirstEnergy Corp.....	22,399	917,239
NextEra Energy, Inc.....	72,866	5,437,990
NiSource, Inc.....	18,185	504,634
NRG Energy, Inc.....	12,308	421,180
OGE Energy Corp.....	13,861	545,015
* RG&E Corp.....	45,405	721,939
Pinnacle West Capital Corp.....	1,600	119,280
RPL Corp.....	18,293	541,473
Public Service Enterprise Group, Inc.....	18,907	1,170,910
Sempra Energy.....	11,302	1,812,050
Southern Co.....	37,918	2,566,290
UGI Corp.....	5,647	224,920
Vistra Corp.....	57,472	1,325,304
WEG Energy Group, Inc.....	11,711	1,100,717

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U.S. LARGE CAP EQUITY PORTFOLIO CONTINUED

	Shares	Value†
UTILITIES — (Continued)		
Xcel Energy, Inc.....	20,820	\$ 1,431,791
TOTAL UTILITIES.....		39,048,850
TOTAL COMMON STOCKS		
Cost: (\$827,462,403).....		1,644,565,228
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 4.180%.....	3,759,088	3,759,088
SECURITIES LENDING COLLATERAL — (0.3%)		
@§ The DFA Short-Term Investment Fund.....	417,957	4,834,925
TOTAL INVESTMENTS — (100.0%)		
(Cost: \$836,056,441)^^.....		\$1,653,159,241

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

Investments in Securities (Market Value)			
Level 1	Level 2	Level 3	Total

Common Stocks				
Communication Services	\$ 134,568,871	—	—	\$ 134,568,871
Consumer Discretionary	174,025,219	—	—	174,025,219
Consumer Staples	110,081,544	—	—	110,081,544
Energy	105,710,174	—	—	105,710,174
Financials	208,663,871	—	—	208,663,871
Health Care	234,301,939	\$ 2,278	—	234,304,217
Industrials	173,465,891	—	—	173,465,891
Information Technology	392,008,646	—	—	392,008,646
Materials	69,577,649	—	—	69,577,649
Real Estate	3,110,296	—	—	3,110,296
Utilities	39,048,850	—	—	39,048,850
Temporary Cash Investments	3,759,088	—	—	3,759,088
Securities Lending Collateral	—	4,834,925	—	4,834,925
TOTAL	\$1,648,322,038	\$4,837,203	—	\$1,653,159,241

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DFA COMMODITY STRATEGY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
BONDS — (61.4%)			CANADA — (Continued)		
AUSTRALIA — (4.0%)			Canadian Imperial		
APA Infrastructure Ltd.			Bank of Commerce,		
Ω 4.200%, 03/23/25..	4,000	\$ 3,904,957	Floating Rate Note,		
Australia Government			SOFR + 0.400%,		
Bond			FRN		
2.750%, 04/21/24..	AUD 14,000	9,826,748	(r) 4.707%, 12/14/23..	3,000	\$ 3,000,011
Bank of New Zealand			Canadian Natural		
#Ω 3.500%, 02/20/24..	5,250	5,161,611	Resources Ltd.		
Glencore Funding LLC			3.000%, 02/01/25..	8,300	8,117,210
Ω 4.125%, 03/12/24..	2,225	2,198,793	Enbridge, Inc.		
Ω 4.625%, 04/28/24..	7,350	7,296,810	4.000%, 10/01/23..	7,000	6,950,680
Macquarie Bank Ltd.			2.500%, 01/15/25..	2,000	1,905,539
#Ω 2.300%, 01/22/25..	2,390	2,278,909	ITC Holdings Corp.		
Ω 3.231%, 03/21/25..	15,225	14,804,931	3.650%, 06/15/24..	9,000	8,813,459
New South Wales			National Bank of Canada		
Treasury Corp.			2.100%, 02/01/23..	2,500	2,500,000
5.000%, 08/20/24..	AUD 13,500	9,731,648	0.750%, 08/06/24..	9,350	8,806,247
Queensland Treasury			Quebec, Province of		
Corp.			Canada		
5.750%, 07/23/24..	AUD 4,800	3,492,265	4.200%, 03/10/25..	AUD 2,000	1,416,833
Westpac Banking Corp.			Royal Bank of Canada		
3.250%, 11/16/23..	AUD 10,000	7,010,570	2.333%, 12/05/23..	CAD 5,000	3,680,884
TOTAL AUSTRALIA		65,707,242	0.650%, 07/29/24..	1,750	1,646,454
AUSTRIA — (0.1%)					

Oesterreichische Kontrollbank AG	0.500%, 09/16/24..	1,500	1,406,592	Royal Bank of Canada, Floating Rate Note, SOFR + 0.360%, FRN			
CANADA — (6.7%)				#(r) 4.683%, 07/29/24..	7,750		7,723,567
Bank of Montreal	2.500%, 06/28/24..	3,000	2,897,763	Thomson Reuters Corp.			
	0.625%, 07/09/24..	1,350	1,270,565	3.850%, 09/29/24..	5,000		4,885,228
Bank of Montreal, Floating Rate Note, SOFR + 0.320%, FRN				Toronto-Dominion Bank			
#(r) 4.644%, 07/09/24..	2,000	1,992,240		2.850%, 03/08/24..	CAD 10,000		7,338,845
Bank of Nova Scotia				0.700%, 09/10/24..	4,500		4,216,058
0.700%, 04/15/24..	11,620	11,055,668		TOTAL CANADA.....			109,743,151
0.650%, 07/31/24..	600	563,747		DENMARK — (0.4%)			
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.380%, FRN				Danske Bank AS			
#(r) 4.559%, 07/31/24..	1,000	996,185		Ω 5.375%, 01/12/24..	6,132		6,133,852
Brookfield Corp.				5.375%, 01/12/24..	1,000		1,000,302
4.000%, 01/15/25..	6,200	6,103,914		TOTAL DENMARK.....			7,134,154
Canadian Imperial Bank of Commerce				FRANCE — (3.6%)			
# 3.100%, 04/02/24..	4,500	4,411,392		Banque Federative du Credit Mutuel SA			
1.000%, 10/18/24..	5,000	4,693,650		Ω 2.375%, 11/21/24..	5,000		4,758,168
2.250%, 01/28/25..	5,000	4,757,012		BNP Paribas SA			
				Ω 3.375%, 01/09/25..	7,000		6,787,110
				BPCE SA			
				4.000%, 04/15/24..	500		494,347
				Ω 2.375%, 01/14/25..	7,985		7,527,306
				# 2.375%, 01/14/25..	6,500		6,127,425
				Credit Agricole SA			
				Ω 3.875%, 04/15/24..	3,550		3,502,046

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	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
FRANCE — (Continued)			JAPAN — (4.7%)		
3.250%, 10/04/24..	5,000	\$ 4,854,819	American Honda Finance Corp.		
Societe Generale SA			3.550%, 01/12/24..	3,000	\$ 2,962,397
Ω 3.875%, 03/28/24..	10,500	10,301,542	0.550%, 07/12/24..	10,000	9,414,017
Ω 2.625%, 01/23/25..	2,640	2,505,809	Mitsubishi UFJ Financial Group, Inc.		
TotalEnergies Capital International SA			2.193%, 02/25/25..	10,600	10,026,258
3.750%, 04/10/24..	13,004	12,874,109	MUFG Bank Ltd.		
TOTAL FRANCE.....		59,732,681	#Ω 3.250%, 09/08/24..	2,000	1,946,493
GERMANY — (3.8%)			Nomura Holdings, Inc.		
Bayer U.S. Finance II LLC			2.648%, 01/16/25..	8,390	7,978,972
Ω 3.875%, 12/15/23..	3,500	3,455,620	5.090%, 07/03/25..	3,000	2,990,338
Bayer U.S. Finance LLC			ORIX Corp.		
Ω 3.375%, 10/08/24..	6,000	5,839,007	3.250%, 12/04/24..	5,000	4,852,836

BMW U.S. Capital LLC				Sumitomo Mitsui Financial Group, Inc.			
Ω 0.800%, 04/01/24..	2,000		1,910,081	2.696%, 07/16/24..	9,500		9,186,651
Ω 0.750%, 08/13/24..	2,290		2,158,444	2.348%, 01/15/25..	5,500		5,228,392
BMW U.S. Capital LLC, Floating Rate Note, SOFR + 0.530%, FRN				Sumitomo Mitsui Trust Bank Ltd.			
(r)Ω 4.854%, 04/01/24..	8,000		7,974,590	#Ω 0.800%, 09/12/23..	9,500		9,255,179
Deutsche Bank AG				#Ω 0.850%, 03/25/24..	750		714,268
3.850%, 02/27/23..	1,695		1,693,173	Ω 0.800%, 09/16/24..	643		599,199
EMD Finance LLC				Toyota Motor Credit Corp.			
# 3.250%, 03/10/25..	5,697		5,514,442	2.500%, 03/22/24..	10,000		9,761,529
Kreditanstalt fuer Wiederaufbau				0.625%, 09/13/24..	2,000		1,875,518
5.000%, 03/10/24.. AUD	2,000		1,430,647	TOTAL JAPAN			76,792,047
1.600%, 07/24/24.. AUD	8,800		6,010,307	NETHERLANDS — (0.7%)			
4.000%, 02/27/25.. AUD	5,000		3,547,948	Cooperatieve Rabobank UA			
Landwirtschaftliche Rentenbank				Ω 2.625%, 07/22/24..	6,940		6,715,568
4.750%, 04/08/24.. AUD	15,000		10,705,083	ING Groep NV			
Mercedes-Benz Finance North America LLC				3.550%, 04/09/24..	5,000		4,915,455
Ω 2.125%, 03/10/25..	9,560		9,040,653	TOTAL NETHERLANDS			11,631,023
NRW Bank				NEW ZEALAND — (1.7%)			
1.600%, 07/31/24.. AUD	4,000		2,719,609	New Zealand Government Bond			
TOTAL GERMANY			61,999,604	0.500%, 05/15/24.. NZD	45,900		28,091,027
IRELAND — (0.8%)				New Zealand Local Government Funding Agency Bond			
AerCap Ireland Capital DAC/ AerCap Global Aviation Trust				2.250%, 04/15/24.. NZD	1,500		934,191
4.875%, 01/16/24..	7,500		7,457,433	TOTAL NEW ZEALAND			29,025,218
# 2.875%, 08/14/24..	2,450		2,343,767	SPAIN — (0.7%)			
3.500%, 01/15/25..	3,000		2,884,121	Banco Santander SA			
TOTAL IRELAND			12,685,321	3.496%, 03/24/25..	7,000		6,784,076
ITALY — (0.6%)				Santander Holdings USA, Inc.			
Republic of Italy Government International Bond				3.500%, 06/07/24..	5,000		4,883,131
0.875%, 05/06/24..	8,000		7,520,435	TOTAL SPAIN			11,667,207
2.375%, 10/17/24..	2,000		1,893,768	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.0%)			
TOTAL ITALY			9,414,203	African Development Bank			
				4.750%, 03/06/24.. AUD	12,000		8,547,930

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DFA COMMODITY STRATEGY PORTFOLIO

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	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
Asian Development Bank			American Express Co.		
			2.250%, 03/04/25..	10,000	\$ 9,513,915

1.100%, 03/15/24..	AUD	6,200	\$ 4,200,486	American Tower Corp.		
European Investment Bank				3.375%, 05/15/24..	1,900	1,858,994
4.750%, 03/07/24..	AUD	1,000	716,049	4.000%, 06/01/25..	6,600	6,460,196
Inter-American Development Bank				Ameriprise Financial, Inc.		
4.750%, 03/27/24..	AUD	1,000	715,622	3.000%, 04/02/25..	5,000	4,826,972
International Finance Corp.				Apple, Inc.		
1.450%, 07/22/24..	AUD	4,000	2,729,668	3.350%, 01/10/24..	AUD 1,500	1,053,348
Nordic Investment Bank				Ares Capital Corp.		
4.750%, 02/28/24..	AUD	13,500	9,619,083	4.200%, 06/10/24..	5,002	4,918,937
0.375%, 09/20/24..		7,550	7,063,100	Arizona Public Service Co.		
TOTAL.....				3.350%, 06/15/24..	4,328	4,210,069
SUPRANATIONAL ORGANIZATION OBLIGATIONS			33,591,938	Arrow Electronics, Inc.		
SWEDEN — (2.1%)				3.250%, 09/08/24..	1,500	1,451,352
Skandinaviska Enskilda Banken AB				Bank of America Corp.		
Ω 0.650%, 09/09/24..	26,136	24,418,865		4.125%, 01/22/24..	5,000	4,965,849
Svensk Exportkredit AB				Boeing Co.		
0.625%, 10/07/24..	10,600	9,921,832		# 2.800%, 03/01/23..	4,000	3,993,578
TOTAL-SWEDEN.....			34,340,697	Booking Holdings, Inc.		
SWITZERLAND — (0.2%)				3.650%, 03/15/25..	10,000	9,801,521
UBS AG				Boston Scientific Corp.		
#Ω 1.375%, 01/13/25..	3,000	2,813,428		3.450%, 03/01/24..	875	862,005
UNITED KINGDOM — (2.3%)				Broadcom Corp./ Broadcom Cayman Finance Ltd.		
BAT Capital Corp.				3.625%, 01/15/24..	8,000	7,886,971
3.222%, 03/15/24..	10,700	10,408,016		Campbell Soup Co.		
CNH Industrial Capital LLC				3.300%, 03/19/25..	10,000	9,677,715
1.850%, 07/02/23..	4,000	3,946,913		Capital One Financial Corp.		
HSBC Holdings PLC				3.300%, 10/30/24..	1,486	1,443,565
3.600%, 05/25/23..	2,000	1,991,692		3.200%, 02/05/25..	6,400	6,209,941
Lloyds Banking Group PLC				Cardinal Health, Inc.		
4.450%, 05/08/25..	7,000	6,904,427		3.070%, 06/15/24..	9,750	9,505,822
NatWest Markets PLC				Carrier Global Corp.		
Ω 2.375%, 05/24/23..	2,900	2,876,018		2.242%, 02/15/25..	1,244	1,180,970
Ω 0.800%, 03/12/24..	12,000	11,237,821		Charles Schwab Corp., Floating Rate Note, SOFR + 0.500%, FRN		
Reckitt Benckiser Treasury Services PLC				(r) 4.825%, 03/18/24..	3,073	3,073,752
Ω 2.750%, 06/26/24..	658	638,938		Cigna Corp.		
TOTAL-UNITED KINGDOM			38,003,825	3.750%, 07/15/23..	1,163	1,156,599
UNITED STATES — (27.0%)				3.500%, 06/15/24..	3,723	3,658,094
Aetna, Inc.				Cintas Corp. No. 2		
3.500%, 11/15/24..	1,600	1,564,078		3.450%, 05/01/25..	2,200	2,143,160
Ally Financial, Inc.				CNA Financial Corp.		
3.875%, 05/21/24..	2,500	2,449,905		3.950%, 05/15/24..	2,000	1,971,379
5.125%, 09/30/24..	7,000	6,993,367		Constellation Energy Generation LLC		
				3.250%, 06/01/25..	14,900	14,339,338
				Devon Energy Corp.		
				5.250%, 09/15/24..	400	400,020
				Discover Bank		
				2.450%, 09/12/24..	3,900	3,730,324

Amcor Flexibles North America, Inc.			Discover Financial Services		
4.000%, 05/17/25..	3,200	3,132,687	3.950%, 11/06/24..	2,796	2,743,308

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DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Discovery Communications LLC			3.000%, 05/15/24..	11,000	\$10,743,645
3.800%, 03/13/24..	7,826	\$ 7,692,331	John Deere Capital Corp.		
Eastern Energy Gas Holdings LLC			# 2.050%, 01/09/25..	7,000	6,680,875
2.500%, 11/15/24..	6,727	6,473,298	JPMorgan Chase & Co.		
Edison International			3.625%, 05/13/24..	493	488,153
2.850%, 03/15/23..	1,522	1,517,330	3.125%, 01/23/25..	8,500	8,262,168
3.550%, 11/15/24..	3,000	2,919,635	Kemper Corp.		
4.850%, 04/15/25..	6,920	6,884,986	4.350%, 02/15/25..	7,500	7,358,033
Elevance Health, Inc.			Kinder Morgan, Inc.		
3.500%, 03/15/24..	3,000	2,935,604	Ω 5.625%, 11/15/23..	4,336	4,344,978
2.375%, 01/15/25..	15,000	14,333,773	L3Harris Technologies, Inc.		
Energy Transfer LP			3.832%, 04/27/25..	3,000	2,929,118
4.050%, 03/15/25..	5,204	5,101,104	Laboratory Corp. of America Holdings		
Energy Transfer LP/ Regency Energy Finance Corp.			3.600%, 02/01/25..	763	742,920
4.500%, 11/01/23..	9,000	8,953,906	Lazard Group LLC		
Equifax, Inc.			3.750%, 02/13/25..	3,085	3,002,849
2.600%, 12/01/24..	2,600	2,493,471	Lennar Corp.		
Fidelity & Guaranty Life Holdings, Inc.			4.500%, 04/30/24..	5,000	4,967,139
Ω 5.500%, 05/01/25..	2,000	1,986,857	LyondellBasell Industries NV		
Fiserv, Inc.			5.750%, 04/15/24..	570	572,942
2.750%, 07/01/24..	5,000	4,844,916	Marathon Petroleum Corp.		
Flex Ltd.			3.625%, 09/15/24..	7,000	6,873,210
4.750%, 06/15/25..	1,000	990,680	Morgan Stanley		
General Motors Financial Co., Inc.			3.875%, 04/20/24..	7,253	7,185,030
5.100%, 01/17/24..	2,000	1,997,351	MPLX LP		
1.200%, 10/15/24..	2,000	1,868,983	4.875%, 12/01/24..	3,750	3,742,771
3.800%, 04/07/25..	3,500	3,399,606	NextEra Energy Capital Holdings, Inc., Floating Rate Note, SOFR + 0.540%, FRN		
Georgia-Pacific LLC			(r) 4.776%, 03/01/23..	7,000	7,000,199
Ω 3.600%, 03/01/25..	4,000	3,911,499	Nuveen Finance LLC		
Gilead Sciences, Inc.			Ω 4.125%, 11/01/24..	11,250	10,990,581
3.500%, 02/01/25..	10,842	10,608,219	Oracle Corp.		
GlaxoSmithKline Capital PLC			2.850%, 11/15/24..	10,000	9,674,153
3.000%, 06/01/24..	4,361	4,267,225	2.500%, 04/01/25..	4,000	3,813,824
Global Payments, Inc.					
3.750%, 06/01/23..	4,000	3,979,016			

2.650%, 02/15/25..	3,000	2,861,530	2.950%, 05/15/25..	900	864,566
Goldman Sachs Group, Inc.			Penske Truck Leasing Co. LP/PTL Finance Corp.		
3.200%, 02/23/23..	500	499,530			
3.500%, 01/23/25..	5,000	4,864,992	Ω 4.125%, 08/01/23..	2,022	2,011,132
3.750%, 05/22/25..	2,800	2,734,671	Phillips 66		
Harley-Davidson Financial Services, Inc.			3.850%, 04/09/25..	2,000	1,968,233
Ω 3.350%, 02/15/23..	1,200	1,199,280	Raytheon Technologies Corp.		
Hewlett Packard Enterprise Co.			3.200%, 03/15/24..	4,040	3,971,282
4.450%, 04/01/24..	10,750	10,330,092	Ryder System, Inc.		
International Business Machines Corp.			# 3.650%, 03/18/24..	8,033	7,891,987
3.625%, 02/12/24..	1,750	1,726,592	Simon Property Group LP		
			2.000%, 09/13/24..	7,937	7,604,183
			Stellantis NV		
			# 5.250%, 04/15/23..	7,040	7,024,723
			Truist Financial Corp.		
			2.500%, 08/01/24..	280	270,836
			UnitedHealth Group, Inc.		
			3.500%, 02/15/24..	12,000	11,849,518

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DFA COMMODITY STRATEGY PORTFOLIO

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	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
UNITED STATES — (Continued)					
Ventas Realty LP			4.800%, 06/29/..		
2.650%, 01/15/..			23	40,000	\$ 39,249,037
25	1,000	\$ 954,290	U.S. Treasury Notes		
3.500%, 02/01/..			0.125%, 08/15/..		
25	9,600	9,301,557	23	36,500	35,603,184
Verizon			0.125%, 09/15/..		
Communications, Inc., Floating Rate Note, SOFR + 0.500%, FRN			23	23,000	22,356,719
(r) 4.824%, 03/22/..			0.500%, 11/30/..		
24	811	809,252	23	96,000	92,681,250
Vornado Realty LP			0.125%, 12/15/..		
3.500%, 01/15/..			23	115,000	110,485,352
25	10,357	9,834,832	0.750%, 12/31/..		
Waste Management, Inc.			23	80,000	77,143,750
# 2.400%, 05/15/..			2.250%, 03/31/..		
23	2,207	2,190,509	24	23,000	22,366,602
Wells Fargo & Co.			0.375%, 04/15/..		
3.300%, 09/09/..			24	17,000	16,157,305
24	10,000	9,778,909	0.250%, 05/15/..		
3.000%, 02/19/..			24	29,000	27,426,524
25	4,000	3,857,393	U.S. Treasury Notes, Floating Rate Note		

Williams Cos., Inc. 3.000%, 04/15/25	2,843	2,784,503	(r) 3M JUSTMMR+... 0.140, FRN, 4.789%, 10/31/ 24	40,000	40,012,802
Zimmer Biomet Holdings, Inc. # 3.550%, 04/01/25	3,000	2,920,156	TOTAL U.S. TREASURY OBLIGATIONS		627,534,262
TOTAL UNITED STATES		443,814,657	TOTAL INVESTMENT SECURITIES		
TOTAL BONDS		1,009,502,988	(Cost \$1,685,037,516)		1,637,037,250
U.S. TREASURY OBLIGATIONS — (38.1%) U.S. Treasury Bills					
4.618%, 04/13/23	13,000	12,884,016		Shares	
4.657%, 06/09/23	50,000	49,388,473	SECURITIES LENDING COLLATERAL — (0.5%) @ \$ The DFA Short-Term Investment Fund	725,531	8,392,946
4.717%, 06/23/23	38,000	37,462,498	TOTAL INVESTMENTS — (100.0%) (Cost		
4.630%, 06/01/23	45,000	44,316,750	\$1,693,430,656) ^{MA}		1,645,430,196

As of January 31, 2023, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 28,240,521	NZD 44,642,848	Citibank, N.A.	02/07/23	\$ (618,364)
USD 80,270,951	AUD 119,611,370	Citibank, N.A.	02/23/23	(4,228,425)
USD 10,810,432	CAD 14,660,803	Bank of America Corp.	03/28/23	(212,623)
Total (Depreciation)				\$(5,059,412)

As of January 31, 2023, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
GBOT-Corn Futures	244	05/12/23	\$ 8,306,996	\$ 8,265,500	\$ (41,496)
GBOT-Soybean Futures	110	05/12/23	8,399,900	8,416,375	16,475
GBOT-Soybean Meal Futures	113	05/12/23	5,323,708	5,294,050	(29,658)
GBOT-Soybean Oil Futures	118	05/12/23	4,362,835	4,424,292	61,457

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DFA COMMODITY STRATEGY PORTFOLIO

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Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
GBOT-Wheat-Futures.....	100	05/12/23	\$ 3,807,552	\$ 3,852,500	\$ 44,948
GME Lean Hogs Futures.....	70	04/17/23	2,608,926	2,419,900	(189,026)
GME Live Cattle Futures.....	86	04/28/23	5,544,688	5,608,060	63,372
GOMEX Copper Futures.....	65	05/26/23	6,843,080	6,881,062	37,982
GOMEX Gold 100-Troy Oz. Futures.....	110	04/26/23	20,586,548	21,398,300	811,752
GOMEX Silver Futures.....	56	05/26/23	6,728,977	6,731,480	2,503
ICE Brent Crude Oil Futures.....	112	03/31/23	9,465,566	9,539,040	73,474
ICE Gas Oil Futures.....	50	05/11/23	4,204,221	4,241,250	37,029
KCBT Hard Red Winter Wheat Futures.....	57	05/12/23	2,476,851	2,484,488	7,637
LME Nickel Futures.....	47	03/13/23	7,601,768	8,529,372	927,604
LME Nickel Futures.....	29	05/15/23	5,264,501	5,289,252	24,751
LME Primary Aluminum Futures.....	120	03/13/23	7,212,852	7,885,500	672,648
LME Primary Aluminum Futures.....	76	05/15/23	4,986,893	5,039,750	52,857
LME Zinc Futures.....	72	03/13/23	5,467,873	6,117,769	649,896
LME Zinc Futures.....	46	05/15/23	3,886,057	3,895,050	8,993
NYBOT CSC C Coffee Futures.....	41	05/18/23	2,619,283	2,793,637	174,354
NYBOT COTN No. 2 Cotton Futures.....	180	04/28/23	4,075,004	4,120,704	45,700
NYBOT CTN No. 2 Cotton Futures.....	34	05/08/23	1,450,081	1,478,150	28,069
NYMEX Henry Hub Natural Gas Futures.....	285	04/26/23	8,101,465	8,102,550	1,085
NYMEX Light Sweet Crude Oil Futures.....	134	04/20/23	10,636,367	10,636,920	553
NYMEX NY Harbor ULSD Futures.....	26	04/28/23	3,187,843	3,220,526	32,683
NYMEX Reformulated Gasoline Blend Futures.....	29	04/28/23	3,254,779	3,307,600	52,821
Total.....			\$156,404,614	\$159,973,077	\$3,568,463
Short Position contracts:					
LME Nickel Futures.....	(47)	03/13/23	(8,372,164)	(8,529,372)	(157,208)
LME Primary Aluminum Futures.....	(120)	03/13/23	(7,616,950)	(7,885,500)	(268,550)
LME Zinc Futures.....	(72)	03/13/23	(5,946,837)	(6,117,767)	(170,930)
Total.....			\$ (21,935,951)	\$ (22,532,639)	\$ (596,688)
Total Futures Contracts.....			\$134,468,663	\$137,440,438	\$2,971,775

As of January 31, 2023, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPDDM Total Return Index (1)	Bank of America Corp.	USD 204,401,015	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	02/28/23	—	—	\$ (611,679)	\$ (611,679)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 322,415,286	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	02/28/23	—	—	(234,795)	(234,795)

Citi Commodities Pre-Roll RS Total Return Index (3)				3 Month USD UST 13-Week Bill High Discount Rate plus					
	Citibank, N.A.	USD	344,736,835	0.18%	03/31/23	—	—	1,348,905	1,348,905
Citi Custom CIVICS H Total Return Index (4)				3 Month USD UST 13-Week Bill High Discount Rate plus					
	Citibank, N.A.	USD	178,685,432	0.14%	03/31/23	—	—	490,883	490,883

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DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund***	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
UBS UBSIB190 Custom Strategy (5)			3 Month USD UST 13-Week Bill High Discount Rate plus					
	UBS AG	USD	491,190,740	0.14%	04/28/23	—	\$1,707,527	\$1,707,527
Total					—	—	\$2,700,841	\$2,700,841

* Portfolio receives the price appreciation of the reference entity at maturity.

*** Payments received (paid) by the Fund are exchanged at maturity.

(1) The following table represents the individual positions within the Total Return Swap as of January 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.12%	\$ 6,349,013
CBOT Corn Futures	5.49%	11,227,631
NYMEX Light Sweet Crude Oil Futures	8.01%	16,379,605
ICE Brent Crude Oil Futures	7.54%	15,403,312
NYBOT CTN No. 2 Cotton Futures	1.52%	3,109,962
COMEX Gold 100 Troy Oz. Futures	14.86%	30,379,491
COMEX Copper Futures	5.44%	11,129,368
NYMEX NY Harbor ULSD Futures	2.04%	4,164,855
NYBOT CSC 'C' Coffee Futures	3.15%	6,448,681
KCBT Hard Red Winter Wheat Futures	1.77%	3,613,435
LME Primary Aluminum Futures	4.56%	9,313,264
CME Live Cattle Futures	3.32%	6,784,077
CME Lean Hogs Futures	1.80%	3,689,403
LME Lead Futures	0.87%	1,784,158

LME Nickel Futures	2.90%	5,923,066
LME Zinc Futures	3.12%	6,386,425
NYMEX Henry Hub Natural Gas Futures	6.40%	13,080,532
ICE Gasoil Futures	2.65%	5,411,112
CBOT Soybean Futures	5.70%	11,657,894
NYBOT CSC No. 11 World Sugar Futures	2.65%	5,416,723
COMEX Silver Futures	4.43%	9,045,730
CBOT Soybean Meal Futures	3.33%	6,804,228
CBOT Wheat Futures	2.78%	5,691,776
NYMEX Reformulated Gasoline Blend Futures	2.55%	5,207,274
Total Notional Amount		\$ 204,401,015

(2) The following table represents the individual positions within the Total Return Swap as of January 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.09%	\$ 9,972,997
CBOT Corn Futures	6.54%	21,107,974
NYMEX Light Sweet Crude Oil Futures	7.92%	25,546,891
ICE Brent Crude Oil Futures	7.49%	24,158,663
NYBOT CTN No. 2 Cotton Futures	1.21%	3,895,067
COMEX Gold 100 Troy Oz. Futures	11.87%	38,258,399
COMEX Copper Futures	5.42%	17,469,631
NYMEX NY Harbor ULSD Futures	2.65%	8,550,396

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DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Futures Contract	% of Index	Notional Amount
NYBOT CSC 'C' Coffee Futures	3.11%	10,026,778
KCBT Hard Red Winter Wheat Futures	1.77%	5,713,600
LME Primary Aluminum Futures	3.62%	11,666,212
CME Live Cattle Futures	3.97%	12,785,023
CME Lean Hogs Futures	2.17%	7,003,801
LME Lead Futures	0.70%	2,241,981
LME Nickel Futures	2.30%	7,408,800
LME Zinc Futures	3.13%	10,076,297
NYMEX Henry Hub Natural Gas Futures	7.83%	25,250,871
ICE Gasoil Futures	3.42%	11,037,034
CBOT Soybean Futures	5.68%	18,322,795
NYBOT CSC No. 11 World Sugar Futures	3.39%	10,925,509
COMEX Silver Futures	3.51%	11,301,786
CBOT Soybean Meal Futures	4.08%	13,169,320
CBOT Wheat Futures	2.20%	7,079,043
NYMEX Reformulated Gasoline Blend Futures	2.93%	9,446,419
Total Notional Amount		\$ 322,415,286

(3) The following table represents the individual positions within the Total Return Swap as of January 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.09%	\$ 10,663,450
CBOT Corn Futures	6.54%	22,569,328
NYMEX Light Sweet Crude Oil Futures	7.92%	27,315,560
ICE Brent Crude Oil Futures	7.49%	25,831,222
NYBOT CTN No. 2 Cotton Futures	1.21%	4,164,732
COMEX Gold 100 Troy Oz. Futures	11.87%	40,907,116
COMEX Copper Futures	5.42%	18,679,094
NYMEX NY Harbor ULSD Futures	2.65%	9,142,360
NYBOT CSC 'C' Coffee Futures	3.11%	10,720,955
KCBT Hard Red Winter Wheat Futures	1.77%	6,109,166
LME Primary Aluminum Futures	3.62%	12,473,890
CME Live Cattle Futures	3.97%	13,670,160
CME Lean Hogs Futures	2.17%	7,488,690
LME Lead Futures	0.70%	2,397,198
LME Nickel Futures	2.30%	7,921,729
LME Zinc Futures	3.13%	10,773,902
NYMEX Henry Hub Natural Gas Futures	7.83%	26,999,046
ICE Gasoil Futures	3.42%	11,801,153
CBOT Soybean Futures	5.68%	19,591,324
NYBOT CSC No. 11 World Sugar Futures	3.39%	11,681,907
COMEX Silver Futures	3.51%	12,084,234
CBOT Soybean Meal Futures	4.08%	14,081,062
CBOT Wheat Futures	2.20%	7,569,141
NYMEX Reformulated Gasoline Blend Futures	2.93%	10,100,417
Total Notional Amount		\$ 344,736,835

(4) The following table represents the individual positions within the Total Return Swap as of January 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.12%	\$ 5,550,248
CBOT Corn Futures	5.49%	9,815,089

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DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Futures Contract	% of Index	Notional Amount
NYMEX Light Sweet Crude Oil Futures	8.01%	14,318,895
ICE Brent Crude Oil Futures	7.54%	13,465,429
NYBOT CTN No. 2 Cotton Futures	1.52%	2,718,699
COMEX Gold 100 Troy Oz. Futures	14.86%	26,557,463
COMEX Copper Futures	5.44%	9,729,188
NYMEX NY Harbor ULSD Futures	2.04%	3,640,877
NYBOT CSC 'C' Coffee Futures	3.15%	5,637,376
KCBT Hard Red Winter Wheat Futures	1.77%	3,158,831
LME Primary Aluminum Futures	4.56%	8,141,567

CME Live Cattle Futures	3.32%	5,930,576
CME Lean Hogs Futures	1.80%	3,225,241
LME Lead Futures	0.87%	1,559,694
LME Nickel Futures	2.90%	5,177,888
LME Zinc Futures	3.12%	5,582,953
NYMEX Henry Hub Natural Gas Futures	6.40%	11,434,877
ICE Gasoil Futures	2.65%	4,730,343
CBOT Soybean Futures	5.70%	10,191,221
NYBOT CSC No. 11 World Sugar Futures	2.65%	4,735,248
COMEX Silver Futures	4.43%	7,907,692
CBOT Soybean Meal Futures	3.33%	5,948,191
CBOT Wheat Futures	2.78%	4,975,697
NYMEX Reformulated Gasoline Blend Futures	2.55%	4,552,149
Total Notional Amount		\$ 178,685,432

(5) The following table represents the individual positions within the Total Return Swap as of January 31, 2023:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	3.12%	\$ 15,257,151
CBOT Corn Futures	5.49%	26,980,827
NYMEX Light Sweet Crude Oil Futures	8.01%	39,361,400
ICE Brent Crude Oil Futures	7.54%	37,015,295
NYBOT CTN No. 2 Cotton Futures	1.52%	7,473,468
COMEX Gold 100 Troy Oz. Futures	14.86%	73,004,160
COMEX Copper Futures	5.44%	26,744,694
NYMEX NY Harbor ULSD Futures	2.04%	10,008,455
NYBOT CSC 'C' Coffee Futures	3.15%	15,496,656
KCBT Hard Red Winter Wheat Futures	1.77%	8,683,351
LME Primary Aluminum Futures	4.56%	22,380,461
CME Live Cattle Futures	3.32%	16,302,639
CME Lean Hogs Futures	1.80%	8,865,907
LME Lead Futures	0.87%	4,287,464
LME Nickel Futures	2.90%	14,233,566
LME Zinc Futures	3.12%	15,347,052
NYMEX Henry Hub Natural Gas Futures	6.40%	31,433,485
ICE Gasoil Futures	2.65%	13,003,302
CBOT Soybean Futures	5.70%	28,014,781
NYBOT CSC No. 11 World Sugar Futures	2.65%	13,016,785
COMEX Silver Futures	4.43%	21,737,558
CBOT Soybean Meal Futures	3.33%	16,351,061
CBOT Wheat Futures	2.78%	13,677,758
NYMEX Reformulated Gasoline Blend Futures	2.55%	12,513,464
Total Notional Amount		\$ 491,190,740

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DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

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

Investments in Securities (Market Value)

	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 65,707,242	—	\$ 65,707,242
Austria.....	—	1,406,592	—	1,406,592
Canada.....	—	109,743,151	—	109,743,151
Denmark.....	—	7,134,154	—	7,134,154
France.....	—	59,732,681	—	59,732,681
Germany.....	—	61,999,604	—	61,999,604
Ireland.....	—	12,685,321	—	12,685,321
Italy.....	—	9,414,203	—	9,414,203
Japan.....	—	76,792,047	—	76,792,047
Netherlands.....	—	11,631,023	—	11,631,023
New Zealand.....	—	29,025,218	—	29,025,218
Spain.....	—	11,667,207	—	11,667,207
Supranational Organization Obligations.....	—	33,591,938	—	33,591,938
Sweden.....	—	34,340,697	—	34,340,697
Switzerland.....	—	2,813,428	—	2,813,428
United Kingdom.....	—	38,003,825	—	38,003,825
United States.....	—	443,814,657	—	443,814,657
U.S. Treasury Obligations.....	—	627,534,262	—	627,534,262
Securities Lending Collateral.....	—	8,392,946	—	8,392,946
Forward Currency Contracts**.....	—	(5,059,412)	—	(5,059,412)
Futures Contracts**.....	\$2,971,775	—	—	2,971,775
Swap Agreements**.....	—	2,700,841	—	2,700,841
TOTAL.....	\$2,971,775	\$1,643,071,625	—	\$1,646,043,400

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

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**DFA ONE-YEAR FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
AGENCY OBLIGATIONS — (1.0%)					
Federal Home Loan Bank			Export Development Canada		
0.000%, 07/21/23..	55,000	\$ 53,770,760	2.625%, 02/21/24..	17,775	\$ 17,416,603
			0.496%, 04/08/24..	11,400	10,837,422
BONDS — (48.2%)			FMS Wertmanagement		
African Development Bank			0.375%, 05/06/24..	49,200	46,589,523
3.000%, 09/20/23..	4,750	4,694,219	Inter-American Development Bank		
Agence Francaise de Developpement EPIC			3.000%, 10/04/23..	50,000	49,322,506
3.125%, 06/30/24..	133,800	130,704,470	0.250%, 11/15/23..	62,700	60,459,095
			2.625%, 01/16/24..	25,000	24,486,500
			3.000%, 02/21/24..	13,917	13,659,881

Alberta, Province of Canada				Inter-American Investment Corp., Floating Rate Note, SOFR + 0.270%, FRN		
# 2.050%, 04/23/24..	80,347	78,920,519		(r) 4.595%, 03/22/24..	111,000	110,914,794
Amazon.com, Inc.				International Bank for Reconstruction & Development		
# 2.730%, 04/13/24..	60,000	58,647,829		3.000%, 09/27/23..	31,968	31,563,582
0.450%, 05/12/24..	6,490	6,156,580		Kommunalbanken AS		
Asian Development Bank				0.250%, 12/08/23..	1,800	1,730,016
# 1.625%, 03/15/24..	126,200	122,002,588		2.750%, 02/05/24..	33,400	32,705,042
Asian Infrastructure Investment Bank (The)				Kommunalbanken AS, Floating Rate Note, SOFR + 0.160%, FRN		
0.250%, 09/29/23..	77,611	75,241,480		(r)Ω 4.483%, 10/27/23..	99,000	98,918,820
2.250%, 06/16/24..	11,000	10,666,033		Kommunekredit		
BNG Bank NV				1.000%, 12/15/23..	9,000	8,703,585
3.000%, 09/20/23..	74,050	73,139,926		Kommuninvest I Sverige AB		
2.625%, 02/27/24..	25,000	24,387,750		Ω 0.250%, 08/09/23..	3,373	3,291,778
Caisse d'Amortissement de la Dette Sociale				0.250%, 09/15/23..	4,000	3,886,968
0.375%, 05/19/23..	10,046	9,912,388		3.250%, 01/16/24..	21,302	20,973,849
3.375%, 03/20/24..	5,795	5,706,149		0.375%, 02/16/24..	12,600	12,023,424
0.375%, 05/27/24..	100,180	94,602,495		Ω 0.375%, 02/16/24..	33,000	31,491,900
Canadian Imperial Bank of Commerce				1.375%, 05/08/24..	31,750	30,459,363
# 3.500%, 09/13/23..	29,475	29,238,161		Kreditanstalt fuer Wiederaufbau		
CDP Financial, Inc.				0.250%, 03/08/24..	14,562	13,870,816
3.150%, 07/24/24..	11,620	11,347,597		1.625%, 05/10/24..	29,007	27,908,763
Cooperatieve Rabobank UA, Floating Rate Note, SOFR + 0.300%, FRN				Kuntarahoitus Oyj		
(r) 4.623%, 04/12/24..	90,475	90,330,607		2.500%, 11/15/23..	6,552	6,427,946
CPPIB Capital, Inc.				Landeskreditbank Baden-Wuerttemberg Foerderbank		
Ω 3.000%, 06/13/24..	60,000	58,581,511		0.250%, 02/12/24..	55,500	52,976,741
Dexia Credit Local SA				Landwirtschaftliche Rentenbank		
3.250%, 09/26/23..	29,000	28,690,860		# 3.125%, 11/14/23..	3,300	3,256,290
0.500%, 07/16/24..	17,786	16,727,208		2.375%, 01/23/24..	19,000	18,567,560
Erste Abwicklungsanstalt				National Australia Bank Ltd.		
0.250%, 08/25/23..	5,000	4,870,270		# 5.132%, 11/22/24..	80,000	80,756,569
0.250%, 03/01/24..	4,000	3,808,440				
European Bank for Reconstruction & Development						
0.250%, 07/10/23..	73,506	72,006,319				
European Investment Bank						
2.875%, 08/15/23..	10,000	9,892,094				
3.250%, 04/29/24..	7,800	7,686,900				

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DFA ONE-YEAR FIXED INCOME PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
Nordea Bank Abp			Toronto-Dominion		
Ω 0.625%, 05/24/24..	17,000	\$ 16,077,397	Bank, Floating Rate		
Nordic Investment Bank			Note, SOFR +		
2.875%, 07/19/23..	35,393	35,058,182	0.220%, FRN		
Oesterreichische			#(r) 4.464%, 06/02/23..	80,000	\$ 79,952,638
Kontrollbank AG			Westpac Banking		
3.125%, 11/07/23..	404	398,424	Corp.		
OMERS Finance Trust			# 3.300%, 02/26/24..	9,350	9,212,598
2.500%, 05/03/24..	10,000	9,720,569	# 5.350%, 10/18/24..	117,700	119,193,175
Ontario Teachers'			# 1.019%, 11/18/24..	7,000	6,568,372
Finance Trust			TOTAL BONDS.....		2,610,346,955
0.375%, 09/29/23..	20,385	19,770,188	U.S. TREASURY OBLIGATIONS — (49.9%)		
Ontario, Province of			U.S. Treasury Bills		
Canada			4.816%, 07/20/23..	28,000	27,396,780
3.050%, 01/29/24..	125,100	122,982,057	U.S. Treasury Notes		
Province of Alberta			0.125%, 08/15/23..	102,000	99,493,828
Canada			0.125%, 09/15/23..	176,000	171,077,500
3.350%, 11/01/23..	10,713	10,596,764	0.250%, 09/30/23..	532,000	516,393,280
Province of Ontario			0.125%, 10/15/23..	499,000	483,035,897
Canada			0.375%, 10/31/23..	540,000	522,660,935
3.400%, 10/17/23..	4,100	4,054,610	0.250%, 11/15/23..	232,500	224,335,253
Quebec, Province of			# 0.500%, 11/30/23..	220,000	212,394,532
Canada			0.750%, 12/31/23..	125,000	120,537,110
2.500%, 04/09/24..	25,000	24,343,912	# 0.125%, 01/15/24..	245,000	234,520,507
Roche Holdings, Inc.			0.875%, 01/31/24..	90,000	86,610,938
Ω 1.882%, 03/08/24..	83,000	80,471,564	TOTAL U.S.....		
Roche Holdings, Inc.,			TREASURY		
Floating Rate Note,			OBLIGATIONS		2,698,456,560
SOFR + 0.330%,			TOTAL INVESTMENT		
FRN			SECURITIES.....		
(r)Ω 4.616%, 09/11/23..	34,000	34,002,033	(Cost \$5,458,119,391)		5,362,574,275
Svensk Exportkredit AB					
0.250%, 09/29/23..	2,500	2,424,806			
0.500%, 11/10/23..	36,585	35,346,964			
1.750%, 12/12/23..	32,519	31,653,988			
0.375%, 03/11/24..	6,000	5,713,722			
Svensk Exportkredit AB,					
Floating Rate Note,					
SOFR + 1.000%,					
FRN					
(r) 5.172%, 05/25/23..	61,310	61,473,415			
Svenska					
Handelsbanken AB					
Ω 0.625%, 06/30/23..	9,000	8,841,621			
# 3.800%, 11/20/23..	2,933	2,908,034			
#Ω 0.550%, 06/11/24..	12,750	12,018,458			
Swedbank AB					
#Ω 0.600%, 09/25/23..	6,000	5,824,560			
Toronto-Dominion Bank					
3.500%, 07/19/23..	30,745	30,577,175			

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 53,770,760	—	\$ 53,770,760
Bonds.....	—	2,610,346,955	—	2,610,346,955

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DFA ONE-YEAR FIXED INCOME PORTFOLIO CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$2,698,456,560	—	\$2,698,456,560
Temporary Cash Investments.....	\$15,360,209	—	—	15,360,209
Securities Lending Collateral.....	—	34,154,812	—	34,154,812
TOTAL	\$15,360,209	\$5,396,729,087	—	\$5,412,089,296

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DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO SCHEDULE OF INVESTMENTS January 31, 2023 (Unaudited)

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
BONDS — (70.3%)			BELGIUM — (Continued)		
AUSTRALIA — (5.9%)			Ω 0.500%, 10/22/24	EUR 40,900	\$ 42,886,405
Commonwealth Bank of Australia			Ω 0.800%, 06/22/25	EUR 10,700	11,150,341
4.200%, 08/18/25	AUD 7,000	\$ 4,931,195	TOTAL BELGIUM.....		136,969,095
National Australia Bank Ltd.			CANADA — (15.0%)		
Ω 1.388%, 01/12/25	48,000	45,157,892	Alberta, Province of Canada		
New South Wales Treasury Corp.			2.950%, 01/23/24	52,089	51,164,212
5.000%, 08/20/24	AUD 46,000	33,159,691	Bank of Montreal		
1.250%, 03/20/25	AUD 39,000	26,251,807	2.890%, 06/20/23	CAD 86,800	64,781,484
Queensland Treasury Corp.			Bank of Nova Scotia		
5.750%, 07/22/24	AUD 55,300	40,233,801	2.290%, 06/28/24	CAD 10,000	7,264,815
Ω 4.750%, 07/24/25	AUD 26,000	18,847,978	Canadian Imperial Bank of Commerce		
South Australian Government Financing Authority			2.970%, 07/11/23	CAD 82,500	61,527,620
			CDP Financial, Inc.		
			3.150%, 07/24/24	23,431	22,881,716

2.250%, 08/15/24	AUD	9,500	6,572,562	CPPIB Capital, Inc.			
Treasury Corp. of Victoria				Ω 3.000%, 06/13/24	55,000		53,699,719
5.500%, 12/17/24	AUD	83,500	60,956,560	0.375%, 06/20/24	EUR	3,800	3,970,997
Western Australian Treasury Corp.				Export Development Canada			
2.500%, 07/23/24	AUD	7,200	5,004,025	2.625%, 02/21/24		20,700	20,282,626
5.000%, 07/23/25	AUD	12,000	8,748,469	0.496%, 04/08/24		3,400	3,232,214
Westpac Banking Corp.				OMERS Finance Trust			
3.250%, 11/16/23	AUD	4,000	2,804,228	2.500%, 05/02/24		10,000	9,720,569
# 1.010%, 11/18/24		32,400	30,402,180	0.450%, 05/13/25	EUR	6,000	6,116,610
2.700%, 03/17/25	AUD	4,200	2,869,942	Ontario Teachers' Finance Trust			
3.900%, 08/11/25	AUD	10,000	6,988,192	0.375%, 09/20/23		7,874	7,635,339
TOTAL AUSTRALIA...			292,928,522	0.500%, 05/06/25	EUR	5,200	5,304,437
AUSTRIA — (0.4%)				Ontario, Province of Canada			
Oesterreichische Kontrollbank AG				3.050%, 01/20/24	124,500		122,392,215
0.000%, 04/06/23	EUR	6,000	6,495,610	0.375%, 06/14/24	EUR	2,700	2,820,876
0.250%, 09/26/24	EUR	2,000	2,071,826	4.250%, 08/22/24	AUD	3,200	2,264,102
Republic of Austria Government Bond				0.875%, 01/21/25	EUR	5,500	5,710,448
Ω 1.750%, 10/20/23	EUR	5,000	5,392,266	Province of Alberta Canada			
Ω 1.650%, 10/24/24	EUR	3,800	4,058,801	0.500%, 04/16/25	EUR	3,920	4,023,882
TOTAL AUSTRIA.....			18,018,503	Province of Ontario Canada			
BELGIUM — (2.7%)				3.400%, 10/17/23		4,500	4,450,181
Dexia Credit Local SA				# 3.200%, 05/16/24		8,400	8,245,392
0.500%, 07/22/23	GBP	10,500	12,725,772	Province of Quebec Canada			
1.625%, 12/08/23	GBP	5,000	6,031,815	0.875%, 01/15/25	EUR	29,492	30,641,880
0.000%, 05/29/24	EUR	2,000	2,084,332	Quebec, Province of Canada			
1.250%, 11/26/24	EUR	2,000	2,100,853	4.200%, 03/10/25	AUD	26,115	18,500,293
Euroclear Bank SA				0.200%, 04/07/25	EUR	333	339,430
1.250%, 09/30/24	GBP	2,000	2,335,037	Royal Bank of Canada			
Kingdom of Belgium Government Bond				2.333%, 12/05/23	CAD	127,600	93,936,156
Ω 0.200%, 10/22/23	EUR	22,200	23,700,167	Toronto-Dominion Bank			
Ω 2.600%, 06/22/24	EUR	31,300	33,954,373	1.000%, 07/18/23	CAD	40,000	29,674,946
				0.625%, 07/20/23	EUR	1,400	1,505,953
				2.850%, 03/08/24	CAD	119,000	87,332,254

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DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]		
	(000)			(000)			
CANADA — (Continued)			GERMANY — (4.8%)				
Toronto-Dominion Bank			Erste Abwicklungsanstalt				
3.005%, 05/30/23	CAD	28,300	\$ 21,152,844	0.250%, 03/01/24	30,400	\$ 28,944,144	
TOTAL CANADA.....			750,573,210	FMS Wertmanagement			
DENMARK — (3.3%)				0.625%, 12/15/23	GBP	2,000	2,395,076
Denmark Government Bond				0.375%, 05/06/24		21,200	20,075,160
1.500%, 11/15/23	DKK	435,667	62,979,543	Free State of Bavaria			

0.000%, 11/15/24	DKK	591,500	82,308,807	0.010%, 01/17/25	EUR	2,800	2,870,881
Kommunekredit				Kreditanstalt fuer			
1.000%, 12/15/23		10,300	9,960,769	Wiederaufbau			
2.000%, 06/25/24	GBP	2,700	3,232,148	1.250%, 08/28/23	NOK	293,700	29,080,996
0.750%, 08/15/24	GBP	7,732	9,059,071	0.250%, 03/08/24		19,800	18,860,195
TOTAL DENMARK.....			167,540,338	1.625%, 04/03/24	NOK	318,400	31,271,438
FINLAND — (0.7%)				0.875%, 07/18/24	GBP	1,750	2,059,580
Finland Government				1.500%, 07/24/24	AUD	15,200	10,381,439
Bond				0.000%, 11/15/24	EUR	300	310,311
Ω 0.000%, 09/15/24	EUR	10,500	10,938,316	0.000%, 02/18/25	EUR	6,143	6,307,916
Kuntarahoitus Oyj				4.000%, 02/27/25	AUD	2,106	1,494,396
2.500%, 11/15/23		7,568	7,424,709	0.010%, 03/31/25	EUR	1,856	1,899,321
0.125%, 03/07/24	EUR	3,400	3,578,480	0.375%, 04/23/25	EUR	3,825	3,941,700
5.000%, 03/20/24	AUD	6,000	4,280,245	Land Berlin			
OP Corporate Bank				0.010%, 11/21/23	EUR	1,165	1,236,584
PLC				0.500%, 02/10/25	EUR	1,300	1,343,597
0.125%, 07/01/24	EUR	6,000	6,230,272	0.250%, 04/22/25	EUR	1,200	1,227,944
TOTAL FINLAND.....			32,452,022	Land Hessen			
FRANCE — (3.7%)				0.000%, 03/10/25	EUR	3,600	3,676,193
Agence Francaise de				Landeskreditbank Baden-			
Developpement EPIC				Wuerttemberg Foerderbank			
3.125%, 01/04/24	EUR	8,500	9,235,492	1.375%, 12/15/23	GBP	840	1,012,110
3.125%, 06/30/24		8,400	8,205,662	0.250%, 02/12/24		18,062	17,240,827
0.000%, 03/25/25	EUR	2,000	2,034,384	2.000%, 07/23/24		30,000	28,858,980
BNP Paribas SA				Landwirtschaftliche			
2.875%, 09/26/23	EUR	8,222	8,919,779	Rentenbank			
2.375%, 05/20/24	EUR	2,000	2,149,296	5.375%, 04/23/24	NZD	4,150	2,679,409
Bpifrance SACA				0.400%, 09/23/24	AUD	5,000	3,340,684
0.750%, 11/25/24	EUR	12,000	12,512,830	4.250%, 01/09/25	AUD	20,300	14,466,145
Caisse d'Amortissement de la				NRW Bank			
Dette Sociale				1.375%, 12/15/23	GBP	300	361,467
3.375%, 03/20/24		18,287	18,006,617	1.600%, 07/31/24	AUD	4,000	2,719,610
0.375%, 05/27/24		44,120	41,663,626	0.250%, 03/10/25	EUR	1,547	1,584,612
1.375%, 11/25/24	EUR	27,200	28,656,820	TOTAL GERMANY.....			239,640,715
French Republic				IRELAND — (0.9%)			
Government Bond				Ireland Government Bond			
OAT				3.400%, 03/18/24	EUR	35,000	38,370,340
0.000%, 02/25/25	EUR	40,300	41,410,375	5.400%, 03/13/25	EUR	4,600	5,275,850
SFIL SA				TOTAL IRELAND.....			43,646,190
0.000%, 05/24/24	EUR	2,000	2,086,350	LUXEMBOURG — (0.1%)			
SNCF Reseau				European Financial Stability			
4.500%, 01/30/24	EUR	2,400	2,643,675	Facility			
Unedic Asseo				0.000%, 07/17/23	EUR	6,000	6,446,284
2.375%, 05/25/24	EUR	4,000	4,305,707	NETHERLANDS — (3.5%)			
0.625%, 02/17/25	EUR	5,200	5,381,976	BNG Bank NV			
TOTAL FRANCE.....			187,212,589	3.875%, 05/26/23	EUR	1,700	1,855,012
				0.050%, 07/11/23	EUR	1,400	1,503,762
				3.000%, 09/20/23		23,000	22,717,330

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DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]	Face Amount [^]	Value [†]
	(000)		(000)	
NETHERLANDS — (Continued)				
0.750%, 11/13/23	AUD	3,500	\$	2,412,871
2.000%, 04/12/24	GBP	17,670		21,217,794
5.250%, 05/20/24	AUD	16,050		11,518,701
0.500%, 04/16/25	EUR	1,000		1,029,586
3.250%, 07/15/25	AUD	11,800		8,182,838
Cooperatieve Rabobank UA				
5.500%, 04/11/24	AUD	2,280		1,630,475
1.375%, 01/10/25		54,468		51,212,132
Nederlandse Financierings- Maatschappij voor Ontwikkelingslanden NV				
4.250%, 07/08/25	AUD	5,000		3,534,892
Nederlandse Waterschapsbank NV				
1.125%, 03/15/24		10,600		10,176,077
3.400%, 07/22/25	AUD	7,540		5,245,053
Netherlands Government Bond				
Ω 0.000%, 01/15/24	EUR	11,200		11,859,286
Ω 2.000%, 07/15/24	EUR	16,900		18,193,154
Shell International Finance BV				
0.500%, 05/11/24	EUR	4,835		5,081,860
TOTAL				177,370,823
NETHERLANDS				
NEW ZEALAND — (0.6%)				
New Zealand Government Bond				
0.500%, 05/15/24	NZD	28,200		17,258,539
New Zealand Local Government Funding Agency Bond				
2.250%, 04/15/24	NZD	23,200		14,448,822
TOTAL NEW				31,707,361
ZEALAND				
NORWAY — (3.5%)				
DNB Bank ASA				
0.600%, 09/25/23	EUR	5,100		5,458,749
0.050%, 11/14/23	EUR	300		318,439
0.250%, 04/09/24	EUR	2,000		2,095,352
Equinor ASA				
2.650%, 01/15/24		30,915		30,290,635
3.700%, 03/01/24		2,678		2,650,587
Kommunalbanken AS				
2.750%, 02/05/24		13,200		12,925,346
5.250%, 07/15/24	AUD	2,900		2,084,548
0.500%, 10/08/24	AUD	7,300		4,863,556
4.250%, 07/16/25	AUD	11,500		8,169,928
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (14.8%)				
African Development Bank				
0.243%, 04/14/...				
23	SEK	16,000		\$ 1,521,715
4.000%, 01/10/...				
25	AUD	39,000		27,580,969
Asian Development Bank				
4.500%, 09/05/...				
23	AUD	11,500		8,158,958
1.375%, 12/15/...				
23	GBP	31,416		37,864,009
2.450%, 01/17/...				
24	AUD	4,185		2,918,141
1.625%, 03/15/...				
24		32,561		31,478,021
3.500%, 05/30/...				
24	NZD	91,000		57,385,849
1.100%, 08/15/...				
24	AUD	17,250		11,686,835
3.750%, 03/12/...				
25	AUD	6,885		4,856,565
3.700%, 06/17/...				
25	AUD	7,000		4,932,878
Asian Infrastructure Investment Bank (The)				
0.250%, 09/29/...				
23		24,500		23,751,997
Eurofima				
Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial				
0.250%, 04/25/...				
23	EUR	3,000		3,244,165
European Bank for Reconstruction & Development				
0.500%, 09/01/...				
23	AUD	9,500		6,569,880
European Financial Stability Facility				
2.125%, 02/19/...				
24	EUR	2,300		2,479,042
0.000%, 04/19/...				
24	EUR	10,601		11,127,756
1.750%, 06/27/...				
24	EUR	2,695		2,881,299
0.500%, 07/11/...				
25	EUR	719		738,435
European Investment Bank				
0.500%, 07/21/...				
23	AUD	10,000		6,951,821

Norway Government Bond			0.500%, 08/10/...			
Ω 3.000%, 03/14/24	NOK 991,500	99,120,240	23	AUD	12,950	8,980,099
Ω 1.750%, 03/13/25	NOK 68,800	6,708,786	23	EUR	6,933	7,393,554
TOTAL NORWAY.....		174,686,166	23	EUR	1,960	2,093,069
			23	GBP	2,080	2,496,962
			24	EUR	4,866	5,249,062
			24	NOK	152,610	15,013,928
			24	EUR	11,034	11,608,860
			24		25,900	25,320,358
			24	EUR	3,000	3,304,600
			24	AUD	38,772	27,762,648
			24	AUD	24,846	16,920,587
			25	EUR	840	858,659
			European Stability Mechanism			
			24	EUR	124	130,799
			25	EUR	12,747	13,042,568
			European Union			
			25	EUR	1,500	1,549,919
			25	EUR	42,700	44,188,453
			Inter-American Development Bank			
			23		25,000	24,661,253
			23		25,000	24,106,497
			23	GBP	35,600	42,880,951
			24		16,342	16,042,941
			24	AUD	30,150	21,575,989

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**DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED**

Face Amount [^] (000)	Value [†]	Face Amount [^] (000)	Value [†]
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UNITED STATES — (Continued)

SUPRANATIONAL ORGANIZATION OBLIGATIONS —				0.450%, 05/12/..			
(Continued)				24	6,490		\$ 6,156,580
International Bank for Reconstruction & Development				Apple, Inc.			
				1.375%, 01/17/..			
				24	EUR 2,100		2,252,652
1.250%, 06/07/..				Network Rail Infrastructure Finance PLC			
23	GBP	13,244	\$ 16,066,319	4.750%, 01/22/..			
0.500%, 10/10/..				24	GBP 710		880,558
23	SEK	49,000	4,596,749	Roche Holdings, Inc.			
0.625%, 12/15/..				Ω 1.882%, 03/08/..			
23	GBP	13,844	16,582,884	24	84,250		81,683,485
2.500%, 01/24/..				TOTAL UNITED STATES			
24	NZD	64,858	40,729,015	TOTAL BONDS			
2.500%, 03/19/..							
24		9,634	9,402,591	U.S. TREASURY OBLIGATIONS — (27.5%)			
2.250%, 03/28/..				U.S. Treasury Notes			
24		31,872	31,015,117	0.125%, 08/15/..			
International Finance Corp.				23	30,000		29,262,891
				0.125%, 10/15/..			
1.450%, 07/22/..				23	37,850		36,639,096
24	AUD	30,390	20,738,651	0.375%, 10/31/..			
4.000%, 04/03/..				23	372,000		360,055,311
25	AUD	5,141	3,646,840	0.250%, 11/15/..			
Nordic Investment Bank				0.500%, 11/30/..			
1.875%, 04/10/..				23	345,000		333,073,243
24	NOK	100,000	9,842,110	0.750%, 12/31/..			
1.500%, 03/13/..				23	180,500		174,055,587
25	NOK	166,500	16,096,234	TOTAL U.S. TREASURY OBLIGATIONS			
1.050%, 05/12/..				1,376,932,220			
25	SEK	100,000	9,124,273				
TOTAL							
SUPRANATIONAL ORGANIZATION OBLIGATIONS				739,150,874			
SWEDEN — (7.4%)							
Kommuninvest I Sverige AB							
1.000%, 11/13/..				Shares			
23	SEK	45,000	4,238,081	FOREIGN SOVEREIGN OBLIGATIONS — (2.1%)			
3.250%, 01/16/..				AUSTRIA — (0.1%)			
24		18,274	17,992,494	Austria Treasury Bills			
0.375%, 02/16/..				0.000%, 04/27/23		EUR 6,800,000	7,350,358
24		18,340	17,500,762	BELGIUM — (0.2%)			
1.375%, 05/08/..				Kingdom of Belgium Treasury Bills			
24		14,800	14,198,380	0.000%, 11/09/23		EUR 10,000,000	10,641,354
Ω 1.375%, 05/08/..				FINLAND — (0.1%)			
24		12,000	11,515,680	Finland T-Bills			
Ω 2.875%, 07/03/..				0.000%, 08/14/23		EUR 4,000,000	4,284,289
24		24,172	23,573,901	NETHERLANDS — (0.6%)			
1.000%, 10/02/..				Dutch Treasury Certificate			
24	SEK	113,000	10,417,776	0.000%, 05/30/23		EUR 9,000,000	9,706,639
1.000%, 05/12/..				0.000%, 06/29/23		EUR 20,000,000	21,520,419
25	SEK	96,000	8,753,411	TOTAL NETHERLANDS			
Skandinaviska Enskilda Banken AB				31,227,058			
Ω 0.650%, 08/09/..				SWEDEN — (0.1%)			
24		33,603	31,395,283				
Svensk Exportkredit AB							

#	1.750%, 12/12/..			Sweden Treasury Bills		
	23	51,871	50,491,222	0.000%, 06/21/23.....	SEK 60,000,000	5,677,181
	1.375%, 12/15/..					
	23	GBP 5,000	6,022,384			
#	3.625%, 09/03/..					
	24	38,200	37,584,658			
Svenska Handelsbanken AB						
#	0.625%, 06/30/..					
	23	9,410	9,244,406			
	0.375%, 07/03/..					
	23	EUR 1,394	1,500,120			
	3.000%, 11/20/..					
	23	60,431	59,916,612			
	0.125%, 06/18/..					
	24	EUR 1,000	1,037,674			
	1.000%, 04/15/..					
	25	EUR 2,200	2,274,177			
Swedbank AB						
Ω	0.600%, 09/25/..					
	23	7,000	6,795,320			
Sweden Government Bond						
Ω	1.500%, 11/13/..					
	23	SEK 385,000	36,423,321			
Ω	2.500%, 05/12/..					
	25	SEK 193,000	18,452,894			
TOTAL SWEDEN....			369,328,556			
UNITED STATES — (3.0%)						
Abbott Ireland						
Financing DAC						
	0.100%, 11/19/..					
	24	EUR 3,600	3,698,243			
Amazon.com, Inc.						
	2.730%, 04/13/..					
	24	55,000	53,760,510			

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DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Shares	Value†		Shares	Value†
	(000)				
UNITED KINGDOM — (1.0%)			SECURITIES LENDING COLLATERAL — (0.1%)		
U.K. Treasury Bills			@ \$ The DFA Short..		
0.000%, 07/...			Term		
31/23	GBP 40,000,000	\$ 48,376,861	Investment		
			Fund	273,229	\$ 3,160,708
TOTAL FOREIGN..			TOTAL INVESTMENTS — (100.0%)		
SOVEREIGN			(Cost.....		
OBLIGATIONS		107,557,101	\$5,113,796,590^^		\$5,003,753,305
TOTAL					
INVESTMENT.....					
SECURITIES					
(Cost					
\$5,110,636,227)		5,000,592,597			

As of January 31, 2023, DFA Two-Year Global Fixed Income 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)
USD	5,539,739	EUR	5,092,780	Bank of America Corp.	02/06/23	\$ 1,518
USD	59,320,144	NOK	590,404,257	Bank of America Corp.	02/13/23	140,762
USD	49,444,734	SEK	515,826,374	HSBC Bank	02/13/23	86,832
USD	51,459,071	SEK	529,718,081	Citibank, N.A.	02/21/23	750,178
USD	7,658,936	EUR	7,008,879	Citibank, N.A.	02/21/23	29,677
USD	18,275,561	EUR	16,761,818	UBS AG	02/21/23	30,097
USD	66,465,978	GBP	53,599,205	State Street Bank and Trust	02/27/23	350,077
USD	56,221,745	GBP	45,426,236	Bank of America Corp.	02/28/23	186,161
USD	48,635,986	GBP	39,254,964	HSBC Bank	02/28/23	212,981
USD	70,080,260	NOK	697,223,281	HSBC Bank	03/31/23	41,559
Total Appreciation						\$ 1,829,842
USD	110,494,474	EUR	103,924,424	HSBC Bank	02/06/23	\$(2,519,711)
USD	131,573,628	AUD	195,299,302	Citibank, N.A.	02/07/23	(6,308,056)
AUD	49,728,734	USD	35,318,441	UBS AG	02/07/23	(209,859)
USD	60,824,356	DKK	422,155,455	Bank of America Corp.	02/10/23	(905,149)
USD	127,566,864	EUR	119,057,647	State Street Bank and Trust	02/10/23	(1,940,348)
USD	14,332,004	DKK	99,117,691	UBS AG	02/10/23	(161,439)
USD	144,272,367	EUR	134,307,677	State Street Bank and Trust	02/13/23	(1,850,611)
USD	129,596,819	AUD	187,293,283	State Street Bank and Trust	02/13/23	(2,664,678)
USD	57,547,692	NZD	94,421,371	Bank of America Corp.	02/16/23	(3,496,184)
USD	69,012,398	NZD	111,630,627	Citibank, N.A.	02/17/23	(3,158,143)
USD	90,693,639	EUR	83,664,322	Bank of America Corp.	02/21/23	(376,099)
USD	5,857,707	EUR	5,391,107	Bank of New York Mellon	02/21/23	(10,585)
USD	131,169,635	AUD	188,534,987	Societe Generale	02/21/23	(2,010,370)
USD	61,751,290	GBP	50,128,611	Bank of America Corp.	02/27/23	(83,550)
USD	9,172,369	EUR	8,432,970	Citibank, N.A.	02/27/23	(10,461)
USD	108,330,887	EUR	99,502,151	Societe Generale	02/27/23	(18,990)
USD	125,908,292	AUD	186,508,587	State Street Bank and Trust	03/01/23	(5,881,504)
USD	81,010,860	NOK	817,328,938	Bank of America Corp.	03/06/23	(993,783)
USD	69,077,653	DKK	475,346,195	Bank of America Corp.	03/13/23	(582,123)
USD	40,131,376	CAD	54,428,685	State Street Bank and Trust	03/28/23	(792,058)
USD	35,013,972	CAD	47,376,716	State Street Bank and Trust	03/29/23	(607,564)
USD	41,671,916	CAD	56,433,897	HSBC Bank	04/03/23	(761,212)
USD	51,863,690	CAD	69,983,515	UBS AG	04/04/23	(758,084)
USD	62,064,592	CAD	82,918,903	HSBC Bank	04/06/23	(284,873)
USD	42,509,961	CAD	56,991,659	UBS AG	04/06/23	(343,952)
USD	46,818,346	CAD	62,712,678	HSBC Bank	04/11/23	(339,955)

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**DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED**

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 43,716,789	CAD 58,445,150	HSBC Bank	04/17/23	\$ (235,310)
Total (Depreciation)				\$(37,304,651)
Total Appreciation (Depreciation)				\$(35,474,809)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 292,928,522	—	\$ 292,928,522
Austria.....	—	18,018,503	—	18,018,503
Belgium.....	—	136,969,095	—	136,969,095
Canada.....	—	750,573,210	—	750,573,210
Denmark.....	—	167,540,338	—	167,540,338
Finland.....	—	32,452,022	—	32,452,022
France.....	—	187,212,589	—	187,212,589
Germany.....	—	239,640,715	—	239,640,715
Ireland.....	—	43,646,190	—	43,646,190
Luxembourg.....	—	6,446,284	—	6,446,284
Netherlands.....	—	177,370,823	—	177,370,823
New Zealand.....	—	31,707,361	—	31,707,361
Norway.....	—	174,686,166	—	174,686,166
Supranational Organization Obligations.....	—	739,150,874	—	739,150,874
Sweden.....	—	369,328,556	—	369,328,556
United States.....	—	148,432,028	—	148,432,028
U.S. Treasury Obligations.....	—	1,376,932,220	—	1,376,932,220
Foreign Sovereign Obligations.....	—	107,557,101	—	107,557,101
Securities Lending Collateral.....	—	3,160,708	—	3,160,708
Forward Currency Contracts**.....	—	(35,474,809)	—	(35,474,809)
TOTAL.....	—	\$4,968,278,496	—	\$4,968,278,496

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

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount [^] (000)	Value†	Face Amount [^] (000)	Value†
BONDS — (86.6%)				

CANADA — (Continued)

AUSTRALIA — (4.7%)				Bank of Montreal			
ASB Finance Ltd.				2.280%, 07/29/24..	CAD	5,500	\$ 3,981,057
0.750%, 03/13/24..	EUR	500	\$ 527,088	2.750%, 06/15/27..	EUR	200	208,685
Australia Government Bond				Bank of Nova Scotia			
0.250%, 11/21/25..	AUD	23,600	15,365,600	2.290%, 06/28/24..	CAD	21,000	15,256,112
4.250%, 04/21/26..	AUD	2,000	1,456,932	1.050%, 03/02/26..		6,600	5,901,380
Bank of New Zealand				Canadian Imperial Bank of Commerce			
Ω 1.000%, 03/03/26..		1,500	1,337,349	2.970%, 07/11/23..	CAD	23,500	17,526,049
Glencore Funding LLC				1.250%, 06/22/26..		573	512,137
Ω 4.125%, 03/12/24..		825	815,283	Canadian Natural Resources Ltd.			
Ω 4.625%, 04/29/24..		1,200	1,191,316	3.000%, 02/01/25..		1,110	1,085,555
Ω 1.625%, 09/01/25..		975	893,840	CDP Financial, Inc.			
Ω 1.625%, 04/27/26..		5,600	5,041,745	0.875%, 06/10/25..		4,500	4,144,037
New South Wales Treasury Corp.				Enbridge Pipelines, Inc.			
4.000%, 05/20/26..	AUD	3,900	2,785,448	3.000%, 08/10/26..	CAD	1,000	717,365
Telstra Corp. Ltd.				Enbridge, Inc.			
2.500%, 09/15/23..	EUR	1,000	1,081,149	4.000%, 10/01/23..		3,000	2,978,863
Toyota Finance Australia Ltd.				ITC Holdings Corp.			
0.250%, 04/09/24..	EUR	1,000	1,048,448	3.650%, 06/15/24..		1,099	1,076,221
Treasury Corp. of Victoria				National Bank of Canada			
0.500%, 11/20/25..	AUD	4,000	2,591,531	1.534%, 06/15/26..	CAD	2,000	1,370,711
Westpac Banking Corp.				Rogers Communications, Inc.			
2.850%, 05/13/26..		2,790	2,643,021	3.625%, 12/15/25..		100	96,502
1.150%, 06/03/26..		12,012	10,755,743	Royal Bank of Canada			
TOTAL AUSTRALIA			47,534,493	2.352%, 07/02/24..	CAD	2,500	1,813,085
AUSTRIA — (0.6%)				1.200%, 04/27/26..		1,150	1,035,786
Erste Group Bank AG				Toronto-Dominion Bank			
1.500%, 04/07/26..	EUR	2,200	2,245,093	0.750%, 01/06/26..		4,740	4,243,999
HYPO NOE Landesbank fuer Niederoesterreich und Wien AG				1.200%, 06/03/26..		8,560	7,636,130
1.375%, 04/14/25..	EUR	1,300	1,336,045	TOTAL CANADA			74,155,021
OMV AG				DENMARK — (0.3%)			
0.000%, 07/03/25..	EUR	2,236	2,248,140	AP Moller - Maersk AS			
TOTAL AUSTRIA			5,829,278	1.750%, 03/16/26..	EUR	750	774,195
BELGIUM — (0.5%)				Danske Bank AS			
Belfius Bank SA				0.625%, 05/26/25..	EUR	2,170	2,201,239
0.010%, 10/15/25..	EUR	1,500	1,490,649	TOTAL DENMARK			2,975,434
0.000%, 08/28/26..	EUR	1,500	1,445,410	FINLAND — (0.2%)			
DXC Capital Funding DAC				OP Corporate Bank PLC			
0.450%, 09/15/27..	EUR	2,500	2,278,776	0.375%, 06/19/24..	EUR	1,000	1,039,477
TOTAL BELGIUM			5,214,835	0.250%, 03/24/26..	EUR	740	721,212
CANADA — (7.3%)				1.375%, 09/04/26..	GBP	500	543,119
Alimentation Couche-Tard, Inc.				TOTAL FINLAND			2,303,808
1.875%, 05/06/26..	EUR	4,500	4,571,347	FRANCE — (3.4%)			
				Airbus SE			
				1.625%, 04/07/25..	EUR	500	523,692

DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
FRANCE — (Continued)			GERMANY — (Continued)		
Arval Service Lease SA			HOWOGE Wohnungs- baugesellschaft mbH		
0.875%, 02/17/25..	EUR 2,400	\$ 2,461,461	0.000%, 11/01/24..	EUR 2,900	\$ 2,936,003
Banque Federative du Credit Mutuel SA			Landeskreditbank Baden-Wuerttemberg Foerderbank		
Ω 2.375%, 11/21/24..	300	285,490	4.250%, 08/07/25..	AUD 7,500	5,316,105
0.010%, 03/07/25..	EUR 4,900	4,944,555	Landwirtschaftliche Rentenbank		
1.000%, 05/23/25..	EUR 200	205,367	4.750%, 05/06/26..	AUD 9,900	7,186,397
1.625%, 01/19/26..	EUR 1,000	1,025,050	Mercedes-Benz Finance North America LLC		
1.000%, 07/16/26..	GBP 200	219,011	Ω 1.450%, 03/02/26..	11,000	10,013,431
BPCE SA			Merck Financial Services GmbH		
1.000%, 07/15/24..	EUR 2,000	2,103,853	0.125%, 07/16/25..	EUR 200	202,080
Ω 2.375%, 01/14/25..	1,500	1,414,021	NRW Bank		
0.625%, 04/28/25..	EUR 1,000	1,018,966	1.050%, 03/31/26..	AUD 2,800	1,796,352
0.250%, 01/15/26..	EUR 2,000	1,977,005	Siemens Financieringsmaatschappij NV		
0.375%, 02/02/26..	EUR 1,000	989,742	0.000%, 09/05/24..	EUR 240	249,556
Caisse d'Amortissement de la Dette Sociale			1.000%, 02/20/25..	GBP 500	579,495
0.375%, 05/27/24..	4,600	4,343,896	2.250%, 03/10/25..	EUR 200	213,548
Credit Agricole SA			0.000%, 02/20/26..	EUR 400	395,413
2.375%, 05/20/24..	EUR 2,000	2,146,696	Volkswagen Group of America Finance LLC		
1.000%, 09/18/25..	EUR 1,000	1,028,281	Ω 2.850%, 09/26/24..	1,000	964,243
1.250%, 04/14/26..	EUR 500	508,951	Ω 3.350%, 05/13/25..	3,500	3,370,779
1.375%, 05/03/27..	EUR 800	797,694	Ω 4.625%, 11/13/25..	1,000	989,418
LeasePlan Corp. NV			Volkswagen Leasing GmbH		
Ω 2.875%, 10/24/24..	1,000	948,990	0.375%, 07/20/26..	EUR 500	480,942
LVMH Moet Hennessy Louis Vuitton SE			VW Credit Canada, Inc.		
0.000%, 02/11/26..	EUR 1,200	1,197,581	1.200%, 09/25/23..	CAD 2,000	1,465,800
PSA Banque France SA			TOTAL GERMANY.....		45,285,663
0.000%, 01/22/25..	EUR 3,200	3,237,829	IRELAND — (0.9%)		
Societe Generale SA			AerCap Ireland Capital DAC/ AerCap Global Aviation Trust		
Ω 1.375%, 07/08/25..	1,000	917,483	2.875%, 08/14/24..	5,000	4,783,197
0.125%, 02/24/26..	EUR 1,600	1,567,869	1.750%, 01/30/26..	2,700	2,426,891
TotalEnergies Capital International SA			4.450%, 04/03/26..	150	145,444
2.875%, 11/19/25..	EUR 1,000	1,076,977	ESB Finance DAC		
1.660%, 07/22/26..	GBP 100	113,303	2.125%, 06/08/27..	EUR 1,000	1,025,000
TOTAL FRANCE.....		35,053,763	GAS Networks Ireland		
GERMANY — (4.5%)			0.125%, 12/04/24..	EUR 800	815,161
Bayer U.S. Finance II LLC			TOTAL IRELAND.....		9,195,693
Ω 4.250%, 12/15/25..	4,700	4,619,035			
BMW Finance NV					
0.500%, 02/22/25..	EUR 494	509,406			
0.000%, 01/11/26..	EUR 240	238,669			
BMW U.S. Capital LLC					

Ω	3.000%, 04/09/25...	142	139,919	ITALY — (0.8%)		
	1.000%, 04/20/27...	EUR 822	816,692	Intesa Sanpaolo SpA		
Daimler Truck				Ω	3.250%, 00/23/24...	1,000 955,992
International Finance				Republic of Italy Government		
BV				International Bond		
	1.250%, 04/06/25...	EUR 2,000	2,071,556		6.875%, 00/27/23...	2,500 2,515,955
Deutsche Bank AG						
	3.700%, 06/30/24...	748	730,824			

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
ITALY — (Continued)			LUXEMBOURG — (0.0%)		
2.375%, 10/17/24...	4,562	\$ 4,319,685	Prologis International Funding II		
1.250%, 02/17/26...	248	218,525	SA		
TOTAL ITALY.....		8,010,157	1.876%, 04/17/25...	EUR 325	\$ 336,908
JAPAN — (5.6%)			NETHERLANDS — (1.5%)		
7-Eleven, Inc.			BNG Bank NV		
Ω	0.850%, 02/10/26...	1,000 893,636	3.250%, 07/15/25...	AUD 7,000	4,854,226
American Honda			Cooperatieve Rabobank		
Finance Corp.			UA		
1.850%, 10/18/24...	EUR 1,710	1,815,425	Ω	2.625%, 07/22/24...	1,000 967,661
Development Bank of Japan,			de Volksbank NV		
Inc.			0.010%, 00/16/24...	EUR 1,000	1,026,498
0.010%, 00/09/25...	EUR 400	399,202	Enexis Holding NV		
0.875%, 10/10/25...	EUR 400	407,818	0.875%, 04/28/26...	EUR 3,000	3,020,482
East Japan Railway Co.			JAB Holdings BV		
2.614%, 00/08/25...	EUR 4,900	5,215,670	1.625%, 04/30/25...	EUR 2,000	2,090,434
JT International			Royal Schiphol Group		
Financial Services BV			NV		
1.125%, 00/28/25...	EUR 400	404,289	2.000%, 10/05/26...	EUR 526	539,990
Mitsubishi Corp.			TenneT Holding BV		
3.375%, 07/23/24...	250	243,342	1.625%, 11/17/26...	EUR 2,250	2,298,956
Mitsubishi UFJ Financial			Thermo Fisher Scientific		
Group, Inc.			Finance I BV		
0.330%, 07/19/24...	EUR 2,999	3,119,842	0.000%, 11/18/23...	EUR 700	741,992
1.412%, 07/17/25...	2,300	2,105,760	TOTAL NETHERLANDS.....		15,540,239
2.757%, 00/13/26...	2,000	1,860,578	NORWAY — (1.0%)		
Mizuho Financial Group, Inc.			Aker BP ASA		
0.523%, 06/10/24...	EUR 3,000	3,130,641	3.000%, 01/15/25...	5,900	5,654,389
0.118%, 09/06/24...	EUR 2,373	2,446,199	Ω	3.000%, 01/15/25...	1,000 958,371
0.214%, 10/07/25...	EUR 100	99,836	Ω	2.875%, 01/15/26...	1,300 1,226,296
1.634%, 04/08/27...	EUR 3,277	3,263,911	Kommunalbanken AS		
Nomura Holdings, Inc.			4.250%, 07/16/25...	AUD 90	63,939
1.653%, 07/14/26...	5,828	5,182,317	SpareBank 1 SMN		
NTT Finance Corp.			3.125%, 12/22/25...	EUR 1,000	1,066,462
0.010%, 03/03/25...	EUR 1,700	1,722,958	Statnett SF		
Ω	1.162%, 04/03/26...	1,920	1,722,725	0.875%, 03/08/25...	EUR 500 514,618
ORIX Corp.					

1.819%, 04/20/26..	EUR	500	513,037	Telenor ASA			
Sumitomo Mitsui Financial Group, Inc.				0.750%, 05/31/26..	EUR	200	198,915
0.834%, 10/11/24..	EUR	2,000	2,087,055	TOTAL NORWAY.....			9,682,990
0.848%, 01/12/26..		2,300	2,054,106	PORTUGAL — (0.0%)			
1.546%, 06/15/26..	EUR	3,040	3,078,840	EDP - Energias de Portugal SA			
2.632%, 07/14/26..		4,000	3,713,698	2.875%, 06/01/26..	EUR	200	212,355
Takeda Pharmaceutical Co. Ltd.				SPAIN — (1.3%)			
2.250%, 11/21/26..	EUR	2,500	2,607,530	Autonomous Community of Madrid Spain			
Toyota Credit Canada, Inc.				4.125%, 05/21/24..	EUR	4,000	4,398,697
3.040%, 07/12/23..	CAD	6,000	4,472,662	1.826%, 04/30/25..	EUR	1,250	1,321,024
Toyota Finance Australia Ltd.				Banco Bilbao Vizcaya Argentaria SA			
2.004%, 10/21/24..	EUR	1,400	1,487,016	1.750%, 11/26/25..	EUR	5,000	5,180,108
0.064%, 01/13/25..	EUR	2,000	2,038,624	3.375%, 09/20/27..	EUR	500	534,919
Toyota Motor Credit Corp.				Banco Santander SA			
0.750%, 11/19/26..	GBP	733	794,319	3.848%, 04/12/23..		2,000	1,993,503
TOTAL JAPAN.....			56,881,036	TOTAL SPAIN.....			13,428,251

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]	
	(000)			(000)		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (4.1%)			UNITED KINGDOM — (Continued)			
Asian Development Bank			Barclays PLC			
0.500%, 05/05/26..	AUD	5,400	3.650%, 03/16/25..	500	\$ 486,100	
		\$ 3,428,302	4.375%, 01/12/26..	3,300	3,233,384	
Asian Infrastructure Investment Bank			BAT Capital Corp.			
1.000%, 05/06/26..	AUD	200	3.222%, 08/15/24..	3,500	3,404,491	
		127,878	BAT International Finance PLC			
European Investment Bank			0.875%, 10/13/23..	EUR	3,000	3,199,157
2.250%, 06/24/24..		25,800	1.668%, 03/25/26..	1,000	902,571	
		25,014,895	BP Capital Markets PLC			
Inter-American Development Bank			1.876%, 04/07/24..	EUR	143	152,904
3.000%, 02/21/24..		5,000	2.972%, 02/27/26..	EUR	2,341	2,506,498
2.750%, 10/30/25..	AUD	10,000	2.213%, 09/25/26..	EUR	2,500	2,598,480
		6,862,309	1.573%, 02/16/27..	EUR	1,016	1,020,538
International Bank for Reconstruction & Development			CNH Industrial Capital LLC			
0.500%, 05/18/26..	AUD	1,800	4.200%, 01/15/24..	380	376,622	
		1,140,562	3.950%, 05/23/25..	4,100	4,012,700	
TOTAL.....		41,481,570	Diageo Finance PLC			
SUPRANATIONAL ORGANIZATION OBLIGATIONS			1.750%, 09/23/24..	EUR	600	637,863
			1.000%, 04/22/25..	EUR	1,000	1,035,880
SWEDEN — (2.0%)			2.375%, 05/20/26..	EUR	1,000	1,051,566
SBAB Bank AB			Experian Finance PLC			
1.875%, 12/10/25..	EUR	2,877	1.375%, 06/25/26..	EUR	2,553	2,598,307
		2,996,079	HSBC Holdings PLC			
			3.196%, 12/05/23..	CAD	4,000	2,957,784

Skandinaviska Enskilda Banken AB				4.300%, 03/03/26..	1,000		979,327
				Lloyds Bank Corporate Markets PLC			
4.000%, 11/09/26..	EUR	1,000	1,098,707				
1.750%, 11/11/26..	EUR	600	615,307	0.375%, 01/23/25..	EUR	100	101,900
Svenska				Lseg Netherlands BV			
Handelsbanken AB				0.000%, 04/06/25..	EUR	740	746,399
1.000%, 04/15/25..	EUR	670	692,590	Motability Operations Group PLC			
Swedbank AB				0.375%, 01/03/26..	EUR	2,100	2,095,904
0.250%, 10/09/24..	EUR	800	823,041	Nationwide Building Society			
0.250%, 11/02/26..	EUR	1,600	1,543,110	1.250%, 03/03/25..	EUR	600	624,034
Ω 1.538%, 11/16/26..		2,400	2,132,784	0.250%, 07/22/25..	EUR	850	855,132
1.300%, 02/17/27..	EUR	300	293,020	Ω 1.500%, 10/13/26..		9,000	7,953,214
Volvo Treasury AB				2.000%, 04/23/27..	EUR	920	937,731
0.125%, 00/17/24..	EUR	250	257,560	NatWest Group PLC			
0.625%, 02/14/25..	EUR	1,000	1,025,591	4.800%, 04/05/26..		7,200	7,175,437
1.625%, 00/18/25..	EUR	3,690	3,822,487	Reckitt Benckiser Treasury Services Nederland BV			
2.625%, 02/20/26..	EUR	2,750	2,915,406	0.375%, 05/19/26..	EUR	200	198,648
2.000%, 08/19/27..	EUR	2,159	2,201,225	Reckitt Benckiser Treasury Services PLC			
TOTAL SWEDEN.....			20,416,907	Ω 2.750%, 06/26/24..		700	679,721
SWITZERLAND — (0.9%)				Sky Ltd.			
UBS AG				1.875%, 11/24/23..	EUR	3,000	3,226,508
0.010%, 03/31/26..	EUR	1,270	1,234,704	Unilever Finance Netherlands BV			
UBS Group AG				0.750%, 02/23/26..	EUR	1,775	1,796,543
Ω 4.125%, 00/24/25..		3,000	2,938,493	TOTAL UNITED.....			64,019,645
Ω 4.125%, 04/15/26..		5,000	4,884,608	KINGDOM			
1.250%, 00/01/26..	EUR	240	239,700	UNITED STATES — (40.7%)			
TOTAL SWITZERLAND..			9,297,505	Ally Financial, Inc.			
UNITED KINGDOM — (6.3%)				3.875%, 05/21/24..	4,000		3,919,848
AstraZeneca PLC							
0.700%, 04/08/26..		7,256	6,474,302				

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
5.800%, 05/01/25....	1,470	\$1,486,586	Bunge Ltd. Finance Corp.	500	\$ 460,802
Altria Group, Inc.			1.630%, 08/17/25....		
2.200%, 06/15/27....	EUR 1,000	993,312	Campbell Soup Co.		
Amazon.com, Inc.			3.650%, 03/15/23....	286	285,696
1.000%, 05/12/26....	8,310	7,482,236	Capital One Financial Corp.		
Amcor Finance USA, Inc.			3.750%, 04/24/24....	700	689,787
3.625%, 04/23/26....	551	529,540	3.200%, 02/05/25....	1,000	970,303
American Express Co.			Cargill, Inc.		
2.500%, 07/30/24....	2,500	2,415,605	Ω 0.750%, 02/02/26....	1,050	940,920
			Carrier Global Corp.		

American Medical Systems Europe BV				2.242%, 02/15/25....	436	413,909	
0.750%, 03/08/25....	EUR	1,000	1,025,435				
American Tower Corp.				1.400%, 08/05/26....	1,000	861,417	
4.000%, 06/01/25....		2,000	1,957,635				
1.300%, 09/15/25....		1,000	909,725				
1.600%, 04/15/26....		1,500	1,355,613				
3.375%, 10/15/26....		3,000	2,847,136				
Amgen, Inc.				1.250%, 03/15/26....	3,500	3,153,585	
2.000%, 02/25/26....	EUR	1,700	1,769,498				
2.600%, 08/19/26....		4,000	3,760,341				
Aon Global Ltd.				3.700%, 01/12/26....	700	683,765	
2.875%, 06/14/26....	EUR	1,500	1,557,675				
Archer-Daniels-Midland Co.				3.400%, 05/01/26....	5,000	4,815,676	
1.000%, 09/12/25....	EUR	5,250	5,377,130				
Ares Capital Corp.				3.200%, 10/21/26....	2,000	1,894,939	
3.875%, 01/15/26....		950	893,632				
Arizona Public Service Co.				3.950%, 05/15/24....	7,000	6,899,825	
3.150%, 05/15/25....		3,000	2,881,395				
Assurant, Inc.				1.875%, 09/22/26....	EUR	500	518,511
4.200%, 09/27/23....		1,126	1,117,672				
AutoZone, Inc.				0.000%, 09/14/26....	EUR	1,900	1,831,708
3.250%, 04/15/25....		2,000	1,932,990				
Avnet, Inc.				4.300%, 05/01/24....	1,409	1,394,407	
4.625%, 04/15/26....		2,000	1,958,013				
Bank of America Corp.				Constellation Energy Generation LLC			
2.375%, 06/19/24....	EUR	1,000	1,072,980	3.250%, 06/01/25....	2,000	1,924,743	
3.500%, 04/19/26....		3,000	2,918,985				
Biogen, Inc.				Crown Castle, Inc.			
4.050%, 09/15/25....		6,000	5,892,745	3.200%, 09/01/24....	5,000	4,865,766	
Boardwalk Pipelines LP				4.050%, 07/15/26....	2,500	2,205,890	
4.950%, 12/15/24....		355	352,355				
5.950%, 06/01/26....		200	205,135				
Boeing Co.				Discover Financial Services			
2.600%, 10/30/25....		5,194	4,881,023	4.500%, 01/30/26....	4,517	4,429,732	
Boeing Co.				Discovery Communications LLC			
3.100%, 05/01/26....		1,100	1,046,840	3.450%, 03/15/25....	200	192,326	
2.250%, 06/15/26....		154	141,233				
Booking Holdings, Inc.				Dover Corp.			
2.375%, 09/23/24....	EUR	1,000	1,069,049	0.750%, 11/04/27....	EUR	465	439,598
0.100%, 03/08/25....	EUR	4,280	4,342,015				
1.800%, 03/03/27....	EUR	1,700	1,736,139	DXC Technology Co.			
BorgWarner, Inc.				1.800%, 09/15/26....	285	252,034	
Ω 5.000%, 10/01/25....		1,683	1,669,991				
Bristol-Myers Squibb Co.				Eaton Capital UnLtd Co.			
3.200%, 06/15/26....		1,313	1,271,498	0.750%, 09/20/24....	EUR	500	520,522
Brown & Brown, Inc.				0.128%, 03/03/26....	EUR	2,500	2,449,301
4.200%, 09/15/24....		1,429	1,408,744				
				Edison International			
				4.950%, 04/15/25....	6,000	5,969,641	
				Elevance Health, Inc.			
				2.375%, 01/15/25....	1,000	955,585	
				1.500%, 03/15/26....	3,700	3,372,327	
				Emerson Electric Co.			
				4.250%, 10/15/25....	EUR	1,100	1,130,815

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**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO
CONTINUED**

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Energy Transfer LP			Humana, Inc.		
4.050%, 03/15/25...	300	\$ 294,068	3.850%, 10/01/24...	6,850	\$6,745,723
2.900%, 05/15/25...	7,000	6,678,168	International Business Machines Corp.		
Equinix, Inc.			3.000%, 05/15/24...	6,000	5,860,170
2.625%, 11/18/24....	4,000	3,841,202	International Flavors & Fragrances, Inc.		
1.250%, 07/15/25...	3,500	3,204,266	4.800%, 09/25/26....	EUR 2,000	2,016,920
1.450%, 05/15/26...	600	538,310	Interpublic Group of Cos., Inc.		
ERAC USA Finance LLC			4.200%, 04/15/24....	1,002	991,227
Ω 3.850%, 11/15/24....	4,000	3,897,195	Jabil, Inc.		
Exelon Corp.			1.700%, 04/15/26....	4,500	4,062,303
3.950%, 06/15/25....	1,700	1,673,029	Jefferies Financial Group, Inc.		
Expedia Group, Inc.			1.000%, 07/19/24....	EUR 1,500	1,560,609
5.000%, 02/15/26...	3,000	3,002,185	JM Smucker Co.		
Fidelity & Guaranty Life Holdings, Inc.			3.500%, 03/15/25....	1,000	972,909
Ω 5.500%, 05/01/25....	721	716,262	Johnson Controls International PLC		
Fidelity National Information Services, Inc.			1.375%, 02/25/25....	EUR 291	303,640
1.150%, 03/01/26....	7,300	6,510,322	JPMorgan Chase & Co.		
Fiserv, Inc.			3.300%, 04/01/26....	7,045	6,797,625
3.200%, 07/01/26....	3,750	3,564,146	Juniper Networks, Inc.		
Flex Ltd.			1.200%, 12/10/25....	6,000	5,404,931
3.750%, 02/01/26....	7,750	7,466,907	Kinder Morgan, Inc.		
Fortune Brands Innovations, Inc.			4.300%, 06/01/25....	2,000	1,978,440
4.000%, 06/15/25....	1,000	973,993	Laboratory Corp. of America Holdings		
General Motors Co.			1.550%, 06/01/26....	2,000	1,802,017
6.125%, 10/01/25....	800	820,404	Lazard Group LLC		
General Motors Financial Co. Inc.			3.750%, 02/13/25....	2,460	2,394,492
1.694%, 03/26/25....	EUR 500	520,561	3.625%, 03/01/27....	4,000	3,785,436
General Motors Financial Co., Inc.			Lennar Corp.		
2.750%, 06/20/25....	2,000	1,887,214	4.750%, 05/30/25....	3,700	3,655,998
1.250%, 01/08/26....	3,000	2,689,755	Liberty Mutual Group, Inc.		
5.250%, 03/01/26....	1,500	1,502,911	2.750%, 05/04/26....	EUR 200	208,876
Georgia-Pacific LLC			Marathon Petroleum Corp.		
Ω 3.600%, 03/01/25....	125	122,234	4.700%, 05/01/25....	3,900	3,892,224
Ω 0.850%, 05/15/26....	1,537	1,368,987	Marsh & McLennan Cos., Inc.		
Gilead Sciences, Inc.			3.500%, 06/03/24....	2,000	1,970,151
3.650%, 03/01/26....	5,379	5,239,634	1.349%, 09/21/26....	EUR 342	340,554
GlaxoSmithKline Capital PLC			McDonald's Corp.		
3.000%, 06/01/24....	1,000	978,497	3.700%, 01/30/26....	507	498,824
Global Payments, Inc.			McKesson Corp.		
3.750%, 06/01/23....	1,000	994,754	0.800%, 12/03/25....	1,600	1,437,768
1.500%, 11/15/24....	1,000	937,377	Medtronic Global Holdings SCA		
1.200%, 03/01/26....	400	355,663	0.000%, 10/15/25....	EUR 2,800	2,791,684
Goldman Sachs Group, Inc.					

	3.375%, 03/27/25....	EUR	1,000	1,085,150	4.125%, 03/07/27....	EUR	1,400	1,394,804
	3.750%, 02/25/26....		4,000	3,908,330				
Hewlett Packard Enterprise Co.					0.500%, 11/03/24....	EUR	700	725,763
	4.450%, 10/02/23....		3,130	3,117,892	5.375%, 12/09/24....	GBP	800	996,477
Holcim Finance Luxembourg SA					3.000%, 02/07/24....	CAD	11,500	8,461,884
	1.500%, 04/06/25....	EUR	390	407,454	1.375%, 10/27/26....	EUR	207	208,861
					1.875%, 04/27/27....	EUR	1,000	1,011,385

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]		Value†		Face Amount [^]		Value†
	(000)				(000)		
UNITED STATES — (Continued)					UNITED STATES — (Continued)		
MPLX LP					2.500%, 09/01/24....	3,000	\$2,878,513
	4.875%, 12/01/24....	165	\$ 164,682		4.625%, 06/01/25....	1,000	991,104
	1.750%, 03/01/26....	3,900	3,551,705		3.350%, 09/01/25....	1,500	1,437,004
Mylan, Inc.				Schlumberger Finance BV			
	4.200%, 11/29/23....	331	327,926		0.000%, 10/15/24....	EUR 740	759,396
National Retail Properties, Inc.					1.375%, 10/23/26....	EUR 1,200	1,211,916
	3.900%, 06/15/24....	5,000	4,917,900	Sempra Energy			
NetApp, Inc.					3.300%, 04/01/25....	3,531	3,418,270
	1.875%, 06/22/25....	7,000	6,512,259	Simon Property Group LP			
Nuveen Finance LLC					2.000%, 09/13/24....	5,000	4,790,338
Ω 4.125%, 11/01/24....	7,000	6,838,584			3.500%, 09/01/25....	2,000	1,942,108
ONEOK, Inc.				Sky Ltd.			
	2.750%, 09/01/24....	3,590	3,463,744		2.250%, 11/17/25....	EUR 240	252,855
	2.200%, 09/15/25....	2,055	1,909,950		2.500%, 09/15/26....	EUR 3,467	3,647,407
	5.850%, 04/15/26....	1,500	1,536,944	Southwestern Electric Power Co.			
Oracle Corp.					1.650%, 03/15/26....	5,345	4,859,342
	2.500%, 04/01/25....	1,000	953,456	Steel Dynamics, Inc.			
	1.650%, 03/25/26....	7,450	6,794,406		2.400%, 06/15/25....	2,100	1,976,808
Ovintiv Exploration, Inc.				Thermo Fisher Scientific Finance I BV			
	5.375%, 04/01/26....	292	293,789		0.000%, 11/18/25....	EUR 440	436,512
Paramount Global				Thermo Fisher Scientific, Inc.			
	4.750%, 05/15/25....	2,038	2,022,194		0.125%, 03/01/25....	EUR 900	917,674
Penske Truck Leasing Co. LP/ PTL Finance Corp.					1.400%, 01/23/26....	EUR 1,800	1,848,178
Ω 4.000%, 07/15/25....	2,000	1,933,163			1.750%, 04/15/27....	EUR 300	306,495
Ω 4.450%, 01/29/26....	1,715	1,673,757		U.S. Bancorp			
Ω 1.700%, 06/15/26....	4,000	3,559,001			0.850%, 06/07/24....	EUR 1,000	1,051,766
Philip Morris International, Inc.				United Parcel Service, Inc.			
	2.875%, 05/01/24....	500	488,450		2.125%, 05/21/24....	CAD 5,000	3,638,533
	2.750%, 03/19/25....	EUR 424	454,525		1.625%, 11/15/25....	EUR 1,500	1,565,402
Phillips 66				Utah Acquisition Sub, Inc.			
	1.300%, 02/15/26....	3,500	3,181,610		3.950%, 06/15/26....	2,000	1,906,897
PPG Industries, Inc.				Ventas Realty LP			
	1.200%, 03/15/26....	767	690,659		3.500%, 04/15/24....	1,000	977,991

Prologis Euro Finance LLC			2.650%, 04/15/25	2,000	1,908,580
0.250%, 09/10/27	EUR	300			
277,000					
Prologis LP			1.450%, 03/20/26	4,567	4,159,191
3.000%, 06/02/26	EUR	1,550			
1,640,132					
Public Storage			1.650%, 06/22/25	480	441,184
0.875%, 02/15/26		2,500			
2,254,840					
PulteGroup, Inc.			1.400%, 08/15/26	3,725	3,298,537
5.500%, 03/01/26		3,000			
3,028,595					
PVH Corp.			3.450%, 06/01/26	677	650,715
4.625%, 07/10/25		4,851			
4,768,824					
Realty Income Corp.			3.184%, 02/03/24	CAD 4,250	3,129,294
1.875%, 04/14/27	GBP	300			
331,534					
Roche Holdings, Inc.			3.550%, 09/29/25	2,500	2,428,581
0.891%, 03/05/26		2,050			
1,850,640					
Roper Technologies, Inc.			3.000%, 04/22/26	2,837	2,693,754
1.000%, 09/15/25		1,500			
1,360,639					
Ross Stores, Inc.			2.875%, 05/19/26	CAD 1,000	713,735
4.600%, 04/15/25		2,000			
1,992,771					
Royalty Pharma PLC			1.350%, 03/15/26	3,062	2,724,270
1.200%, 09/02/25		8,000			
7,256,439					
Ryder System, Inc.			4.000%, 09/15/25	566	553,440
3.400%, 03/01/23		2,325			
2,322,954					

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
UNITED STATES — (Continued)					
WRKCo, Inc.			0.375%, 04/15/24	9,000	\$ 8,553,867
4.650%, 03/15/26	500	\$ 498,231			
TOTAL UNITED STATES		413,374,708	TOTAL U.S. TREASURY OBLIGATIONS		128,323,543
TOTAL BONDS		880,230,259	TOTAL INVESTMENT SECURITIES		1,008,553,802
U.S. TREASURY OBLIGATIONS — (12.6%)			(Cost		
U.S. Treasury Notes			\$1,053,088,850)		
0.125%, 07/31/23	26,975	26,363,848			
0.375%, 10/31/23	11,000	10,646,797			
2.125%, 11/30/23	51,100	49,996,160			
0.125%, 12/15/23	10,000	9,607,422			
0.750%, 12/31/23	7,000	6,750,078			
0.875%, 01/31/24	12,500	12,029,297			
2.250%, 03/31/24	4,500	4,376,074			
				Shares	
				SECURITIES LENDING COLLATERAL — (0.8%)	
			@ \$ The DFA Short-Term Investment Fund	711,655	8,232,423
			TOTAL INVESTMENTS — (100.0%)		
			(Cost		
			\$1,061,320,549)^		\$1,016,786,225

As of January 31, 2023, DFA Selectively Hedged Global Fixed Income 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)
USD	3,008,201	GBP	2,430,673	Citibank, N.A.	02/24/23	\$ 10,106
USD	55,403,603	EUR	50,840,832	Citibank, N.A.	02/24/23	52,342
USD	591,721	GBP	479,232	Citibank, N.A.	02/27/23	576
USD	52,329,453	EUR	47,965,464	State Street Bank and Trust	02/27/23	98,903
CAD	4,984,984	USD	3,748,293	Bank of America Corp.	04/14/23	407
Total Appreciation						\$ 162,334
USD	49,324,138	EUR	45,493,251	Bank of America Corp.	02/21/23	\$ (195,877)
USD	54,248,856	EUR	49,885,473	NatWest Markets PLC	02/21/23	(52,152)
USD	53,144,541	AUD	75,797,548	UBS AG	02/24/23	(404,682)
USD	6,903,816	EUR	6,345,773	State Street Bank and Trust	02/27/23	(6,222)
USD	33,457,456	CAD	44,821,803	Citibank, N.A.	04/11/23	(247,373)
USD	35,765,660	CAD	47,919,118	UBS AG	04/14/23	(269,444)
Total (Depreciation)						\$(1,175,750)
Total Appreciation (Depreciation)						\$(1,013,416)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 47,534,493	—	\$ 47,534,493
Austria.....	—	5,829,278	—	5,829,278
Belgium.....	—	5,214,835	—	5,214,835
Canada.....	—	74,155,021	—	74,155,021
Denmark.....	—	2,975,434	—	2,975,434

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DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Finland.....	—	\$ 2,303,808	—	\$ 2,303,808
France.....	—	35,053,763	—	35,053,763
Germany.....	—	45,285,663	—	45,285,663
Ireland.....	—	9,195,693	—	9,195,693
Italy.....	—	8,010,157	—	8,010,157
Japan.....	—	56,881,036	—	56,881,036
Luxembourg.....	—	336,908	—	336,908

Netherlands.....	—	15,540,239	—	15,540,239
Norway.....	—	9,682,990	—	9,682,990
Portugal.....	—	212,355	—	212,355
Spain.....	—	13,428,251	—	13,428,251
Supranational Organization Obligations.....	—	41,481,570	—	41,481,570
Sweden.....	—	20,416,907	—	20,416,907
Switzerland.....	—	9,297,505	—	9,297,505
United Kingdom.....	—	64,019,645	—	64,019,645
United States.....	—	413,374,708	—	413,374,708
U.S. Treasury Obligations.....	—	128,323,543	—	128,323,543
Securities Lending Collateral.....	—	8,232,423	—	8,232,423
Forward Currency Contracts**.....	—	(1,013,416)	—	(1,013,416)
TOTAL.....	—	\$1,015,772,809	—	\$1,015,772,809

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

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DFA SHORT-TERM GOVERNMENT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount	Value†
	(000)	
AGENCY OBLIGATIONS — (5.5%)		
Federal Home Loan Bank		
0.000%, 07/12/23.....	19,000	\$ 18,597,595
0.000%, 07/19/23.....	2,900	2,835,940
0.000%, 07/21/23.....	63,500	62,080,787
TOTAL AGENCY OBLIGATIONS.....		83,514,322
U.S. TREASURY OBLIGATIONS — (94.4%) [∞]		
U.S. Treasury Bills		
∞ 4.865%, 07/13/23.....	61,500	60,233,177
∞ 4.816%, 07/20/23.....	122,500	119,860,910
U.S. Treasury Notes		
∞ 0.125%, 07/31/23.....	35,000	34,207,031
∞ 0.125%, 08/15/23.....	97,500	95,104,395
∞ 0.125%, 08/31/23.....	8,100	7,887,691
∞ 0.250%, 09/30/23.....	164,600	159,771,304
∞ 0.125%, 10/15/23.....	145,250	140,603,134
∞ 0.375%, 10/31/23.....	164,000	158,734,062
∞ 0.250%, 11/15/23.....	112,000	108,066,875
∞ 0.500%, 11/30/23.....	165,000	159,295,899
∞ 0.125%, 12/15/23.....	130,100	124,992,559
∞ 0.750%, 12/31/23.....	168,750	162,725,099
∞ 0.125%, 01/15/24.....	99,896	95,623,104
TOTAL U.S. TREASURY OBLIGATIONS.....		1,427,105,240
TOTAL INVESTMENT SECURITIES		
(Cost: \$1,530,597,650).....		1,510,619,562

	Shares	
TEMPORARY CASH INVESTMENTS — (0.1%)		
State Street Institutional U.S. Government Money Market Fund 4.180%	848,133	848,133
TOTAL INVESTMENTS — (100.0%)		
(Cost: \$1,531,445,783)		<u>\$1,511,467,695</u>

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 83,514,322	—	\$ 83,514,322
U.S. Treasury Obligations.....	—	1,427,105,240	—	1,427,105,240
Temporary Cash Investments.....	\$848,133	—	—	848,133
TOTAL	<u>\$848,133</u>	<u>\$1,510,619,562</u>	<u>—</u>	<u>\$1,511,467,695</u>

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DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
BONDS — (85.5%)			BELGIUM — (Continued)		
AUSTRALIA — (8.0%)			1.250%, 11/26/24 EUR 19,700		\$ 20,693,400
Australia & New Zealand			Euroclear Bank SA		
Banking Group Ltd.			0.125%, 07/07/25 EUR 1,950		1,963,975
4.050%, 05/12/25 AUD 19,446		\$ 13,654,439	Kingdom of Belgium		
3.700%, 11/16/25 21,807		21,318,779	Government Bond		
Commonwealth Bank of			Ω 0.200%, 10/22/23 EUR 19,500		20,817,714
Australia			Ω 2.600%, 06/22/24 EUR 52,200		56,626,782
4.200%, 08/18/25 AUD 17,300		12,187,096	Ω 0.500%, 10/22/24 EUR 94,600		99,194,471
Ω 1.125%, 06/15/26 115,182		102,708,049	TOTAL BELGIUM.....		<u>299,080,551</u>
National Australia Bank Ltd.			CANADA — (9.9%)		
0.250%, 05/20/24 EUR 13,436		14,057,162	Alberta, Province of		
Ω 1.388%, 01/12/25 13,200		12,418,420	Canada		
3.900%, 05/30/25 AUD 26,280		18,398,099	2.950%, 01/23/24 7,700		7,563,294
3.375%, 01/14/26 16,357		15,843,214	Bank of Montreal		
2.900%, 02/25/27 AUD 8,000		5,315,185	2.890%, 06/20/23 CAD 60,700		45,302,259
New South Wales			2.700%, 09/11/24 CAD 67,550		49,165,718
Treasury Corp.			Bank of Nova Scotia		
4.000%, 05/20/26 AUD 178,050		127,166,411	2.390%, 06/28/24 CAD 70,000		50,853,707
Queensland Treasury Corp.			Canadian Imperial		
5.750%, 07/22/24 AUD 7,900		5,747,686	Bank of Commerce		
Ω 3.250%, 07/21/26 AUD 104,500		72,827,817	2.970%, 07/11/23 CAD 35,000		26,102,627
			CDP Financial, Inc.		

South Australian Government Financing Authority	3.000%, 07/20/26	AUD	54,500	37,653,845	3.450%, 07/24/24		16,980	16,581,945
Treasury Corp. of Victoria	5.500%, 12/17/24	AUD	37,000	27,010,691	0.375%, 07/25/23	GBP	13,100	15,874,901
	0.500%, 11/20/25	AUD	170,020	110,153,025	0.375%, 06/20/24	EUR	16,800	17,555,989
Westpac Banking Corp.	0.375%, 03/05/23	EUR	13,300	14,433,507	0.875%, 12/17/24	GBP	19,100	22,139,290
#	1.010%, 11/18/24		2,000	1,876,678	1.375%, 12/08/23	GBP	8,000	9,649,207
	2.350%, 02/10/25		12,884	12,334,220	2.625%, 02/21/24		25,800	25,279,795
	2.850%, 05/13/26		41,094	38,929,138	0.000%, 01/27/25	EUR	11,466	11,717,973
	1.150%, 06/03/26		110,988	99,380,484	Manitoba, Province of Canada			
	4.125%, 06/04/26	AUD	32,800	22,925,876	2.600%, 04/16/24		39,500	38,521,980
TOTAL AUSTRALIA				786,339,821	OMERS Finance Trust			
AUSTRIA — (0.9%)					0.450%, 05/13/25	EUR	46,925	47,836,987
Oesterreichische Kontrollbank AG	0.000%, 04/06/23	EUR	7,000	7,578,212	Ontario Teachers' Finance Trust			
	1.250%, 12/15/23	GBP	12,400	14,923,984	0.500%, 05/06/25	EUR	20,150	20,554,693
Republic of Austria Government Bond					Ontario, Province of Canada			
Ω	1.750%, 10/20/23	EUR	25,300	27,284,864	0.500%, 12/15/23	GBP	3,600	4,304,081
Ω	1.650%, 10/21/24	EUR	38,800	41,442,498	3.050%, 01/29/24		90,079	88,553,963
TOTAL AUSTRIA				91,229,558	0.375%, 06/14/24	EUR	5,900	6,164,136
BELGIUM — (3.1%)					0.875%, 01/21/25	EUR	2,400	2,491,832
Dexia Credit Local SA	0.500%, 07/22/23	GBP	41,700	50,539,497	3.100%, 08/26/25	AUD	3,830	2,639,614
	0.000%, 05/29/24	EUR	4,400	4,585,531	Province of Alberta Canada			
	0.500%, 07/16/24		47,486	44,659,181	0.500%, 04/16/25	EUR	29,600	30,384,411
					0.625%, 04/18/25	EUR	34,376	35,359,404
					Province of Ontario Canada			
					3.400%, 10/17/23		7,500	7,416,969
					Province of Quebec Canada			
					2.250%, 07/17/23	EUR	18,700	20,263,233

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DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]		
	(000)			(000)			
CANADA — (Continued)			FRANCE — (Continued)				
0.750%, 12/13/24	GBP	16,700	\$ 19,339,560	0.375%, 05/27/24	54,000	\$ 50,993,559	
0.875%, 01/15/25	EUR	15,608	16,216,549	1.375%, 11/25/24	EUR	29,642	31,229,612
PSP Capital, Inc.							
0.500%, 09/15/24		7,187	6,728,708	French Republic Government Bond OAT			
Quebec, Province of Canada				0.000%, 03/25/24	EUR	7,100	7,482,882
2.500%, 04/09/24		92,463	90,036,444	1.750%, 11/25/24	EUR	9,000	9,615,573
0.200%, 04/07/25	EUR	666	678,859	0.000%, 02/25/25	EUR	95,700	98,336,797
Royal Bank of Canada				Region of Ile de France			
2.333%, 12/05/23	CAD	16,450	12,110,108	2.250%, 06/10/23	EUR	4,700	5,096,454
4.200%, 06/22/26	AUD	6,439	4,487,617	Sanofi			
Toronto-Dominion Bank				0.875%, 04/06/25	EUR	5,000	5,204,145
0.625%, 07/20/23	EUR	6,511	7,003,758	SFIL SA			
3.226%, 07/24/24	CAD	67,847	49,857,640	0.000%, 05/24/24	EUR	25,000	26,079,377

0.750%, 09/11/25	10,649	9,623,447	SNCF Reseau			
0.750%, 01/06/26	62,509	55,967,955	4.500%, 01/30/24	EUR	5,300	5,838,115
1.200%, 06/03/26	104,925	93,600,573	Societe Nationale SNCF SA			
TOTAL CANADA		967,929,226	4.875%, 06/12/23	EUR	20,850	22,804,220
DENMARK — (3.8%)			4.625%, 02/02/24	EUR	17,600	19,382,700
Denmark Government Bond			4.125%, 02/19/25	EUR	4,550	5,026,613
0.000%, 11/15/24	DKK 2,337,000	325,199,798	Unedic Asseo			
Kommunekredit			2.375%, 05/25/24	EUR	20,200	21,743,819
1.000%, 12/15/23	21,800	21,082,016	0.125%, 11/25/24	EUR	22,800	23,466,028
2.000%, 06/25/24	GBP 14,650	17,537,397	0.625%, 02/17/25	EUR	6,000	6,209,972
0.750%, 08/15/24	GBP 900	1,054,470	TOTAL FRANCE			481,247,833
TOTAL DENMARK		368,896,036	GERMANY — (6.7%)			
FINLAND — (1.6%)			Erste Abwicklungsanstalt			
Finland Government Bond			0.250%, 03/01/24		51,800	49,319,298
Ω 2.000%, 04/15/24	EUR 3,300	3,557,862	0.875%, 10/30/24		21,600	20,260,584
Ω 0.000%, 09/15/24	EUR 63,250	65,890,333	FMS Wertmanagement			
Ω 0.875%, 09/15/25	EUR 16,200	16,865,199	2.750%, 01/30/24		3,542	3,473,042
Kuntarahoitus Oyj			Free State of Bavaria			
0.125%, 03/07/24	EUR 18,900	19,892,139	0.010%, 01/17/25	EUR	3,500	3,588,602
0.000%, 11/15/24	EUR 19,500	20,065,346	Kreditanstalt fuer Wiederaufbau			
0.875%, 12/16/24	GBP 25,000	29,009,936	1.250%, 12/29/23	GBP	4,167	5,015,530
TOTAL FINLAND		155,280,815	0.250%, 03/08/24		111,100	105,826,650
FRANCE — (4.9%)			1.625%, 05/10/24		65,000	62,539,029
Agence Francaise de Developpement EPIC			0.125%, 10/04/24	EUR	11,300	11,748,567
4.000%, 03/14/23	EUR 4,000	4,352,819	0.000%, 11/15/24	EUR	12,540	12,970,989
0.125%, 11/15/23	EUR 2,100	2,229,159	1.375%, 12/09/24	GBP	9,500	11,152,093
3.125%, 01/04/24	EUR 33,200	36,072,745	0.000%, 02/18/25	EUR	32,820	33,701,089
0.000%, 03/25/25	EUR 58,300	59,302,305	4.000%, 02/27/25	AUD	2,590	1,837,837
BNP Paribas SA			0.010%, 03/31/25	EUR	4,843	4,956,041
2.875%, 09/26/23	EUR 2,209	2,396,472	0.375%, 04/23/25	EUR	7,171	7,389,786
Bpifrance SACA			3.200%, 09/11/26	AUD	15,800	10,921,135
0.500%, 05/25/25	EUR 3,000	3,074,257	Land Berlin			
Caisse d'Amortissement de la Dette Sociale			0.010%, 11/21/23	EUR	743	788,654
2.375%, 01/25/24	EUR 32,700	35,310,210	0.250%, 04/22/25	EUR	4,000	4,093,147
			Land Hessen			
			0.000%, 03/10/25	EUR	13,300	13,581,490
			Landeskreditbank Baden-Wuerttemberg Foerderbank			
			1.375%, 12/15/23	GBP	4,780	5,759,390
			2.000%, 07/23/24		113,054	108,754,104
			0.375%, 12/09/24	GBP	37,593	43,278,744
			4.250%, 08/07/25	AUD	2,300	1,630,272

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DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
GERMANY — (Continued)			NEW ZEALAND — (Continued)		

0.500%, 05/15/24	NZD	28,400	17,380,940	0.375%, 06/11/24		23,732	22,428,639
3.750%, 03/12/25				3.700%, 06/17/25	AUD	25,500	17,987,276
				0.800%, 11/06/25	AUD	4,595	2,988,231
				0.500%, 05/05/26	AUD	22,755	14,446,483
				Asian Infrastructure Investment Bank			
				1.000%, 05/06/26	AUD	12,400	7,928,454
				Asian Infrastructure Investment Bank (The)			
				2.250%, 05/16/24		25,326	24,557,086
				Council Of Europe Development Bank			
				0.125%, 05/25/23	EUR	4,161	4,490,112
				0.375%, 03/27/25	EUR	13,562	13,921,221
				Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmateral			
				0.250%, 04/25/23	EUR	28,050	30,332,945
				0.250%, 02/09/24	EUR	2,878	3,034,453

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DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)		
European Financial Stability Facility			International Development Association		
0.125%, 10/17/23	EUR 16,491	\$ 17,594,624	0.750%, 12/12/24	GBP 7,843	\$ 9,101,177
2.125%, 02/10/24	EUR 85,144	91,771,976			
0.000%, 04/10/24	EUR 58,585	61,496,047	International Finance Corp.		
1.750%, 06/27/24	EUR 18,276	19,539,375	4.000%, 04/03/25	AUD 54,892	38,938,407
0.400%, 02/17/25	EUR 7,050	7,287,367	3.600%, 02/24/26	AUD 23,700	16,610,947
0.500%, 07/11/25	EUR 2,096	2,152,657	3.200%, 07/22/26	AUD 107,200	74,077,937
0.000%, 10/15/25	EUR 10,400	10,484,391			
European Investment Bank					
0.000%, 10/16/23	EUR 49,700	53,001,533			
3.125%, 12/14/23	41,000	40,421,917			

0.050%, 12/15/23	EUR	9,600	10,187,520	Nordic Investment Bank			
0.875%, 12/15/23	GBP	28,520	34,237,192	1.125%, 12/15/23			
2.125%, 01/15/24	EUR	9,572	10,325,529	15/23	GBP	4,080	4,907,35
3.250%, 01/20/24		15,583	15,357,047	4.750%, 02/15/24			
4.125%, 04/15/24	EUR	10,400	11,455,946	28/24	AUD	14,000	9,975,34
4.750%, 08/07/24	AUD	12,896	9,234,167	1.500%, 03/15/25			
0.750%, 09/09/24	NOK	113,000	10,894,488	13/25	NOK	106,500	10,295,79
0.875%, 09/13/24	EUR	7,450	7,834,391	TOTAL.....			
0.750%, 11/15/24	GBP	23,544	27,436,005	SUPRANATIONAL			
1.375%, 03/07/25	GBP	29,561	34,570,665	ORGANIZATION			
0.000%, 03/25/25	EUR	1,520	1,553,763	OBLIGATIONS			1,892,498,24
2.900%, 10/17/25	AUD	29,152	20,113,044	SWEDEN — (8.6%)			
European Stability Mechanism				Kommuninvest I Sverige AB			
0.100%, 07/31/23	EUR	13,841	14,858,645	1.000%, 11/13/23	SEK	190,000	17,894,12
0.125%, 04/22/24	EUR	50,092	52,625,823	3.250%, 01/16/24		30,663	30,190,64
0.000%, 12/16/24	EUR	8,500	8,755,512	0.375%, 02/16/24		4,200	4,007,80
0.000%, 03/14/25	EUR	27,177	27,807,707	1.375%, 05/08/24		57,300	54,970,75
European Union				Ω 1.375%, 05/08/24		14,250	13,674,87
1.875%, 04/04/24	EUR	7,800	8,374,488	#Ω 2.875%, 07/03/24		60,617	59,117,12
0.500%, 04/04/25	EUR	27,000	27,898,541	1.000%, 10/02/24	SEK	639,000	58,911,14
0.800%, 07/04/25	EUR	169,950	175,874,183	1.000%, 05/12/25	SEK	259,000	23,615,97
0.000%, 07/06/26	EUR	11,200	11,066,842	Skandinaviska Enskilda Banken AB			
European Union Bills				Ω 0.850%, 09/02/25		15,908	14,363,17
0.000%, 04/07/23	EUR	11,500	12,449,719	#Ω 1.400%, 11/19/25		122,308	111,510,64
Inter-American Development Bank				#Ω 1.200%, 09/09/26		107,954	95,119,64
1.250%, 12/15/23	GBP	99,128	119,401,768	Svensk Exportkredit AB			
3.000%, 02/21/24		13,467	13,218,195	1.375%, 12/15/23	GBP	15,480	18,645,30
4.750%, 08/27/24	AUD	20,500	14,670,241	0.375%, 07/30/24		72,022	67,602,60
1.375%, 12/15/24	GBP	49,070	57,565,745	3.625%, 09/03/24		115,000	113,147,53
2.750%, 10/30/25	AUD	31,559	21,656,760	# 0.625%, 10/07/24		18,900	17,690,81
2.700%, 01/29/26	AUD	5,055	3,454,140	Svenska Handelsbanken AB			
4.250%, 06/11/26	AUD	56,000	39,999,428	0.375%, 07/03/23	EUR	3,754	4,039,77
Inter-American Investment Corp.				#Ω 0.550%, 06/11/24		4,500	4,241,80
1.750%, 10/02/24		4,860	4,635,309	0.125%, 06/18/24	EUR	8,750	9,079,64
International Bank for Reconstruction & Development				1.000%, 04/15/25	EUR	5,000	5,168,58
2.500%, 03/19/24		111,143	108,473,345	Sweden Government Bond			
2.250%, 03/28/24		27,700	26,955,282				
1.375%, 02/19/25	NZD	8,388	5,027,215				
0.500%, 05/18/26	AUD	41,779	26,473,083				

Ω	4.500%, 11/13/23	SEK	547,400	51,787,341
Ω	2.500%, 05/12/25	SEK	701,500	67,071,011
TOTAL SWEDEN...				841,850,321
SWITZERLAND — (0.2%)				
Novartis Capital Corp.				
	3.400%, 05/06/24		10,000	9,858,601
Novartis Finance SA				
	0.125%, 09/20/23	EUR	4,000	4,278,751
TOTAL.....				14,137,351
SWITZERLAND				14,137,351

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**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED**

	Face Amount [^] (000)	Value [†]	Face Amount [^] (000)	Value [†]
UNITED STATES — (6.1%)				
Abbott Ireland Financing DAC			0.750%, 12/31/23 180,948	\$ 174,487,206
0.100%, 11/19/24			0.875%, 01/31/24 367,000	353,180,156
24	EUR 5,300	\$ 5,444,635	TOTAL U.S.....	
Amazon.com, Inc.			TREASURY	
0.730%, 04/13/24	120,000	117,295,658	OBLIGATIONS	
24				1,224,964,875
1.000%, 05/12/26	121,687	109,565,683	Shares	
26			FOREIGN SOVEREIGN OBLIGATIONS — (2.0%)	
Apple, Inc.			AUSTRIA — (0.4%)	
0.700%, 02/08/26	156,555	141,058,159	Austria Treasury Bills	
3.600%, 06/10/26	AUD 4,150	2,882,415	0.000%, 04/27/23	EUR 33,700,000
26			36,427,511	
Berkshire Hathaway, Inc.			FINLAND — (0.2%)	
3.125%, 03/15/26	31,608	30,701,081	Finland T-Bills	
26			0.000%, 08/14/23	EUR 23,500,000
Chevron Corp.			25,170,200	
1.554%, 05/11/25	14,200	13,365,709	NETHERLANDS — (0.2%)	
25			Dutch Treasury Certificate	
Chevron USA, Inc.			0.000%, 05/30/23	EUR 15,000,000
0.687%, 08/12/25	4,502	4,103,893	16,177,732	
25			SWEDEN — (0.2%)	
Exxon Mobil Corp.			Sweden Treasury Bills	
0.142%, 06/26/24	EUR 7,939	8,266,525	0.000%, 06/21/23	SEK 210,000,000
24			19,870,133	
			UNITED KINGDOM — (1.0%)	
			U.K. Treasury Bills	
			0.000%, 07/31/23	GBP 80,000,000
			96,753,723	

Network Rail Infrastructure Finance PLC					TOTAL FOREIGN	
4.750%, 01/22/..					SOVEREIGN	
24	GBP	12,360		15,329,144	OBLIGATIONS	194,399,299
Procter & Gamble Co.					TOTAL INVESTMENT	
1.125%, 11/02/..					SECURITIES	
23	EUR	1,030		1,104,055	(Cost \$9,879,336,960)	9,793,975,861
0.500%, 10/25/..						
24	EUR	920		955,666	SECURITIES LENDING COLLATERAL — (0.0%)	
0.625%, 10/30/..					@ \$ The DFA Short-Term	
24	EUR	15,951		16,620,437	Investment Fund	249,726
1.000%, 04/23/..						2,888,833
26		14,906		13,502,013	TOTAL INVESTMENTS — (100.0%)	
Roche Finance Europe BV					(Cost.....)	
0.875%, 02/25/..					\$9,882,225,590^^	\$9,796,864,694
25	EUR	3,106		3,260,571		
Roche Holdings, Inc.						
Ω 1.882%, 03/08/..						
24		106,000		102,770,914		
Visa, Inc.						
3.150%, 12/14/..						
25		13,307		12,921,617		
TOTAL UNITED						
STATES				599,148,175		
TOTAL BONDS				8,374,611,687		
U.S. TREASURY OBLIGATIONS — (12.5%)						
U.S. Treasury Bills						
4.662%, 05/16/..						
23		189,000		186,506,145		
U.S. Treasury Notes						
0.125%, 07/31/..						
23		100,000		97,734,375		
0.125%, 08/15/..						
23		234,000		228,250,548		
0.125%, 08/31/..						
23		100,000		97,378,906		
0.125%, 12/15/..						
23		91,000		87,427,539		

As of January 31, 2023, DFA Five-Year Global Fixed Income 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	113,070,604	USD 122,523,307	State Street Bank and Trust	02/02/23	\$401,437
AUD	11,994,623	USD 8,454,434	Bank of America Corp.	02/07/23	13,793
USD	81,369,550	SEK 850,493,817	Bank of New York Mellon	02/10/23	1,386

**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO
CONTINUED**

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	34,921,083	EUR	32,044,188	UBS AG	02/14/23	\$ 55,739
USD	120,947,417	GBP	97,807,747	Bank of America Corp.	02/23/23	309,862
USD	97,100,433	GBP	78,377,802	HSBC Bank	02/24/23	425,934
USD	132,908,005	EUR	121,950,385	State Street Bank and Trust	02/24/23	138,590
USD	21,545,503	GBP	17,411,338	UBS AG	02/24/23	69,622
USD	91,000,582	NZD	140,298,479	Citibank, N.A.	02/27/23	285,908
USD	144,724,129	EUR	132,852,496	State Street Bank and Trust	02/27/23	58,396
USD	110,270,907	DKK	751,599,999	UBS AG	02/27/23	235,681
USD	87,212,068	SEK	898,651,374	Citibank, N.A.	02/28/23	1,153,613
USD	3,537,574	EUR	3,243,182	Citibank, N.A.	02/28/23	5,789
USD	79,891,706	GBP	64,547,599	State Street Bank and Trust	02/28/23	268,943
USD	80,018,691	GBP	64,559,859	Bank of America Corp.	03/01/23	379,049
USD	14,568,350	EUR	13,322,104	Citibank, N.A.	03/01/23	59,839
USD	132,086,039	GBP	106,523,705	State Street Bank and Trust	03/02/23	677,808
USD	137,378,629	EUR	125,873,628	State Street Bank and Trust	03/02/23	286,725
USD	7,442,357	EUR	6,831,368	Bank of America Corp.	03/03/23	1,689
USD	113,155,861	EUR	103,805,003	UBS AG	03/03/23	92,338
AUD	15,566,453	USD	10,958,336	Bank of America Corp.	03/06/23	43,254
USD	114,836,188	EUR	105,155,066	State Street Bank and Trust	03/06/23	280,684
USD	66,730,072	NOK	658,485,609	Bank of America Corp.	03/17/23	627,461
USD	60,789,935	NOK	604,854,436	HSBC Bank	03/31/23	30,032
Total Appreciation						\$ 5,903,572
USD	34,165,020	EUR	32,410,845	Bank of America Corp.	02/01/23	\$(1,070,440)
GBP	64,547,598	USD	79,954,464	Bank of America Corp.	02/01/23	(376,989)
USD	78,109,868	EUR	73,152,636	State Street Bank and Trust	02/01/23	(1,418,043)
USD	77,673,139	GBP	64,547,598	State Street Bank and Trust	02/01/23	(1,904,336)
EUR	105,563,481	USD	115,033,581	State Street Bank and Trust	02/01/23	(270,209)
USD	45,849,362	EUR	42,786,698	Bank of America Corp.	02/02/23	(666,210)
USD	75,048,874	EUR	70,283,906	State Street Bank and Trust	02/02/23	(1,360,297)
USD	147,193,079	EUR	137,798,694	Barclays Capital	02/03/23	(2,625,657)
USD	138,670,873	EUR	130,886,478	Barclays Capital	02/06/23	(3,663,605)
USD	124,447,862	DKK	870,497,117	State Street Bank and Trust	02/06/23	(2,803,914)
USD	129,318,517	GBP	107,437,210	UBS AG	02/06/23	(3,146,753)
USD	81,678,449	AUD	121,239,866	Citibank, N.A.	02/07/23	(3,917,130)
USD	147,037,681	EUR	138,217,393	HSBC Bank	02/07/23	(3,279,793)
USD	150,910,687	EUR	141,906,440	UBS AG	02/08/23	(3,429,960)
USD	138,739,173	EUR	131,993,726	State Street Bank and Trust	02/09/23	(4,830,577)
USD	17,080,723	NZD	26,730,597	State Street Bank and Trust	02/10/23	(199,592)
USD	133,685,290	EUR	124,765,493	State Street Bank and Trust	02/10/23	(2,030,739)
USD	83,303,912	AUD	121,232,226	Bank of America Corp.	02/13/23	(2,307,038)
USD	101,120,339	SEK	1,057,130,932	Bank of America Corp.	02/13/23	(33,398)
AUD	18,072,489	USD	12,809,778	Bank of America Corp.	02/13/23	(47,471)

USD	145,008,049	EUR	135,000,000	State Street Bank and Trust	02/13/23	(1,868,156)
USD	35,257,887	EUR	32,784,433	Bank of America Corp.	02/14/23	(412,872)
USD	78,624,677	AUD	114,095,644	Bank of America Corp.	02/14/23	(1,949,759)
USD	6,559,491	EUR	6,106,092	Citibank, N.A.	02/14/23	(84,179)
USD	5,559,904	EUR	5,124,544	HSBC Bank	02/14/23	(15,803)
USD	61,446,044	EUR	56,956,063	State Street Bank and Trust	02/14/23	(524,405)
USD	143,135,742	EUR	133,011,035	State Street Bank and Trust	02/15/23	(1,594,526)
USD	74,548,996	AUD	107,692,258	UBS AG	02/15/23	(1,506,337)
USD	144,376,482	EUR	133,702,167	State Street Bank and Trust	02/16/23	(1,114,862)
USD	16,311,090	NZD	26,305,907	Bank of America Corp.	02/21/23	(696,747)
USD	9,344,386	NZD	15,074,873	Citibank, N.A.	02/21/23	(402,131)
USD	12,478,796	NZD	20,427,596	State Street Bank and Trust	02/21/23	(728,474)
USD	142,186,187	EUR	131,145,554	State Street Bank and Trust	02/21/23	(567,511)
USD	73,400,381	AUD	105,773,230	UBS AG	02/21/23	(1,317,206)
USD	88,577,497	DKK	605,764,143	Bank of America Corp.	02/22/23	(75,654)
USD	119,466,277	GBP	97,477,323	Citibank, N.A.	02/22/23	(761,077)
USD	77,021,594	AUD	114,731,856	Citibank, N.A.	02/23/23	(4,030,652)
USD	149,956,217	EUR	138,200,534	Citibank, N.A.	02/23/23	(495,643)
USD	76,439,356	AUD	113,822,095	Citibank, N.A.	02/24/23	(3,973,335)

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DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	75,600,986	AUD	107,877,042	Bank of New York Mellon	02/27/23	\$ (620,604)
USD	115,873,634	GBP	94,061,367	Citibank, N.A.	02/27/23	(153,312)
USD	36,494,201	CAD	48,985,053	HSBC Bank	02/27/23	(327,855)
USD	79,739,396	AUD	115,572,248	HSBC Bank	02/28/23	(1,922,512)
USD	110,008,312	EUR	101,471,326	UBS AG	02/28/23	(492,717)
USD	107,851,072	EUR	99,047,839	Citibank, N.A.	03/01/23	(17,524)
USD	68,255,680	AUD	101,098,497	State Street Bank and Trust	03/01/23	(3,182,051)
USD	83,635,548	AUD	123,718,077	Barclays Capital	03/06/23	(3,802,195)
USD	122,785,755	EUR	113,070,604	State Street Bank and Trust	03/07/23	(400,614)
USD	51,046,921	CAD	69,109,307	Societe Generale	03/29/23	(914,885)
USD	77,680,351	AUD	112,872,706	Citibank, N.A.	04/03/23	(2,177,179)
USD	74,254,808	AUD	108,254,523	Citibank, N.A.	04/04/23	(2,338,109)
USD	35,016,804	CAD	46,952,142	UBS AG	04/06/23	(288,064)
USD	53,230,353	CAD	71,307,056	HSBC Bank	04/11/23	(390,696)
USD	56,909,988	CAD	76,095,734	HSBC Bank	04/17/23	(315,757)
Total (Depreciation)						\$(78,845,554)
Total Appreciation (Depreciation)						\$(72,941,982)

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

Investments in Securities (Market Value)

	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 786,339,821	—	\$ 786,339,821
Austria.....	—	91,229,558	—	91,229,558
Belgium.....	—	299,080,551	—	299,080,551
Canada.....	—	967,929,226	—	967,929,226
Denmark.....	—	368,896,036	—	368,896,036
Finland.....	—	155,280,815	—	155,280,815
France.....	—	481,247,833	—	481,247,833
Germany.....	—	653,976,572	—	653,976,572
Ireland.....	—	290,797,556	—	290,797,556
Luxembourg.....	—	31,157,039	—	31,157,039
Netherlands.....	—	513,304,430	—	513,304,430
New Zealand.....	—	140,444,837	—	140,444,837
Norway.....	—	247,293,316	—	247,293,316
Supranational Organization Obligations.....	—	1,892,498,240	—	1,892,498,240
Sweden.....	—	841,850,326	—	841,850,326
Switzerland.....	—	14,137,356	—	14,137,356
United States.....	—	599,148,175	—	599,148,175
U.S. Treasury Obligations.....	—	1,224,964,875	—	1,224,964,875
Foreign Sovereign Obligations.....	—	194,399,299	—	194,399,299
Securities Lending Collateral.....	—	2,888,833	—	2,888,833
Forward Currency Contracts**.....	—	(72,941,982)	—	(72,941,982)
TOTAL.....	—	\$9,723,922,712	—	\$9,723,922,712

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

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DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount[^]	Value†		Face Amount[^]	Value†
	(000)			(000)	
BONDS — (100.0%)			FINLAND — (Continued)		
AUSTRALIA — (7.8%)			Kuntarahoitus Oyj		
New South Wales Treasury Corp.			1.250%, 02/23/33	EUR 30,511	\$ 28,345,593
2.000%, 03/20/31	AUD 20,000	\$ 12,069,959	TOTAL FINLAND.....		68,959,953
1.750%, 03/20/34	AUD 6,000	3,238,946	FRANCE — (24.9%)		
Queensland Treasury Corp.			Action Logement Services		
Ω 3.500%, 08/24/30	AUD 17,500	11,969,416	0.500%, 10/30/34	EUR 25,200	19,877,359
Ω 1.750%, 08/24/31	AUD 7,000	4,100,096	Agence Francaise de Developpement		
Ω 1.750%, 07/20/34	AUD 7,000	3,751,606	1.375%, 07/05/32	EUR 13,000	12,118,499
South Australian Government Financing Authority					
1.750%, 05/24/32	AUD 6,000	3,416,448			

Treasury Corp. of Victoria							
4.250%, 12/20/32	AUD	10,000		7,014,943			
2.250%, 11/20/34	AUD	51,500		28,775,169			
2.000%, 09/17/35	AUD	11,000		5,821,206			
Western Australian Treasury Corp.							
2.000%, 10/24/34	AUD	10,000		5,514,491			
TOTAL AUSTRALIA.....				85,672,280			
BELGIUM — (0.9%)							
Dexia Credit Local SA							
0.000%, 01/21/28	EUR	10,000		9,388,318			
CANADA — (11.8%)							
CPPIB Capital, Inc.							
0.875%, 02/06/29	EUR	12,100		11,549,536			
1.500%, 03/04/33	EUR	31,520		29,006,380			
Ontario Teachers' Finance Trust							
0.100%, 05/19/28	EUR	37,000		34,089,673			
1.850%, 05/03/32	EUR	13,000		12,402,091			
Province of Quebec Canada							
0.875%, 07/05/28	EUR	5,000		4,836,590			
0.000%, 10/15/29	EUR	30,700		27,180,685			
0.000%, 10/29/30	EUR	11,500		9,848,631			
TOTAL CANADA.....				128,913,586			
DENMARK — (4.7%)							
Denmark Government Bond							
0.500%, 11/15/29	DKK	208,000		26,656,294			
0.000%, 11/15/31	DKK	152,000		17,890,360			
Kommunekredit							
0.000%, 11/17/29	EUR	7,917		7,088,373			
TOTAL DENMARK.....				51,635,027			
FINLAND — (6.3%)							
Finland Government Bond							
Ω 1.125%, 04/15/34	EUR	45,000		40,614,360			
Agence Francaise de Developpement EPIC							
0.875%, 05/25/31	EUR	5,500				5,036,578	
French Republic Government Bond OAT							
1.250%, 05/25/34	EUR	75,000				68,799,656	
4.750%, 04/25/35	EUR	35,000				45,002,348	
Ω 1.250%, 05/25/36	EUR	65,000				57,424,171	
SNCF Reseau							
5.250%, 12/07/28	GBP	11,713				15,244,551	
5.000%, 10/10/33	EUR	11,000				13,764,889	
Societe Nationale SNCF SA							
0.625%, 04/17/30	EUR	26,000				23,745,417	
Unedic Asseo							
1.500%, 04/20/32	EUR	9,000				8,635,670	
1.250%, 05/25/33	EUR	3,400				3,104,162	
TOTAL FRANCE.....						272,753,300	
GERMANY — (6.8%)							
Deutsche Bahn Finance GMBH							
1.625%, 08/16/33	EUR	4,773				4,349,124	
Kreditanstalt fuer Wiederaufbau							
0.125%, 01/09/32	EUR	18,000				15,447,536	
5.750%, 06/07/32	GBP	19,775				28,157,462	
0.050%, 09/29/34	EUR	10,000				7,834,005	
State of North Rhine-Westphalia Germany							
2.375%, 05/13/33	EUR	9,000				9,327,972	
1.100%, 03/13/34	EUR	10,000				8,973,382	
TOTAL GERMANY.....						74,089,481	
NETHERLANDS — (2.1%)							
BNG Bank NV							
3.300%, 04/26/29	AUD	25,000				16,612,275	
Nederlandse Waterschapsbank NV							
0.500%, 04/29/30	EUR	6,500				5,970,467	
TOTAL.....						22,582,742	

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DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO CONTINUED

	Face Amount [^]	Value†	Face Amount [^]	Value†
	(000)		(000)	
NEW ZEALAND — (3.3%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —	
			(Continued)	

New Zealand Government Bond					European Union				
3.500%, 04/14/..					1.250%, 04/04/..				
33	NZD	60,000		\$36,613,252	33	EUR	10,000		\$ 9,253,6
NORWAY — (2.5%)					International Bank for Reconstruction & Development				
Equinor ASA					1.200%, 03/03/..				
6.875%, 03/11/..					34	EUR	10,000		9,009,0
31	GBP	19,124		27,534,416					
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (15.6%)					TOTAL				
Asian Development Bank					SUPRANATIONAL ORGANIZATION OBLIGATIONS				170,157,0
2.350%, 06/21/..					SWITZERLAND — (1.0%)				
27	JPY	1,830,000		15,352,230	Swiss Confederation Government Bond				
0.750%, 12/07/..					4.000%, 04/03/..				
27	GBP	7,000		7,456,585	28	CHF	8,400		10,478,4
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial					UNITED KINGDOM — (12.3%)				
3.350%, 05/21/..					United Kingdom Gilt				
29	AUD	15,000		9,922,214	0.625%, 07/31/..				
0.150%, 10/10/..					35	GBP	155,000		134,684,0
34	EUR	30,000		23,395,366	TOTAL BONDS				
European Financial Stability Facility					Cost				1,093,462,0
1.250%, 05/24/..					(\$1,361,682,717)				
33	EUR	30,000		27,748,294	TOTAL INVESTMENTS — (100.0%)				
European Investment Bank					(Cost				\$1,093,462,0
1.900%, 01/26/..					\$1,361,682,717)^				
26	JPY	2,297,800		18,599,812					
2.150%, 01/18/..									
27	JPY	517,100		4,279,172					
1.375%, 05/12/..									
28	SEK	110,000		9,716,470					
European Stability Mechanism									
1.200%, 05/23/..									
33	EUR	38,500		35,424,306					

As of January 31, 2023, DFA World ex U.S. Government Fixed Income 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 4,982,588	USD 5,411,601	Bank of America Corp.	02/14/23	\$ 9,652
USD 76,835,985	GBP 62,156,291	Bank of America Corp.	02/21/23	174,855
USD 90,863,350	EUR 83,367,105	Societe Generale	02/24/23	100,194
USD 91,041,711	EUR 83,437,906	State Street Bank and Trust	02/27/23	184,511
USD 74,799,886	GBP 60,428,189	Citibank, N.A.	02/28/23	258,626
USD 91,864,135	EUR 84,294,993	Societe Generale	02/28/23	67,922
USD 379,260	SEK 3,936,055	Goldman Sachs Bank	03/01/23	2,308

USD	29,001,913	SEK	302,525,376	HSBC Bank	03/01/23	29,318
USD	76,967,096	GBP	62,319,093	State Street Bank and Trust	03/03/23	88,175
AUD	5,990,454	USD	4,150,950	State Street Bank and Trust	04/03/23	87,301
USD	39,272,674	JPY	4,989,702,785	Bank of America Corp.	04/18/23	537,213
Total Appreciation						\$1,540,075
USD	907,442	NZD	1,418,533	Bank of America Corp.	02/07/23	\$ (9,553)
USD	35,305,141	NZD	55,815,158	Citibank, N.A.	02/07/23	(775,962)
NZD	669,740	USD	435,832	Goldman Sachs Bank	02/07/23	(2,886)
USD	768,617	NZD	1,209,538	Morgan Stanley and Co. International	02/07/23	(13,276)
USD	99,822,055	EUR	92,125,146	Bank of America Corp.	02/14/23	(413,748)
USD	95,479,437	EUR	88,067,029	Bank of America Corp.	02/21/23	(382,707)
GBP	5,696,815	USD	7,052,646	Bank of America Corp.	02/21/23	(26,418)

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DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	93,639,604	EUR	86,091,236	Bank of America Corp.	02/22/23	\$ (77,694)
USD	330,799	SEK	3,526,512	Citibank, N.A.	03/01/23	(6,932)
SEK	207,137,303	USD	20,265,030	Citibank, N.A.	03/01/23	(427,669)
EUR	14,311,994	USD	15,589,019	HSBC Bank	03/03/23	(517)
GBP	3,628,253	USD	4,498,728	State Street Bank and Trust	03/03/23	(22,794)
USD	96,841,965	EUR	89,395,348	UBS AG	03/03/23	(526,685)
DKK	4,004,690	USD	586,910	Citibank, N.A.	03/13/23	(42)
USD	45,212,628	DKK	311,031,146	HSBC Bank	03/13/23	(367,541)
USD	1,815,346	CHF	1,662,819	State Street Bank and Trust	03/23/23	(10,620)
USD	9,049,455	CHF	8,298,459	UBS AG	03/23/23	(63,206)
AUD	2,250,187	USD	1,602,311	Bank of America Corp.	04/03/23	(10,302)
USD	113,248,430	AUD	164,597,820	Citibank, N.A.	04/03/23	(3,204,660)
USD	1,407,868	AUD	2,044,639	HSBC Bank	04/03/23	(38,715)
USD	1,578,927	AUD	2,263,464	UBS AG	04/03/23	(22,476)
Total (Depreciation)						\$(6,404,403)
Total Appreciation (Depreciation)						\$(4,864,328)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 85,672,280	—	\$ 85,672,280

Belgium.....	—	9,388,318	—	9,388,318
Canada.....	—	128,913,586	—	128,913,586
Denmark.....	—	51,635,027	—	51,635,027
Finland.....	—	68,959,953	—	68,959,953
France.....	—	272,753,300	—	272,753,300
Germany.....	—	74,089,481	—	74,089,481
Netherlands.....	—	22,582,742	—	22,582,742
New Zealand.....	—	36,613,252	—	36,613,252
Norway.....	—	27,534,416	—	27,534,416
Supranational Organization Obligations.....	—	170,157,096	—	170,157,096
Switzerland.....	—	10,478,466	—	10,478,466
United Kingdom.....	—	134,684,088	—	134,684,088
Forward Currency Contracts**.....	—	(4,864,328)	—	(4,864,328)
TOTAL.....	—	\$1,088,597,677	—	\$1,088,597,677

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

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DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount (000)	Value†		Face Amount (000)	Value†
AGENCY OBLIGATIONS — (25.9%)					
Federal Home Loan Bank					
4.375%, 03/13/26	6,080	\$ 6,145,769	2.000%, 11/15/26	122,550	\$ 115,010,302
5.750%, 06/12/26	16,080	16,930,568	1.500%, 01/31/27	5,000	4,592,188
1.875%, 09/11/26	2,500	2,326,875	2.250%, 02/15/27	51,500	48,741,933
3.000%, 09/11/26	62,930	61,102,732	1.125%, 02/28/27	55,500	50,203,652
2.125%, 12/11/26	30,250	28,432,252	0.625%, 03/31/27	5,000	4,418,359
2.500%, 12/10/27	97,640	92,149,673	0.500%, 04/30/27	5,000	4,382,422
3.000%, 03/10/28	51,070	49,282,560	2.375%, 05/15/27	161,000	152,711,015
3.250%, 06/09/28	202,360	198,440,267	0.500%, 05/31/27	22,000	19,225,078
3.250%, 11/16/28	265,180	259,739,029	0.500%, 06/30/27	12,250	10,687,647
2.125%, 09/14/29	11,305	10,283,409	0.375%, 07/31/27	3,000	2,596,172
2.125%, 12/14/29	28,270	25,608,613	2.250%, 08/15/27	114,400	107,772,843
5.500%, 07/15/36	110,755	128,590,176	0.500%, 08/31/27	5,000	4,343,359
Tennessee Valley Authority			0.375%, 09/30/27	5,000	4,308,398
5.880%, 04/01/36	4,850	5,612,376	0.500%, 10/31/27	7,000	6,049,805
Tennessee Valley Authority			2.250%, 11/15/27	5,000	4,698,242
2.875%, 02/01/27	170,019	163,497,991	0.625%, 11/30/27	5,000	4,341,016
7.125%, 05/01/30	120,440	143,551,712	2.750%, 02/15/28	28,750	27,596,631
1.500%, 09/15/31	33,736	27,591,811	1.125%, 02/29/28	5,000	4,426,563
4.700%, 07/15/33	19,000	19,920,494	1.250%, 03/31/28	5,000	4,446,875
4.650%, 06/15/35	7,635	7,911,042	1.250%, 04/30/28	37,000	32,860,625
			2.875%, 05/15/28	88,000	84,834,063
			1.000%, 07/31/28	6,000	5,224,922
			2.875%, 08/15/28	10,750	10,346,875
			3.125%, 11/15/28	21,000	20,463,516
			2.625%, 02/15/29	130,000	123,108,985

TOTAL AGENCY.....			2.375%, 05/15/29..	232,500	216,697,266
OBLIGATIONS		1,247,117,349	1.625%, 08/15/29..	107,500	95,742,187
U.S. TREASURY OBLIGATIONS — (74.0%)			3.875%, 11/30/29..	19,750	20,104,883
U.S. Treasury Bonds			1.500%, 02/15/30..	180,000	158,006,250
6.750%, 08/15/26..	8,183	8,978,705	0.625%, 06/15/30..	302,500	247,447,363
6.500%, 11/15/26..	15,000	16,443,750	0.625%, 08/15/30..	229,250	186,650,694
6.625%, 02/15/27..	5,000	5,539,648	1.250%, 08/15/31..	214,250	179,777,509
6.125%, 11/15/27..	170,500	188,848,731	1.375%, 11/15/31..	7,500	6,323,145
5.500%, 08/15/28..	5,000	5,462,695	2.875%, 05/15/32..	16,000	15,237,500
5.250%, 11/15/28..	42,932	46,562,881	TOTAL U.S.....		
5.250%, 02/15/29..	10,000	10,863,672	TREASURY		
6.125%, 08/15/29..	6,278	7,194,931	OBLIGATIONS		3,561,190,846
6.250%, 05/15/30..	74,039	86,715,755	TOTAL INVESTMENT		
5.375%, 02/15/31..	95,250	107,476,231	SECURITIES.....		
4.500%, 02/15/36..	79,750	88,662,685	(Cost \$5,227,978,314)		4,808,308,195
4.750%, 02/15/37..	239,750	273,586,591			
5.000%, 05/15/37..	328,000	382,337,812			
U.S. Treasury Notes					
1.625%, 02/15/26..	4,000	3,744,531	TEMPORARY CASH INVESTMENTS — (0.1%)		
2.250%, 03/31/26..	8,000	7,629,688	State Street.....		
2.375%, 04/30/26..	13,000	12,438,867	Institutional U.S.		
1.625%, 05/15/26..	83,000	77,423,437	Government Money		
2.125%, 05/31/26..	25,000	23,706,055	Market Fund 4.180%	5,987,787	5,987,787
1.875%, 06/30/26..	40,000	37,600,000	TOTAL INVESTMENTS — (100.0%)		
1.875%, 07/31/26..	45,000	42,234,961	(Cost.....		
1.500%, 08/15/26..	95,000	87,882,421	\$5,233,966,101)^		\$4,814,295,982
1.375%, 08/31/26..	11,000	10,123,867			
1.625%, 09/30/26..	19,000	17,633,633			
1.625%, 10/31/26..	31,000	28,721,016			

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DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO CONTINUED

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$1,247,117,349	—	\$1,247,117,349
U.S. Treasury Obligations.....	—	3,561,190,846	—	3,561,190,846
Temporary Cash Investments.....	\$5,987,787	—	—	5,987,787
TOTAL.....	\$5,987,787	\$4,808,308,195	—	\$4,814,295,982

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO SCHEDULE OF INVESTMENTS January 31, 2023 (Unaudited)

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
BONDS — (84.7%)			American Express Co.		
7-Eleven, Inc.			2.500%, 07/30/24..	8,900	\$ 8,599,553
Ω 0.850%, 02/10/26..	9,000	\$ 8,042,723	2.250%, 03/04/25..	3,080	2,930,286
AbbVie, Inc.			American Honda		
3.800%, 03/15/25..	9,000	8,827,203	Finance Corp.		
3.600%, 05/14/25..	6,350	6,189,306	0.550%, 07/12/24..	50,000	47,070,086
ABN AMRO Bank NV			1.050%, 10/18/24..	EUR 4,550	4,830,518
1.000%, 04/16/25..	EUR 1,000	1,043,099	0.750%, 11/25/26..	GBP 2,000	2,163,823
2.375%, 06/01/27..	EUR 1,000	1,031,227	American International		
AerCap Ireland Capital			Group, Inc.		
DAC/AerCap Global			3.000%, 04/01/26..	200	195,911
Aviation Trust			American Medical		
2.875%, 08/14/24..	4,000	3,826,558	Systems Europe BV		
3.500%, 01/15/25..	4,000	3,845,495	0.750%, 03/08/25..	EUR 2,000	2,050,870
6.500%, 07/15/25..	7,102	7,231,968	American Tower Corp.		
4.450%, 10/01/25..	1,800	1,756,008	3.375%, 05/15/24..	7,200	7,044,609
1.750%, 01/30/26..	16,100	14,471,458	2.400%, 03/15/25..	7,100	6,732,427
4.450%, 04/03/26..	410	397,546	# 4.000%, 06/01/25..	7,489	7,330,365
AES Corp.			1.300%, 09/15/25..	400	363,890
Ω 3.300%, 07/15/25..	400	381,243	1.600%, 04/15/26..	4,600	4,157,212
# 1.375%, 01/15/26..	8,849	7,977,701	3.375%, 10/15/26..	11,400	10,819,117
Aetna, Inc.			0.450%, 01/15/27..	EUR 2,000	1,887,932
3.500%, 11/15/24..	1,236	1,208,250	3.125%, 01/15/27..	800	748,893
Agence Francaise de			American Water Capital		
Developpement EPIC			Corp.		
0.625%, 01/22/26..	7,000	6,294,701	3.400%, 03/01/25..	1,800	1,755,593
Agence France Locale			AmerisourceBergen		
1.375%, 06/30/25..	GBP 2,700	3,120,903	Corp.		
Airbus SE			# 3.400%, 05/15/24..	4,200	4,117,492
1.625%, 04/07/25..	EUR 1,000	1,047,385	Amgen, Inc.		
0.875%, 05/13/26..	EUR 500	502,840	# 3.125%, 05/01/25..	4,600	4,441,766
Aker BP ASA			2.000%, 02/25/26..	EUR 3,000	3,122,644
#Ω 3.000%, 01/15/25..	5,250	5,031,448	# 2.600%, 08/19/26..	17,000	15,981,448
Ω 2.875%, 01/15/26..	7,700	7,263,447	5.500%, 12/07/26..	GBP 1,000	1,277,094
ALD SA			Aon Global Ltd.		
1.250%, 03/02/26..	EUR 1,700	1,712,774	3.500%, 06/14/24..	10,000	9,818,597
Ally Financial, Inc.			2.875%, 05/14/26..	EUR 2,900	3,011,506
5.125%, 08/30/24..	1,000	999,052	APA Infrastructure Ltd.		
# 5.800%, 05/01/25..	2,941	2,974,182	Ω 4.200%, 03/23/25..	12,284	11,992,124
Altria Group, Inc.			4.200%, 03/23/25..	11,334	11,064,697
1.000%, 02/15/23..	EUR 15,875	17,246,810	Apple, Inc.		
2.350%, 05/06/25..	5,000	4,748,534	0.700%, 02/08/26..	12,180	10,974,344
# 4.400%, 02/14/26..	400	398,325	ArcelorMittal SA		
2.200%, 06/15/27..	EUR 5,000	4,966,559	6.125%, 06/01/25..	1,000	1,020,531
Amazon.com, Inc.			Archer-Daniels-Midland		
# 1.000%, 05/12/26..	69,137	62,250,221	Co.		
Amcor Finance USA,			1.000%, 09/12/25..	EUR 2,000	2,048,430
Inc.			Ares Capital Corp.		
3.625%, 04/28/26..	2,529	2,430,500	3.875%, 01/15/26..	16,878	15,876,549
Amcor Flexibles North			Argentum Netherlands		
America, Inc.			BV for Givaudan SA		

4.000%,06/17/25..	16,150	15,810,278	1.125%,09/17/25..	EUR	9,400	9,653,641
American Electric Power Co., Inc.			Arizona Public Service Co.			
# 1.000%,11/01/25..	1,582	1,424,597	3.150%,05/15/25..		3,000	2,881,395
			Arrow Electronics, Inc.			
			3.250%,09/08/24..		1,000	967,568

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

		Face Amount [^]		Value [†]		Face Amount [^]		Value [†]
		(000)				(000)		
Arval Service Lease SA					4.625%,01/19/26..	EUR	6,000	\$ 6,150,301
0.875%,02/17/25..	EUR	3,900		\$ 3,999,875	4.000%,07/16/26..	GBP	1,300	1,423,570
Asian Development Bank					Barclays PLC			
0.200%,05/25/23..	EUR	7,000		7,553,738	3.650%,03/16/25..		12,419	12,073,762
0.375%,06/11/24..		15,000		14,176,200	4.375%,01/12/26..		20,380	19,968,595
1.625%,01/28/25..	NZD	500		301,671	BAT Capital Corp.			
Asian Infrastructure Investment Bank					3.222%,08/15/24..		3,800	3,696,305
1.000%,05/06/26..	AUD	800		511,513	# 3.215%,09/06/26..		8,300	7,818,000
Assurant, Inc.					BAT International Finance PLC			
4.200%,09/27/23..		4,500		4,466,718	7.250%,03/12/24..	GBP	2,443	3,071,245
AstraZeneca PLC					Ω 3.950%,06/15/25..		1,900	1,846,945
3.375%,11/16/25..		2,083		2,033,232	# 1.668%,03/25/26..		15,948	14,394,200
0.700%,04/08/26..		12,497		11,150,682	Baxter International, Inc.			
AT&T, Inc.					1.300%,05/30/25..	EUR	200	206,559
4.000%,11/25/25..	CAD	1,000		741,340	Bayer Capital Corp. BV			
0.250%,03/04/26..	EUR	4,800		4,729,688	1.500%,06/26/26..	EUR	2,000	2,033,167
Australia Government Bond					Bayer U.S. Finance II LLC			
0.250%,11/21/25..	AUD	37,100		24,155,244	Ω 2.850%,04/15/25..		1,523	1,446,275
4.250%,04/21/26..	AUD	17,300		12,602,465	Ω 4.250%,12/15/25..		20,000	19,655,468
Banco Bilbao Vizcaya Argentaria SA					Bayer U.S. Finance LLC			
1.750%,11/26/25..	EUR	7,700		7,977,367	Ω 3.375%,10/08/24..		1,000	973,168
0.375%,11/15/26..	EUR	1,300		1,256,278	Beam Suntory, Inc.			
Banco Santander SA					3.250%,06/15/23..		10,000	9,928,962
3.848%,04/12/23..		25,400		25,317,487	Belfius Bank SA			
3.496%,03/24/25..		4,000		3,876,615	0.375%,09/02/25..	EUR	2,800	2,801,260
Bank of America Corp.					0.010%,10/15/25..	EUR	7,600	7,552,624
2.375%,06/19/24..	EUR	5,250		5,633,147	0.000%,08/28/26..	EUR	2,000	1,927,213
1.375%,03/26/25..	EUR	1,250		1,306,347	Berkshire Hathaway, Inc.			
2.300%,07/25/25..	GBP	2,907		3,412,512	0.000%,03/12/25..	EUR	6,790	6,890,776
3.500%,04/19/26..		29,135		28,348,205	Biogen, Inc.			
Bank of Montreal					4.050%,09/15/25..		50,000	49,106,205
2.890%,06/20/23..	CAD	2,900		2,164,358	BMW Finance NV			
0.625%,07/09/24..		400		376,464	0.500%,02/22/25..	EUR	16,470	16,983,638
2.280%,07/29/24..	CAD	8,750		6,333,499	0.000%,01/11/26..	EUR	2,180	2,167,913
1.250%,09/15/26..		7,400		6,568,135	1.125%,05/22/26..	EUR	1,000	1,023,791
					0.750%,07/13/26..	EUR	500	504,107

Bank of New York Mellon Corp.	1.600%, 04/24/25..	16,500	15,443,164	BMW U.S. Capital LLC	Ω 0.750%, 08/12/24..	6,466	6,094,541
Bank of New Zealand	Ω 1.000%, 03/03/26..	1,870	1,667,228		Ω 3.900%, 04/09/25..	2,942	2,898,886
Bank of Nova Scotia	3.400%, 02/11/24..	2,801	2,759,923		Ω 2.800%, 04/11/26..	1,440	1,366,818
	0.650%, 07/31/24..	300	281,873	BNG Bank NV	3.875%, 05/26/23..	EUR 1,400	1,527,657
#	3.450%, 04/11/25..	10,993	10,674,895		3.250%, 07/15/25..	AUD 2,200	1,525,614
	1.300%, 06/11/25..	9,000	8,310,367	BNP Paribas SA	1.000%, 06/27/24..	EUR 4,670	4,913,868
	1.050%, 03/02/26..	14,600	13,054,568		1.600%, 11/17/25..	EUR 2,000	2,072,635
Bank of Nova Scotia	2.700%, 08/03/26..	4,000	3,742,842		1.125%, 06/11/26..	EUR 4,114	4,148,635
#	1.300%, 09/15/26..	16,675	14,777,497	Boardwalk Pipelines LP	5.950%, 06/01/26..	2,260	2,318,025
Banque Federative du Credit Mutuel SA	Ω 2.375%, 11/21/24..	2,700	2,569,411	Boeing Co.	# 2.600%, 10/30/25..	14,045	13,198,686
	Ω 0.998%, 02/04/25..	2,950	2,723,250	Boeing Co.	# 2.800%, 03/01/23..	4,000	3,993,578
#	0.998%, 02/04/25..	4,400	4,061,797		3.100%, 05/01/26..	11,300	10,753,898
	0.010%, 03/07/25..	EUR 8,200	8,274,562		2.250%, 06/15/26..	307	281,549
	1.000%, 05/23/25..	EUR 8,600	8,830,802	Booking Holdings, Inc.	2.375%, 09/23/24..	EUR 2,000	2,138,099

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

		Face Amount [^]	Value [†]		Face Amount [^]	Value [†]	
		(000)			(000)		
	0.100%, 03/08/25..	EUR 5,250	\$ 5,326,070	Carrier Global Corp.			
	3.650%, 03/15/25..	14,600	14,310,221		2.242%, 02/15/25..	2,200	\$ 2,088,532
	1.800%, 03/03/27..	EUR 3,108	3,174,070	Celanese U.S. Holdings LLC	4.400%, 08/05/26..	21,029	18,114,732
BorgWarner, Inc.	Ω 5.000%, 10/01/25..	2,525	2,505,483	Charles Schwab Corp.	1.150%, 05/13/26..	1,600	1,438,229
Bouygues SA	5.500%, 10/06/26..	GBP 650	827,965	Charles Schwab Corp.	3.850%, 05/21/25..	9,600	9,441,842
BP Capital Markets America, Inc.	3.119%, 05/04/26..	3,080	2,960,247	Chubb INA Holdings, Inc.	0.300%, 12/15/24..	EUR 6,550	6,670,698
BP Capital Markets PLC	1.876%, 04/07/24..	EUR 2,000	2,138,512		3.150%, 03/15/25..	6,000	5,818,678
	2.972%, 02/27/26..	EUR 7,997	8,562,350		0.875%, 06/15/27..	EUR 1,000	966,911
	2.213%, 09/25/26..	EUR 6,500	6,756,047	Cigna Corp.	3.250%, 04/15/25..	6,260	6,080,584
BPCE SA	Ω 2.375%, 01/14/25..	21,027	19,821,748		1.250%, 03/15/26..	28,845	25,990,049
	0.625%, 04/28/25..	EUR 2,500	2,547,416	Cintas Corp. No. 2	3.450%, 05/01/25..	10,050	9,790,347
	0.250%, 01/15/26..	EUR 3,800	3,756,309	Citigroup, Inc.	3.400%, 05/01/26..	36,850	35,491,532
Ω	1.000%, 01/20/26..	17,700	15,763,187		2.125%, 09/10/26..	EUR 1,200	1,235,705
	0.375%, 02/02/26..	EUR 2,000	1,979,483		3.200%, 10/21/26..	8,500	8,053,492
Bristol-Myers Squibb Co.	3.200%, 06/15/26..	3,769	3,649,869	CNA Financial Corp.			

Brixmor Operating Partnership LP				3.950%, 05/15/24..	11,000		10,842,582
				CNH Industrial Capital LLC			
	3.650%, 06/15/24..	5,140	4,990,846	# 1.950%, 07/02/23..	4,000		3,946,913
	3.850%, 02/01/25..	2,651	2,568,824	4.200%, 01/15/24..	2,570		2,547,153
Brookfield Corp.				3.950%, 05/23/25..	25,770		25,221,284
	4.000%, 01/15/25..	39,625	39,010,902	CNH Industrial Finance Europe SA			
Brown & Brown, Inc.				4.875%, 01/19/26..	EUR 2,000		2,065,803
	4.200%, 08/15/24..	4,494	4,430,299	CNO Financial Group, Inc.			
Bunge Ltd. Finance Corp.				5.250%, 05/30/25..	11,350		11,344,786
	1.630%, 08/17/25..	1,200	1,105,925	Comcast Corp.			
Caisse d'Amortissement de la Dette Sociale				3.150%, 03/01/26..	5,016		4,841,843
	2.375%, 01/25/24..	EUR 15,500	16,737,255	0.000%, 08/14/26..	EUR 11,350		10,942,043
	0.375%, 05/27/24..	23,000	21,719,479	Comerica, Inc.			
CaixaBank SA				3.700%, 07/31/23..	3,000		2,981,338
	0.375%, 02/03/25..	EUR 2,000	2,039,877	Commerzbank AG			
Campbell Soup Co.				1.750%, 01/22/25..	GBP 1,100		1,257,855
	3.950%, 03/15/25..	17,000	16,743,273	Conagra Brands, Inc.			
Canadian Imperial Bank of Commerce				4.300%, 05/01/24..	1,409		1,394,407
	2.970%, 07/11/23..	CAD 11,500	8,576,577	4.600%, 11/01/25..	5,540		5,501,952
	3.290%, 01/15/24..	CAD 20,000	14,780,504	Constellation Energy Generation LLC			
	1.250%, 06/22/26..	6,718	6,004,426	3.250%, 06/01/25..	40,500		38,976,052
Canadian Natural Resources Ltd.				Cooperatieve Rabobank UA			
	3.900%, 02/01/25..	5,789	5,661,510	0.625%, 02/27/24..	EUR 2,400		2,537,419
	2.050%, 07/15/25..	9,609	8,990,666	Ω 2.625%, 07/22/24..	45,658		44,181,470
Capital One Financial Corp.				2.625%, 07/22/24..	1,000		967,661
	3.750%, 04/24/24..	1,959	1,930,418	0.250%, 10/30/26..	EUR 2,000		1,951,287
	3.300%, 10/30/24..	2,628	2,552,954	Corporate Office Properties LP			
	3.200%, 02/05/25..	13,412	13,013,708	2.250%, 03/15/26..	8,645		7,823,780
Cardinal Health, Inc.				Cox Communications, Inc.			
	3.079%, 06/15/24..	6,000	5,849,737	Ω 3.850%, 02/01/25..	2,000		1,946,991
Cargill, Inc.				Credit Agricole SA			
Ω 0.750%, 02/02/26..	2,450	2,195,481		Ω 3.875%, 04/15/24..	4,462		4,401,726

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
2.375%, 06/20/24..	EUR 2,300	\$ 2,468,700	Elevance Health, Inc.		
1.000%, 08/18/25..	EUR 11,000	11,311,092	3.350%, 12/01/24..	400	\$ 390,723
3.125%, 02/05/26..	EUR 1,600	1,716,859	2.375%, 01/15/25..	4,216	4,028,746
1.250%, 04/14/26..	EUR 1,800	1,832,222	1.600%, 03/15/26..	39,401	35,911,637
4.125%, 01/10/27..	750	727,834	EMD Finance LLC		
Crown Castle, Inc.			Ω 3.250%, 03/19/25..	9,143	8,850,017

3.200%,09/01/24..	400	389,261	Emera U.S. Finance LP			
1.350%,07/15/25..	400	367,481	0.833%,06/15/24..	2,920		2,744,832
1.050%,07/15/26..	8,500	7,500,025	Emerson Electric Co.			
4.000%,03/01/27..	400	387,980	1.250%,10/15/25..	EUR 1,500		1,542,021
Daimler Trucks Finance North America LLC			Enbridge Pipelines, Inc.			
Ω 3.500%,04/07/25..	37,415	36,228,830	3.000%,08/10/26..	CAD 9,500		6,814,967
Danske Bank AS			Enbridge, Inc.			
0.875%,05/22/23..	EUR 1,500	1,619,963	2.500%,01/15/25..	7,500		7,145,770
Ω 5.375%,01/12/24..	2,000	2,000,604	Energy Transfer LP			
0.625%,05/26/25..	EUR 670	679,645	4.050%,03/15/25..	13,982		13,705,541
Deutsche Bank AG			2.000%,05/15/25..	11,606		11,072,403
2.625%,12/16/24..	GBP 7,000	8,169,625	4.750%,01/15/26..	19,554		19,378,904
Development Bank of Japan, Inc.			Enexis Holding NV			
0.010%,09/09/25..	EUR 2,200	2,195,609	0.875%,04/28/26..	EUR 8,500		8,558,032
0.875%,10/10/25..	EUR 4,000	4,078,179	Eni Finance International SA			
Dexia Credit Local SA			1.275%,05/05/25..	EUR 7,081		7,348,078
0.500%,01/17/25..	EUR 11,300	11,660,731	Eni SpA			
DH Europe Finance II Sarl			1.250%,05/18/26..	EUR 1,000		1,010,674
0.200%,03/18/26..	EUR 8,067	7,967,144	Enterprise Products Operating LLC			
Diageo Finance PLC			# 3.750%,02/15/25..	400		393,556
1.750%,09/23/24..	EUR 2,600	2,764,072	3.700%,02/15/26..	1,071		1,047,092
1.000%,04/22/25..	EUR 2,350	2,434,319	Equifax, Inc.			
2.375%,05/20/26..	EUR 4,400	4,626,889	3.050%,06/15/23..	10,000		9,952,199
1.750%,10/12/26..	GBP 2,000	2,276,163	2.600%,12/01/24..	6,900		6,617,288
Discover Bank			Equinix, Inc.			
3.450%,07/27/26..	8,613	8,145,703	2.625%,11/18/24..	15,500		14,884,659
Discover Financial Services			1.450%,05/15/26..	4,719		4,233,809
# 4.500%,01/30/26..	11,960	11,728,934	ERAC USA Finance LLC			
Discovery Communications LLC			Ω 3.850%,11/15/24..	20,900		20,362,841
# 3.450%,03/15/25..	1,200	1,153,954	ERP Operating LP			
Dominion Energy, Inc.			3.375%,06/01/25..	3,000		2,908,357
3.300%,03/15/25..	2,400	2,318,986	Erste Group Bank AG			
Duke Energy Corp.			1.500%,04/07/26..	EUR 1,100		1,122,547
2.650%,09/01/26..	5,800	5,423,538	ESB Finance DAC			
DXC Technology Co.			2.125%,06/08/27..	EUR 2,000		2,050,000
1.800%,09/15/26..	2,639	2,333,744	EssilorLuxottica SA			
East Japan Railway Co.			0.125%,05/27/25..	EUR 2,800		2,859,712
Eastern Energy Gas Holdings LLC			0.250%,04/25/23..	EUR 3,500		3,784,859
2.500%,11/15/24..	914	879,529	Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial			
Eaton Capital UnLtd Co.			0.250%,04/25/23..	EUR 3,500		3,784,859
0.750%,09/20/24..	EUR 750	780,783	European Investment Bank			
0.128%,03/08/26..	EUR 11,600	11,364,755	4.125%,04/15/24..	EUR 3,000		3,304,600
Edison International			# 2.250%,06/24/24..	41,000		39,752,353
2.950%,03/15/23..	2,000	1,993,864	Exelon Corp.			
3.550%,11/15/24..	1,500	1,459,818	3.050%,06/15/25..	3,300		3,247,644
4.050%,04/15/25..	44,815	44,588,246	Expedia Group, Inc.			
			5.000%,02/15/26..	24,000		24,017,476

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED**

		Face Amount [^]	Value [†]			Face Amount [^]	Value [†]
		(000)				(000)	
Experian Finance PLC							
0.739%, 10/29/25..	GBP	3,645	\$ 4,093,309	Groupe Bruxelles			
1.375%, 06/25/26..	EUR	8,694	8,848,289	Lambert NV			
				1.875%, 06/19/25..	EUR	6,000	\$ 6,325,675
Fidelity & Guaranty Life				Harley-Davidson			
Holdings, Inc.				Financial Services,			
Ω 5.500%, 05/01/25..		27,262	27,082,847	Inc.			
Fidelity National				Ω 3.350%, 02/15/23..		500	499,700
Information Services,				# 3.050%, 02/14/27..		3,000	2,751,071
Inc.				Hewlett Packard			
0.600%, 03/01/24..		400	381,244	Enterprise Co.			
0.625%, 12/03/25..	EUR	5,000	5,026,613	4.450%, 10/02/23..		17,587	17,518,968
1.150%, 03/01/26..		32,700	29,162,674	1.450%, 04/01/24..		9,820	9,436,419
Fiserv, Inc.				# 1.750%, 04/01/26..		12,700	11,580,186
3.200%, 07/01/26..		13,050	12,403,227	HOWOGE Wohnungs-			
Flex Ltd.				baugesellschaft mbH			
4.750%, 06/15/25..		15,825	15,677,511	0.000%, 11/01/24..	EUR	6,800	6,884,422
3.750%, 02/01/26..		33,120	31,910,187	HP, Inc.			
Fortune Brands				2.200%, 06/17/25..		21,400	20,153,087
Innovations, Inc.				1.450%, 06/17/26..		712	635,292
4.000%, 06/15/25..		2,400	2,337,583	HSBC Holdings PLC			
GAS Networks Ireland				3.196%, 12/05/23..	CAD	16,000	11,831,138
0.125%, 12/04/24..	EUR	1,700	1,732,217	4.300%, 03/08/26..		9,000	8,813,947
General Mills, Inc.				3.000%, 05/25/26..		2,500	2,414,842
4.000%, 04/17/25..		12,100	11,913,191	Humana, Inc.			
0.125%, 11/15/25..	EUR	1,000	995,095	3.850%, 10/01/24..		17,000	16,741,210
General Motors Co.				Huntington Bancshares,			
6.125%, 10/01/25..		5,700	5,845,375	Inc.			
General Motors				2.625%, 08/06/24..		5,100	4,932,797
Financial Co., Inc.				HYPO NOE			
2.750%, 06/20/25..		24,253	22,885,303	Landesbank fuer			
1.250%, 01/08/26..		6,600	5,917,462	Niederoesterreich und			
5.250%, 03/01/26..		12,292	12,315,852	Wien AG			
Georgia Power Co.				1.375%, 04/14/25..	EUR	5,400	5,549,724
3.250%, 04/01/26..		3,300	3,152,254	ING Groep NV			
Georgia-Pacific LLC				1.125%, 02/14/25..	EUR	4,900	5,109,214
Ω 0.625%, 05/15/24..		16,000	15,172,303	Ω 4.625%, 01/06/26..		7,000	7,000,457
Ω 3.600%, 03/01/25..		2,350	2,298,006	Inter-American			
Gilead Sciences, Inc.				Development Bank			
3.500%, 02/01/25..		6,476	6,336,361	3.000%, 02/21/24..		5,000	4,907,624
3.650%, 03/01/26..		20,018	19,499,349	4.250%, 06/11/26..	AUD	41,200	29,428,151
GlaxoSmithKline Capital				International Bank for			
PLC				Reconstruction &			
3.000%, 06/01/24..		7,358	7,199,781	Development			
Glencore Funding LLC				0.500%, 05/18/26..	AUD	7,540	4,777,688
Ω 4.125%, 03/12/24..		2,145	2,119,735	International Business			
Ω 4.625%, 04/29/24..		16,455	16,335,920	Machines Corp.			
				3.000%, 05/15/24..		12,900	12,599,365

Ω	4.625%, 01/25	6,626	6,074,445	0.875%, 01/31/25	EUR	1,200	1,242,915
Ω	4.625%, 04/27/26	20,600	18,546,421	0.950%, 05/23/25	EUR	1,000	1,031,193
Global Payments, Inc.				7.000%, 10/30/25		14,010	14,927,442
	3.750%, 06/01/23	1,000	994,754	3.300%, 05/15/26		36,500	35,221,846
	1.500%, 11/15/24	3,500	3,280,819	International Finance Corp.			
	2.650%, 02/15/25	10,900	10,396,894	3.200%, 07/22/26	AUD	5,500	3,800,640
	1.200%, 03/01/26	16,048	14,269,187	Interpublic Group of Cos., Inc.			
	4.800%, 04/01/26	400	397,174	4.200%, 04/15/24		1,400	1,384,947
Goldman Sachs Group, Inc.				Intesa Sanpaolo SpA			
	3.500%, 01/23/25	10,400	10,119,184	Ω	3.250%, 09/23/24	2,500	2,389,979
	3.375%, 03/27/25	EUR 3,250	3,526,737				
	3.750%, 06/22/25	17,519	17,110,253				

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

		Face Amount [^] (000)	Value [†]			Face Amount [^] (000)	Value [†]
JAB Holdings BV				Lazard Group LLC			
1.750%, 06/25				3.750%, 02/13/25		2,000	\$ 1,946,742
26	EUR	1,000	\$ 1,023,646	LeasePlan Corp. NV			
Jabil, Inc.				Ω	2.875%, 10/24/24	15,100	14,329,749
1.700%, 04/15				2.125%, 05/06/25	EUR	4,500	4,725,040
26		22,280	20,112,913	Leggett & Platt, Inc.			
Japan Bank for International Cooperation				3.800%, 11/15/24		400	391,263
#	1.750%, 10/17			Lennar Corp.			
24		1,000	951,620	4.750%, 05/30/25		18,642	18,420,303
JM Smucker Co.				Lloyds Bank Corporate Markets PLC			
3.500%, 03/15				0.375%, 01/23/25	EUR	3,650	3,719,331
25		1,000	972,909	2.375%, 04/09/26	EUR	2,000	2,094,069
Johnson Controls International PLC				Lloyds Bank PLC			
1.375%, 02/25				1.250%, 01/13/25	EUR	1,200	1,249,193
25	EUR	1,000	1,043,436	Lloyds Banking Group PLC			
JPMorgan Chase & Co.				4.450%, 05/03/25		3,600	3,550,848
3.125%, 01/23				Lseg Netherlands BV			
25		1,296	1,259,738	0.000%, 04/06/25	EUR	5,900	5,951,018
1.500%, 01/27				LSEGA Financing PLC			
25	EUR	4,000	4,210,825	Ω	1.375%, 04/06/26	2,500	2,238,319
3.300%, 04/01				LVMH Moet Hennessy Louis Vuitton SE			
26		43,790	42,252,380	0.000%, 02/11/26	EUR	4,200	4,191,535
Juniper Networks, Inc.				1.125%, 02/11/27	GBP	3,300	3,632,930
1.200%, 12/10				LyondellBasell Industries NV			
25		27,000	24,322,190	5.750%, 04/15/24		2,424	2,436,510
Kellogg Co.				Macquarie Bank Ltd.			
3.250%, 04/01				Ω	3.231%, 03/21/25	52,000	50,565,280
26		3,888	3,749,982	#	4.000%, 07/29/25	1,000	981,175
Kemper Corp.							

4.350%, 02/15/..					Marathon Petroleum Corp.			
25		8,000		7,848,568				
Kering SA					4.700%, 05/01/25..	12,646		12,620,786
1.250%, 05/05/..					5.125%, 12/15/26..	4,118		4,160,304
25	EUR	1,700		1,774,359	Marsh & McLennan Cos., Inc.			
Keurig Dr Pepper, Inc.					3.500%, 06/03/24..	35,360		34,832,273
4.417%, 05/25/..					1.349%, 09/21/26..	EUR 2,099		2,090,123
25		400		396,954	McDonald's Corp.			
Kinder Morgan, Inc.					3.700%, 01/30/26..	25,409		24,999,250
4.300%, 06/01/..					0.000%, 12/03/25..	15,057		13,530,296
25		9,400		9,298,667	McKesson Corp.			
Kingdom of Belgium Government Bond					0.250%, 07/02/25..	EUR 10,450		10,576,558
Ω 0.200%, 10/22/..	EUR	10,000		10,675,751	Medtronic Global Holdings SCA			
23					0.000%, 10/15/25..	EUR 11,250		11,216,586
Kinross Gold Corp.					1.125%, 03/07/27..	EUR 5,900		5,878,102
5.050%, 03/15/..					Mercedes-Benz Finance North America LLC			
24		3,715		3,731,678	#Ω 2.700%, 06/14/24..	3,000		2,915,046
Kommunalbanken AS					Ω 1.450%, 03/02/26..	48,727		44,356,769
1.000%, 12/12/..	GBP	2,420		2,814,946	Mercedes-Benz International Finance BV			
24					2.000%, 09/04/23..	GBP 2,000		2,434,888
4.250%, 07/16/..	AUD	190		134,981	2.625%, 04/07/25..	EUR 1,997		2,149,698
25					Merck & Co., Inc.			
Kommuninvest I Sverige AB					0.500%, 11/02/24..	EUR 2,300		2,384,650
0.750%, 02/22/..	SEK	97,500		9,313,380	0.750%, 02/24/26..	8,100		7,288,854
23								
Koninklijke Philips NV								
0.500%, 05/22/..	EUR	2,000		1,963,241				
26								
Kreditanstalt fuer Wiederaufbau								
1.250%, 08/28/..	NOK	261,500		25,892,681				
23								
0.250%, 03/08/..		40,800		38,863,432				
24								
1.625%, 04/03/..	NOK	32,000		3,142,858				
24								
3.200%, 09/11/..	AUD	1,200		829,453				
26								
La Poste SA								
0.625%, 10/21/..	EUR	1,900		1,862,886				
26								
Laboratory Corp. of America Holdings								
3.250%, 09/01/..								
24		5,500		5,359,197				
3.600%, 02/01/..								
25		4,900		4,771,045				
1.550%, 06/01/..								
26		10,800		9,730,892				
Landwirtschaftliche Rentenbank								
4.750%, 05/06/..	AUD	14,100		10,235,172				
26								
Lansforsakringar Bank AB								

0.050%, 04/15/26..

26 EUR 2,000 1,918,646

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CONTINUED**

		Face Amount [^]	Value†		Face Amount [^]	Value†
		(000)			(000)	
	4.875%, 10/15/26..	EUR 1,250	\$ 1,303,455		4.500%, 10/13/26..	1,500 \$ 1,325,536
Merck Financial Services GmbH				Naturgy Finance BV		
	0.125%, 07/16/25..	EUR 1,000	1,010,398		0.875%, 05/15/25..	EUR 2,500 2,557,778
MetLife, Inc.				NatWest Group PLC		
	5.375%, 12/09/24..	GBP 6,700	8,345,494		4.800%, 04/05/26..	12,323 12,280,960
Micron Technology, Inc.				NatWest Markets PLC		
	4.875%, 02/06/26..	3,000	3,009,071	Ω 3.479%, 03/22/25..	50,000	48,274,268
	4.185%, 02/15/27..	400	389,922	Nestle Holdings, Inc.		
Mitsubishi Corp.				Ω 0.625%, 01/15/26..	1,137	1,020,375
	3.375%, 07/23/24..	750	730,027	NetApp, Inc.		
Mitsubishi UFJ Financial Group, Inc.					4.875%, 06/22/25..	9,247 8,602,694
	3.407%, 03/07/24..	400	393,558	Netherlands		
	0.878%, 06/09/24..	EUR 263	277,078	Government Bond		
	2.193%, 02/25/25..	29,785	28,172,840	Ω 0.000%, 01/15/24..	EUR 8,300	8,788,578
	1.412%, 07/17/25..	1,000	915,548	New South Wales		
	2.757%, 08/13/26..	5,000	4,651,444	Treasury Corp.		
Mizuho Financial Group, Inc.					4.000%, 05/20/26..	AUD 24,000 17,141,218
	0.118%, 09/06/24..	EUR 3,835	3,953,297	Nomura Holdings, Inc.		
	0.214%, 10/07/25..	EUR 6,131	6,120,962		2.648%, 01/16/25..	11,228 10,677,938
	0.184%, 04/13/26..	EUR 3,500	3,398,444		1.851%, 07/16/25..	20,555 18,917,059
	1.631%, 04/08/27..	EUR 4,599	4,580,631		1.653%, 07/14/26..	17,657 15,700,785
Morgan Stanley				Nordic Investment Bank		
	3.000%, 02/07/24..	CAD 8,500	6,254,436		1.875%, 04/10/24..	NOK 386,890 38,078,137
	3.875%, 04/29/24..	8,104	8,028,055	NRW Bank		
	4.000%, 07/23/25..	10,900	10,726,658		1.050%, 03/31/26..	AUD 5,600 3,592,704
	3.875%, 01/27/26..	12,375	12,084,714	NTT Finance Corp.		
	3.125%, 07/27/26..	19,800	18,765,602		0.010%, 03/03/25..	EUR 6,500 6,587,780
	1.375%, 10/27/26..	EUR 3,408	3,438,640		0.082%, 12/13/25..	EUR 3,000 2,980,203
	1.875%, 04/27/27..	EUR 2,250	2,275,615	Ω 1.162%, 04/03/26..	11,050	9,914,643
Motability Operations Group PLC				Nutrien Ltd.		
	0.875%, 03/14/25..	EUR 1,500	1,547,885		3.000%, 04/01/25..	3,990 3,823,188
	0.375%, 01/03/26..	EUR 2,951	2,945,245	Nuveen Finance LLC		
	3.750%, 07/16/26..	GBP 900	1,096,201	Ω 4.125%, 11/01/24..	27,200	26,572,783
MPLX LP				Nykredit Realkredit AS		
	4.875%, 12/01/24..	6,290	6,277,875		0.250%, 01/13/26..	EUR 1,000 972,673
	4.000%, 02/15/25..	1,000	977,920	OMERS Finance Trust		
	1.750%, 03/01/26..	28,950	26,364,578		0.450%, 05/13/25..	EUR 10,000 10,194,350
Mylan, Inc.				Omnicom Group, Inc./ Omnicom Capital, Inc.		
	4.200%, 11/29/23..	663	656,844		3.650%, 11/01/24..	6,273 6,147,183
				ONEOK, Inc.		
					2.750%, 09/01/24..	1,462 1,410,583
					2.200%, 09/15/25..	3,371 3,133,061

National Australia Bank Ltd.			5.850%, 01/15/26..	3,100	3,176,351
	3.375%, 01/14/26..	3,661			
National Bank of Canada			0.500%, 05/06/25..	EUR 7,838	7,995,419
	2.100%, 02/01/23..	1,120			
National Grid North America, Inc.			1.000%, 05/22/25..	EUR 5,000	5,143,112
	0.410%, 01/20/26..	EUR 2,000	0.250%, 03/24/26..	EUR 3,086	3,007,649
National Grid PLC			1.375%, 09/04/26..	GBP 5,250	5,702,755
	2.170%, 06/30/26..	EUR 3,000			
National Retail Properties, Inc.			3.400%, 07/08/24..	5,000	4,899,530
	3.000%, 06/15/24..	5,500	2.500%, 04/01/25..	8,300	7,913,685
Nationwide Building Society			# 1.650%, 03/25/26..	42,500	38,760,035
	3.000%, 07/21/25..	49,918	ORIX Corp.		
	1.500%, 10/13/26..	20,000	1.810%, 04/20/26..	EUR 5,029	5,160,127

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
Paramount Global			Reckitt Benckiser		
	4.750%, 05/15/25..	12,090	Treasury Services		
	4.000%, 01/15/26..	1,400	PLC		
Parker-Hannifin Corp.			Ω 2.750%, 06/26/24..	5,625	\$ 5,462,046
	3.300%, 11/21/24..	2,130	Republic of Italy		
Penske Truck Leasing Co. LP/PTL Finance Corp.			Government		
	4.125%, 08/01/23..	2,707	International Bond		
	3.450%, 07/01/24..	636	6.875%, 09/27/23..	14,450	14,542,220
	4.000%, 07/15/25..	795	2.375%, 10/17/24..	23,379	22,137,201
	4.450%, 01/29/26..	3,072	1.250%, 02/17/26..	5,066	4,463,906
	1.700%, 06/15/26..	31,500	Reynolds American, Inc.		
Philip Morris International, Inc.			4.450%, 06/12/25..	8,000	7,854,166
	2.875%, 05/01/24..	1,500	Roche Holdings, Inc.		
	2.750%, 03/19/25..	EUR 796	Ω 0.091%, 03/05/26..	44,350	40,037,022
	2.750%, 02/25/26..	217	Rogers		
	2.875%, 03/03/26..	EUR 5,000	Communications, Inc.		
# 0.875%, 05/01/26..	2,174	1,938,453	3.625%, 12/15/25..	313	302,052
Phillips 66			Roper Technologies, Inc.		
	3.850%, 04/09/25..	5,000	1.000%, 09/15/25..	1,915	1,737,082
	1.300%, 02/15/26..	6,500	Ross Stores, Inc.		
PPG Industries, Inc.			4.600%, 04/15/25..	7,200	7,173,975
	1.875%, 06/01/25..	EUR 2,050	0.875%, 04/15/26..	3,000	2,668,125
	1.200%, 03/15/26..	34,526	Royal Bank of Canada		
Principal Financial Group, Inc.			2.352%, 07/02/24..	CAD 10,000	7,252,339
			0.875%, 01/20/26..	42,200	37,961,701
			# 1.200%, 04/27/26..	9,600	8,646,561

3.400%, 06/15/25...	2,000	1,942,705	Royal Schiphol Group NV		
Prologis Euro Finance LLC			2.000%, 10/05/26...	EUR	3,750
					3,849,735
0.250%, 09/10/27...	EUR	900	Royalty Pharma PLC		
Prologis International Funding II SA		830,999	1.200%, 09/02/25...		19,103
			Ryder System, Inc.		
1.875%, 04/17/25...	EUR	1,750	3.400%, 03/01/23...		18,180
Prologis LP		1,814,122	# 3.875%, 12/01/23...		18,164,002
					290
3.000%, 06/02/26...	EUR	2,000	2.500%, 09/01/24...		8,500
Province of Alberta Canada		2,116,299	4.625%, 06/01/25...		8,155,788
			4.625%, 06/01/25...		4,800
0.625%, 04/18/25...	EUR	22,245	3.350%, 09/01/25...		4,757,299
PSA Banque France SA		22,881,369	4.300%, 06/15/27...		4,300
					391,418
0.000%, 01/22/25...	EUR	6,700	Sandvik AB		
Public Storage		6,779,205	3.000%, 06/18/26...	EUR	300
					325,252
0.875%, 02/15/26...		17,885,394	Santander Holdings USA, Inc.		
PulteGroup, Inc.			3.450%, 06/02/25...		2,625
		8,687,019	SAP SE		2,511,485
5.500%, 03/01/26...					
PVH Corp.		17,258,601	0.125%, 05/18/26...	EUR	2,200
					2,176,159
4.625%, 07/10/25...			SBAB Bank AB		
Quebec, Province of Canada			1.875%, 12/10/25...	EUR	6,250
					6,508,687
2.500%, 04/09/24...		2,921,269	Schlumberger Finance BV		
Queensland Treasury Corp.			0.000%, 10/15/24...	EUR	2,180
		348,458	1.375%, 10/28/26...	EUR	8,200
Ω 3.250%, 07/21/26...	AUD	500	Schlumberger Finance France SAS		
Realty Income Corp.			1.000%, 02/18/26...	EUR	1,000
		398,489			1,013,442
4.625%, 11/01/25...		5,363,678	Sempra Energy		
0.750%, 03/15/26...		2,210,228	3.300%, 04/01/25...		17,708
1.875%, 01/14/27...	GBP	2,000			17,142,660
Reckitt Benckiser Treasury Services Nederland BV			SFIL SA		
		1,191,886	0.625%, 02/09/26...		14,000
0.375%, 06/19/26...	EUR	1,200			12,550,301
			Shell International Finance BV		
			1.875%, 09/15/25...	EUR	7,500
					7,874,724

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DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

	Face Amount [^]	Value		Face Amount [^]	Value [†]
	(000)			(000)	
Siemens			Sumitomo Mitsui Trust Bank Ltd.		
Financieringsmaatschappij NV			Ω 2.550%, 03/10/25...	11,800	\$ 11,188,410
	EUR	\$ 1,226	Svenska		
1.000%, 02/20/25.....	GBP	5,794	Handelsbanken AB		
2.250%, 03/10/25.....	EUR	4,911	0.375%, 07/03/23...	EUR	2,206,060
0.000%, 02/20/26.....	EUR	1,878	1.000%, 04/15/25...	EUR	2,760,024
# 1.200%, 03/11/26.....		4,525	Swedbank AB		
0.375%, 06/05/26.....	EUR	3,964	0.750%, 05/05/25...	EUR	1,275,390
0.625%, 02/25/27.....	EUR	4,928	3.750%, 11/14/25...	EUR	3,275,377

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED**

		Face Amount [^]	Value†			Face Amount [^]	Value†
		(000)				(000)	
0.750%, 12/19/25..	GBP	9,500	\$10,674,779	2.000%, 03/19/..			
Treasury Corp. of Victoria				27	EUR	6,700	\$ 6,831,037
0.500%, 11/20/25..	AUD	27,400	17,751,987	Vornado Realty LP			
Truist Financial Corp.				# 3.500%, 01/15/..			
2.850%, 10/26/24..		4,000	3,893,388	25		9,000	8,546,248
U.S. Bancorp				2.150%, 06/04/..			
0.850%, 06/07/24..	EUR	14,500	15,250,603	26		14,034	12,121,653
UBS AG				Walgreens Boots Alliance, Inc.			
0.010%, 03/31/26..	EUR	5,320	5,172,147	3.450%, 06/04/..			
UBS Group AG				26		2,031	1,952,145
Ω 4.125%, 08/24/25..		17,000	16,651,458	Walt Disney Co.			
# 4.125%, 08/24/25..		21,000	20,569,448	1.750%, 01/13/..			
4.125%, 04/15/26..		4,000	3,907,686	26		9,800	9,076,708
Ω 4.125%, 04/15/26..		2,700	2,637,688	Wells Fargo & Co.			
1.250%, 08/01/26..	EUR	1,180	1,178,527	3.184%, 02/08/..			
Unilever Finance Netherlands BV				# 24	CAD	35,750	26,322,887
0.750%, 02/28/26..	EUR	3,895	3,942,273	25		11,800	11,379,309
United Parcel Service, Inc.				1.625%, 06/02/..			
4.625%, 11/15/25..	EUR	1,000	1,043,601	25	EUR	1,000	1,038,474
UnitedHealth Group, Inc.				3.000%, 04/22/..			
3.750%, 07/15/25..		5,900	5,819,055	26		5,840	5,545,127
1.250%, 01/15/26..		3,343	3,079,478	2.075%, 05/19/..			
1.150%, 05/15/26..		700	633,689	26	CAD	1,000	713,735
Utah Acquisition Sub, Inc.				3.000%, 10/23/..			
3.850%, 06/15/26..		6,500	6,197,416	26		11,800	11,137,168
Ventas Realty LP				1.375%, 10/26/..			
3.500%, 04/15/24..		1,000	977,991	26	EUR	1,150	1,145,712
2.650%, 01/15/25..		5,000	4,771,450	1.000%, 02/02/..			
3.500%, 02/01/25..		5,900	5,716,582	27	EUR	1,650	1,610,009
VeriSign, Inc.				Welltower OP LLC			
5.250%, 04/01/25..		750	752,144	4.000%, 06/04/..			
Verizon Communications, Inc.				25		400	391,077
# 3.376%, 02/15/25..		3,000	2,921,470	Wendel SE			
1.450%, 03/20/26..		21,566	19,640,268	1.375%, 04/26/..			
VF Corp.				26	EUR	2,000	2,031,606
# 2.400%, 04/23/25..		13,632	12,932,739	Western Union Co.			
Viatis, Inc.				1.350%, 03/15/..			
1.650%, 06/22/25..		1,120	1,029,430	26		55,086	49,010,165
Vinci SA				Westpac Banking Corp.			
2.250%, 03/15/27..	GBP	4,600	5,248,818	2.850%, 05/13/..			
				26		4,100	3,884,009
				1.150%, 06/03/..			
				26		77,908	69,760,107
				4.125%, 06/04/..			
				26	AUD	1,500	1,048,439

VMware, Inc.				Westpac Securities			
1.400%, 08/15/26	12,609		11,165,438	NZ Ltd.			
Volkswagen Financial				1.099%, 03/24/			
Services AG				26	EUR	625	624,800
1.375%, 10/16/23	EUR	5,000	5,360,630	Whirlpool Corp.			
0.000%, 02/12/25	EUR	1,000	1,012,537	3.700%, 03/01/			
Volkswagen Group of				23		1,525	1,523,795
America Finance LLC				Williams Cos., Inc.			
Ω 2.850%, 09/26/24	1,000		964,242	4.300%, 03/04/			
#Ω 3.350%, 05/13/25	5,000		4,815,399	24		5,100	5,053,598
Volvo Treasury AB				4.000%, 09/15/			
0.125%, 09/17/24	EUR	500	515,121	25		1,699	1,661,297
0.625%, 02/14/25	EUR	2,700	2,769,097	Williams Cos., Inc.			
1.625%, 06/26/25	EUR	6,770	7,054,788	3.000%, 01/15/			
1.625%, 09/18/25	EUR	4,680	4,848,032	25		9,993	9,787,386
2.625%, 02/20/26	EUR	10,000	10,601,477	WP Carey, Inc.			
				4.000%, 02/01/			
				25		6,000	5,871,991
				WRKCo, Inc.			
				3.750%, 03/15/			
				25		400	389,572
				4.650%, 03/15/			
				26		1,800	1,793,632
				Zimmer Biomet			
				Holdings, Inc.			
				3.050%, 01/15/			
				26		3,000	2,858,098
				TOTAL BONDS			5,266,259,080

Shares

FOREIGN SOVEREIGN OBLIGATIONS — (0.2%)

FINANCIALS — (0.2%)

Dutch Treasury

Certificate	12,000,000	<u>12,942,186</u>
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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED**

	<u>Face Amount[^]</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
	(000)			
U.S. TREASURY OBLIGATIONS — (14.5%)				
U.S. Treasury Notes				
0.125%, 07/31/				
23	51,000	\$ 49,844,531		
0.125%, 08/15/				
23	55,000	53,648,633		
0.500%, 11/30/				
23	210,000	202,740,235		
2.125%, 11/30/				
23	111,000	108,602,227		
0.125%, 12/15/				
23	80,000	76,859,375		
SECURITIES LENDING COLLATERAL — (0.6%)				
@ \$ The DFA Short				
Term				
Investment				
Fund			3,086,111	\$ 35,700,12
TOTAL INVESTMENTS — (100.0%)				
(Cost)				
\$6,494,427,115 ^{^^}				<u><u>\$6,215,180,22</u></u>

0.750%, 12/31/..		
23	138,000	133,072,969
0.875%, 01/31/..		
24	150,000	144,351,563
0.375%, 04/15/..		
24	138,000	131,159,297
TOTAL U.S.		
TREASURY OBLIGATIONS		900,278,830
TOTAL INVESTMENT SECURITIES		
(Cost		
\$6,458,731,075)		6,179,480,096

As of January 31, 2023, DFA Short-Term Extended Quality 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)
USD 15,907,125	EUR 14,603,466	State Street Bank and Trust	02/13/23	\$ 18,964
USD 842,359	GBP 679,488	Citibank, N.A.	02/21/23	4,305
USD 4,704,480	EUR 4,320,936	Citibank, N.A.	02/21/23	1,083
USD 9,115,936	EUR 8,371,899	Bank of America Corp.	02/23/23	1,877
USD 11,403,508	EUR 10,429,233	Citibank, N.A.	02/23/23	49,735
CAD 4,822,206	USD 3,549,937	Australia & New Zealand Banking Group Ltd.	02/27/23	74,914
USD 303,745	NZD 468,298	Citibank, N.A.	02/27/23	951
USD 146,715,469	EUR 134,455,470	State Street Bank and Trust	02/27/23	304,226
USD 11,623,229	GBP 9,403,393	Bank of America Corp.	02/28/23	23,663
USD 15,713,959	EUR 14,426,759	Bank of America Corp.	02/28/23	3,396
USD 130,490,114	EUR 119,733,123	Societe Generale	02/28/23	102,213
USD 7,804,469	NOK 76,545,079	Bank of America Corp.	03/22/23	118,573
Total Appreciation				\$ 703,900
USD 9,380,857	SEK 98,040,560	Bank of America Corp.	02/13/23	\$ (354)
EUR 1,560,425	USD 1,700,162	Citibank, N.A.	02/13/23	(2,463)
USD 123,975,318	EUR 114,936,163	State Street Bank and Trust	02/13/23	(1,071,997)
USD 16,197,316	EUR 14,905,323	Bank of New York Mellon	02/21/23	(27,328)
USD 7,777,743	GBP 6,348,323	Citibank, N.A.	02/21/23	(52,029)
USD 111,095,220	EUR 102,160,573	HSBC Bank	02/21/23	(107,936)
USD 11,303,409	EUR 10,449,023	State Street Bank and Trust	02/21/23	(70,493)
USD 128,043,122	EUR 118,097,396	Bank of America Corp.	02/22/23	(515,479)
USD 11,496,914	EUR 10,573,383	Citibank, N.A.	02/22/23	(13,072)
USD 43,194,588	AUD 64,283,005	Citibank, N.A.	02/23/23	(2,218,100)
USD 125,167,970	EUR 115,358,750	Citibank, N.A.	02/23/23	(417,207)
USD 75,828,901	GBP 61,549,073	Bank of America Corp.	02/27/23	(93,353)
USD 35,115,596	CAD 47,118,785	HSBC Bank	02/27/23	(303,586)
USD 42,287,458	AUD 62,628,564	State Street Bank and Trust	03/01/23	(1,966,835)
USD 60,347,723	NOK 601,940,415	Bank of New York Mellon	03/31/23	(119,455)
USD 43,382,695	AUD 62,992,700	Citibank, N.A.	04/03/23	(1,184,691)

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**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED**

Currency Purchased	Currency Sold	Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD 29,608,817	CAD 39,845,719	Citibank, N.A.	04/19/23	\$ (356,734)
Total (Depreciation)				\$(8,759,284)
Total Appreciation (Depreciation)				\$(8,055,384)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds.....	—	\$5,266,259,080	—	\$5,266,259,080
U.S. Treasury Obligations.....	—	900,278,830	—	900,278,830
Foreign Sovereign Obligations.....	—	12,942,186	—	12,942,186
Securities Lending Collateral.....	—	35,700,127	—	35,700,127
Forward Currency Contracts**.....	—	(8,055,384)	—	(8,055,384)
TOTAL.....	—	\$6,207,124,839	—	\$6,207,124,839

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

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)**

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
AGENCY OBLIGATIONS — (0.4%)					
Federal National Mortgage Association			Apple, Inc.		
0.375%, 08/25/25...	5,750	\$5,239,842	2.200%, 09/11/20...	5,000	\$ 4,437,168
BONDS — (92.3%)			ArcelorMittal SA		
			# 4.250%, 07/16/20...	2,447	2,343,839

3M Co.				Arizona Public Service			
# 2.375%, 08/26/29...	6,900	6,037,594		Co.			
# 5.700%, 03/15/37...	2,000	2,091,589		2.200%, 12/15/31..	7,500		5,958,508
7-Eleven, Inc.				Arrow Electronics, Inc.			
Ω 1.800%, 02/10/34....	5,000	3,987,546		3.875%, 01/12/28..	5,330		5,011,558
Ω 2.500%, 02/10/44....	4,900	3,446,932		Ashtead Capital, Inc.			
Advance Auto Parts, Inc.				Ω 2.450%, 08/12/31..	2,000		1,612,741
3.500%, 03/15/32....	950	808,221		Ω 5.500%, 08/11/32..	4,600		4,614,007
Aetna, Inc.				Asian Development			
6.750%, 12/15/37....	1,000	1,130,459		Bank			
Affiliated Managers				3.400%, 09/10/27..	AUD 4,800		3,300,949
Group, Inc.				Assurant, Inc.			
3.300%, 06/15/30....	5,200	4,498,732		2.650%, 01/15/32..	6,000		4,632,396
African Development				AT&T, Inc.			
Bank				4.500%, 05/15/35..	2,000		1,900,952
3.300%, 07/27/27....	AUD 7,300	4,968,950		4.000%, 08/15/37..	2,000		1,939,504
Albemarle Corp.				Australia & New			
5.050%, 06/01/32....	2,000	1,977,409		Zealand Banking			
Alimentation Couche-				Group Ltd.			
Tard, Inc.				0.750%, 09/29/26..	EUR 143		141,441
Ω 3.430%, 05/13/44....	650	490,282		AvalonBay			
Allegion PLC				Communities, Inc.			
3.500%, 10/01/29....	3,800	3,406,705		2.450%, 01/15/31..	3,000		2,591,454
Allstate Corp.				Avnet, Inc.			
5.350%, 06/01/33....	1,900	1,990,813		3.000%, 05/15/31..	8,245		6,746,658
Altria Group, Inc.				AXIS Specialty Finance			
3.400%, 05/06/30....	2,100	1,858,273		PLC			
2.450%, 02/04/32....	6,200	4,844,249		4.000%, 12/06/27..	4,280		4,094,960
Amazon.com, Inc.				Baker Hughes Holdings			
2.100%, 05/12/34....	6,000	5,111,672		LLC / Baker Hughes			
Amcor Flexibles North				Co-Obligor, Inc.			
America, Inc.				3.337%, 12/15/27..	9,170		8,692,543
2.630%, 06/19/30....	375	319,592		3.138%, 11/07/29..	2,000		1,816,180
Amdocs Ltd.				Banco Santander SA			
2.538%, 06/15/30....	1,600	1,353,173		3.800%, 02/23/28..	5,800		5,430,711
Amgen, Inc.				3.490%, 05/28/30..	600		531,519
2.300%, 02/25/34....	7,100	5,974,150		Bank of Nova Scotia			
4.050%, 10/01/44....	1,200	1,153,939		2.450%, 02/02/32..	6,800		5,704,059
Amphenol Corp.				BAT Capital Corp.			
2.800%, 02/15/30....	5,600	4,956,187		4.006%, 04/02/30..	8,600		8,145,992
ANZ New Zealand				4.390%, 08/15/37..	1,200		985,784
International Ltd.				Bayer U.S. Finance II			
#Ω 3.450%, 07/17/27....	1,000	944,539		LLC			
Aon Corp.				Ω 4.375%, 12/15/28..	7,000		6,804,296
3.750%, 05/02/29....	9,775	9,282,243		Berkshire Hathaway			
2.800%, 05/15/30....	900	796,857		Finance Corp.			
Appalachian Power Co.				1.450%, 10/15/30..	12,631		10,371,814
7.000%, 04/01/38....	1,200	1,415,665		Best Buy Co., Inc.			
				4.450%, 10/01/28..	4,400		4,347,940
				Biogen, Inc.			
				2.250%, 05/01/30..	3,400		2,882,626
				Black Hills Corp.			
				4.350%, 05/01/33..	8,837		8,228,109

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED**

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
BlackRock, Inc.			CDP Financial, Inc.		
3.250%, 04/30/29...	1,365	\$ 1,294,632	4.125%, 04/06/27....	EUR 4,500	\$4,500,989
1.000%, 01/28/31...	15,500	12,954,749	Charles Schwab Corp.		
2.100%, 02/25/32...	3,000	2,494,890	2.750%, 10/01/29....	3,000	2,691,410
BMW U.S. Capital LLC			# 4.625%, 03/22/30....	5,000	5,062,889
Ω 4.150%, 04/09/30...	4,000	3,900,261	Chevron Corp.		
BNP Paribas SA			2.054%, 05/16/26....	3,000	2,882,193
Ω 3.500%, 11/16/27...	8,631	8,136,666	Choice Hotels International, Inc.		
Boardwalk Pipelines LP			3.700%, 12/01/29....	1,580	1,422,138
3.600%, 08/01/32...	150	130,420	Chubb Corp.		
Boeing Co.			6.500%, 05/15/38....	500	592,020
2.050%, 02/01/30...	1,800	1,591,169	Cigna Corp.		
6.125%, 02/15/33...	3,335	3,592,109	4.375%, 10/15/28....	4,600	4,561,835
3.600%, 05/01/34...	2,600	2,229,686	2.400%, 03/15/30....	3,866	3,339,961
3.250%, 02/01/35...	300	243,203	2.375%, 03/15/31....	1,000	847,955
Booking Holdings, Inc.			3.200%, 03/15/40....	1,070	854,561
4.625%, 04/13/30...	4,900	4,919,370	Citigroup, Inc.		
Boston Properties LP			8.125%, 07/15/39....	4,866	6,446,095
2.550%, 04/01/32...	4,000	3,157,358	5.875%, 01/30/42....	3,000	3,272,160
2.450%, 10/01/33...	6,000	4,572,703	CME Group, Inc.		
BP Capital Markets America, Inc.			3.750%, 06/15/28....	313	307,184
1.740%, 08/10/30...	1,400	1,165,577	CNO Financial Group, Inc.		
2.724%, 01/12/32...	1,800	1,573,163	5.250%, 05/30/29....	3,750	3,657,208
3.060%, 06/17/41...	9,200	7,336,743	Comcast Corp.		
BPCE SA			4.250%, 10/15/30....	1,000	988,647
Ω 2.700%, 10/01/29...	2,000	1,757,813	4.250%, 01/15/33....	2,166	2,121,623
Bpifrance SACA			7.050%, 03/15/33....	3,437	4,096,423
0.625%, 05/25/26... EUR	10,000	10,069,991	# 4.400%, 08/15/35....	3,250	3,182,834
Bristol-Myers Squibb Co.			Comerica, Inc.		
4.125%, 06/15/39...	4,500	4,233,722	4.000%, 02/01/29....	1,000	967,785
Brixmor Operating Partnership LP			Commonwealth Bank of Australia		
2.500%, 08/16/34...	1,833	1,467,104	#Ω 1.875%, 09/15/31....	8,500	6,984,897
Broadcom, Inc.			Conagra Brands, Inc.		
4.300%, 11/15/32...	2,800	2,578,440	5.300%, 11/01/38....	6,600	6,639,027
Ω 3.410%, 04/15/33...	600	503,369	ConocoPhillips		
Ω 3.137%, 11/15/35...	4,900	3,804,146	5.000%, 10/15/32....	6,600	7,370,093
Brookfield Finance, Inc.			6.500%, 02/01/39....	1,100	1,305,234
4.350%, 04/15/30...	2,000	1,900,367	Consolidated Edison Co. of New York, Inc.		
2.724%, 04/15/34...	4,000	3,368,838	6.750%, 04/01/38....	1,300	1,529,207
Bunge Ltd. Finance Corp.			5.500%, 12/01/39....	1,400	1,444,276
3.750%, 09/25/27...	2,041	1,960,416	5.700%, 06/15/40....	294	307,478
Camden Property Trust			Constellation Energy Generation LLC		
2.800%, 05/15/30...	1,600	1,436,622			

Canadian Imperial Bank of Commerce			5.600%, 06/15/42...	568	574,989
# 3.600%, 04/07/32...	2,000	1,840,492	Cooperatieve Rabobank UA		
Canadian Natural Resources Ltd.			1.250%, 03/23/26...	EUR 5,000	5,130,610
5.850%, 02/01/35...	2,000	2,018,807	Corporate Office Properties LP		
Cargill, Inc.			2.000%, 12/01/33...	2,000	1,467,065
Ω 2.125%, 04/23/30...	3,270	2,773,639	Costco Wholesale Corp.		
Carrier Global Corp.			# 1.750%, 04/20/32...	3,698	3,048,605
3.377%, 04/05/40...	1,971	1,588,038	Cox Communications, Inc.		
Cboe Global Markets, Inc.			Ω 4.800%, 02/01/35...	3,797	3,513,778
1.625%, 12/15/30...	200	162,802	Credit Agricole SA		
			3.875%, 04/15/24...	78	76,946

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DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
CRH America Finance, Inc.			Fidelity National Information Services, Inc.		
Ω 3.950%, 04/04/28...	1,280	\$ 1,234,088	# 5.100%, 07/15/32...	3,500	\$3,509,386
Danske Bank AS			Flex Ltd.		
Ω 4.375%, 06/12/28...	6,000	5,672,203	4.875%, 06/15/29...	2,389	2,357,909
Deere & Co.			4.875%, 05/12/30...	2,500	2,449,816
5.375%, 10/16/29...	250	265,829	Flowserve Corp.		
Dell International LLC/ EMC Corp.			2.800%, 01/15/32...	9,600	7,657,120
Ω 3.375%, 12/15/41...	5,000	3,600,157	FMR LLC		
Devon Energy Corp.			Ω 4.950%, 02/01/33...	8,555	8,138,636
4.750%, 05/15/42...	8,000	7,170,828	Fortune Brands Innovations, Inc.		
Diageo Capital PLC			3.250%, 09/15/29...	3,900	3,461,848
2.375%, 10/24/29...	7,400	6,511,859	Fox Corp.		
Dominion Energy, Inc.			5.476%, 01/25/39...	5,600	5,435,247
4.000%, 08/01/41...	5,755	5,396,165	Fresenius Medical Care U.S. Finance III, Inc.		
Dow Chemical Co.			Ω 2.375%, 02/16/31...	2,300	1,746,249
5.250%, 11/15/41...	8,000	7,935,354	Ω 3.000%, 12/01/31...	571	448,267
DuPont de Nemours, Inc.			GATX Corp.		
5.310%, 11/15/38...	5,000	5,171,607	3.500%, 06/01/32...	1,050	918,832
Eagle Materials, Inc.			General Motors Co.		
2.500%, 07/01/31...	600	490,270	5.000%, 04/01/35...	1,350	1,245,250
Eastman Chemical Co.			Georgia-Pacific LLC		
4.800%, 09/01/42...	2,000	1,819,150	7.750%, 11/15/29...	4,760	5,527,621
Eaton Corp.			Ω 2.300%, 04/30/30...	7,000	5,999,411
4.000%, 11/02/32...	12,331	11,848,133	Gilead Sciences, Inc.		
EIDP, Inc.			2.600%, 10/01/40...	786	583,541
2.300%, 07/15/30...	1,225	1,061,387	GlaxoSmithKline Capital, Inc.		
Elevance Health, Inc.					

4.101%, 03/01/28...	5,000	4,907,598	3.875%, 05/15/28...	1,600	1,568,589
2.250%, 05/15/30...	3,616	3,085,066	Glencore Funding LLC		
Enel Finance			#Ω 2.850%, 04/27/31...	5,600	4,796,167
International NV			Global Payments, Inc.		
Ω 3.500%, 04/06/28...	4,000	3,662,396	4.450%, 06/01/28...	1,071	1,032,843
Enterprise Products			Goldman Sachs Group,		
Operating LLC			Inc.		
6.875%, 03/01/33...	2,035	2,333,590	# 6.125%, 02/15/33...	6,200	6,812,890
6.650%, 10/15/34...	1,500	1,664,024	Halliburton Co.		
EOG Resources, Inc.			6.700%, 09/15/38...	5,400	6,088,080
4.375%, 04/15/30...	7,143	7,121,231	7.450%, 09/15/39...	1,000	1,198,652
Equinor ASA			Health Care Service		
Ω 6.500%, 12/01/28...	4,000	4,362,404	Corp. A Mutual Legal		
ERP Operating LP			Reserve Co.		
1.850%, 08/01/34...	2,000	1,620,957	Ω 2.200%, 06/01/30...	3,500	2,914,836
Estee Lauder Cos., Inc.			Healthcare Reality		
2.600%, 04/15/30...	2,000	1,789,972	Holdings LP		
Expedia Group, Inc.			2.000%, 03/15/31...	400	315,646
3.250%, 02/15/30...	53	46,591	Hess Corp.		
Exxon Mobil Corp.			5.600%, 02/15/41...	2,000	1,994,893
# 2.440%, 08/16/29...	6,050	5,476,536	Home Depot, Inc.		
Fairfax Financial			5.875%, 12/16/36...	2,675	3,004,217
Holdings Ltd.			3.300%, 04/15/40...	3,600	3,049,047
#Ω 5.625%, 08/16/32...	950	924,678	HP, Inc.		
FedEx Corp.			3.400%, 06/17/30...	8,200	7,276,422
4.000%, 01/15/34...	3,588	3,567,023	HSBC Holdings PLC		
Fidelity National			4.050%, 03/31/30...	3,556	3,567,130
Financial, Inc.			ING Groep NV		
3.400%, 06/15/30...	8,900	7,837,727	3.050%, 03/29/27...	6,550	6,317,781
2.450%, 03/15/34...	1,000	809,468			

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DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
4.550%, 10/02/28...	206	\$ 201,488	Lazard Group LLC		
Intel Corp.			4.500%, 09/19/28...	7,000	\$ 6,793,559
4.000%, 12/15/32...	1,000	945,511	Lear Corp.		
4.600%, 03/25/40...	1,700	1,612,974	3.500%, 05/30/30...	3,595	3,146,066
2.800%, 08/12/41...	3,000	2,203,629	Leggett & Platt, Inc.		
Intercontinental			4.400%, 03/15/29...	6,200	6,004,820
Exchange, Inc.			Lincoln National Corp.		
2.650%, 09/15/40...	7,000	5,212,130	3.050%, 01/15/30...	4,692	4,078,834
International Business			# 3.400%, 01/15/31...	60	52,593
Machines Corp.			3.400%, 03/01/32...	2,000	1,709,087
3.300%, 04/27/27...	1,726	1,657,336	Lloyds Banking Group		
3.500%, 05/15/29...	29	27,256	PLC		
1.050%, 05/15/30...	2,800	2,353,208	4.375%, 03/22/28...	4,000	3,882,399
4.150%, 05/15/39...	2,300	2,077,566	Lockheed Martin Corp.		

2.850%, 06/15/40....	2,000	1,528,110	4.500%, 05/15/36..	2,450	2,439,582
International Flavors & Fragrances, Inc.			Loews Corp.		
Ω 3.268%, 11/15/40....	3,500	2,682,562	6.000%, 02/01/35..	1,900	2,055,911
Interstate Power & Light Co.			LSEGA Financing PLC		
2.300%, 06/01/30....	2,228	1,880,205	Ω 2.500%, 04/06/34...	5,000	4,309,501
Intesa Sanpaolo SpA			Ω 3.200%, 04/06/44...	700	554,330
Ω 3.875%, 07/14/27....	4,000	3,704,228	LYB International Finance III LLC		
Ω 4.000%, 09/23/29....	1,500	1,345,304	3.375%, 10/01/40..	8,500	6,537,002
Jabil, Inc.			Markel Corp.		
3.600%, 01/15/30....	3,995	3,608,777	3.350%, 09/17/29..	7,000	6,343,706
3.000%, 01/15/31....	5,767	4,947,078	Mars, Inc.		
Jackson Financial, Inc.			Ω 3.600%, 04/01/34..	9,159	8,355,955
# 5.670%, 06/08/32....	2,000	1,973,868	Marsh & McLennan Cos., Inc.		
Jefferies Financial Group, Inc.			4.375%, 03/15/29..	1,762	1,742,668
2.625%, 10/15/31....	1,500	1,231,910	2.250%, 11/15/30..	7,900	6,678,755
Johnson & Johnson			2.375%, 12/15/31..	65	54,581
1.300%, 09/01/30....	2,825	2,355,926	5.875%, 08/01/33..	2,500	2,731,434
4.950%, 05/15/33....	3,800	4,113,648	Mercedes-Benz Finance North America LLC		
4.375%, 12/05/33....	4,334	4,442,392	8.500%, 01/18/34...	8,788	11,219,497
2.100%, 09/01/40....	9,000	6,595,504	Merck Sharp & Dohme Corp.		
Juniper Networks, Inc.			6.400%, 03/01/28..	1,091	1,201,523
3.750%, 08/15/29....	7,000	6,456,765	MetLife, Inc.		
Kellogg Co.			6.500%, 12/15/32..	300	347,407
7.450%, 04/01/31....	700	821,611	5.700%, 06/15/35..	7,200	7,905,919
Kemper Corp.			Micron Technology, Inc.		
2.400%, 09/30/30....	5,500	4,414,164	4.663%, 02/15/30..	4,334	4,140,294
3.800%, 02/23/32....	3,100	2,707,618	3.366%, 11/01/41...	3,200	2,296,571
Kilroy Realty LP			Microsoft Corp.		
2.500%, 11/15/32....	3,000	2,217,889	# 3.500%, 02/12/35..	16,000	15,069,044
Kimco Realty OP LLC			4.200%, 11/03/35..	3,750	3,787,704
4.600%, 02/01/33....	2,500	2,418,040	Mississippi Power Co.		
Kinder Morgan Energy Partners LP			4.250%, 03/15/42..	1,200	1,035,603
6.500%, 09/01/39....	1,565	1,673,970	Mitsubishi UFJ Financial Group, Inc.		
Kinder Morgan, Inc.			2.048%, 07/17/30..	8,750	7,180,977
5.300%, 12/01/34....	5,000	4,935,094	3.751%, 07/18/39..	3,200	2,788,634
Kroger Co.			Mizuho Financial Group, Inc.		
7.500%, 04/01/31....	6,725	7,811,203	2.839%, 09/13/26..	2,000	1,855,045
Lam Research Corp.			Morgan Stanley		
4.000%, 03/15/29....	1,600	1,567,147	7.250%, 04/01/32..	4,234	4,964,794

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DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

Face Amount [^]	Value [†]	Face Amount [^]	Value [†]
(000)		(000)	

Morgan Stanley Domestic Holdings, Inc.			Progress Energy, Inc.		
4.500%, 06/20/28....	2,500	\$2,495,147	6.000%, 12/01/39.....	5,010	\$5,341,6
Mosaic Co.			Progressive Corp.		
4.050%, 11/15/27....	4,000	3,921,318	3.000%, 03/15/32.....	200	180,5
Motorola Solutions, Inc.			6.250%, 12/01/32.....	900	1,014,5
4.600%, 05/23/29....	5,894	5,753,675	Prologis Euro Finance LLC		
5.600%, 06/01/32....	1,111	1,132,730	0.250%, 09/10/27.....	EUR 300	277,0
MPLX LP			Prologis LP		
4.125%, 03/01/27....	1,600	1,551,229	4.625%, 01/15/33.....	8,000	8,065,3
4.500%, 04/15/38....	5,610	5,096,187	Prudential Financial, Inc.		
National Fuel Gas Co.			3.878%, 03/27/28.....	2,856	2,799,1
2.950%, 03/01/31....	3,300	2,672,726	5.750%, 07/15/33.....	3,625	3,901,2
NetApp, Inc.			3.000%, 03/10/40.....	600	475,8
2.700%, 06/22/30....	3,600	3,090,327	Prudential PLC		
Newmont Corp.			3.125%, 04/14/30.....	3,600	3,264,3
5.875%, 04/01/35....	5,000	5,358,959	3.625%, 03/24/32.....	2,750	2,529,4
Nomura Holdings, Inc.			PulteGroup, Inc.		
3.103%, 01/16/30....	7,625	6,595,401	6.375%, 05/15/33.....	1,100	1,148,5
2.679%, 07/16/30....	2,000	1,663,186	QUALCOMM, Inc.		
Nordea Bank Abp			# 2.150%, 05/20/30.....	7,717	6,737,4
0.500%, 05/14/27....	EUR 2,000	1,935,693	4.650%, 05/20/35.....	400	408,7
Northern Trust Corp.			Ralph Lauren Corp.		
1.850%, 05/01/30....	9,100	7,716,264	2.950%, 06/15/30.....	600	537,4
Nucor Corp.			Rayonier LP		
3.950%, 05/01/28....	6,000	5,842,831	2.750%, 05/17/31.....	3,500	2,907,6
2.700%, 06/01/30....	3,100	2,733,507	Raytheon Technologies Corp.		
3.125%, 04/01/32....	580	516,245	4.450%, 11/16/38.....	200	192,7
NVIDIA Corp.			4.875%, 10/15/40.....	4,000	3,947,5
3.500%, 04/01/40....	1,600	1,390,194	Realty Income Corp.		
Oracle Corp.			5.625%, 10/13/32.....	2,600	2,756,3
3.250%, 11/15/27....	1,799	1,693,418	2.850%, 12/15/32.....	2,067	1,767,0
# 3.250%, 05/15/30....	2,966	2,668,878	1.800%, 03/15/33.....	4,600	3,507,4
3.600%, 04/01/40....	4,000	3,169,335	Reinsurance Group of America, Inc.		
ORIX Corp.			3.950%, 09/15/26.....	2,357	2,294,6
2.250%, 03/09/31....	1,500	1,228,855	3.150%, 06/15/30.....	1,200	1,058,5
4.000%, 04/13/32....	2,500	2,321,141	Rio Tinto Finance USA Ltd.		
Owens Corning			7.125%, 07/15/28.....	2,120	2,389,7
3.875%, 06/01/30....	4,900	4,610,798	Royal Bank of Canada		
Paramount Global			3.875%, 05/04/32.....	2,000	1,874,6
# 4.200%, 05/19/32....	2,560	2,197,595	5.000%, 02/01/33.....	6,000	6,090,6
PayPal Holdings, Inc.			Royalty Pharma PLC		
# 4.400%, 06/01/32....	5,000	4,906,791	3.300%, 09/02/40.....	4,450	3,328,2
PerkinElmer, Inc.			Schlumberger Holdings Corp.		
3.300%, 09/15/29....	1,500	1,350,677	Ω 4.300%, 05/01/29.....	1,000	964,5
Philip Morris International, Inc.			Schlumberger Investment SA		
2.100%, 05/01/30....	3,800	3,180,869	2.650%, 06/26/30.....	550	489,1
Phillips 66			Shell International Finance BV		
2.150%, 12/15/30....	2,200	1,834,582	2.375%, 11/07/29.....	2,000	1,791,2
PNC Financial Services Group, Inc.					
3.450%, 04/23/29....	150	142,150			

PPG Industries, Inc.			Siemens		
2.800%, 08/15/29...	5,500	4,870,982	Financieringsmaatschappij		
2.550%, 06/15/30...	4,000	3,464,926	NV		
Primerica, Inc.			Ω 6.425%, 08/17/26.....	80	84,4
2.800%, 11/19/31....	5,950	5,042,389			

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DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
Simon Property Group LP			UnitedHealth Group, Inc.		
2.650%, 07/15/30..	3,800	\$ 3,299,332	3.875%, 12/15/..		
2.250%, 01/15/32..	3,967	3,225,057	28	2,600	\$ 2,533,482
Societe Generale SA			4.625%, 07/15/..		
Ω 3.000%, 01/22/30..	5,400	4,576,446	35	5,250	5,302,281
Southwest Gas Corp.			2.750%, 05/15/..		
2.200%, 06/15/30..	5,700	4,677,020	40	1,200	930,366
Stanley Black & Decker, Inc.			Unum Group		
# 3.000%, 05/15/32..	7,000	6,062,801	4.000%, 06/15/..		
Steel Dynamics, Inc.			29	2,875	2,707,934
3.250%, 01/15/31..	6,080	5,477,220	Valero Energy Corp.		
Stellantis Finance US, Inc.			7.500%, 04/15/..		
Ω 2.691%, 09/15/31..	9,099	7,333,497	32	4,400	5,113,968
STORE Capital Corp.			6.625%, 06/15/..		
2.750%, 11/18/30..	4,000	3,125,695	37	2,300	2,564,590
Sumitomo Mitsui Financial Group, Inc.			Ventas Realty LP		
1.546%, 06/15/26..	EUR 200	202,555	3.000%, 01/15/..		
3.544%, 01/17/28..	3,100	2,958,426	30	3,400	2,969,379
3.040%, 07/16/29..	3,000	2,682,197	Verizon Communications, Inc.		
2.222%, 09/17/31..	6,227	5,065,481	4.500%, 08/10/..		
Suncor Energy, Inc.			33	100	97,767
5.950%, 12/01/34..	6,600	6,825,866	VF Corp.		
6.500%, 06/15/38..	1,000	1,088,297	# 2.950%, 04/23/..		
Svenska Handelsbanken AB			30	6,945	6,029,461
3.750%, 11/01/27..	EUR 16,000	17,615,314	Viatris, Inc.		
Swedbank AB			3.850%, 06/22/..		
1.300%, 02/17/27..	EUR 1,000	976,733	40	5,350	3,904,972
Tapestry, Inc.			Virginia Electric & Power Co.		
3.050%, 03/15/32..	1,762	1,444,290	8.875%, 11/15/..		
Telefonica Europe BV			38	670	943,785
8.250%, 09/15/30..	6,875	8,018,728	Vodafone Group PLC		
T-Mobile USA, Inc.			7.875%, 02/15/..		
3.000%, 02/15/41..	8,500	6,338,609	30	7,225	8,434,057
Toronto-Dominion Bank			Volvo Treasury AB		
			2.000%, 03/19/..		
			27	EUR 1,000	1,019,558
			Vornado Realty LP		

#	2.000%, 09/10/31...	2,778	2,275,377	3.400%, 06/04/..		
	3.200%, 03/10/32...	5,000	4,485,445	31	4,350	3,332,992
	4.456%, 06/08/32...	4,909	4,818,426	Walt Disney Co.		
TotalEnergies Capital				2.650%, 01/13/..		
International SA				31	4,535	4,002,453
	2.829%, 01/10/30...	4,000	3,639,723	6.200%, 12/15/..		
TotalEnergies Capital				34	6,200	7,113,831
SA				Wells Fargo & Co.		
	3.883%, 10/11/28...	4,528	4,478,584	4.150%, 01/24/..		
Toyota Motor Credit				29	5,764	5,596,953
Corp.				Welltower OP LLC		
	3.050%, 01/11/28...	7,000	6,587,508	3.100%, 01/15/..		
TransCanada PipeLines				30	1,200	1,048,299
Ltd.				2.750%, 01/15/..		
	4.625%, 03/01/34...	4,145	3,991,617	31	7,300	6,123,355
Travelers Cos., Inc.				Westlake Corp.		
	6.250%, 06/15/37...	670	769,055	3.375%, 06/15/..		
Union Pacific Corp.				30	1,016	911,648
	3.375%, 02/14/42...	250	210,848	2.875%, 08/15/..		
United Parcel Service,				41	800	562,769
Inc.				Westpac Banking		
	6.200%, 01/15/38...	1,600	1,859,897	Corp.		
	5.200%, 04/01/40...	5,260	5,620,302	#	2.150%, 06/03/..	
				31	14,652	12,606,066
				WestRock MWV LLC		
				8.200%, 01/15/..		
				30	3,885	4,552,494
				7.050%, 02/15/..		
				31	3,112	3,622,668
				Williams Cos., Inc.		
				8.750%, 03/15/..		
				32	4,600	5,650,204
				6.300%, 04/15/..		
				40	1,000	1,083,870
				WRKCo, Inc.		
				4.200%, 06/04/..		
				32	1,600	1,514,024
				TOTAL BONDS.....		1,212,129,361
				U.S. TREASURY OBLIGATIONS — (3.5%)		
				U.S. Treasury Bonds		
				1.750%, 08/15/..		
				41	7,000	5,099,609
				U.S. Treasury Notes		
				0.375%, 04/30/..		
				25	3,000	2,763,281
				0.250%, 05/31/..		
				25	11,750	10,766,856
				0.250%, 07/31/..		
				25	3,750	3,420,703
				0.250%, 08/31/..		
				25	11,000	10,005,703

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**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO
CONTINUED**

	Face Amount [^] (000)	Value†	Shares	Value†
			SECURITIES LENDING COLLATERAL — (3.8%)	
			@ \$ The DFA Short-Term Investment Fund	
2.250%, 11/15/25	5,000	\$ 4,783,008	4,298,524	\$ 49,725,32
0.375%, 11/30/25	4,500	4,078,125		
2.625%, 01/31/26	6,000	5,793,750		
TOTAL U.S.				\$1,313,805,55
TREASURY OBLIGATIONS		46,711,035		
TOTAL INVESTMENT				
SECURITIES (Cost \$1,410,342,570)		1,264,080,238		
			(Cost.....)	
			\$1,460,068,724)^	

As of January 31, 2023, DFA Intermediate-Term Extended Quality 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)
USD 4,310,930	EUR 3,958,983	Bank of America Corp.	02/06/23	\$ 5,674
USD 5,019,096	AUD 7,058,390	State Street Bank and Trust	02/27/23	31,921
Total Appreciation				\$ 37,595
USD 15,158,701	EUR 14,103,061	Bank of America Corp.	02/06/23	\$(177,886)
USD 2,337,003	EUR 2,205,625	UBS AG	02/06/23	(61,537)
USD 15,729,095	EUR 14,502,849	Citibank, N.A.	02/24/23	(60,399)
USD 4,559,207	EUR 4,201,016	UBS AG	02/24/23	(14,509)
USD 3,345,222	AUD 4,744,751	Citibank, N.A.	02/27/23	(7,229)
Total (Depreciation)				\$(321,560)
Total Appreciation (Depreciation)				\$(283,965)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 5,239,842	—	\$ 5,239,842
Bonds.....	—	1,212,129,361	—	1,212,129,361
U.S. Treasury Obligations.....	—	46,711,035	—	46,711,035
Securities Lending Collateral.....	—	49,725,320	—	49,725,320
Forward Currency Contracts**.....	—	(283,965)	—	(283,965)
TOTAL	—	\$1,313,521,593	—	\$1,313,521,593

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

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DFA TARGETED CREDIT PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)	(000)		(000)	(000)
BONDS — (92.9%)			CANADA — (Continued)		
AUSTRALIA — (2.2%)			Enbridge Pipelines, Inc.		
ANZ New Zealand			3.000%, 03/10/26 ..	CAD 3,000	\$ 2,152,095
International Ltd.			Enbridge, Inc.		
Ω 3.400%, 03/19/24 ..	4,000	\$ 3,931,440	2.500%, 01/15/25 ..	2,200	2,096,093
APA Infrastructure Ltd.			Royal Bank of Canada		
4.250%, 11/26/24 ..	2,000	2,431,697	0.875%, 01/20/26 ..	8,000	7,196,531
4.200%, 03/23/25 ..	2,000	1,952,479	Spectra Energy		
Ω 4.200%, 03/23/25 ..	1,200	1,171,487	Partners LP		
Bank of New Zealand			4.750%, 03/15/24 ..	500	498,008
Ω 1.000%, 03/03/26 ..	300	267,470	Toronto-Dominion Bank		
FMG Resources August			2.350%, 03/08/24 ..	2,000	1,948,803
2006 Pty Ltd.			1.200%, 06/03/26 ..	7,500	6,690,534
Ω 5.125%, 05/15/24 ..	1,500	1,485,590	TOTAL CANADA		45,670,133
Glencore Finance Europe Ltd.			DENMARK — (1.9%)		
0.625%, 09/11/24 ..	EUR 397	411,774	AP Moller - Maersk AS		
1.750%, 03/17/25 ..	EUR 1,000	1,042,264	1.750%, 03/16/26 ..	EUR 5,500	5,677,430
Glencore Funding LLC			Danske Bank AS		
Ω 4.625%, 04/29/24 ..	3,400	3,375,395	Ω 5.375%, 01/12/24 ..	2,000	2,000,604
Ω 1.625%, 09/01/25 ..	1,175	1,077,192	0.625%, 05/26/25 ..	EUR 2,500	2,535,990
Ω 1.625%, 04/27/26 ..	700	630,218	ISS Finance BV		
Macquarie Group Ltd.			1.250%, 07/07/25 ..	EUR 2,800	2,870,512
0.625%, 02/03/27 ..	EUR 500	476,770	Nykredit Realkredit AS		
Westpac Securities NZ			0.250%, 01/13/26 ..	EUR 5,000	4,863,367
Ltd.			TOTAL DENMARK		17,947,903
1.099%, 03/24/26 ..	EUR 2,235	2,234,286	FINLAND — (0.4%)		
TOTAL AUSTRALIA		20,488,062	OP Corporate Bank PLC		
BELGIUM — (1.0%)			0.125%, 07/01/24 ..	EUR 3,500	3,634,325
Belfius Bank SA			FRANCE — (3.3%)		
0.375%, 09/02/25 ..	EUR 1,800	1,800,810	Banque Federative du Credit		
0.375%, 02/13/26 ..	EUR 5,000	4,919,572	Mutuel SA		
DXC Capital Funding			Ω 0.650%, 02/27/24 ..	800	764,040
DAC			1.625%, 01/19/26 ..	EUR 1,500	1,537,575
0.450%, 09/15/27 ..	EUR 2,500	2,278,776	0.750%, 06/08/26 ..	EUR 3,000	2,970,627
TOTAL BELGIUM		8,999,158	BNP Paribas SA		
CANADA — (4.9%)			Ω 3.375%, 01/09/25 ..	2,000	1,939,174

Alimentation Couche-Tard, Inc.	1.250%, 03/19/25..	EUR	2,000		2,077,805
	1.875%, 05/06/26..	EUR	5,000	5,079,275	
Bank of Montreal	1.250%, 08/15/26..		5,000	4,437,929	
Bank of Nova Scotia	1.050%, 03/02/26..		5,900	5,275,476	
Brookfield Corp.	4.000%, 01/15/25..		2,100	2,067,455	
Canadian Imperial Bank of Commerce	1.250%, 06/22/26..		7,631	6,820,448	
Canadian Natural Resources Ltd.	3.900%, 02/01/25..		1,200	1,173,573	
	2.050%, 07/15/25..		250	233,913	
BPCE SA	1.000%, 07/15/24..	EUR	700		736,349
Ω	2.375%, 01/14/25..		2,300		2,168,166
Ω	1.000%, 01/20/26..		3,000		2,671,727
Credit Agricole SA	1.375%, 03/23/26..	EUR	1,000		1,011,693
	0.500%, 06/24/24..	EUR	800		835,603
	1.000%, 09/16/24..	EUR	1,000		1,048,448
LeasePlan Corp. NV	Ω	2.875%, 10/24/24..		3,000	2,846,970
	0.250%, 02/23/26..	EUR	1,043		1,015,225
PSA Banque France SA	0.000%, 01/22/25..	EUR	1,000		1,011,822

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

		Face Amount ^A		Value		Face Amount ^A		Value†
		(000)				(000)		
FRANCE — (Continued)								
Societe Generale SA								
Ω	2.625%, 10/16/24.....	800		\$ 762				
Ω	1.375%, 07/08/25.....	3,600		3,302				
	0.125%, 02/24/26.....	EUR 2,200		2,155				
Ω	4.000%, 01/12/27.....	2,000		1,909				
TOTAL FRANCE.....				30,766				
GERMANY — (4.6%)								
Bayer U.S. Finance II LLC								
Ω	4.250%, 12/15/25.....	2,800		2,751				
Bayer U.S. Finance LLC								
Ω	3.375%, 10/08/24.....	1,000		973				
Commerzbank AG								
	1.750%, 01/22/25.....	GBP 600		686				
	1.125%, 06/22/26.....	EUR 3,000		2,938				
Daimler Truck International Finance BV								
	1.250%, 04/06/25.....	EUR 2,600		2,693				
Daimler Trucks Finance North America LLC								
Ω	3.500%, 04/07/25.....	4,490		4,347				
Deutsche Bank AG								
	3.700%, 05/30/24.....	1,800		1,785				
	2.625%, 12/16/24.....	GBP 1,000		1,167				
	4.100%, 01/13/26.....	1,000		974				
Fresenius Medical Care AG & Co. KGaA								
	3.875%, 09/20/27.....	EUR 1,500		1,600				
IRELAND — (0.6%)								
AerCap Ireland Capital DAC/ AerCap Global Aviation Trust								
	6.500%, 07/15/25..	5,450		\$ 5,549,737				
	1.750%, 01/30/26..	500		449,424				
TOTAL IRELAND.....								5,999,161
ITALY — (2.2%)								
Enel Finance International NV								
	0.375%, 06/17/27..	EUR 2,000		1,894,594				
Intesa Sanpaolo SpA								
	1.000%, 07/04/24..	EUR 2,000		2,092,134				
Ω	3.250%, 09/23/24..	800		764,793				
	0.625%, 02/24/26..	EUR 3,800		3,705,793				
Republic of Italy Government International Bond								
	6.875%, 09/27/23..	750		754,787				
	2.375%, 10/17/24..	1,661		1,572,774				
	1.250%, 02/17/26..	3,500		3,084,025				
Snam SpA								
	0.000%, 08/15/25..	EUR 5,000		4,969,505				
UniCredit SpA								
	0.325%, 01/19/26..	EUR 1,750		1,711,155				
TOTAL ITALY.....								20,549,560
JAPAN — (6.1%)								
7-Eleven, Inc.								
Ω	0.950%, 02/10/26..	7,926		7,082,958				
Aircastle Ltd.								

Fresenius Medical Care U.S. Finance III, Inc.			4.125%, 05/01/24..	2,000		1,955,766		
Ω	1.875%, 12/01/26.....	3,280			50	48,868		
Fresenius SE & Co. KGaA			4.250%, 06/15/26..	3,500		3,374,129		
1.875%, 05/24/25.....	EUR	2,707						
Mercedes-Benz Finance North America LLC			1.950%, 10/13/24..	EUR	267	283,461		
3.350%, 02/22/23.....		333						
Ω	1.450%, 03/02/26.....	6,000			EUR	2,700		
Siemens						2,873,940		
Financieringsmaatschappij NV			1.125%, 09/23/25..	EUR	1,000	1,010,724		
1.200%, 03/11/26.....		4,870						
Volkswagen Bank GmbH			0.339%, 07/19/24..	EUR	1,000	1,040,294		
1.250%, 06/10/24.....	EUR	2,000			4,000	3,868,748		
Volkswagen Financial Services NV			2.757%, 09/13/26..		1,000	930,289		
4.250%, 10/09/25.....	GBP	4,000						
Volkswagen Leasing GmbH								
0.375%, 07/20/26.....	EUR	500						
ZF North America Capital, Inc.								
Ω	4.750%, 04/29/25.....	500			1,000	997,393		
					500	463,506		
TOTAL GERMANY.....					Ω	2,000%, 03/09/26..	1,500	1,330,122
							43,663	

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
JAPAN — (Continued)			PORTUGAL — (0.5%)		
Nissan Motor Co. Ltd.			EDP - Energias de Portugal SA		
Ω	3.522%, 09/17/25..	3,000	2.875%, 06/01/26..	EUR	4,100
		\$ 2,831,887			\$ 4,353,283
Nomura Holdings, Inc.			SPAIN — (1.7%)		
2.648%, 01/16/25..	5,500	5,230,554	Banco Bilbao Vizcaya Argentaria SA		
1.653%, 07/14/26..	700	622,447	1.750%, 11/26/25..	EUR	3,000
NTT Finance Corp.					3,108,065
0.082%, 12/13/25..	EUR	1,000	Banco Santander SA		
Sumitomo Mitsui Financial Group, Inc.			1.849%, 03/25/26..		2,000
0.848%, 01/12/26..	5,200	4,644,066			1,804,899
1.546%, 06/15/26..	EUR	1,522	CaixaBank SA		
2.632%, 07/14/26..	1,500	1,392,637	2.375%, 02/01/24..	EUR	2,000
Takeda Pharmaceutical Co. Ltd.			1.000%, 06/25/24..	EUR	300
2.250%, 11/21/26..	EUR	5,900	1.375%, 06/19/26..	EUR	1,800
Toyota Finance Australia Ltd.					1,796,673
0.064%, 01/13/25..	EUR	1,500	Naturgy Finance BV		
Toyota Motor Corp.			0.875%, 05/15/25..	EUR	1,500
1.339%, 03/25/26..	3,226	2,933,657			1,534,667
			Santander Holdings USA, Inc.		
			3.244%, 10/05/26..		3,000
					2,822,277
			Santander UK Group Holdings PLC		
			3.625%, 01/14/26..	GBP	1,000
					1,176,570

TOTAL JAPAN.....				57,777,311	Telefonica Emisiones SA				
LUXEMBOURG — (0.2%)									
ArcelorMittal SA					5.375%, 02/02/26..	GBP	1,000		1,252,082
6.125%, 06/01/25..	500			510,266	TOTAL SPAIN.....				15,962,024
4.875%, 09/26/26..	EUR 1,500			1,669,778	SWEDEN — (1.8%)				
TOTAL LUXEMBOURG..				2,180,044	Lansforsakringar Bank AB				
NETHERLANDS — (2.1%)					0.125%, 02/19/25..	EUR	3,500		3,521,209
ABN AMRO Bank NV					Skandinaviska Enskilda Banken AB				
0.875%, 01/15/24..	EUR 1,900			2,022,750	4.750%, 11/11/26..	EUR	1,000		1,025,511
2.375%, 06/01/27..	EUR 1,000			1,031,227	Swedbank AB				
Cooperatieve Rabobank UA					Ω 0.600%, 09/25/23..		1,600		1,553,216
Ω 2.625%, 07/22/24..	1,450			1,403,109	0.250%, 10/09/24..	EUR	2,500		2,572,002
Enexis Holding NV					0.750%, 05/05/25..	EUR	2,000		2,040,625
0.875%, 04/28/26..	EUR 1,000			1,006,827	Volvo Treasury AB				
ING Groep NV					2.125%, 09/01/24..	EUR	1,000		1,064,272
Ω 4.625%, 01/06/26..	6,100			6,100,399	2.625%, 02/20/26..	EUR	4,400		4,664,650
JAB Holdings BV					TOTAL SWEDEN.....				16,441,485
1.750%, 06/25/26..	EUR 1,500			1,535,468	SWITZERLAND — (1.4%)				
Koninklijke Philips NV					ABB Finance BV				
0.500%, 05/22/26..	EUR 4,550			4,466,374	0.625%, 03/31/24..	EUR	1,000		1,054,416
LeasePlan Corp. NV					Credit Suisse Group AG				
2.125%, 05/06/25..	EUR 700			735,006	3.750%, 03/26/25..		2,550		2,392,993
LYB International Finance II BV					4.550%, 04/17/26..		3,500		3,251,487
0.875%, 09/17/26..	EUR 1,200			1,172,087	UBS AG				
TOTAL NETHERLANDS..				19,473,247	Ω 0.450%, 02/09/24..		2,000		1,909,049
NORWAY — (0.5%)					0.010%, 03/31/26..	EUR	2,000		1,944,416
Aker BP ASA					UBS Group AG				
Ω 2.875%, 01/15/26..	5,400			5,093,846	4.125%, 09/24/25..		2,000		1,958,995
					4.125%, 04/15/26..		1,000		976,922
					TOTAL SWITZERLAND..				13,488,278

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
UNITED KINGDOM — (6.5%)			UNITED STATES — (51.0%)		
AstraZeneca PLC			AbbVie, Inc.		
0.700%, 04/08/26..	5,820	\$ 5,193,004	3.600%, 05/14/25..	500	\$ 487,347
Barclays PLC			AES Corp.		
3.650%, 03/16/25..	1,650	1,604,131	Ω 3.300%, 07/15/25..	1,500	1,429,660
4.375%, 01/12/26..	2,160	2,116,397	Aetna, Inc.		
3.000%, 05/08/26..	GBP 2,000	2,309,635	3.500%, 11/15/24..	412	402,750
BAT Capital Corp.			Altria Group, Inc.		
3.222%, 08/15/24..	200	194,542	2.200%, 06/15/27..	EUR 2,000	1,986,624
3.215%, 09/06/26..	1,500	1,412,892	Amcor Finance USA, Inc.		
BAT International Finance PLC			3.625%, 04/28/26..	2,835	2,724,582

	2.750%,03/25/25..	EUR	900	957,164	Amcro Flexibles North America, Inc.			
	1.668%,03/25/26..		3,000	2,707,713				
BP Capital Markets America, Inc.					4.000%,05/17/25....		650	636,327
	3.119%,05/04/26..		1,500	1,441,679	American Electric Power Co., Inc.			
BP Capital Markets PLC					1.000%,11/01/25....		678	610,542
	1.876%,04/07/24..	EUR	285	304,738	American Honda Finance Corp.			
British Telecommunications PLC					0.750%,01/17/24....	EUR	1,900	2,016,202
	0.500%,09/12/25..	EUR	1,000	1,006,577	American Medical Systems Europe BV			
CK Hutchison Group Telecom Finance SA					0.750%,03/03/25....	EUR	4,400	4,511,914
	0.750%,04/17/26..	EUR	2,000	1,973,582	American Tower Corp.			
CNH Industrial Capital LLC					3.375%,05/15/24....		900	880,576
	1.950%,07/02/23..		800	789,383	4.400%,02/15/26....		1,300	1,284,880
	4.200%,01/15/24..		1,567	1,553,069	1.600%,04/15/26....		4,500	4,066,838
	3.950%,05/23/25..		1,700	1,663,802	1.950%,05/22/26....	EUR	500	507,078
Experian Finance PLC					Ameriprise Financial, Inc.			
	1.375%,06/25/26..	EUR	2,000	2,035,493	2.875%,09/15/26....		2,500	2,349,306
HSBC Holdings PLC					Amgen, Inc.			
	4.300%,03/08/26..		3,000	2,937,982	2.000%,02/25/26....	EUR	3,500	3,643,084
LSEGA Financing PLC					Archer-Daniels-Midland Co.			
Ω	1.375%,04/06/26..		5,000	4,476,637	1.000%,09/12/25....	EUR	1,000	1,024,215
National Grid North America, Inc.					Ares Capital Corp.			
	0.410%,01/20/26..	EUR	2,750	2,717,263	4.200%,06/10/24....		3,000	2,950,182
National Grid PLC					3.250%,07/15/25....		2,500	2,353,640
	2.179%,06/30/26..	EUR	3,300	3,417,724	3.875%,01/15/26....		1,000	940,665
Nationwide Building Society					Arrow Electronics, Inc.			
	1.250%,03/03/25..	EUR	2,000	2,080,114	3.250%,09/03/24....		1,400	1,354,595
Ω	3.900%,07/21/25..		1,800	1,749,142	AT&T, Inc.			
Ω	1.000%,08/23/25..		2,600	2,336,984	4.000%,11/25/25....	CAD	2,000	1,482,680
Ω	1.500%,10/13/26..		1,500	1,325,536	Ball Corp.			
NatWest Group PLC					4.875%,03/15/26....		1,000	985,025
	4.800%,04/05/26..		5,800	5,780,214	Bank of America Corp.			
Reynolds American, Inc.					2.375%,06/19/24....	EUR	1,500	1,609,471
	4.450%,06/12/25..		1,500	1,472,656	3.500%,04/19/26....		2,690	2,617,356
Standard Chartered PLC					Becton Dickinson and Co.			
Ω	3.200%,04/17/25..		2,000	1,925,376	0.034%,08/13/25....	EUR	4,250	4,231,611
Ω	4.050%,04/12/26..		2,400	2,333,365	Boardwalk Pipelines LP			
Vodafone Group PLC					4.950%,12/15/24....		3,937	3,907,662
	1.875%,09/11/25..	EUR	1,500	1,570,147	5.950%,06/01/26....		1,926	1,975,449
TOTAL UNITED KINGDOM				61,386,941	Boeing Co.			
					2.600%,10/30/25....		1,827	1,716,910
					Boeing Co.			
					3.100%,05/01/26....		4,100	3,901,857
					2.250%,06/15/26....		153	140,316

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]
	(000)	
UNITED STATES — (Continued)		
Booking Holdings, Inc.		
3.600%, 06/01/26...	2,000	\$1,944,085
Brixmor Operating Partnership LP		
3.650%, 06/15/24...	1,000	970,982
3.850%, 02/01/25...	800	775,202
Brown & Brown, Inc.		
4.200%, 09/15/24...	1,840	1,813,919
Campbell Soup Co.		
3.950%, 03/15/25...	1,000	984,898
3.300%, 03/19/25...	1,223	1,183,585
Capital One Financial Corp.		
3.200%, 02/05/25...	1,000	970,303
Cargill, Inc.		
Ω 0.750%, 02/02/26...	6,390	5,726,173
Carrier Global Corp.		
2.242%, 02/15/25...	79	74,997
Celanese U.S. Holdings LLC		
1.400%, 08/05/26...	6,800	5,857,633
CenterPoint Energy, Inc.		
1.450%, 06/01/26...	500	451,829
Charles Schwab Corp.		
0.900%, 03/11/26...	3,135	2,806,735
1.150%, 05/13/26...	2,150	1,932,620
Cigna Corp.		
1.250%, 03/15/26...	5,000	4,505,122
Citigroup, Inc.		
3.700%, 01/12/26...	1,400	1,367,529
3.400%, 05/01/26...	6,000	5,778,811
CNO Financial Group, Inc.		
5.250%, 05/30/25...	5,500	5,497,474
Comcast Corp.		
3.150%, 03/01/26...	900	868,752
Conagra Brands, Inc.		
4.300%, 05/01/24...	704	696,709
Constellation Energy Generation LLC		
3.250%, 06/01/25...	3,500	3,368,301
Corporate Office Properties LP		
2.250%, 03/15/26...	1,200	1,086,008
Cox Communications, Inc.		
Ω 3.850%, 02/01/25...	380	369,928
Crown Castle, Inc.		
1.050%, 07/15/26...	6,000	5,294,136

	Face Amount [^]	Value [†]
	(000)	
UNITED STATES — (Continued)		
Discovery Communications LLC		
4.900%, 03/11/26...	4,186	\$4,151,243
Dominion Energy, Inc.		
3.300%, 03/15/25...	600	579,746
1.450%, 04/15/26...	3,000	2,708,315
Dover Corp.		
0.750%, 11/04/27....	EUR 2,310	2,183,811
DPL, Inc.		
4.125%, 07/01/25...	2,000	1,904,226
DTE Energy Co.		
1.050%, 06/01/25...	2,300	2,105,991
DXC Technology Co.		
1.750%, 01/15/26...	EUR 2,000	2,026,526
1.800%, 09/15/26...	3,000	2,652,987
Eastman Chemical Co.		
3.800%, 03/15/25...	1,000	975,012
eBay, Inc.		
1.400%, 05/10/26...	3,141	2,831,478
Edison International		
4.950%, 04/15/25...	5,500	5,472,171
Elevance Health, Inc.		
1.500%, 03/15/26...	4,201	3,828,958
Energy Transfer LP		
4.050%, 03/15/25...	1,500	1,470,341
4.750%, 01/15/26...	4,166	4,128,696
EPR Properties		
4.750%, 12/15/26...	2,000	1,868,213
Equinix, Inc.		
1.450%, 05/15/26...	6,500	5,831,693
ERAC USA Finance LLC		
Ω 3.850%, 11/15/24...	4,394	4,281,068
Expedia Group, Inc.		
5.000%, 02/15/26...	1,166	1,166,849
Fidelity & Guaranty Life Holdings, Inc.		
Ω 5.500%, 05/01/25...	4,900	4,867,799
Fidelity National Information Services, Inc.		
0.625%, 12/03/25...	EUR 1,000	1,005,323
1.150%, 03/01/26...	4,300	3,834,847
1.500%, 05/21/27....	EUR 1,500	1,496,957
Fiserv, Inc.		
3.200%, 07/01/26...	6,500	6,177,853
Flex Ltd.		
4.750%, 06/15/25...	650	643,942
3.750%, 02/01/26...	5,000	4,817,359
Ford Motor Credit Co. LLC		
4.134%, 08/04/25...	2,000	1,909,940

DCP Midstream Operating LP	5.375%, 07/15/25	2,000	1,995,950	Freeport-McMoRan, Inc.	4.550%, 11/14/24	2,000	1,976,325
Digital Stout Holding LLC	4.250%, 01/17/25	GBP 2,000	2,425,252	General Mills, Inc.	0.450%, 01/15/26	EUR 2,000	1,992,964
Discover Bank	3.450%, 07/27/26	2,000	1,891,490	General Motors Co.	6.125%, 10/01/25	1,300	1,333,156
Discover Financial Services	3.750%, 03/04/25	1,200	1,165,044				
	4.500%, 01/30/26	2,500	2,451,700				
	4.100%, 02/09/27	1,000	962,232				

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

		Face Amount [^]	Value [†]			Face Amount [^]	Value [†]
		(000)				(000)	
UNITED STATES — (Continued)				UNITED STATES — (Continued)			
General Motors Financial Co. Inc.	0.850%, 02/26/26	EUR 750	\$ 742,626	Jabil, Inc.	1.700%, 04/15/26	6,825	\$6,161,159
General Motors Financial Co., Inc.	2.750%, 06/20/25	3,500	3,302,625	Jefferies Financial Group, Inc.	1.000%, 07/19/24	EUR 863	897,870
	1.250%, 01/08/26	300	268,976		4.850%, 01/15/27	4,000	4,012,842
	5.250%, 03/01/26	1,473	1,475,858	Johnson Controls International PLC	1.375%, 02/25/25	EUR 2,000	2,086,872
Gilead Sciences, Inc.	3.650%, 03/01/26	3,986	3,882,726	JPMorgan Chase & Co.	3.300%, 04/01/26	2,262	2,182,573
Global Payments, Inc.	1.200%, 03/01/26	1,600	1,422,651	Kellogg Co.	1.250%, 03/10/25	EUR 3,000	3,121,646
	4.800%, 04/01/26	4,250	4,219,979	Kilroy Realty LP	3.450%, 12/15/24	2,000	1,931,594
GLP Capital LP/GLP Financing II, Inc.	3.350%, 09/01/24	3,125	3,016,187	Laboratory Corp. of America Holdings	1.550%, 06/01/26	2,502	2,254,323
Goldman Sachs Group, Inc.	3.750%, 05/22/25	1,000	976,668	Las Vegas Sands Corp.	2.000%, 06/25/25	3,000	2,808,874
	4.250%, 01/29/26	GBP 700	852,561	Lazard Group LLC	3.750%, 02/13/25	1,000	973,371
	3.750%, 02/25/26	1,500	1,465,624	Lennar Corp.	4.750%, 05/30/25	1,200	1,185,729
Graphic Packaging International LLC	4.125%, 08/15/24	824	810,767	Lincoln National Corp.	3.350%, 03/09/25	1,000	969,480
Hanesbrands, Inc.	4.875%, 06/15/26	2,500	2,328,125	LYB International Finance III LLC	1.250%, 10/01/25	566	512,475
Harley-Davidson Financial Services, Inc.	0.000%, 11/19/24	EUR 1,000	1,037,572	ManpowerGroup, Inc.	1.750%, 06/22/26	EUR 130	133,048
HCA, Inc.	5.375%, 02/01/25	3,250	3,262,276	Marathon Petroleum Corp.	3.625%, 09/15/24	100	98,189
Healthcare Realty Holdings LP	3.500%, 08/01/26	5,000	4,730,336		4.700%, 05/01/25	1,900	1,896,212

Hewlett Packard Enterprise Co.			5.125%, 12/15/26....	250	252,568
4.450%, 10/02/23....	2,302	2,293,095	Marriott International, Inc.		
1.750%, 04/01/26....	2,000	1,823,651	3.750%, 03/15/25....	5,000	4,867,460
Holcim Finance			McKesson Corp.		
Luxembourg SA			1.500%, 11/17/25....	EUR 2,000	2,057,332
1.500%, 04/06/25....	EUR 5,250	5,484,962	0.000%, 12/03/25....	2,600	2,336,373
Howmet Aerospace, Inc.			Micron Technology, Inc.		
6.875%, 05/01/25....	112	115,352	4.075%, 02/06/26....	1,500	1,504,536
HP, Inc.			Molson Coors Beverage		
2.200%, 06/17/25....	2,000	1,883,466	Co.		
1.450%, 06/17/26....	2,242	2,000,454	3.000%, 07/15/26....	500	472,207
Humana, Inc.			Morgan Stanley		
3.850%, 10/01/24....	3,000	2,954,331	3.875%, 01/27/26....	4,720	4,609,281
Huntington Bancshares, Inc.			MPLX LP		
2.625%, 08/06/24....	700	677,051	1.750%, 03/01/26....	944	859,695
Hyatt Hotels Corp.			NetApp, Inc.		
4.850%, 03/15/26....	1,796	1,791,328	1.875%, 06/22/25....	100	93,032
Intercontinental Exchange, Inc.			Netflix, Inc.		
3.750%, 12/01/25....	4,000	3,933,120	5.875%, 02/15/25....	3,000	3,043,770
Interpublic Group of Cos., Inc.			Newell Brands, Inc.		
4.200%, 04/15/24....	500	494,624	4.875%, 06/01/25....	2,000	1,955,500
			NextEra Energy		
			Operating Partners LP		
			Ω 3.875%, 10/15/26....	1,000	927,507

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
NIBC Bank NV			Sealed Air Corp.		
2.000%, 04/09/24....	EUR 2,000	\$2,118,639	Ω 5.500%, 00/15/25....	2,500	\$2,485,250
Nuveen Finance LLC			Sempra Energy		
Ω 4.125%, 11/01/24....	2,500	2,442,351	3.300%, 04/01/25....	1,477	1,429,846
Omnicom Group, Inc./			Sensata Technologies BV		
Omnicom Capital, Inc.			Ω 5.625%, 11/01/24....	2,000	2,000,462
3.650%, 11/01/24....	500	489,972	Simon Property Group LP		
OneMain Finance Corp.			3.500%, 00/01/25....	2,000	1,942,108
6.875%, 03/15/25....	3,585	3,573,743	Sky Ltd.		
Oracle Corp.			2.250%, 11/17/25....	EUR 1,500	1,580,343
2.050%, 05/15/25....	5,000	4,803,146	SLM Corp.		
Paramount Global			3.125%, 11/03/26....	3,000	2,649,600
4.750%, 05/15/25....	2,162	2,145,232	Southwest Airlines Co.		
Penske Truck Leasing Co. LP/			5.250%, 05/04/25....	3,500	3,523,183
PTL Finance Corp.			Southwestern Electric		
Ω 4.450%, 01/29/26....	572	558,244	Power Co.		
Ω 1.700%, 06/15/26....	5,150	4,582,214	1.650%, 03/15/26....	4,600	4,182,034
PerkinElmer, Inc.			Steel Dynamics, Inc.		
1.875%, 07/19/26....	EUR 6,000	6,063,037	2.400%, 06/15/25....	100	94,134
			Stryker Corp.		

Perrigo Finance Unlimited Co.	3.000%, 12/15/24....	4,500	4,351,995	3.500%, 03/15/26....	1,715	1,664,193
Philip Morris International, Inc.	2.750%, 03/19/25....	2,000	2,143,987	Sysco Corp.	1.250%, 06/23/23....	242,745
	2.750%, 02/25/26....	95	90,363		EUR	1,349
	0.875%, 06/01/26....	841	749,880	Thermo Fisher Scientific, Inc.	3.300%, 07/15/26....	1,297,604
Phillips 66					1.400%, 01/23/26....	1,026,766
	1.300%, 02/15/26....	1,500	1,363,547	TRI Pointe Group, Inc./ TRI Pointe Homes, Inc.		
Plains All American Pipeline LP/PAA Finance Corp.					5.875%, 06/15/24....	249,155
	3.600%, 11/01/24....	1,500	1,463,593	Trinity Industries, Inc.	4.550%, 10/01/24....	965,600
PPG Industries, Inc.				U.S. Bancorp	0.850%, 06/07/24....	946,589
	1.200%, 03/15/26....	6,000	5,402,810	United Parcel Service, Inc.		
Prologis LP					1.625%, 11/15/25....	1,043,601
	3.000%, 06/02/26....	EUR 2,100	2,222,114	UnitedHealth Group, Inc.	3.100%, 03/15/26....	483,414
Public Storage				Utah Acquisition Sub, Inc.		
	0.875%, 02/15/26....	5,500	4,960,649		3.850%, 06/15/26....	5,720,692
PulteGroup, Inc.				Ventas Realty LP		
	5.500%, 03/01/26....	3,186	3,216,368		3.500%, 04/15/24....	977,990
	5.000%, 04/15/27....	2,000	2,009,029		2.650%, 01/15/25....	477,145
Qwest Corp.					4.125%, 01/15/26....	2,453,115
	7.250%, 09/15/25....	2,000	2,003,000	Verizon Communications, Inc.		
Radian Group, Inc.					1.450%, 03/20/26....	3,824,962
	4.500%, 10/01/24....	3,500	3,383,882		1.375%, 10/27/26....	1,010,700
Roper Technologies, Inc.				VMware, Inc.		
	1.000%, 09/15/25....	1,500	1,360,639		1.400%, 08/15/26....	6,293,344
	3.800%, 12/15/26....	479	464,853	Vontier Corp.		
Ross Stores, Inc.					1.800%, 04/01/26....	3,039,785
	0.875%, 04/15/26....	2,024	1,800,095	Vornado Realty LP		
Royalty Pharma PLC					2.150%, 06/01/26....	5,268,782
	1.200%, 09/02/25....	3,986	3,615,521	Walgreens Boots Alliance, Inc.		
Ryder System, Inc.					3.600%, 11/20/25....	1,187,022
	4.625%, 06/01/25....	500	495,552		3.450%, 06/01/26....	4,805,870
Seagate HDD Cayman						
	4.750%, 01/01/25....	1,500	1,466,572			

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			U.S. TREASURY OBLIGATIONS — (5.7%)		
Walt Disney Co.			U.S. Treasury Notes		
	5,000	\$ 4,630,974		7,000	\$ 6,725,196
Waste Management, Inc.				7,000	6,736,406
	2,000	1,813,209		42,500	40,194,043
Wells Fargo & Co.			TOTAL U.S.		
	1,000	971,432	TREASURY OBLIGATIONS		53,655,645

3.000%, 04/22/26	2,000	1,899,016	TOTAL INVESTMENT	
2.075%, 05/19/26	CAD 2,500	1,784,337	SECURITIES.....	
3.000%, 10/23/26	1,000	943,828	(Cost \$968,290,717)	926,930,511
Western Digital Corp.				
4.750%, 02/15/26	3,000	2,898,750		
Western Union Co.				
4.350%, 03/15/26	6,000	5,338,216	SECURITIES LENDING COLLATERAL — (1.4%)	
Williams Cos., Inc.			@ \$ The DFA Short Term ..	
4.300%, 03/04/24	1,000	990,902	Investment Fund	1,098,517 12,707,649
Williams Cos., Inc.			TOTAL INVESTMENTS — (100.0%)	
3.000%, 01/15/26	1,596	1,563,161	(Cost \$980,988,195).....	\$939,638,160
WRKCo, Inc.				
4.650%, 03/15/26	5,500	5,480,541		
Xerox Holdings Corp.				
Ω 5.000%, 08/15/26	3,500	3,255,703		
TOTAL UNITED.....				
STATES		479,400,171		
TOTAL BONDS.....		873,274,866		

As of January 31, 2023, DFA Targeted Credit 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)
USD	71,106,544	EUR	65,218,375	Citibank, N.A.	02/24/23	\$ 102,213
USD	1,246,711	GBP	1,006,988	Citibank, N.A.	02/24/23	4,650
USD	16,087,858	GBP	12,981,331	State Street Bank and Trust	02/27/23	75,076
USD	1,267,650	GBP	1,025,691	Citibank, N.A.	03/02/23	2,352
Total Appreciation						\$ 184,291
EUR	653,870	USD	711,808	Citibank, N.A.	02/21/23	\$ (62)
USD	79,701,753	EUR	73,509,029	State Street Bank and Trust	02/21/23	(313,812)
USD	70,967,786	EUR	65,472,248	Citibank, N.A.	03/02/23	(339,566)
USD	4,142,798	CAD	5,581,747	HSBC Bank	03/02/23	(53,095)
USD	1,282,311	CAD	1,714,576	HSBC Bank	04/17/23	(7,090)
Total (Depreciation)						\$(713,625)
Total Appreciation (Depreciation)						\$(529,334)

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DFA TARGETED CREDIT PORTFOLIO CONTINUED

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

Investments in Securities (Market Value)			
Level 1	Level 2	Level 3	Total

Bonds				
Australia	—	\$ 20,488,062	—	\$ 20,488,062
Belgium	—	8,999,158	—	8,999,158
Canada	—	45,670,133	—	45,670,133
Denmark	—	17,947,903	—	17,947,903
Finland	—	3,634,325	—	3,634,325
France	—	30,766,863	—	30,766,863
Germany	—	43,663,071	—	43,663,071
Ireland	—	5,999,161	—	5,999,161
Italy	—	20,549,560	—	20,549,560
Japan	—	57,777,311	—	57,777,311
Luxembourg	—	2,180,044	—	2,180,044
Netherlands	—	19,473,247	—	19,473,247
Norway	—	5,093,846	—	5,093,846
Portugal	—	4,353,283	—	4,353,283
Spain	—	15,962,024	—	15,962,024
Sweden	—	16,441,485	—	16,441,485
Switzerland	—	13,488,278	—	13,488,278
United Kingdom	—	61,386,941	—	61,386,941
United States	—	479,400,171	—	479,400,171
U.S. Treasury Obligations	—	53,655,645	—	53,655,645
Securities Lending Collateral	—	12,707,649	—	12,707,649
Forward Currency Contracts**	—	(529,334)	—	(529,334)
TOTAL	—	\$939,108,826	—	\$939,108,826

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

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DFA INVESTMENT GRADE PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount [^] (000)	Value†		Face Amount [^] (000)	Value†
AGENCY OBLIGATIONS — (15.7%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks Funding Corp.			Macquarie Bank Ltd.		
2.630%, 08/03/..			Ω 3.900%, 01/15/26.	23,911	\$ 23,512,561
26	5,760	\$ 5,603,907	National Australia Bank Ltd.		
			3.375%, 01/14/26.	3,000	2,905,768
Federal Home Loan Bank			Ω 3.500%, 01/10/27.	15,999	15,377,293
2.750%, 12/13/..			Westpac Banking Corp.		
24	37,645	36,548,496	3.350%, 03/08/27.	32,667	31,356,380
			2.650%, 01/16/30.	6,560	5,887,088
3.125%, 09/12/..			2.150%, 06/03/31.	101,568	87,385,540
25	10,000	9,782,767	TOTAL AUSTRALIA...		216,188,546
5.750%, 06/12/..			AUSTRIA — (0.0%)		
26	11,775	12,397,851	Oesterreichische Kontrollbank AG		
2.500%, 12/10/..					
27	4,000	3,775,079			

3.000%, 03/10/..			0.250%, 09/26/24.	EUR	4,000	4,143,652
28	30,815	29,736,481				
3.250%, 06/08/..			BELGIUM — (0.7%)			
28	109,035	106,922,981	Anheuser-Busch InBev			
3.250%, 11/16/..			Worldwide, Inc.			
28	91,250	89,377,730	4.000%, 04/12/28.		12,000	11,788,301
2.125%, 09/14/..			4.000%, 01/23/31.		1,600	1,657,020
29	10,000	9,096,337	5.875%, 06/15/35.		2,846	3,085,337
2.125%, 12/14/..			4.375%, 04/15/38.		400	379,351
29	23,735	21,500,546	5.450%, 01/23/39.		6,000	6,282,999
5.500%, 07/15/..			4.050%, 01/15/42.		5,000	4,976,411
36	22,355	25,954,886	Dexia Credit Local SA			
Federal Home Loan			0.500%, 01/17/25.	EUR	42,400	43,753,539
Mortgage Corp.			Solvay Finance			
6.750%, 09/15/..			America LLC			
29	76,476	90,142,130	Ω 4.450%, 12/03/25.		865	844,133
6.750%, 03/15/..			TOTAL BELGIUM.....			72,767,091
31	100,575	121,583,772	CANADA — (2.5%)			
6.250%, 07/15/..			Alimentation Couche-Tard,			
32	105,446	126,196,589	Inc.			
Federal National Mortgage			Ω 3.550%, 07/26/27.		980	923,984
Association			Ω 3.430%, 05/13/41.		15,600	11,766,769
2.125%, 04/24/..			Bank of Montreal			
26	86,970	82,494,932	2.750%, 06/15/27.	EUR	1,400	1,460,795
1.875%, 09/24/..			Bank of Nova Scotia			
26	168,929	158,032,525	2.450%, 02/02/32.		24,975	20,949,835
0.750%, 10/08/..			Barrick North America			
27	73,250	64,159,257	Finance LLC			
6.250%, 05/15/..			5.700%, 05/30/41.		4,500	4,846,939
29	102,508	117,055,029	Brookfield Finance,			
7.125%, 01/15/..			Inc.			
30	72,196	87,632,035	4.350%, 04/15/30.		5,500	5,226,008
7.250%, 05/15/..			Canadian Natural Resources			
30	72,729	89,404,145	Ltd.			
0.875%, 08/05/..			2.050%, 07/15/30.		12,722	11,125,719
30	239,600	196,363,356	5.850%, 02/04/35.		3,000	3,028,211
6.625%, 11/15/..			6.250%, 03/15/38.		6,000	6,421,921
30	103,212	123,960,151	Emera U.S. Finance			
Tennessee Valley Authority			LP			
2.875%, 02/01/..			2.630%, 06/15/31.		3,000	2,444,409
27	31,804	30,584,171				
7.125%, 05/01/..						
30	70,383	83,889,075				
1.500%, 09/15/..						
31	10,000	8,178,744				
4.650%, 06/15/..						
35	5,000	5,180,774				
TOTAL AGENCY.....						
OBLIGATIONS		1,735,553,746				
BONDS — (54.8%)						
AUSTRALIA — (1.9%)						
APA Infrastructure						
Ltd.						
Ω 5.000%, 03/23/..						
35	4,000	3,767,355				

Australia & New Zealand Banking Group Ltd.				
	0.750%, 09/29/..			
	26	EUR	3,000	2,967,288
Commonwealth Bank of Australia				
	Ω 3.150%, 09/10/..			
	27		290	273,694
	Ω 1.875%, 09/15/..			
	31		1,200	986,103
Glencore Funding LLC				
	Ω 2.500%, 09/01/..			
	30		4,600	3,897,960
	Ω 2.850%, 04/27/..			
	31		33,500	28,691,356
	Ω 2.625%, 09/23/..			
	31		11,000	9,180,160

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]		Value [†]		Face Amount [^]		Value [†]	
	(000)				(000)			
CANADA — (Continued)				FINLAND — (0.3%)				
Enbridge Energy Partners LP				Kuntarahoitus Oyj				
	7.500%, 04/15/28..	3,000	\$ 3,493,265		0.125%, 03/07/24..	EUR 400	\$ 420,998	
					0.000%, 11/15/24..	EUR 24,000	24,695,811	
Enbridge, Inc.				Nordea Bank Abp				
	3.500%, 06/10/24..	880	861,150		1.125%, 02/16/27..	EUR 1,900	1,891,816	
Fairfax Financial Holdings Ltd.				OP Corporate Bank PLC				
	3.375%, 03/03/31..	3,400	2,891,414		0.500%, 05/14/27..	EUR 3,000	2,903,539	
ITC Holdings Corp.				TOTAL FINLAND.....				
	3.650%, 06/15/24..	9,714	9,512,660				32,030,330	
Nutrien Ltd.				FRANCE — (0.8%)				
	3.000%, 04/01/25..	3,460	3,315,346	Airbus SE				
Ontario Teachers' Finance Trust				Ω 3.150%, 04/10/27..				
	Ω 2.000%, 04/16/31..	25,200	21,442,872				5,500	5,212,564
Province of Alberta Canada				Banque Federative du Credit Mutuel SA				
	0.500%, 04/16/25..	EUR 16,495	16,932,124		1.000%, 07/16/26..	GBP 4,700	5,146,754	
	0.625%, 04/18/25..	EUR 8,470	8,712,304		1.250%, 05/26/27..	EUR 11,900	11,764,549	
	1.300%, 07/22/30..	5,000	4,132,247	BNP Paribas SA				
Province of Ontario Canada				Ω 3.500%, 11/16/27..				
	1.125%, 10/07/30..	15,000	12,207,375				500	471,363
Quebec, Province of Canada				Ω 4.400%, 08/14/28..				
	0.200%, 04/07/25..	EUR 3,300	3,363,716				2,600	2,523,644
				BPCE SA				
				0.010%, 01/14/27..				
							EUR 1,700	1,609,625
				Bpifrance SACA				
							EUR 5,000	5,123,761
				Credit Agricole SA				
							EUR 15,400	15,355,600

Rogers Communications, Inc.	7.500%, 08/15/38	2,500	2,925,731	Electricite de France SA	Ω 3.625%, 10/13/25	6,638	6,462,524
Royal Bank of Canada	2.300%, 11/03/31	700	580,940	Region of Ile de France	0.500%, 06/14/25	EUR 2,000	2,046,452
Spectra Energy Partners LP	4.750%, 03/15/24	1,915	1,907,373	Sanofi	3.625%, 06/19/28	17,600	17,177,019
Suncor Energy, Inc.	6.800%, 05/15/38	10,283	11,552,625	Societe Generale SA	Ω 3.000%, 01/22/30	5,000	4,237,450
	6.850%, 06/01/39	3,000	3,318,890	TotalEnergies Capital International SA	3.750%, 04/10/24	4,800	4,752,055
Thomson Reuters Corp.	4.300%, 11/23/23	2,520	2,504,394		2.820%, 01/10/30	4,200	3,821,710
Toronto-Dominion Bank	2.000%, 09/10/31	3,600	2,948,653		2.886%, 06/29/41	9,127	7,274,727
	3.200%, 03/10/32	41,100	36,870,357	TOTAL FRANCE			92,979,797
	4.456%, 06/08/32	20,850	20,465,305	GERMANY — (1.3%)			
TransCanada PipeLines Ltd.	4.875%, 01/15/26	4,060	4,080,644	Bayer U.S. Finance II LLC	Ω 5.500%, 08/15/25	2,240	2,224,791
	4.250%, 05/15/28	300	292,939		Ω 4.375%, 12/15/28	14,000	13,608,592
	4.625%, 03/01/34	20,566	19,804,966	Bayer U.S. Finance LLC	Ω 3.375%, 10/03/24	9,544	9,287,913
	6.200%, 10/15/37	3,000	3,278,145	Bayer US Finance II LLC	Ω 4.625%, 06/25/38	700	649,192
	7.250%, 08/15/38	7,000	8,176,851	BMW U.S. Capital LLC	Ω 2.800%, 04/11/26	19,530	18,537,472
TOTAL CANADA			273,766,876		Ω 3.300%, 04/06/27	6,742	6,426,560
DENMARK — (0.3%)					4.000%, 04/20/27	EUR 7,700	7,650,276
Danske Bank AS	Ω 4.375%, 06/12/28	2,000	1,890,734		Ω 4.150%, 04/09/30	1,330	1,296,837
Denmark Government Bond	4.500%, 11/15/23	DKK 238,000	34,405,019				
TOTAL DENMARK			36,295,753				

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]	Value		Face Amount [^]	Value†
	(000)			(000)	
GERMANY — (Continued)			JAPAN — (Continued)		
Fresenius Medical Care U.S. Finance III, Inc.			MUFG Bank Ltd.	3,237	\$ 3,150,399
Ω 2.375%, 02/16/31	9,450	\$ 7,17	Nomura Holdings, Inc.	10,062	8,703,334
Ω 3.000%, 12/01/31	9,838	7,72		3,600	2,993,734
Kreditanstalt fuer Wiederaufbau				10,000	8,104,046
Ω 0.125%, 01/15/24	EUR 22,000	23,29	ORIX Corp.	10,000	8,192,368
Mercedes-Benz Finance North America LLC					
Ω 8.500%, 01/18/31	27,896	35,61			

Siemens			Sumitomo Mitsui		
Financieringsmaatschappij			Banking Corp.		
NV			3.950%, 07/19/23	5,931	5,904,206
Ω 2.875%, 03/11/41	8,256	6,53	Sumitomo Mitsui Financial		
TOTAL GERMANY		<u>140,02</u>	Group, Inc.		
HONG KONG — (0.1%)			3.784%, 03/09/26	2,642	2,573,017
Prudential PLC			1.546%, 06/15/26	EUR 1,900	1,924,275
3.125%, 04/14/30	1,100	99	3.040%, 07/16/29	18,167	16,242,488
3.625%, 03/24/32	6,000	5,51	2.130%, 07/08/30	14,250	11,779,661
TOTAL HONG KONG		<u>6,51</u>	2.222%, 09/17/31	10,157	8,262,421
IRELAND — (0.0%)			2.296%, 01/12/41	7,700	5,176,655
CRH America Finance, Inc.			Toyota Motor Credit Corp.		
Ω 3.950%, 04/04/28	1,520	1,46	3.200%, 01/11/27	22,436	21,499,524
ITALY — (0.1%)			3.050%, 01/11/28	10,350	9,740,101
Enel Finance International			3.650%, 01/08/29	11,108	10,696,966
NV			TOTAL JAPAN		<u>218,871,950</u>
Ω 3.500%, 04/06/28	2,800	2,56	NETHERLANDS — (0.2%)		
Intesa Sanpaolo SpA			BNG Bank NV		
Ω 4.000%, 09/23/29	15,800	14,17	1.125%, 09/04/24	EUR 5,000	5,272,799
TOTAL ITALY		<u>16,73</u>	Enexis Holding NV		
JAPAN — (2.0%)			0.875%, 04/28/26	EUR 9,900	9,967,590
7-Eleven, Inc.			ING Groep NV		
Ω 1.800%, 02/10/31	12,280	9,79	3.950%, 03/29/27	4,000	3,858,187
Ω 2.500%, 02/10/41	30,950	21,77	4.050%, 04/09/29	4,000	3,800,991
American Honda Finance Corp.			Shell International		
2.300%, 09/09/26	16,110	14,94	Finance BV		
1.800%, 01/13/31	2,900	2,39	3.875%, 11/13/28	1,500	1,475,037
Beam Suntory, Inc.			TenneT Holding BV		
3.250%, 06/15/23	764	75	1.000%, 06/13/26	EUR 2,700	2,720,160
Mitsubishi UFJ Financial Group, Inc.			TOTAL		<u>27,094,764</u>
3.850%, 03/04/26	1,195	1,15	NETHERLANDS		
3.677%, 02/22/27	2,465	2,38	NORWAY — (0.2%)		
3.741%, 03/07/29	2,700	2,55	Equinor ASA		
3.195%, 07/18/29	5,777	5,23	2.650%, 01/15/24	6,950	6,809,636
2.048%, 07/17/30	14,450	11,85	1.750%, 01/22/26	3,000	2,783,969
4.286%, 07/26/38	400	37	1.250%, 02/17/27	EUR 9,200	9,198,280
3.751%, 07/18/39	11,191	9,75	TOTAL NORWAY		<u>18,791,885</u>
Mizuho Financial Group, Inc.			SPAIN — (0.8%)		
2.839%, 09/12/26	11,800	10,94	Banco Bilbao Vizcaya		
			Argentaria SA		
			3.375%, 09/20/27	EUR 5,000	5,349,193
			Banco Santander SA		
			3.800%, 02/23/28	7,000	6,554,306
			3.490%, 05/28/30	4,000	3,543,457

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount [^]	Value [†]	Face Amount [^]	Value [†]
(000)		(000)	

SPAIN — (Continued)		
Santander Holdings USA, Inc.		
4.500%, 07/17/25...	17,590	\$17,350,689
4.400%, 07/13/27...	1,200	1,167,276
Santander UK PLC		
4.000%, 03/13/24...	8,788	8,692,472
Telefonica Emisiones SA		
7.045%, 06/20/36...	13,000	14,268,141
4.665%, 03/06/38...	11,755	10,219,940
Telefonica Europe BV		
8.250%, 00/15/30...	16,567	19,323,092
TOTAL SPAIN.....		86,468,566
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.4%)		
European Financial Stability Facility		
0.000%, 04/19/24... EUR	10,000	10,496,893
1.750%, 06/27/24... EUR	27,296	29,182,905
Inter-American Development Bank		
6.750%, 07/15/27...	1,942	2,150,948
TOTAL.....		41,830,746
SWEDEN — (0.2%)		
Skandinaviska Enskilda Banken AB		
1.750%, 11/11/26... EUR	9,800	10,050,008
Volvo Treasury AB		
2.625%, 02/20/26... EUR	7,500	7,951,108
2.000%, 08/19/27... EUR	1,900	1,937,160
TOTAL SWEDEN.....		19,938,276
SWITZERLAND — (0.2%)		
Novartis Capital Corp.		
2.200%, 08/14/30...	5,193	4,574,448
UBS Group AG		
Ω 4.125%, 00/24/25...	20,990	20,559,653
TOTAL SWITZERLAND.....		25,134,101
UNITED KINGDOM — (2.2%)		
Ashtead Capital, Inc.		
Ω 2.450%, 08/12/31...	4,750	3,830,260
AstraZeneca PLC		
3.375%, 11/16/25...	5,630	5,495,486
6.450%, 00/15/37...	3,700	4,428,552
Barclays PLC		
3.650%, 03/16/25...	14,330	13,931,638
4.375%, 01/12/26...	9,970	9,768,739
BAT Capital Corp.		
4.006%, 04/02/30...	20,600	19,512,493
BP Capital Markets America, Inc.		
3.119%, 05/04/26...	6,815	6,550,027

UNITED KINGDOM — (Continued)		
2.721%, 01/12/32...	2,300	\$ 2,010,153
3.060%, 06/17/41...	50,100	39,953,352
BP Capital Markets PLC		
3.270%, 09/19/27...	8,600	8,240,721
British Telecommunications PLC		
5.125%, 12/04/28...	7,200	7,221,363
Ω 3.250%, 11/08/20...	3,000	2,680,951
Diageo Capital PLC		
2.375%, 10/24/29...	1,350	1,187,974
2.125%, 04/29/32...	7,255	6,039,212
Experian Finance PLC		
1.375%, 06/25/26... EUR	2,000	2,035,493
HSBC Holdings PLC		
4.300%, 03/08/26...	13,770	13,485,339
4.850%, 03/31/30...	13,500	13,542,252
6.100%, 01/14/42...	4,500	5,047,039
HSBC USA, Inc.		
3.500%, 06/23/24...	7,593	7,450,198
Lloyds Banking Group PLC		
3.750%, 01/11/27...	5,250	5,000,588
4.375%, 03/22/28...	9,000	8,735,397
LSEGA Financing PLC		
Ω 3.200%, 04/06/41...	24,202	19,165,555
Mead Johnson Nutrition Co.		
4.125%, 11/15/25...	5,131	5,049,607
Nationwide Building Society		
Ω 3.000%, 07/21/25...	4,600	4,470,030
2.000%, 04/28/27... EUR	6,400	6,523,347
RELX Capital, Inc.		
3.000%, 05/22/30...	900	799,302
4.750%, 05/20/32...	4,300	4,275,856
Vodafone Group PLC		
7.875%, 02/15/30...	7,107	8,296,310
6.250%, 11/30/32...	2,500	2,740,605
5.000%, 05/30/38...	1,400	1,382,227
TOTAL UNITED KINGDOM.....		240,221,838
UNITED STATES — (40.6%)		
3M Co.		
2.875%, 10/15/27...	11,690	10,955,174
Abbott Laboratories		
2.950%, 03/15/25...	5,600	5,441,702
AbbVie, Inc.		
3.600%, 05/14/25...	700	682,286
4.250%, 11/14/28...	25,100	24,869,955
Activision Blizzard, Inc.		
3.400%, 06/15/27...	5,908	5,676,886
1.350%, 09/15/30...	2,800	2,272,379

3.017%, 04/16/27...	1,373	1,305,045	Acuity Brands Lighting, Inc.		
4.234%, 11/06/28...	67	66,727			
			2.150%, 12/15/30...	1,642	1,304,063
			Advance Auto Parts, Inc.		
			3.000%, 04/15/30...	6,400	5,833,480
			3.500%, 03/15/32...	7,300	6,210,544
			AEP Texas, Inc.		
			4.700%, 05/15/32...	20,000	19,920,409
			Aetna, Inc.		
			3.500%, 11/15/24...	4,959	4,847,663

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
6.750%, 12/15/37...	8,500	\$ 9,608,899	2.800%, 10/01/41...	800	\$ 620,086
Affiliated Managers Group, Inc.			Aon Corp.		
3.500%, 08/01/25...	3,410	3,302,671	4.500%, 12/15/28...	2,300	2,274,985
3.300%, 06/15/30...	21,400	18,514,011	3.750%, 05/02/20...	300	284,877
Aflac, Inc.			2.800%, 05/15/30...	14,600	12,926,793
3.600%, 04/01/30...	800	760,358	Aon Global Ltd.		
Air Products and Chemicals, Inc.			3.500%, 06/14/24...	8,747	8,588,327
2.700%, 05/15/40...	400	317,027	Apple, Inc.		
Allegion PLC			2.000%, 09/12/27...	1,200	1,139,045
3.500%, 10/01/20...	10,000	8,965,014	3.000%, 11/13/27...	14,620	13,936,317
Allstate Corp.			1.650%, 02/03/31...	15,433	12,796,152
5.350%, 06/01/33...	7,500	7,858,471	Applied Materials, Inc.		
Alphabet, Inc.			3.300%, 04/01/27...	13,395	12,942,004
1.100%, 08/15/30...	4,208	3,416,361	5.850%, 06/15/41...	400	454,241
Altria Group, Inc.			Arizona Public Service Co.		
4.800%, 02/14/20...	60	59,349	3.150%, 05/15/25...	9,580	9,201,254
3.400%, 05/06/30...	10,700	9,468,341	2.600%, 08/15/20...	5,646	4,867,465
2.450%, 02/04/32...	27,231	21,276,412	2.200%, 12/15/31...	31,150	24,747,670
3.400%, 02/04/41...	5,000	3,516,813	5.050%, 09/01/41...	400	377,249
Amazon.com, Inc.			Arrow Electronics, Inc.		
3.150%, 08/22/27...	7,400	7,075,036	3.875%, 01/12/28...	11,938	11,224,762
1.500%, 06/03/30...	31,116	25,874,200	Assurant, Inc.		
2.100%, 05/12/31...	67,400	57,421,114	2.650%, 01/15/32...	4,000	3,088,264
Amcor Flexibles North America, Inc.			Assured Guaranty U.S. Holdings, Inc.		
2.630%, 06/19/30...	2,500	2,130,616	3.150%, 06/15/31...	5,000	4,345,639
Amdocs Ltd.			AT&T, Inc.		
2.538%, 06/15/30...	2,000	1,691,466	2.750%, 06/01/31...	1,000	862,431
American Electric Power Co., Inc.			2.550%, 12/01/33...	18,868	15,256,144
4.300%, 12/01/28...	200	195,557	3.500%, 06/01/41...	27,000	21,676,154
American Express Co.			Atmos Energy Corp.		
			1.500%, 01/15/31...	750	605,346
			Autodesk, Inc.		

3.300%, 06/03/27...	13,729	13,072,979	4.375%, 06/15/25...	3,015	2,994,619
American Tower Corp.			3.500%, 06/15/27...	11,209	10,700,225
2.700%, 04/15/31...	300	252,947	2.400%, 12/15/31...	400	335,348
2.300%, 09/15/31...	12,575	10,187,933	Automatic Data Processing, Inc.		
4.050%, 03/15/32...	3,125	2,895,505	1.250%, 09/01/30...	12,257	9,925,646
American Water Capital Corp.			AutoNation, Inc.		
3.850%, 03/01/24...	2,115	2,087,396	2.400%, 08/01/31...	16,534	12,542,288
2.050%, 09/01/27...	184	173,168	3.850%, 03/01/32...	8,411	7,119,346
3.450%, 06/01/29...	75	70,260	AutoZone, Inc.		
Ameriprise Financial, Inc.			3.250%, 04/15/25...	5,203	5,028,672
4.500%, 05/13/32...	9,800	9,816,705	Avnet, Inc.		
AmerisourceBergen Corp.			4.625%, 04/15/26...	4,760	4,660,071
2.800%, 05/15/30...	29,884	26,256,173	3.000%, 05/15/31...	17,500	14,319,772
Amgen, Inc.			5.500%, 06/01/32...	13,180	12,989,551
2.600%, 08/19/26...	8,375	7,873,213	AXIS Specialty Finance PLC		
2.300%, 02/25/31...	4,200	3,534,004	4.000%, 12/06/27...	19,920	19,058,787
2.000%, 01/15/32...	9,600	7,766,743	Baker Hughes Holdings LLC		
3.350%, 02/22/32...	14,200	12,890,983	5.125%, 09/15/40...	2,677	2,637,780
3.150%, 02/21/40...	26,545	20,755,325			
2.800%, 08/15/41...	26,250	19,334,050			
Amphenol Corp.					
2.800%, 02/15/30...	400	354,013			
Analog Devices, Inc.					
Ω 3.450%, 06/15/27...	5,531	5,313,083			

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Baker Hughes Holdings LLC / Baker Hughes Co-Obligor, Inc.			2.500%, 08/16/31...	1,850	\$ 1,480,710
3.337%, 12/15/27...	300	\$ 284,380	Broadcom, Inc.		
Bank of America Corp.			4.300%, 11/15/32...	31,000	28,547,018
5.875%, 02/07/42...	25,700	28,535,094	Ω 2.600%, 02/15/33...	200	157,116
Bank of New York Mellon Corp.			Ω 3.419%, 04/15/33...	200	167,790
1.600%, 04/24/25...	14,050	13,150,088	Ω 3.469%, 04/15/34...	5,000	4,145,637
2.800%, 06/04/26...	1,288	1,223,570	Ω 3.137%, 11/15/35...	17,502	13,587,787
Berkshire Hathaway Finance Corp.			Ω 4.826%, 05/15/37...	1,000	917,863
1.850%, 03/12/30...	30,200	25,897,185	Ω 3.500%, 02/15/41...	8,150	6,229,365
1.450%, 10/15/30...	82,403	67,664,362	Broadstone Net Lease LLC		
Berkshire Hathaway, Inc.			2.600%, 09/15/31...	360	274,795
3.125%, 03/15/26...	21,400	20,785,976	Brown & Brown, Inc.		
Best Buy Co., Inc.			4.200%, 09/15/24...	4,660	4,593,946
			2.375%, 03/15/31...	3,000	2,416,130
			Bunge Ltd. Finance Corp.		

4.450%, 10/01/28..	19,093	18,867,095	3.750%, 09/25/27..	15,000	14,407,763
1.050%, 10/01/30..	13,000	10,622,489	Burlington Northern Santa Fe LLC		
Biogen, Inc.			6.150%, 05/01/37..	400	456,315
4.050%, 09/15/25..	6,550	6,432,913	5.750%, 05/01/40..	400	440,087
2.250%, 06/01/30..	20,387	17,284,732	5.050%, 03/01/41..	400	408,901
Black Hills Corp.			5.400%, 06/01/41..	400	424,035
2.500%, 06/15/30..	2,650	2,214,891	4.050%, 09/15/41..	400	405,035
4.350%, 05/01/33..	5,728	5,333,327	4.400%, 03/15/42..	400	379,798
BlackRock, Inc.			Camden Property Trust		
3.250%, 04/30/20..	6,542	6,204,752	2.800%, 05/15/30..	300	269,367
2.400%, 04/30/30..	35,700	31,373,512	Campbell Soup Co.		
1.000%, 01/28/34..	56,917	47,570,676	4.150%, 03/15/28..	3,828	3,756,369
Boardwalk Pipelines LP			Capital One Financial Corp.		
3.600%, 09/01/32..	9,310	8,094,747	3.750%, 04/24/24..	4,607	4,539,784
Boeing Co.			3.200%, 02/05/25..	2,300	2,231,698
2.500%, 03/01/25..	6,399	6,082,930	3.750%, 03/09/27..	12,365	11,886,031
2.600%, 10/30/25..	2,168	2,037,362	3.800%, 01/31/28..	3,600	3,437,089
3.200%, 03/01/20..	4,600	4,202,248	Cargill, Inc.		
2.050%, 02/01/30..	5,400	4,773,508	Ω 2.125%, 04/23/30..	5,860	4,970,496
3.600%, 05/01/34..	2,000	1,715,143	Carrier Global Corp.		
3.250%, 02/01/35..	2,463	1,996,693	2.700%, 02/15/31..	2,500	2,149,835
3.550%, 03/01/38..	2,150	1,742,878	Caterpillar, Inc.		
Booking Holdings, Inc.			3.800%, 08/15/42..	800	725,809
3.600%, 06/01/26..	2,494	2,424,273	CenterPoint Energy Resources Corp.		
4.000%, 11/15/26..	EUR 1,900	2,113,466	4.000%, 04/01/28..	4,800	4,683,051
1.800%, 03/03/27..	EUR 700	714,881	Charles Schwab Corp.		
4.625%, 04/13/30..	5,410	5,431,387	3.000%, 03/10/25..	12,777	12,353,997
Boston Properties LP			3.625%, 04/01/25..	5,758	5,636,610
3.250%, 01/30/34..	2,300	1,977,333	2.300%, 05/13/31..	400	341,403
2.550%, 04/01/32..	1,000	789,339	1.050%, 12/01/31..	1,500	1,228,140
2.450%, 10/01/33..	2,000	1,524,234	2.000%, 03/03/32..	14,300	12,674,593
Boston Scientific Corp.			Chevron Corp.		
4.550%, 03/01/30..	1,264	1,197,027	1.654%, 05/11/25..	3,654	3,439,317
Brighthouse Financial, Inc.			Chevron USA, Inc.		
5.625%, 05/15/30..	3,000	3,002,499	3.250%, 10/15/20..	17,685	16,688,794
Bristol-Myers Squibb Co.			Choice Hotels International, Inc.		
4.125%, 06/15/30..	19,900	18,722,460	3.700%, 12/01/20..	2,750	2,475,241
2.350%, 11/13/40..	400	292,814	Chubb Corp.		
3.550%, 03/15/42..	800	692,994	6.000%, 05/11/37..	400	447,296
Brixmor Operating Partnership LP					
4.050%, 07/01/30..	5,600	5,121,510			

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

Face Amount [^]	Value [†]	Face Amount [^]	Value [†]
(000)		(000)	

UNITED STATES — (Continued)

UNITED STATES — (Continued)

6.500%,05/15/38..	400	\$ 473,616	4.200%,03/15/42..	1,174	\$ 1,047,723
Chubb INA Holdings, Inc.			Constellation Brands, Inc.		
3.350%,05/15/24..	4,320	4,248,147	3.600%,02/15/28..	7,625	7,248,291
Cigna Corp.			3.150%,08/01/20..	7,000	6,387,735
3.500%,06/15/24..	1,792	1,760,759	Constellation Energy Generation LLC		
3.400%,03/01/27..	12,120	11,601,161	5.750%,10/01/41..	2,300	2,337,850
2.400%,03/15/30..	2,167	1,872,140	Corporate Office Properties LP		
2.375%,03/15/31..	19,300	16,365,534	2.000%,12/01/33..	9,450	6,931,882
4.800%,08/15/38..	35,497	34,752,506	Costco Wholesale Corp.		
3.200%,03/15/40..	15,445	12,335,227	1.600%,04/20/30..	63,400	53,729,484
Cincinnati Financial Corp.			1.750%,04/20/32..	1,674	1,380,034
6.020%,06/15/28..	3,200	3,513,583	Cox Communications, Inc.		
Citigroup, Inc.			Ω 3.850%,02/01/25..	6,790	6,610,036
2.125%,09/10/26..	EUR 4,900	5,045,794	Ω 4.800%,02/01/35..	8,981	8,311,098
8.125%,07/15/39..	16,097	21,324,043	Crown Castle, Inc.		
5.875%,01/30/42..	10,525	11,479,828	3.100%,11/15/29..	400	360,058
Clorox Co.			2.100%,04/01/31..	300	245,551
3.100%,10/01/27..	3,477	3,278,330	2.000%,04/01/41..	17,205	12,645,744
3.000%,05/15/28..	14,712	14,360,535	CVS Health Corp.		
CMS Energy Corp.			3.375%,08/12/24..	10,857	10,623,463
3.600%,11/15/25..	3,163	3,036,546	3.875%,07/20/25..	105	102,862
3.000%,05/15/26..	3,742	3,533,035	3.250%,08/15/20..	3,800	3,486,145
CNA Financial Corp.			2.700%,08/21/40..	4,600	3,320,200
4.500%,03/01/26..	21,057	20,985,027	Deere & Co.		
3.000%,05/01/20..	1,650	1,541,093	3.000%,06/09/42..	400	377,309
CNO Financial Group, Inc.			Dell International LLC/ EMC Corp.		
5.250%,05/30/20..	4,800	4,681,227	Ω 3.375%,12/15/41..	5,000	3,600,157
Coca-Cola Co.			Devon Energy Corp.		
1.875%,09/22/26..	EUR 5,708	5,919,321	5.600%,07/15/41..	4,800	4,756,910
2.000%,05/25/27..	4,335	4,152,887	DH Europe Finance II Sarl		
2.875%,06/05/41..	400	325,485	3.250%,11/15/39..	400	341,347
Comcast Corp.			Dick's Sporting Goods, Inc.		
3.150%,03/01/26..	8,398	8,106,419	3.150%,01/15/32..	9,525	7,793,546
3.150%,02/15/28..	3,800	3,596,966	Discover Bank		
4.250%,10/15/30..	8,800	8,700,091	4.650%,09/13/28..	2,800	2,721,474
4.250%,01/15/33..	21,467	21,027,187	Discovery Communications LLC		
7.050%,03/15/33..	14,000	16,686,041	3.000%,11/15/24..	5,376	5,250,855
6.500%,11/15/35..	400	464,802	3.450%,03/15/25..	5,371	5,164,905
3.200%,07/15/36..	400	342,864	Dollar Tree, Inc.		
3.000%,03/01/38..	800	731,175	4.200%,05/15/28..	18,241	17,932,640
4.600%,10/15/38..	800	785,306	Dominion Energy, Inc.		
3.250%,11/01/39..	2,200	1,828,409	3.375%,04/01/30..	200	182,254
3.750%,04/01/40..	15,100	13,343,843	Duke Energy Corp.		
Comerica, Inc.			3.750%,04/15/24..	3,205	3,162,495
4.000%,02/01/20..	5,865	5,676,060	2.550%,06/15/31..	300	254,499
Conagra Brands, Inc.			3.300%,06/15/41..	25,250	19,629,670
4.850%,11/01/28..	170	170,305	Duquesne Light Holdings, Inc.		
5.300%,11/01/38..	25,700	25,851,967	Ω 2.532%,10/01/30..	1,500	1,227,703
ConocoPhillips			Ω 2.775%,01/07/32..	641	519,789
5.000%,05/15/38..	400	440,776			
6.500%,02/01/39..	1,200	1,423,892			

Consolidated Edison Co. of New York, Inc.			Eagle Materials, Inc.		
3.300%, 12/01/24...	1,280	1,238,050	2.500%, 07/01/34...	3,400	2,778,194
5.300%, 03/01/35...	400	413,377	Eastman Chemical Co.		
6.750%, 04/01/38...	400	470,525	3.800%, 03/15/25...	8,127	7,923,926
5.700%, 06/15/40...	400	418,337			

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Eaton Corp.			Flex Ltd.		
4.000%, 11/02/32...	13,105	\$12,591,824	4.875%, 06/15/20...	2,300	\$ 2,270,067
Eaton Vance Corp.			4.875%, 05/12/30...	4,000	3,919,706
3.500%, 04/06/27...	10,062	9,600,587	Flowserve Corp.		
Ecolab, Inc.			2.800%, 01/15/32...	29,138	23,240,955
2.700%, 11/01/26...	2,959	2,788,465	FMR LLC		
5.500%, 12/08/41...	1,000	1,064,672	Ω 4.850%, 02/01/33...	2,400	2,283,194
EIDP, Inc.			Fortune Brands Innovations, Inc.		
2.300%, 07/15/30...	4,000	3,465,754	3.250%, 09/15/20...	4,300	3,816,910
Elevance Health, Inc.			4.000%, 03/25/32...	8,200	7,437,150
3.500%, 08/15/24...	3,786	3,704,732	Fox Corp.		
4.101%, 03/01/28...	12,600	12,367,148	5.476%, 01/25/30...	2,000	1,941,160
5.850%, 12/15/34...	1,300	1,410,644	Franklin Resources, Inc.		
4.625%, 05/15/42...	400	385,823	1.600%, 10/30/30...	1,000	803,228
Emerson Electric Co.			GATX Corp.		
3.150%, 06/01/25...	5,312	5,158,972	3.250%, 03/30/25...	3,170	3,049,180
Enterprise Products Operating LLC			3.250%, 09/15/26...	7,349	6,942,211
3.900%, 02/15/24...	1,280	1,266,090	3.500%, 06/01/32...	6,850	5,994,284
6.875%, 03/01/33...	1,800	2,064,110	GE Capital Funding LLC		
6.125%, 10/15/39...	4,800	5,279,830	4.550%, 05/15/32...	2,144	2,119,103
6.450%, 09/01/40...	5,000	5,575,248	General Dynamics Corp.		
5.700%, 02/15/42...	400	417,410	4.250%, 04/01/40...	5,000	4,844,940
EOG Resources, Inc.			2.850%, 06/01/41...	400	319,981
4.375%, 04/15/30...	4,600	4,585,981	General Mills, Inc.		
Equifax, Inc.			4.200%, 04/17/28...	7,400	7,315,881
3.100%, 05/15/30...	200	175,483	General Motors Co.		
Equinix, Inc.			6.800%, 10/01/27...	300	319,486
3.200%, 11/18/29...	2,500	2,263,033	5.150%, 04/01/38...	3,669	3,328,391
2.500%, 05/15/31...	6,900	5,766,066	General Motors Financial Co., Inc.		
3.900%, 04/15/32...	75	68,962	5.250%, 03/01/26...	13,336	13,361,878
ERAC USA Finance LLC			4.350%, 01/17/27...	263	255,374
Ω 3.850%, 11/15/24...	6,590	6,420,628	3.600%, 06/21/30...	6,000	5,280,765
ERP Operating LP			3.100%, 01/12/32...	8,400	6,962,287
2.500%, 02/15/30...	2,400	2,087,795	Georgia Power Co.		
Eversource Energy			3.250%, 04/01/26...	2,200	2,101,502

4.250%, 04/01/29..	600	582,337	3.250%, 03/30/27..	11,066	10,452,434
Exelon Corp.			4.300%, 03/15/42..	400	359,982
3.400%, 04/15/26..	8,140	7,820,391	Georgia-Pacific LLC		
Extra Space Storage LP			7.750%, 11/15/29..	800	929,012
2.350%, 03/15/32..	13,100	10,379,603	Gilead Sciences, Inc.		
FedEx Corp.			3.700%, 04/01/24..	1,212	1,196,369
3.400%, 02/15/28..	4,450	4,216,321	4.600%, 09/01/35..	800	794,803
4.000%, 01/15/34..	2,075	2,062,869	4.000%, 09/01/36..	800	745,761
3.000%, 02/01/35..	2,800	2,522,862	2.600%, 10/01/40..	5,800	4,306,029
3.250%, 05/15/41..	9,750	7,442,096	5.650%, 12/01/41..	9,900	10,732,287
Fidelity National Financial, Inc.			GlaxoSmithKline Capital, Inc.		
3.400%, 06/15/30..	19,454	17,132,038	3.875%, 05/15/28..	300	294,110
2.450%, 03/15/34..	1,800	1,457,043	6.375%, 05/15/38..	157	187,451
Fidelity National Information Services, Inc.			Global Payments, Inc.		
3.100%, 03/01/41..	10,000	7,479,003	4.450%, 06/01/28..	6,820	6,577,018
Fifth Third Bancorp			2.000%, 11/15/31..	400	333,243
3.050%, 03/14/28..	24,632	23,933,740	Globe Life, Inc.		
First American Financial Corp.			4.800%, 06/15/32..	10,000	9,787,206
2.400%, 08/15/34..	17,544	13,645,976	Goldman Sachs Group, Inc.		
			4.000%, 03/03/24..	14,004	13,869,634
			3.375%, 03/27/25..	EUR 1,315	1,426,972

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
3.750%, 05/22/25..	6,213	\$ 6,068,040	Interstate Power & Light Co.		
3.750%, 02/25/26..	6,100	5,960,204	2.300%, 06/01/30..	3,978	\$ 3,357,027
2.600%, 02/07/30..	4,600	4,000,891	Intuit, Inc.		
3.800%, 03/15/30..	12,000	11,273,996	1.650%, 07/15/30..	1,280	1,059,457
6.125%, 02/15/33..	2,421	2,660,324	Invitation Homes Operating Partnership LP		
6.250%, 02/01/41..	750	850,174	2.000%, 08/15/34..	3,000	2,328,306
Halliburton Co.			2.700%, 01/15/34..	1,500	1,157,831
2.020%, 03/01/30..	800	714,390	Jabil, Inc.		
6.700%, 09/15/38..	5,760	6,493,952	3.600%, 01/15/30..	23,950	21,634,597
7.450%, 09/15/39..	2,200	2,637,035	3.000%, 01/15/34..	15,033	12,895,687
4.500%, 11/15/41..	3,000	2,681,246	Jackson Financial, Inc.		
Harley-Davidson, Inc.			3.125%, 11/23/31..	6,177	5,037,361
3.500%, 07/28/25..	5,193	4,972,672	Janus Henderson U.S. Holdings, Inc.		
Health Care Service Corp. A Mutual Legal Reserve Co.			4.875%, 08/01/25..	9,046	8,955,404
Ω 2.200%, 06/01/30..	27,200	22,652,436	Jefferies Financial Group, Inc.		
Healthcare Realty Holdings LP			2.625%, 10/15/34..	20,514	16,847,602
2.000%, 03/15/34..	2,800	2,209,524	2.750%, 10/15/32..	6,280	4,989,991
Home Depot, Inc.			JM Smucker Co.		

5.875%, 12/16/36..	200	224,614	3.500%, 03/15/25..	4,000	3,891,634
3.300%, 04/15/40..	1,600	1,355,132	4.250%, 03/15/35..	2,000	1,903,747
5.400%, 00/15/40..	5,600	6,049,788	Johnson & Johnson		
5.950%, 04/01/41..	1,200	1,367,818	2.450%, 03/01/26..	2,012	1,920,405
Honeywell International, Inc.			1.300%, 00/01/30..	28,400	23,684,350
2.500%, 11/01/26..	18	16,947	Johnson Controls		
5.375%, 03/01/41..	670	728,788	International PLC		
HP, Inc.			(r) 3.625%, 07/02/24..	165	162,166
3.400%, 06/17/30..	50,435	44,754,431	JPMorgan Chase & Co.		
2.650%, 06/17/31..	1,000	811,143	3.625%, 05/13/24..	9,931	9,833,363
6.000%, 00/15/41..	5,000	5,080,624	3.000%, 07/15/25..	22,016	21,669,947
Humana, Inc.			3.200%, 06/15/26..	276	264,680
3.850%, 10/01/24..	5,825	5,736,326	6.400%, 05/15/38..	20,400	23,470,474
Huntington Bancshares, Inc.			5.500%, 10/15/40..	4,000	4,248,314
2.550%, 02/04/30..	400	343,115	5.600%, 07/15/41..	7,100	7,624,952
Intel Corp.			5.400%, 01/06/42..	10,150	10,717,013
4.000%, 12/15/32..	1,400	1,323,716	Juniper Networks, Inc.		
4.600%, 03/25/40..	25,324	24,027,616	3.750%, 08/15/20..	4,000	3,689,580
2.800%, 08/12/41..	23,576	17,317,587	2.000%, 12/10/30..	5,000	3,965,673
Intercontinental Exchange, Inc.			Kellogg Co.		
3.750%, 12/01/25..	11,500	11,307,720	3.250%, 04/01/26..	7,201	6,945,376
4.600%, 03/15/33..	15,000	14,876,700	3.400%, 11/15/27..	8,100	7,741,007
2.650%, 00/15/40..	16,100	11,987,899	7.450%, 04/01/31..	6,959	8,167,987
International Business Machines Corp.			Kemper Corp.		
3.375%, 08/01/23..	4,409	4,383,697	2.400%, 00/30/30..	6,265	5,028,134
3.300%, 01/27/27..	26,154	25,120,330	3.800%, 02/23/32..	24,700	21,573,602
1.050%, 05/15/30..	22,940	19,279,495	Keurig Dr Pepper, Inc.		
4.150%, 05/15/30..	8,300	7,497,304	4.050%, 04/15/32..	200	189,581
2.850%, 05/15/40..	31,266	23,888,951	Kilroy Realty LP		
4.000%, 06/20/42..	400	348,716	3.050%, 02/15/30..	8,000	6,564,239
Interpublic Group of Cos., Inc.			2.500%, 11/15/32..	17,100	12,641,966
4.200%, 04/15/24..	1,953	1,932,001	2.650%, 11/15/33..	5,000	3,611,838
4.750%, 03/30/30..	1,175	1,147,943	Kimco Realty OP LLC		
			2.250%, 12/01/31..	10,200	8,192,059

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^] (000)	Value [†]		Face Amount [^] (000)	Value [†]
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Kinder Morgan Energy Partners LP			Medtronic, Inc.		
6.950%, 01/15/38..	5,800	\$ 6,560,818	4.375%, 03/15/35..	8,065	\$ 8,023,216
6.500%, 00/01/30..	1,900	2,032,295	Merck & Co., Inc.		
Kroger Co.			3.400%, 03/07/20..	12,684	12,192,302
7.500%, 04/01/31..	16,177	18,789,863	1.450%, 06/24/30..	57,700	47,813,930
L3Harris Technologies, Inc.			3.000%, 03/07/30..	400	369,309
			2.350%, 06/24/40..	800	593,960
			MetLife, Inc.		

	3.850%,06/28/24...	2,469	2,437,627	6.375%,06/15/34...	17,000	19,783,116	
Lazard Group LLC				5.700%,06/15/35...	6,800	7,466,701	
	4.500%,00/19/28...	17,626	17,106,181	4.125%,08/13/42...	5,000	4,537,008	
	4.375%,03/11/29...	400	384,682	Micron Technology, Inc.			
Lear Corp.				4.663%,02/15/30...	330	315,251	
	3.800%,00/15/27...	223	212,689	2.703%,04/15/32...	2,650	2,114,876	
Legg Mason, Inc.				3.366%,11/01/41...	24,100	17,296,049	
	3.850%,07/15/24...	4,736	4,658,546	Microsoft Corp.			
	4.750%,03/15/26...	9,317	9,374,998	3.300%,02/06/27...	12,692	12,357,757	
Liberty Mutual Group, Inc.				Mohawk Industries, Inc.			
Ω	4.569%,02/01/20...	10,065	9,843,624	3.625%,05/15/30...	2,800	2,528,421	
Ω	6.500%,03/15/35...	4,250	4,433,736	Molson Coors Beverage Co.			
Lincoln National Corp.				3.000%,07/15/26...	49	46,276	
	3.050%,01/15/30...	400	347,727	Morgan Stanley			
	3.400%,01/15/31...	10,680	9,361,582	3.875%,04/29/24...	6,982	6,916,569	
	3.400%,03/01/32...	55,500	47,427,176	3.875%,01/27/26...	15,883	15,510,425	
Lockheed Martin Corp.				3.625%,01/20/27...	11,326	10,978,156	
	3.550%,01/15/26...	2,400	2,357,940	7.250%,04/01/32...	15,766	18,487,231	
	3.600%,03/01/35...	671	621,341	Morgan Stanley Domestic Holdings, Inc.			
	4.500%,05/15/36...	1,000	995,748	4.500%,06/20/28...	8,096	8,080,284	
Loews Corp.				Mosaic Co.			
	2.625%,05/15/23...	2,681	2,664,043	4.050%,11/15/27...	4,267	4,183,066	
	3.750%,04/01/26...	11,470	11,206,904	Motorola Solutions, Inc.			
Lowe's Cos., Inc.				4.600%,05/23/20...	4,300	4,197,626	
	2.800%,00/15/41...	25,000	18,132,743	2.300%,11/15/30...	25,444	20,588,616	
LYB International Finance III LLC				MPLX LP			
	3.375%,10/01/40...	8,000	6,152,472	4.125%,03/01/27...	11,620	11,265,802	
LyondellBasell Industries NV				4.500%,04/15/38...	4,700	4,269,532	
	5.750%,04/15/24...	1,611	1,619,314	Mylan, Inc.			
Manufacturers & Traders Trust Co.				4.200%,11/29/23...	3,480	3,447,686	
	2.900%,02/06/25...	8,028	7,730,339	National Fuel Gas Co.			
Marathon Petroleum Corp.				2.950%,03/01/31...	5,000	4,049,584	
	3.625%,00/15/24...	7,291	7,158,940	National Rural Utilities Cooperative Finance Corp.			
	6.500%,03/01/41...	4,500	4,928,596	8.000%,03/01/32...	2,708	3,296,028	
Marriott International, Inc.				Nestle Holdings, Inc.			
	2.750%,10/15/33...	7,200	5,837,704	Ω	1.250%,00/15/30...	34,000	27,601,903
Mars, Inc.				NetApp, Inc.			
Ω	1.625%,07/16/32...	8,550	6,716,050	3.300%,00/29/24...	3,451	3,359,197	
Ω	3.600%,04/01/34...	400	364,929	2.700%,06/22/30...	5,000	4,292,121	
Ω	3.875%,04/01/30...	800	715,880	NewMarket Corp.			
Marsh & McLennan Cos., Inc.				2.700%,03/13/31...	4,000	3,309,503	
	3.500%,06/03/24...	8,320	8,195,829	NIKE, Inc.			
	3.750%,03/14/26...	2,100	2,059,411	2.850%,03/27/30...	52,100	47,952,628	
	2.375%,12/15/34...	2,961	2,486,353	Northern Trust Corp.			
Medtronic Global Holdings SCA				4.850%,05/01/30...	22,670	19,222,824	
	1.125%,03/07/27...	EUR 4,800	4,782,185				

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DFA INVESTMENT GRADE PORTFOLIO

CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Nucor Corp.			3.250%, 06/01/25..	4,680	\$ 4,545,439
3.850%, 05/01/28..	5,045	\$ 4,912,847	PPG Industries, Inc.		
2.700%, 06/01/30..	8,000	7,054,211	2.800%, 08/15/29..	2,403	2,128,176
3.125%, 04/01/32..	8,140	7,245,235	2.550%, 06/15/30..	9,250	8,012,642
6.400%, 12/01/37..	6,585	7,459,791	PPL Capital Funding, Inc.		
Nuveen Finance LLC			3.100%, 05/15/26..	6,200	5,882,954
Ω 4.125%, 11/01/24..	2,348	2,293,856	Precision Castparts Corp.		
Omnicom Group, Inc.			3.250%, 06/15/25..	26,684	25,671,979
4.200%, 06/01/30..	12,855	12,386,942	Primerica, Inc.		
ONE Gas, Inc.			2.800%, 11/10/31..	15,500	13,135,636
4.250%, 09/01/32..	6,700	6,536,196	Principal Financial Group, Inc.		
Oracle Corp.			3.400%, 05/15/25..	2,300	2,234,110
2.650%, 07/15/26..	7,252	6,790,391	3.100%, 11/15/26..	5,472	5,166,807
3.250%, 11/15/27..	34,794	32,751,960	2.125%, 06/15/30..	400	336,501
2.850%, 04/01/30..	500	439,812	Procter & Gamble Co.		
4.300%, 07/08/34..	400	369,854	2.850%, 08/11/27..	8,850	8,447,688
3.900%, 05/15/35..	800	707,536	3.000%, 03/25/30..	400	374,184
Owens Corning			Progress Energy, Inc.		
3.875%, 06/01/30..	9,226	8,681,475	7.750%, 03/01/31..	2,500	2,923,926
Paramount Global			6.000%, 12/01/30..	600	639,713
7.875%, 07/30/30..	12	13,233	Progressive Corp.		
4.200%, 05/19/32..	17,161	14,731,611	3.000%, 03/15/32..	16,900	15,258,295
Parker-Hannifin Corp.			Prologis Euro Finance LLC		
3.300%, 11/21/24..	3,093	3,002,427	0.250%, 09/10/27..	EUR 4,600	4,247,327
3.250%, 06/14/29..	6,000	5,556,231	Prologis LP		
Penske Truck Leasing Co. LP/PTL Finance Corp.			3.000%, 06/02/26..	EUR 6,700	7,089,602
Ω 3.400%, 11/15/26..	200	186,548	Prudential Financial, Inc.		
PepsiCo, Inc.			3.878%, 03/27/28..	389	381,262
2.625%, 04/28/26..	EUR 2,800	2,976,779	3.000%, 03/10/40..	9,850	7,812,625
4.875%, 11/01/40..	400	426,683	Public Service Enterprise Group, Inc.		
2.625%, 10/21/41..	1,200	935,227	8.625%, 04/15/31..	1,000	1,200,557
PerkinElmer, Inc.			PulteGroup, Inc.		
3.300%, 09/15/29..	1,300	1,170,587	7.875%, 06/15/32..	3,895	4,477,205
Pfizer, Inc.			6.375%, 05/15/33..	11,000	11,489,670
3.000%, 12/15/26..	26,080	25,108,440	6.000%, 02/15/35..	6,449	6,563,473
1.700%, 05/28/30..	3,800	3,230,695	QUALCOMM, Inc.		
4.000%, 12/15/36..	400	386,100	2.150%, 05/20/30..	4,800	4,190,702
4.100%, 09/15/38..	1,600	1,536,331	1.650%, 05/20/32..	12,643	10,180,200
3.800%, 03/15/39..	6,200	5,763,047	Quanta Services, Inc.		
7.200%, 03/15/39..	1,000	1,280,160	2.800%, 10/01/30..	302	259,316
2.550%, 05/28/40..	2,000	1,539,064	Quest Diagnostics, Inc.		
5.600%, 09/15/40..	400	443,212	2.800%, 06/30/31..	1,000	868,713
Philip Morris International, Inc.			Raytheon Technologies Corp.		
3.250%, 11/10/24..	6,698	6,527,234			
3.125%, 08/17/27..	1,200	1,136,161			

3.375%, 08/15/20..	6,400	5,928,764	4.450%, 11/16/38..	1,200	1,156,280
2.100%, 05/01/30..	10,350	8,663,681	4.700%, 12/15/41..	6,000	5,771,076
6.375%, 05/16/38..	10,000	11,132,998	4.500%, 06/01/42..	28,924	27,745,186
Phillips 66			Realty Income Corp.		
2.150%, 12/15/30..	400	333,560	2.850%, 12/15/32..	8,967	7,665,966
5.875%, 05/01/42..	800	874,298	1.800%, 03/15/33..	2,600	1,982,483
Piedmont Operating Partnership LP			Reinsurance Group of America, Inc.		
3.150%, 08/15/30..	6,500	5,108,269	4.700%, 09/15/23..	3,840	3,826,377
PNC Bank NA			3.850%, 09/15/26..	15,789	15,371,150
2.850%, 02/23/25..	1,093	1,058,660	3.800%, 05/15/29..	4,725	4,461,298
			3.150%, 06/15/30..	15,455	13,638,032

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]	Value†		Face Amount [^]	Value†
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Roche Holdings, Inc.			TCI Communications, Inc.		
Ω 2.625%, 05/15/26..	1,000	\$ 946,611	7.875%, 02/15/26..	1,120	\$ 1,222,674
Ross Stores, Inc.			Texas Instruments, Inc.		
1.875%, 04/15/31..	9,000	7,296,044	2.000%, 11/03/27..	2,100	1,997,503
Royalty Pharma PLC			Textron, Inc.		
2.200%, 09/02/30..	10,000	8,150,925	2.450%, 03/15/31..	15,590	13,075,173
3.300%, 09/02/40..	45,745	34,213,196	Thermo Fisher Scientific, Inc.		
Salesforce, Inc.			2.800%, 10/15/41..	2,700	2,120,039
3.700%, 04/11/28..	11,200	10,962,546	Travelers Cos., Inc.		
2.700%, 07/15/41..	1,200	904,424	6.250%, 06/15/37..	535	614,097
Schlumberger Finance BV			5.350%, 11/01/40..	1,200	1,281,133
1.375%, 10/28/26..	EUR 9,750	9,846,818	Travelers Property Casualty Corp.		
Schlumberger Investment SA			6.375%, 03/15/33..	400	454,778
2.650%, 06/26/30..	9,452	8,406,911	Truist Financial Corp.		
Sherwin-Williams Co.			3.700%, 06/05/25..	7,545	7,396,813
2.850%, 08/15/29..	6,000	5,394,574	TWDC Enterprises 18 Corp.		
Simon Property Group LP			7.000%, 03/01/32..	540	627,150
2.450%, 09/13/29..	400	347,059	4.375%, 08/16/41..	10,000	9,344,021
2.650%, 07/15/30..	20,400	17,712,201	Union Pacific Corp.		
2.200%, 02/01/31..	14,208	11,719,053	3.250%, 01/15/25..	9,515	9,293,650
2.250%, 01/15/32..	7,377	5,997,288	2.891%, 04/06/36..	22,950	19,165,356
6.750%, 02/01/40..	800	925,244	3.600%, 09/15/37..	1,000	888,174
4.750%, 03/15/42..	400	365,510	3.550%, 08/15/39..	400	349,916
Southern California Edison Co.			3.200%, 05/20/41..	15,400	12,747,895
6.650%, 04/01/29..	400	424,553	3.375%, 02/14/42..	5,150	4,343,470
Southern Power Co.			United Parcel Service, Inc.		
5.150%, 09/15/41..	3,000	2,881,608	4.875%, 11/15/40..	1,020	1,038,896
Southwest Gas Corp.					

3.700%, 04/01/28..	2,900	2,706,894	UnitedHealth Group, Inc.		
2.200%, 06/15/30..	13,700	11,241,259	2.300%, 05/15/31..	350	301,080
Spirit Realty LP			4.200%, 05/15/32..	18,800	18,531,995
2.700%, 02/15/32..	14,491	11,227,561	5.800%, 03/15/36..	400	443,715
Stanley Black & Decker, Inc.			6.625%, 11/15/37..	400	472,839
2.300%, 03/15/30..	3,000	2,537,930	6.875%, 02/15/38..	350	427,618
5.200%, 09/01/40..	400	395,680	3.500%, 08/15/39..	16,638	14,455,124
State Street Corp.			2.750%, 05/15/40..	11,200	8,683,419
3.550%, 08/18/25..	1,854	1,816,797	5.700%, 10/15/40..	2,400	2,618,305
Steel Dynamics, Inc.			5.050%, 02/15/41..	1,000	1,115,249
3.250%, 01/15/31..	20,925	18,850,467	3.050%, 05/15/41..	28,172	22,504,048
Stellantis Finance US, Inc.			4.625%, 11/15/41..	1,200	1,165,610
Ω 2.694%, 09/15/31..	11,500	9,268,624	Unum Group		
Stryker Corp.			3.875%, 11/05/25..	1,977	1,898,778
3.650%, 03/07/28..	24,456	23,647,162	4.000%, 06/15/29..	10,963	10,325,941
Sutter Health			Utah Acquisition Sub, Inc.		
3.164%, 08/15/40..	2,000	1,573,298	3.950%, 06/15/26..	17,367	16,558,543
Sysco Corp.			Valero Energy Corp.		
3.250%, 07/15/27..	1,708	1,614,886	7.500%, 04/15/32..	580	674,114
Tapestry, Inc.			6.625%, 06/15/37..	11,550	12,878,700
3.050%, 03/15/32..	16,062	13,165,828	Ventas Realty LP		
Targa Resources Corp.			3.000%, 01/15/30..	1,100	960,681
4.200%, 02/01/33..	3,000	2,718,751	VeriSign, Inc.		
Target Corp.			2.700%, 06/15/31..	5,106	4,388,275
2.500%, 04/15/26..	1,321	1,255,493	Verizon Communications, Inc.		
4.000%, 07/01/42..	2,500	2,335,060	4.329%, 09/21/28..	1,400	1,380,886
			4.016%, 12/03/29..	17,153	16,445,759
			2.355%, 03/15/32..	2,733	2,251,458

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Face Amount [^]	Value [†]		Face Amount [^]	Value [†]
	(000)			(000)	
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
VF Corp.			Zoetis, Inc.		
2.800%, 04/23/27..	200	\$ 185,887	3.000%, 09/12/..	27	16,323
2.950%, 04/23/30..	6,516	5,657,015			\$ 15,401,704
Viatis, Inc.			TOTAL UNITED STATES		4,499,585,559
2.700%, 06/22/30..	1,000	824,054	TOTAL BONDS		6,070,855,100
3.850%, 06/22/40..	10,000	7,299,014	U.S. TREASURY OBLIGATIONS — (23.2%)		
Visa, Inc.			U.S. Treasury Bonds		
2.050%, 04/15/30..	84,859	74,020,966	6.750%, 08/15/..	26	38,863
2.700%, 04/15/40..	5,000	3,997,282	6.625%, 02/15/..	27	34,651
VMware, Inc.			1.125%, 05/15/..	40	115,000
3.900%, 08/21/27..	224	215,083			76,699,609
Vornado Realty LP					
3.400%, 06/01/31..	12,096	9,268,016			

Walgreens Boots Alliance, Inc.			1.125%, 08/15/...		
			40	5,000	3,317,578
3.200%, 04/15/30...	23,552	20,930,418	1.750%, 08/15/...		
41			41	195,000	142,060,546
Walt Disney Co.					
3.700%, 08/15/24...	3,814	3,753,017	2.000%, 11/15/...		
1.750%, 01/13/26...	2,600	2,408,106	41	84,000	63,833,438
2.650%, 01/13/34...	18,550	16,371,666	U.S. Treasury Notes		
6.200%, 12/15/34...	100	114,739	0.125%, 07/15/...		
4.625%, 03/23/40...	6,500	6,391,547	23	45,000	44,066,602
3.500%, 05/13/40...	23,016	19,688,025	0.125%, 07/31/...		
6.150%, 02/15/44...	400	455,005	23	84,000	82,096,875
Waste Management, Inc.			0.125%, 08/15/...		
			23	129,000	125,830,430
1.500%, 03/15/34...	5,500	4,460,276	0.125%, 08/31/...		
WEC Energy Group, Inc.			23	55,000	53,558,398
			0.125%, 10/15/...		
3.550%, 06/15/25...	1,757	1,692,934	23	40,000	38,720,312
Wells Fargo & Co.			0.375%, 10/31/...		
			23	20,000	19,357,812
3.000%, 02/19/25...	4,264	4,111,981	0.500%, 11/30/...		
3.000%, 04/22/26...	5,473	5,196,658	23	100,000	96,542,969
3.000%, 10/23/26...	290	273,710	0.125%, 12/15/...		
4.150%, 01/24/29...	600	582,611	23	85,000	81,663,086
Welltower OP LLC			0.750%, 12/31/...		
			23	69,000	66,536,485
4.125%, 03/15/29...	1,550	1,461,833	0.375%, 04/15/...		
2.750%, 01/15/31...	17,596	14,759,803	24	60,000	57,025,781
2.750%, 01/15/32...	5,000	4,084,774	0.250%, 06/15/...		
Westlake Corp.			24	82,000	77,342,656
			2.250%, 11/15/...		
3.375%, 06/15/30...	11,785	10,574,578	25	39,895	38,163,619
WestRock MWV LLC			1.625%, 05/15/...		
			26	65,000	60,632,813
8.200%, 01/15/30...	19,367	22,694,505	1.500%, 08/15/...		
Weyerhaeuser Co.			26	78,788	72,884,407
			1.500%, 08/15/...		
7.375%, 03/15/32...	1,213	1,400,717	26	78,788	72,884,407
Whirlpool Corp.			1.625%, 09/30/...		
			26	50,000	46,404,297
3.700%, 05/01/25...	15,063	14,685,663	26	50,000	46,404,297
4.750%, 02/26/29...	700	695,078	2.000%, 11/15/...		
Williams Cos., Inc.			26	70,000	65,693,359
			1.625%, 11/30/...		
4.000%, 08/15/25...	8,158	7,976,964	26	39,750	36,804,463
3.500%, 11/15/30...	14,800	13,553,067	1.500%, 01/31/...		
8.750%, 03/15/32...	1,000	1,228,305	27	59,500	54,647,031
6.300%, 04/15/40...	20,000	21,677,398	2.250%, 02/15/...		
WP Carey, Inc.			27	60,000	56,786,719
			2.250%, 02/15/...		
2.400%, 02/01/34...	2,300	1,928,530	27	60,000	56,786,719
2.450%, 02/01/32...	9,800	7,998,679	2.375%, 05/15/...		
WRKCo, Inc.			27	91,200	86,504,625
			0.500%, 06/30/...		
4.200%, 06/01/32...	1,800	1,703,277	27	20,000	17,449,219
3.000%, 06/15/33...	19,705	16,689,684	2.250%, 08/15/...		
			27	40,000	37,682,812
			0.500%, 10/31/...		
			27	65,000	56,176,758
			2.250%, 11/15/...		
			27	39,018	36,663,485
			0.625%, 11/30/...		
			27	35,000	30,387,109

0.625%, 12/31/...	27	5,000	4,332,422
2.750%, 02/15/...	28	47,000	45,114,492
1.125%, 02/29/...	28	90,000	79,678,125
1.250%, 03/31/...	28	85,000	75,596,875
1.250%, 04/30/...	28	80,000	71,050,000
2.875%, 05/15/...	28	69,000	66,517,617
2.875%, 08/15/...	28	90,000	86,625,000
3.125%, 11/15/...	28	75,000	73,083,984
2.625%, 02/15/...	29	25,000	23,674,805
1.625%, 08/15/...	29	15,000	13,359,375
0.625%, 08/15/...	30	25,000	20,354,492
0.875%, 11/15/...	30	30,000	24,794,531
1.625%, 05/15/...	31	96,000	83,523,750

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**DFA INVESTMENT GRADE PORTFOLIO
CONTINUED**

	Face Amount^ <u>(000)</u>	Value†	Shares	Value†
			SECURITIES LENDING COLLATERAL — (6.3%)	
			@ \$ The DFA Short...	
			Term Investment	
			Fund	
1.250%, 08/15/...	115,000	\$ 96,496,679	60,114,018	\$ 695,398
31				
TOTAL U.S.			TOTAL INVESTMENTS — (100.0%)	
TREASURY			(Cost	
OBLIGATIONS		2,570,769,234	\$12,024,786,601)^	
TOTAL				\$11,072,577
INVESTMENT				
SECURITIES				
(Cost				
\$11,329,540,285)		10,377,178,080		

As of January 31, 2023, DFA Investment Grade 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)
USD 73,261	GBP 59,374	Citibank, N.A.	02/13/23	\$ 44
USD 23,061,127	EUR 21,149,702	UBS AG	02/23/23	36,528
Total Appreciation				\$ 36,572
USD 7,094,517	GBP 5,847,940	State Street Bank and Trust	02/13/23	\$ (116,831)
USD 34,233,567	EUR 31,557,317	Bank of New York Mellon	02/17/23	(108,450)
USD 108,697,323	EUR 100,375,121	UBS AG	02/17/23	(535,159)
USD 123,644,868	EUR 114,059,628	Bank of America Corp.	02/21/23	(510,569)
USD 34,577,215	DKK 236,770,695	Bank of America Corp.	02/23/23	(76,471)
USD 35,523,891	EUR 32,685,213	Bank of New York Mellon	02/23/23	(58,830)
USD 1,494,951	EUR 1,374,625	Citibank, N.A.	02/23/23	(1,533)
Total (Depreciation)				\$(1,407,843)
Total Appreciation (Depreciation)				\$(1,371,271)

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Agency Obligations.....	—	\$ 1,735,553,746	—	\$ 1,735,553,746
Bonds				
Australia.....	—	216,188,546	—	216,188,546
Austria.....	—	4,143,652	—	4,143,652
Belgium.....	—	72,767,091	—	72,767,091
Canada.....	—	273,766,876	—	273,766,876
Denmark.....	—	36,295,753	—	36,295,753
Finland.....	—	32,030,330	—	32,030,330
France.....	—	92,979,797	—	92,979,797
Germany.....	—	140,029,491	—	140,029,491
Hong-Kong.....	—	6,516,188	—	6,516,188
Ireland.....	—	1,465,480	—	1,465,480
Italy.....	—	16,734,211	—	16,734,211
Japan.....	—	218,871,950	—	218,871,950
Netherlands.....	—	27,094,764	—	27,094,764
Norway.....	—	18,791,885	—	18,791,885

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DFA INVESTMENT GRADE PORTFOLIO CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Spain.....	—	\$ 86,468,566	—	\$ 86,468,566

Supranational Organization Obligations.....	—	41,830,746	—	41,830,746
Sweden.....	—	19,938,276	—	19,938,276
Switzerland.....	—	25,134,101	—	25,134,101
United Kingdom.....	—	240,221,838	—	240,221,838
United States.....	—	4,499,585,559	—	4,499,585,559
U.S. Treasury Obligations.....	—	2,570,769,234	—	2,570,769,234
Securities Lending Collateral.....	—	695,398,963	—	695,398,963
Forward Currency Contracts**.....	—	(1,371,271)	—	(1,371,271)
TOTAL.....	—	\$11,071,205,772	—	\$11,071,205,772

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

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DFA INFLATION-PROTECTED SECURITIES PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount† (000)	Value†
U.S. TREASURY OBLIGATIONS — (99.6%)		
Treasury Inflation Protected Security		
0.125%, 01/15/23.....	0	\$ 125
0.375%, 01/15/27.....	393,167	375,674,617
2.375%, 01/15/27.....	269,428	277,913,816
0.375%, 07/15/27.....	558,031	533,976,984
0.500%, 01/15/28.....	275,916	264,049,101
1.750%, 01/15/28.....	400,332	406,966,736
3.625%, 04/15/28.....	459,265	509,066,138
0.750%, 07/15/28.....	107,931	104,739,893
0.875%, 01/15/29.....	546,504	531,832,309
2.500%, 01/15/29.....	468,004	497,839,787
3.875%, 04/15/29.....	446,863	511,762,409
0.250%, 07/15/29.....	158,874	148,857,223
0.125%, 01/15/30.....	236,063	217,408,195
0.125%, 07/15/30.....	40,642	37,354,126
0.125%, 01/15/31.....	108,651	99,141,505
0.125%, 07/15/31.....	54,430	49,517,198
0.125%, 01/15/32.....	82,699	74,666,217
3.375%, 04/15/32.....	242,370	284,936,055
2.125%, 02/15/40.....	393,951	433,134,175
2.125%, 02/15/41.....	312,436	343,908,204
0.750%, 02/15/42.....	86,960	75,916,155
TOTAL U.S. TREASURY OBLIGATIONS		
Cost: (\$6,297,164,007).....		5,778,660,968
	Shares	
TEMPORARY CASH INVESTMENTS — (0.4%)		
State Street Institutional U.S. Government Money Market Fund 4.180%.....	20,817,867	20,817,867

TOTAL INVESTMENTS — (100.0%)

(Cost: \$6,317,981,874)

\$5,799,478,835

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
U.S. Treasury Obligations	—	\$5,778,660,968	—	\$5,778,660,968
Temporary Cash Investments	\$20,817,867	—	—	20,817,867
TOTAL	\$20,817,867	\$5,778,660,968	—	\$5,799,478,835

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO

SCHEDULE OF INVESTMENTS

January 31, 2023

(Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MUNICIPAL BONDS — (99.9%)			CALIFORNIA — (6.7%)		
ALABAMA — (0.0%)			Bay Area Toll Authority		
Mobile County Board of			(RB) Series S-4		
School Commissioners			⊠ 5.000%, 04/01/38...		
(ST) (BAM)			(Pre-refunded @		
4.000%, 03/01/24...	550	\$ 558,011	\$100, 4/1/23)	10,000	\$10,044,766
5.000%, 03/01/25...	245	257,103	⊠ 5.250%, 04/01/48...		
TOTAL ALABAMA		815,114	(Pre-refunded @		
ARIZONA — (1.2%)			\$100, 4/1/23)	7,160	7,194,954
Arizona Health Facilities			California State (GO)		
Authority (RB) Series A			5.000%, 10/01/27...	4,320	4,337,323
5.000%, 12/01/26...	4,285	4,456,013	City of Los Angeles (RN)		
Arizona State Lottery			4.000%, 06/29/23...	12,740	12,824,828
Revenue (RB)			County of Los Angeles		
5.000%, 07/01/23...	6,250	6,315,892	CA (RN)		
City of Chandler (GO)			4.000%, 06/30/23...	14,165	14,276,980
5.000%, 07/01/23...	5,000	5,055,001	County of Riverside CA		
City of Phoenix (GO)			(RN)		
5.000%, 07/01/24...	760	788,426	5.000%, 06/30/23...	10,920	11,038,323
City of Tempe (GO)			County of Riverside CA		
5.000%, 07/01/24...	2,200	2,281,351	(RN) Series A		
Coconino County Unified			3.700%, 10/19/23...	625	629,646
School District No.			County of Santa Cruz CA		
1-Flagstaff (GO) Series			(RN)		
C			5.000%, 07/06/23...	9,660	9,770,195
5.000%, 07/01/25...	500	532,309	Golden State Tobacco		
Maricopa County Unified			Securitization Corp.		
School District No. 4			(RB) (ST APPROP)		
Mesa (GO) Series E			Series A		

5.000%, 07/01/24...	1,300	1,347,886	▣ 5.000%, 06/01/40...		
Maricopa County Union High School District No. 210-Phoenix (GO) Series E			(Pre-refunded @ \$100, 6/1/25)	1,000	1,064,068
5.000%, 07/01/24...	675	700,343	Inglewood Unified School District (GO) (AGM) Series A		
Pima County (GO)			4.000%, 08/01/23...	1,125	1,132,823
4.000%, 07/01/23...	1,060	1,067,104	Orange County Transportation Authority (RB)		
TOTAL ARIZONA.....		<u>22,544,325</u>	5.000%, 10/15/24...	15,000	15,663,250
ARKANSAS — (0.1%)			San Diego Unified School District (RN) Series A		
North Little Rock School District No. 1 (GO) (ST AID WITHHLDG)			4.000%, 06/30/23...	5,970	6,007,300
5.000%, 02/01/25...	300	315,805	San Diego Unified School District (GO) Series F-2		
University of Arkansas (RB) Series A			5.000%, 07/01/23...	7,200	7,287,003
▣ 5.000%, 11/01/36...			San Diego Unified School District (GO) Series M-2		
(Pre-refunded @ \$100, 11/1/24)	1,585	1,657,902	5.000%, 07/01/24...	5,000	5,200,526
TOTAL ARKANSAS.....		<u>1,973,707</u>	San Francisco Community College District (GO)		
			5.000%, 06/15/20...	4,765	5,060,239

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			COLORADO — (Continued)		
San Francisco Unified School District (GO)			Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG)		
5.000%, 06/15/24...	2,445	\$ 2,537,525	5.000%, 12/01/23...	1,370	\$ 1,399,922
San Francisco Unified School District (GO) Series C			TOTAL COLORADO.....		<u>14,269,749</u>
5.000%, 06/15/24...	1,475	1,530,817	CONNECTICUT — (5.5%)		
5.000%, 06/15/25...	565	603,077	City of Bridgeport CT (GO) Series B		
Sequoia Union High School District (RN)			5.000%, 08/15/26...	2,620	2,840,088
3.000%, 06/30/23...	2,000	2,005,225	City of Bristol (GO)		
State of California (GO)			5.000%, 03/15/24...	735	756,301
4.000%, 03/01/24...	1,275	1,298,497	City of Danbury (GO)		
5.000%, 04/01/24...	3,000	3,093,965	3.000%, 07/13/23...	16,000	16,020,658
West Contra Costa Unified School District (GO) Series A-1			City of Danbury (GO) Series A		
5.000%, 08/01/23...	920	932,195	4.000%, 07/15/23...	1,200	1,208,927
TOTAL CALIFORNIA.....		<u>123,533,525</u>	City of Middletown (GO) Series F		

COLORADO — (0.8%)			5.000%, 04/01/23...	3,220	3,233,180
Board of Water Commissioners City & County of Denver (RB) Series B			City of New Haven (GO) Series A		
5.000%, 09/15/24...	1,365	1,423,944	5.000%, 08/01/23...	375	379,262
City of Colorado Springs Utilities System Revenue (RB) Series B			City of New Haven (GO) Series B	100	107,269
5.000%, 11/15/23...	1,415	1,444,690	5.000%, 08/01/26...		
City of Colorado Springs Utilities System Revenue (RB) Series C			City of New Haven (GO) (AGM) Series A		
5.000%, 11/15/23...	3,440	3,512,180	5.000%, 08/01/31...	300	311,323
Colorado Health Facilities Authority (RB) Series A-1			(Pre-refunded @ \$100, 8/1/24)		
5.000%, 08/01/25...	885	928,061	City of New London (GO)		
Douglas County School District No. Re-1 Douglas & Elbert Counties (GO) (ST AID WITHHLDG) Series A			3.000%, 03/16/23...	15,000	15,010,079
5.000%, 12/15/23...	3,340	3,417,846	Connecticut State (GO) Series A		
Regional Transportation District (COP)			4.000%, 01/15/25...	10,750	11,083,854
5.000%, 06/01/20...	320	337,509	State of Connecticut Special Tax Revenue (RB) Series A		
University of Northern Colorado (RB) (ST HGR ED INTERCEPT PROG) Series A			5.000%, 10/01/20...	3,180	3,236,299
5.000%, 06/01/31...	1,745	1,805,597	Town of Greenwich (GO)		
(Pre-refunded @ \$100, 6/1/24)			2.000%, 02/09/23...	25,000	24,997,678
			Town of New Canaan (GO) Series B	1,255	1,272,969
			4.000%, 12/15/23...		
			Town of North Branford (GO)		
			5.000%, 08/03/23...	15,000	15,188,420
			Town of Windham (GO)		
			4.000%, 09/28/23...	4,500	4,538,616
			University of Connecticut (RB) Series A		
			5.000%, 02/15/24...	1,625	1,667,531
			TOTAL CONNECTICUT		101,852,454

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
DELAWARE — (0.5%)			FLORIDA — (Continued)		
Delaware State (GO) Series A			Orlando Utilities Commission (RB) Series C		
5.000%, 02/01/23.....	9,000	\$9,000,000	5.000%, 10/01/23....	3,600	\$ 3,661,129
FLORIDA — (4.2%)			Orlando-Orange County Expressway Authority (RB) Series B		
Bay County School Board (COP) Series A					
5.000%, 07/01/25.....	325	344,268			

County of Miami-Dade Aviation Revenue (RB) Series A 5.000%, 10/01/23.....	1,640	1,666,974	□ 5.000%, 07/01/24.... (Pre-refunded @ \$100, 7/1/23)	830	838,750
5.000%, 10/01/24.....	2,500	2,604,733	Palm Beach County School District (COP) Series B		
Duval County Public Schools (COP) Series A 5.000%, 07/01/23.....	1,000	1,009,878	5.000%, 08/01/23....	1,475	1,493,083
Florida Dev. Finance Corp. (RB) 5.000%, 11/15/25.....	1,450	1,534,154	Sarasota County Public Hospital District (RB) 5.000%, 07/01/26....	360	386,764
Florida Keys Aqueduct Authority (RB) Series B 5.000%, 08/01/25.....	1,070	1,143,802	School Board of Miami- Dade County (GO) (BAM) Series A 5.000%, 03/15/24....	1,790	1,843,284
Florida State (GO) Series A 5.000%, 07/01/24.....	8,755	9,081,223	School Board of Miami- Dade County (COP) Series D 5.000%, 11/01/25.....	2,000	2,079,052
Florida State (GO) Series B 5.000%, 06/01/23.....	3,355	3,384,751	School District of Broward County (RN) 4.000%, 06/30/23....	35,000	35,212,887
Fort Pierce Utilities Authority (RB) Series A 5.000%, 10/01/25.....	55	58,574	School District of Broward County (GO) 5.000%, 07/01/26....	2,775	3,018,184
Fort Pierce Utilities Authority (RB) (AGM) Series A 5.000%, 10/01/26.....	130	141,543	School District of Broward County (COP) Series B 5.000%, 07/01/24....	2,280	2,356,241
Indian River County District School Board (COP) Series A 5.000%, 07/01/24.....	250	258,077	5.000%, 07/01/25....	285	302,586
Miami-Dade County (GO) Series A 5.000%, 07/01/24.....	1,400	1,449,982	TOTAL FLORIDA.....		77,142,165
Miami-Dade County Expressway Authority (RB) Series A 4.000%, 07/01/23.....	945	949,264	GEORGIA — (1.1%) Clarke County School District (GO) (ST AID WITHHLDG) 5.000%, 09/01/24....	1,850	1,926,738
Miami-Dade County Expressway Authority (RB) Series B 5.000%, 07/01/27.....	1,040	1,068,632	Cobb County Kennestone Hospital Authority (RB) 5.000%, 04/01/30....	2,150	2,154,224
Miami-Dade County Health Facilities Authority (RB) Series A 5.000%, 08/01/23.....	300	303,187	Gainesville & Hall County Hospital Authority (RB) Series A 5.000%, 02/15/26....	2,500	2,639,465
Okaloosa County School Board (COP) Series A 5.000%, 10/01/25.....	890	951,163	Georgia State (GO) Series A 5.000%, 07/01/23....	5,000	5,052,714
			5.000%, 08/01/24....	1,075	1,117,833

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†
	(000)	
GEORGIA — (Continued)		
Henry County School District (GO) (ST AID WITHHLDG)		
5.000%, 08/01/23....	3,300	\$ 3,343,249
Municipal Electric Authority of Georgia (RB) Series A		
4.000%, 11/01/24....	2,500	2,550,414
Paulding County Hospital Authority (RB)		
5.000%, 04/01/25....	50	52,329
Private Colleges & Universities Authority (RB)		
5.000%, 04/01/23....	325	326,227
5.000%, 10/01/23....	340	345,028
5.000%, 10/01/24....	125	129,655
5.000%, 10/01/25....	215	227,829
Troup County School District (GO)		
4.000%, 08/01/23....	1,060	1,067,842
TOTAL GEORGIA.....		20,933,547
HAWAII — (0.3%)		
City & County of Honolulu (GO) Series B		
5.000%, 10/01/23....	730	742,590
Hawaii County (GO) Series D		
5.000%, 09/01/24....	500	520,661
Hawaii State (GO) Series FE		
5.000%, 10/01/24....	1,155	1,207,246
Hawaii State (GO) Series FK		
4.000%, 05/01/23....	1,030	1,034,267
Maui County (GO)		
5.000%, 03/01/23....	2,305	2,309,791
TOTAL HAWAII.....		5,814,555
ILLINOIS — (2.1%)		
Chicago O'Hare International Airport (RB) Series B		
5.000%, 01/01/24....	765	782,346
Chicago Transit Authority Capital Grant Receipts Revenue (RB)		
5.000%, 06/01/23....	1,425	1,435,215
5.000%, 06/01/24....	4,355	4,482,476
City of Springfield Electric Revenue (RB)		
5.000%, 03/01/26....	1,450	1,519,526

	Face Amount	Value†
	(000)	
ILLINOIS — (Continued)		
Coles Christian Clark Etc Counties Community College District No. 517 Lake Land (GO) Series		
5.000%, 12/01/25....	4,820	\$ 5,144,070
Cook & Will Counties Community College District No. 515 (GO) (BAM) Series B		
5.000%, 12/01/26....	200	218,246
Cook County (GO) Series A		
5.000%, 11/15/26....	3,700	4,009,986
Cook County Township High School District No. 225 (GO) Series B		
5.000%, 12/01/25....	2,795	3,000,361
County of Cook (GO) Series A		
5.000%, 11/15/23....	1,575	1,599,504
County of Cook Sales Tax Revenue (RB) Series A		
5.000%, 11/15/23....	2,435	2,480,719
5.000%, 11/15/24....	650	677,914
County of Cook Sales Tax Revenue (RB) Series B		
5.000%, 11/15/23....	1,555	1,584,196
Illinois State (GO)		
5.000%, 02/01/24....	1,715	1,751,390
Illinois State (GO) Series A		
5.000%, 12/01/24....	5,425	5,626,783
Maine Township High School District No. 207 (GO) Series		
3.000%, 12/01/23....	4,095	4,112,461
Northern Illinois Municipal Power Agency (RB) Series A		
5.000%, 12/01/23....	525	534,938
Sangamon County School District No. 186 Springfield (GO) (AGM) Series C		
4.000%, 06/01/24....	500	508,479
Will County Community Unit School District No. 201 (GO) Series U-D		
5.000%, 01/01/24....	390	398,344

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CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
INDIANA — (0.4%)			KENTUCKY — (0.1%)		
Carmel Redevelopment Authority (RB) (ST INTERCEPT)			Kentucky Municipal Power Agency (RB) (NATL) Series A		
▣ 5.000%, 02/01/29.... (Pre-refunded @ \$100, 2/1/24)	1,525	\$ 1,562,936	5.000%, 09/01/31....	235	\$ 251,483
Indiana Finance Authority (RB) Series A			Kentucky State Property & Building Commission (RB)		
5.000%, 02/01/24....	875	897,640	5.000%, 05/01/26....	690	745,522
Indianapolis Local Public Improvement Bond Bank (RB) Series A			Kentucky State Property & Building Commission (RB) Series B		
5.000%, 06/01/24....	1,000	1,030,598	5.000%, 08/01/25....	845	897,012
5.000%, 06/01/25....	3,250	3,431,601	TOTAL KENTUCKY.....		1,894,017
TOTAL INDIANA.....		6,922,775	LOUISIANA — (2.8%)		
IOWA — (0.2%)			Ascension Parish School Board (GO)		
City of Iowa City (GO)			5.000%, 03/01/24....	35	35,903
5.000%, 06/01/23....	1,080	1,089,181	5.000%, 03/01/25....	200	210,088
City of Sioux (GO) Series A			5.000%, 03/01/26....	75	80,708
3.000%, 06/01/25....	650	659,760	City of New Orleans (GO) Series A		
College Community School District (GO) Series A			5.000%, 12/01/24....	5,500	5,741,300
3.000%, 06/01/25....	405	411,358	East Ouachita Parish School District (GO)		
College Community School District (GO) Series C			3.000%, 03/01/24....	150	150,677
3.000%, 06/01/24....	240	241,896	4.000%, 03/01/25....	200	205,892
Iowa Finance Authority (RB)			Louisiana Local Government Environmental Facilities & Community Dev. Auth (RB)		
▣ 5.000%, 08/01/28.... (Pre-refunded @ \$100, 8/1/23)	2,205	2,233,569	▣ 5.000%, 10/01/39.... (Pre-refunded @ \$100, 10/1/24)	10,010	10,447,733
TOTAL IOWA.....		4,635,764	Louisiana State (GO) Series A		
KANSAS — (1.3%)			5.000%, 03/01/23....	7,105	7,119,651
City of Leawood (GO)			Louisiana State (RB) Series A		
3.000%, 09/01/23....	2,000	2,002,238	▣ 5.000%, 06/15/31.... (Pre-refunded @ \$100, 6/15/24)	6,325	6,550,996
City of Olathe (GO) Series A					
5.000%, 08/01/23....	17,000	17,209,520			
City of Shawnee (GO) Series A					

4.000%, 12/01/23....	1,565	1,585,873	✘	5.000%, 06/15/32....		
City of Topeka KS (GO)				(Pre-refunded @		
Series A				\$100, 6/15/24)	8,720	9,031,571
4.000%, 08/15/23....	1,530	1,542,684	✘	5.000%, 06/15/33....		
City of Wichita (GO)				(Pre-refunded @		
Series 310				\$100, 6/15/24)	3,650	3,780,417
5.000%, 10/13/23....	2,000	2,033,260	✘	5.000%, 06/15/34....		
Johnson County Unified				(Pre-refunded @		
School District No. 229				\$100, 6/15/24)	4,010	4,153,280
Blue Valley (GO)						
Series A						
5.000%, 10/01/24....	275	287,071				
TOTAL KANSAS.....		24,660,646				

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
LOUISIANA — (Continued)			MARYLAND — (Continued)		
Louisiana State Gasoline & Fuels Tax Revenue (RB) Series B			Maryland State (GO) Series B		
✘ 5.000%, 05/01/31....			4.000%, 08/01/23....	2,355	\$ 2,374,290
(Pre-refunded @			Maryland State		
\$100, 5/1/24)	1,065	\$ 1,100,403	Department of		
✘ 5.000%, 05/01/34....			Transportation (RB)		
(Pre-refunded @			5.000%, 09/01/23....	2,630	2,670,180
\$100, 5/1/24)	1,250	1,291,552	Prince County George's (GO) Series A		
St. Tammany Parish			5.000%, 07/15/23....	5,520	5,585,770
Wide School District			Washington Suburban		
No. 12 (GO) Series A			Sanitary Commission		
5.000%, 03/01/24....	1,000	1,028,065	(GO) (CNTY GTD)		
5.000%, 03/01/25....	500	526,992	Series 2		
TOTAL LOUISIANA.....		51,455,228	✘ 4.000%, 06/01/43....		
MAINE — (0.3%)			(Pre-refunded @		
City of Portland (GO)			\$100, 6/1/24)	3,180	3,249,025
5.000%, 05/01/24....	1,000	1,032,240	✘ 4.000%, 06/01/44....		
5.000%, 05/01/25....	455	481,892	(Pre-refunded @		
Maine Health & Higher			\$100, 6/1/24)	2,130	2,176,234
Educational Facilities			TOTAL MARYLAND.....		35,833,997
Authority (RB)			MASSACHUSETTS — (6.5%)		
✘ 5.000%, 07/01/43....			Boston Water & Sewer		
(Pre-refunded @			Commission (RB)		
\$100, 7/1/23)	2,400	2,423,806	Series B		
Maine Health & Higher			✘ 5.000%, 11/01/35....		
Educational Facilities			(Pre-refunded @		
Authority (RB) Series A			\$100, 11/1/23)	1,500	1,529,123
5.000%, 07/01/24....	390	401,887	City of Beverly (GO)		
5.000%, 07/01/25....	435	457,859	5.000%, 03/15/23....	1,215	1,218,736
TOTAL MAINE.....		4,797,684	City of Boston (GO)		
			Series A		

MARYLAND — (1.9%)			5.000%, 11/01/23....	4,115	4,195,819
Anne County Arundel (GO)			City of Cambridge (GO)		
5.000%, 10/01/24....	1,940	2,026,133	5.000%, 02/15/24....	5,000	5,136,573
Baltimore County (GO)			City of Fall River (GO)		
4.000%, 03/24/23....	5,000	5,011,173	3.000%, 02/03/23....	12,000	12,000,359
Baltimore County (GO)			City of Framingham (GO)		
Series A			5.000%, 12/15/23....	1,565	1,599,701
5.000%, 03/01/24....	4,040	4,155,134	City of Quincy (GO)		
Charles County (GO)			4.000%, 07/07/23....	20,000	20,117,140
5.000%, 10/01/23....	1,635	1,663,961	3.750%, 09/15/23....	13,000	13,089,632
Harford County (GO)			City of Worcester (GO)		
Series B			5.000%, 02/15/23....	1,800	1,801,642
5.000%, 01/15/24....	2,225	2,281,030	Commonwealth of Massachusetts (GO)		
Maryland State (GO)			Series B		
Series 1			5.250%, 08/01/23....	3,740	3,793,797
5.000%, 06/01/23....	3,010	3,036,089	5.000%, 11/01/24....	9,515	9,960,997
Maryland State (GO)			Commonwealth of Massachusetts (GO)		
Series A			Series C		
5.000%, 03/15/23....	1,600	1,604,978	5.000%, 09/01/23....	1,460	1,482,390
			5.000%, 07/01/24....	2,335	2,423,000

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
Commonwealth of Massachusetts (GO)			City of Lakeville (GO)		
Series H			Series A		
5.000%, 12/01/23..	5,500	\$ 5,620,584	4.000%, 02/01/23.....	2,300	\$2,300,000
Nauset Regional School District (GO)			City of Lakeville (GO)		
4.000%, 07/30/23..	5,345	5,378,002	Series C		
North Middlesex Regional School District (GO)			5.000%, 02/01/24.....	320	328,408
3.000%, 02/03/23..	10,000	10,000,254	5.000%, 02/01/25.....	1,420	1,495,097
Town of Brookline (GO)			City of Rochester Electric Utility Revenue (RB)		
5.000%, 03/15/24..	1,255	1,292,076	Series B		
Town of Nantucket (GO)			5.000%, 12/01/43.....		
Series A			(Pre-refunded @ \$100, 12/1/23)	150	153,239
5.000%, 08/15/24..	1,000	1,040,905	Hennepin County (GO)		
Town of Northbridge (GO) Series A			Series A		
3.000%, 06/23/23..	7,000	7,011,938	5.000%, 12/01/24.....	1,000	1,049,012
Town of Norwood (GO)			Hermantown Independent School District No. 700 (GO) (SD CRED PROG) Series A		
5.000%, 03/15/24..	1,775	1,827,438	4.000%, 02/01/24.....	360	365,466
Town of Plymouth (GO)					
5.000%, 05/01/23..	1,010	1,016,526			

Town of Watertown (GO)			Lakeville Independent		
5.000%, 02/01/23...	2,445	2,445,000	School District No. 194		
Town of Watertown MA			(GO) (SD CRED		
(GO)			PROG) Series A		
5.000%, 06/15/24...	260	269,409	5.000%, 02/01/23.....	5,925	5,925,000
5.000%, 06/15/25...	500	532,380	Metropolitan Council (GO)		
Town of Wellesley (GO)			Series B		
5.000%, 12/01/23...	3,765	3,846,604	5.000%, 12/01/23.....	495	505,605
University of			5.000%, 03/01/24.....	3,770	3,877,440
Massachusetts			Metropolitan Council (GO)		
Building Authority			Series E		
(RB) Series 1			5.000%, 12/01/24.....	1,000	1,049,012
5.000%, 11/01/24...			Minneapolis Special		
(Pre-refunded @			School District No. 1		
\$100, 11/1/24)	2,620	2,740,506	(GO) (SD CRED		
TOTAL.....			PROG) Series B		
MASSACHUSETTS		121,370,531	5.000%, 02/01/23.....	2,295	2,295,000
MICHIGAN — (0.1%)			Minnesota Higher		
Oakland University (RB)			Education Facilities		
Series A			Authority (RB) Series B		
5.000%, 03/01/24...	130	133,353	5.000%, 10/01/25.....	325	344,478
5.000%, 03/01/25...	155	162,883	5.000%, 10/01/26.....	385	417,074
Romeo Community			Minnesota State (GO)		
School District (GO)			Series B		
(Q-SBLF)			5.000%, 08/01/24.....	1,230	1,279,009
4.000%, 05/01/24...	275	280,167	Minnesota State (GO)		
4.000%, 05/01/25...	460	475,790	Series D		
TOTAL MICHIGAN.....		1,052,193	5.000%, 08/01/23.....	1,520	1,539,921
MINNESOTA — (1.8%)			5.000%, 10/01/24.....	800	835,519
Cambridge-Isanti			Minnesota State (GO)		
Independent School			Series E		
District No. 911 (GO)			2.000%, 08/01/23.....	1,000	997,524
(SD CRED PROG)					
Series A					
4.000%, 02/01/24...	1,410	1,431,688			

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MINNESOTA — (Continued)			MISSOURI — (Continued)		
Rochester Independent			Columbia School District		
School District No. 535			(GO) (ST AID DIR		
(GO) (SD CRED			DEP) Series A		
PROG) Series B			5.000%, 03/01/23....	1,750	\$ 1,753,623
3.000%, 02/01/23....	2,200	\$ 2,200,000	Health & Educational		
Rosemount-Apple Valley-			Facilities Authority of		
Eagan Independent			the State of Missouri		
School District No. 196			(RB) Series A		
(GO) (SD CRED			5.000%, 06/01/25....	1,000	1,052,391
PROG) Series A					

5.000%, 02/01/24....	1,910	1,958,847	Metropolitan St. Louis Sewer District (RB) Series B		
South State Paul Special School District No. 6 (GO) (SD CRED PROG) Series A			5.000%, 05/01/24....	425	438,915
5.000%, 02/01/24....	1,535	1,574,870	(Pre-refunded @ \$100, 5/1/23)	1,375	1,383,781
St. Clair Independent School District No. 75 (GO) (SD CRED PROG) Series A			State Charles County School District No. R-IV Wentzville (GO) (ST AID DIR DEP)		
4.000%, 02/01/25....	150	154,427	4.000%, 03/01/29....	1,330	1,391,545
Western Minnesota Municipal Power Agency (RB) Series A			TOTAL MISSOURI.....		12,833,031
(Pre-refunded @ \$100, 1/1/24)	350	358,129	MONTANA — (0.0%)		
(Pre-refunded @ \$100, 1/1/24)	1,000	1,023,224	Montana Facility Finance Authority (RB) Series C		
TOTAL MINNESOTA.....		33,457,989	5.000%, 06/01/24....	405	416,318
MISSISSIPPI — (0.1%)			NEBRASKA — (0.7%)		
City of Jackson (GO)			City of Fremont Combined Utility System Revenue (RB)		
5.000%, 03/01/26....	125	132,525	(Pre-refunded @ \$100, 12/11/23)	2,000	2,027,736
Mississippi State (GO) Series C			(Pre-refunded @ \$100, 12/11/23)	2,000	2,027,736
5.000%, 10/01/24....	1,280	1,336,830	City of Omaha (GO) Series A		
TOTAL MISSISSIPPI.....		1,469,355	5.000%, 04/15/23....	1,100	1,105,779
MISSOURI — (0.7%)			City of Omaha NE (GO)		
City of Columbia Water & Electric System Revenue (RB) Series B			5.000%, 04/15/23....	850	854,466
5.000%, 10/01/23....	3,005	3,054,825	Metropolitan Utilities District of Omaha Gas System Revenue (RB)		
City of Kansas City (GO) Series A			5.000%, 12/01/23....	1,515	1,546,323
3.000%, 02/01/23....	1,995	1,995,000	Nebraska State Colleges Facilities Corp. (RB) Series B		
City of Kansas City (RB) Series C			5.000%, 07/15/25....	275	291,056
5.000%, 08/01/24....	860	894,173			
City of Kansas City Water Revenue (RB) Series A					
5.000%, 12/01/23....	850	868,778			

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEBRASKA — (Continued)			NEW JERSEY — (Continued)		

Nebraska State Colleges Facilities Corp. (RB) (AGM) Series B 5.000%, 07/15/26....	645	\$ 697,702	Borough of Edgewater (GO) 2.500%, 07/14/23....	2,500	\$ 2,498,226
Omaha Public Power District (RB) Series B 5.000%, 02/01/23....	2,030	2,030,000	City of East Orange (GO) 4.500%, 10/23/23....	8,500	8,615,265
Public Power Generation Agency (RB) Series A 5.000%, 01/01/28....	300	312,132	City of Jersey City (GO) Series A 5.000%, 10/26/23....	8,000	8,142,200
5.000%, 01/01/29....	650	675,917	County of Union NJ (GO) 3.500%, 06/15/23....	22,000	22,084,839
Sarpy County (GO) 5.000%, 06/01/24....	1,985	2,052,871	3.000%, 03/01/24....	3,895	3,921,293
TOTAL NEBRASKA.....		<u>13,621,718</u>	Cumberland County Improvement Authority (RB) (BAM) 5.000%, 12/15/24....	265	276,886
NEVADA — (2.4%)			Hudson County Improvement Authority (RN) (CNTY GTD) Series B 3.000%, 08/04/23....	3,090	3,097,846
Clark County School District (GO) Series A 5.000%, 06/15/24....	1,475	1,525,545	5.000%, 06/15/26....	530	576,386
5.000%, 06/15/26....	530	576,386	Mercer County (GO) 4.000%, 02/01/25....	665	686,597
Las Vegas Valley Water District (GO) Series A 5.000%, 06/01/23....	5,035	5,077,801	Monmouth County (GO) 5.000%, 07/15/24....	2,105	2,186,292
Las Vegas Valley Water District (GO) Series B 5.000%, 06/01/24....	1,680	1,738,116	Monmouth County (GO) Series B 5.000%, 01/15/24....	3,610	3,700,563
Las Vegas Valley Water District (GO) Series C 5.000%, 06/01/24....	2,930	3,031,356	New Jersey Economic Dev. Authority (RB) 5.000%, 06/15/23....	850	857,136
Nevada State (GO) Series B 5.000%, 11/01/23....	15,675	15,976,980	New Jersey Economic Dev. Authority (RB) Series NN 5.000%, 03/01/28....	18,025	18,062,317
Washoe County (GO) Series A 5.000%, 03/01/23....	1,030	1,032,073	(Pre-refunded @ \$100, 3/1/23)		
Washoe County School District (GO) Series B 5.000%, 04/01/23....	3,080	3,093,069	New Jersey Economic Dev. Authority (RB) Series WW 5.250%, 06/15/29....	630	674,187
5.000%, 04/01/24....	11,775	12,134,178	(Pre-refunded @ \$100, 6/15/25)		
TOTAL NEVADA.....		<u>44,185,504</u>	New Jersey Educational Facilities Authority (RB) (AGM) Series A 5.000%, 07/01/25....	315	332,991
NEW HAMPSHIRE — (0.3%)			5.000%, 07/01/26....	670	725,274
City of Nashua (GO) 5.000%, 08/01/24....	1,830	1,902,916	New Jersey State (GO) Series A 5.000%, 06/01/25....	7,585	8,044,256
New Hampshire State (GO) Series A 5.000%, 03/01/24....	3,545	3,646,412	New Jersey Turnpike Authority (RB) Series A 5.000%, 01/01/31....	5,000	5,184,888
TOTAL NEW HAMPSHIRE.....		<u>5,549,328</u>	(Pre-refunded @ \$100, 7/1/24)		
NEW JERSEY — (8.9%)					
Atlantic County (GO) 3.000%, 03/15/24....	1,160	1,167,123			
Bergen County (GO) 4.000%, 10/19/23....	10,000	10,096,181			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
Rutgers The State University of New Jersey (RB) Series J			City of New York (GO) Series I		
▣ 5.000%, 05/01/20.. (Pre-refunded @ \$100, 5/1/23)	4,515	\$ 4,544,963	5.000%, 03/01/31....	6,120	\$ 6,289,106
▣ 5.000%, 05/01/30.. (Pre-refunded @ \$100, 5/1/23)	2,000	2,013,273	City of New York (GO) Series J	520	526,427
▣ 5.000%, 05/01/36.. (Pre-refunded @ \$100, 5/1/23)	1,540	1,550,220	5.000%, 08/01/25....		
Township of Brick NJ (GO)			City of Rochester (GO)	12,000	12,065,761
3.000%, 06/15/23..	6,000	6,013,442	4.000%, 08/02/23....		
Township of East Brunswick (GO)			City of Syracuse (GO) Series B	525	527,731
1.000%, 02/15/23..	1,405	1,403,947	4.000%, 06/01/23....		
3.500%, 07/18/23..	11,000	11,042,416	City of White Plains (GO) Series B	685	703,710
Township of Livingston (GO)			5.000%, 02/15/24....		
5.000%, 12/12/23..	10,000	10,204,961	County of Suffolk (GO) (BAM) Series D		
Township of Parsippany- Troy Hills (GO) Series A			5.000%, 10/15/23....	2,620	2,666,542
5.000%, 11/03/23..	11,000	11,201,484	East Ramapo Central School District (GO) Series A		
Township of Toms River NJ (GO)			3.000%, 05/31/23....	7,500	7,506,332
4.000%, 06/01/24..	1,520	1,551,787	East Syracuse-Minoa Central School District (BAN) (ST AID WITHHLDG) Series B		
Township of West Orange (GO) Series A			3.000%, 06/28/23....	13,900	13,927,924
5.000%, 11/09/23..	11,000	11,206,748	Elmira City School District (GO)		
Ventnor City (GO)			4.000%, 06/23/23....	11,625	11,692,394
2.500%, 07/12/23..	3,000	2,998,819	Evans-Brant Central School District (GO) Series B		
TOTAL NEW JERSEY...		164,086,420	4.000%, 06/23/23....	11,625	11,691,476
NEW MEXICO — (0.1%)			Genesee County (GO) (BAM)		
City of Albuquerque (GO) Series D			3.000%, 03/15/24....	500	503,567
5.000%, 07/01/25..	995	1,059,294	Hermon-DeKalb Central School District (GO)		
NEW YORK — (12.7%)			4.000%, 06/29/23....	4,000	4,021,540
Amityville Union Free School District (BAN) (ST AID WITHHLDG)			Horseheads Central School District (GO)		
4.000%, 06/16/23..	4,000	4,018,747	3.000%, 06/23/23....	8,685	8,685,179
			Lancaster Central School District (BAN) (ST AID WITHHLDG)		
			4.000%, 06/09/23....	13,000	13,062,852

Brighton Central School District (GO) (ST AID WITHHLDG)	2.000%, 06/15/23...	2,025	2,020,464	Metropolitan Transportation Authority (RB) Series B	5.000%, 11/15/23....	410	412,189
City of Auburn (GO)	3.500%, 08/16/23...	7,000	7,024,480	Monroe County Industrial Dev. Corp. (RB) Series A	5.000%, 12/01/26....	700	744,862
City of New York (GO) Series A	5.000%, 08/01/25...	930	993,074	Monroe-Woodbury Central School District (GO) (ST AID WITHHLDG)	5.000%, 02/15/24....	1,385	1,421,824

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW YORK — (Continued)			NEW YORK — (Continued)		
New York City Housing Dev. Corp. (RB) Series B2			Town of Wallkill (BAN)		
□ 5.250%, 07/01/31....			4.000%, 07/28/23..	7,500	\$ 7,550,413
(Pre-refunded @ \$100, 7/3/23)	9,785	\$ 9,895,570	Utica School District (GO)		
New York Convention Center Dev. Corp. (RB)			3.000%, 06/22/23..	4,250	4,255,376
5.000%, 11/15/24....	2,035	2,117,312	Wappingers Central School District (GO) (ST AID WITHHLDG)		
5.000%, 11/15/25....	2,000	2,127,135	4.000%, 08/10/23..	7,000	7,046,586
New York State Dormitory Authority (RB) Series A			Williamsville Central School District (BAN) (ST AID WITHHLDG)		
5.000%, 03/15/23....	1,430	1,434,498	4.000%, 06/07/23..	11,000	11,052,738
5.000%, 03/15/25....	310	327,865	TOTAL NEW YORK.....		234,720,269
□ 5.000%, 07/01/25....			NORTH CAROLINA — (2.4%)		
(Pre-refunded @ \$100, 7/1/23)	1,000	1,010,751	City of Charlotte Water & Sewer System Revenue (RB)		
New York State Dormitory Authority (RB) Series D			5.000%, 07/01/23..	3,000	3,032,627
5.000%, 02/15/23....	2,000	2,001,898	Forsyth County (GO) Series B		
New York State Dormitory Authority (RB) Series E			4.000%, 03/01/23..	1,270	1,271,598
5.000%, 03/15/24....	20,000	20,597,596	Forsyth County (GO) Series C		
New York State Thruway Authority (RB) Series A			5.000%, 03/01/23..	1,920	1,923,943
5.000%, 03/15/24....	16,235	16,720,099	Guilford County (GO) Series A		
New York State Thruway Authority (RB) Series J			5.000%, 03/01/24..	1,610	1,656,057
5.000%, 04/01/27....	305	312,055	Guilford County (GO) Series B		
			4.000%, 03/01/24..	2,500	2,544,997

New York State Urban Development Corp. (RB) Series A			North Carolina State (GO) Series A		
5.000%, 03/15/24....	2,205	2,270,885	5.000%, 06/01/23..	5,460	5,507,506
5.000%, 03/15/25....	6,225	6,583,732	5.000%, 06/01/24..	6,575	6,807,717
Oswego City School District (GO) (ST AID WITHHLDG)			North Carolina Turnpike Authority (RB) Series B		
3.750%, 07/21/23....	7,000	7,025,164	5.000%, 02/01/24..	7,360	7,532,086
Pine Bush Central School District (GO) (ST AID WITHHLDG)			Town of Holly Springs (GO)		
5.000%, 07/19/23....	6,250	6,315,679	5.000%, 06/01/23..	1,000	1,008,667
Port Authority of New York & New Jersey (RB) Series 230			Wake County (GO) Series A		
4.000%, 12/01/25....	750	787,199	5.000%, 02/01/24..	8,350	8,570,222
Suffolk County (GO) (AGM) Series B			Wake County (GO) Series B		
4.000%, 10/15/24....	675	692,455	5.000%, 02/01/24..	4,410	4,526,309
Town of Carmel (GO)			Wake County (COP) Series A		
3.000%, 09/29/23....	4,000	4,013,164	5.000%, 03/01/24..	1,010	1,038,893
Town of Grand Island (GO)			TOTAL NORTH CAROLINA		45,420,622
4.000%, 10/06/23....	8,000	8,074,729	OHIO — (1.8%)		
Town of Oyster Bay (GO)			Akron Bath Copley Joint Township Hospital District (RB) Series A		
3.000%, 03/09/23....	2,000	2,001,189	5.000%, 11/15/24....	430	447,622

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
OHIO — (Continued)			OREGON — (Continued)		
American Municipal Power, Inc. (RB) Series A			Klamath County School District (GO) (SCH BD GTY)		
5.000%, 02/15/23....	500	\$ 500,414	5.000%, 06/15/31....		
City of Columbus (GO) Series 1			(Pre-refunded @ \$100, 6/15/23)	1,000	\$ 1,009,583
5.000%, 07/01/31....	1,000	1,010,751	Multnomah & Clackamas Counties School District No. 10JT		
(Pre-refunded @ \$100, 7/1/23)			Gresham-Barlow (GO) (SCH BD GTY) Series B		
City of Columbus (GO) Series A			5.000%, 06/15/25....	395	419,920
5.000%, 04/01/23....	1,300	1,305,624	Oregon State (GO) Series A		
City of Dublin (GO)			5.000%, 05/01/24....	855	883,529
5.000%, 12/01/23....	2,090	2,135,299	Oregon State (GO) Series C		
Highland Local School District/Medina County (GO) Series A			5.000%, 06/01/24....	1,785	1,848,656

▣ 5.250%, 12/01/18.... (Pre-refunded @ \$100, 6/1/23)	3,030	3,058,434	Oregon State (GO) Series G		
Ohio State (GO) Series A			▣ 5.000%, 11/01/30.... (Pre-refunded @ \$100, 11/1/23)	4,140	4,220,378
4.000%, 03/01/23....	1,120	1,121,482	Oregon State Department of Transportation (RB) Series A		
5.000%, 06/15/23....	1,000	1,009,808	▣ 5.000%, 11/15/30.... (Pre-refunded @ \$100, 11/15/23)	1,000	1,020,419
5.000%, 12/15/23....	2,000	2,046,265	Port of Portland Airport Revenue (RB) Series A		
4.000%, 03/01/24....	2,625	2,672,812	5.000%, 07/01/26....	400	435,191
5.000%, 06/15/24....	1,500	1,555,111	TOTAL OREGON.....		15,591,172
Ohio State (GO) Series B			PENNSYLVANIA — (4.9%)		
5.000%, 09/15/23....	9,850	10,012,286	Allegheny County Hospital Dev. Authority (RB) Series A		
Ohio State (GO) Series C			5.000%, 07/15/26....	1,190	1,289,285
5.000%, 08/01/23....	1,000	1,013,255	City of Lancaster (GO) (BAM)		
5.000%, 09/15/23....	2,330	2,368,388	5.000%, 05/01/24....	335	344,796
5.000%, 11/01/23....	1,485	1,514,500	City of Philadelphia (GO) Series A		
Ohio State (GO) Series W			5.000%, 08/01/23....	4,000	4,049,835
4.000%, 05/01/23....	1,000	1,003,943	5.000%, 05/01/25....	350	369,187
Ohio State (GO) Series X			5.000%, 08/01/25....	4,240	4,500,982
5.000%, 05/01/24....	500	516,308	▣ 5.000%, 07/15/38.... (Pre-refunded @ \$100, 1/15/24)	8,820	9,037,749
TOTAL OHIO.....		33,292,302	City of Philadelphia (GO) Series B		
OKLAHOMA — (0.3%)			5.000%, 02/01/26....	695	747,329
Cushing Educational Facilities Authority (RB)					
5.000%, 09/01/24....	4,470	4,636,318			
Oklahoma County Independent School District No. 12 Edmond (GO)					
3.000%, 03/01/26....	1,605	1,638,656			
TOTAL OKLAHOMA.....		6,274,974			
OREGON — (0.8%)					
City of Salem (GO)					
5.000%, 06/01/23....	5,705	5,753,496			

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
PENNSYLVANIA — (Continued)			SOUTH CAROLINA — (2.5%)		
City of Philadelphia			Beaufort County (GO) (ST AID WITHHLDG)		
Water & Wastewater Revenue (RB) Series A			5.000%, 03/01/23....	1,130	\$ 1,132,367
▣ 5.000%, 07/01/15.... (Pre-refunded @ \$100, 7/1/24)	15,000	\$15,554,663	Beaufort County School District (GO) (SCSDE) Series		
Commonwealth of Pennsylvania (GO)			5.000%, 03/01/23....	7,590	7,605,402

5.000%, 02/01/27....	4,390	4,745,684	Charleston County School District (GO) Series C		
East Stroudsburg Area School District (GO) (ST AID WITHHLDG) Series AA			4.000%, 05/10/23....	12,895	12,948,087
4.000%, 09/01/27....	2,330	2,432,527	Florence County (GO) (ST AID WITHHLDG)		
Lebanon County (GO) (AGM)			5.000%, 06/01/23....	8,800	8,874,512
4.000%, 10/15/24....	250	256,676	Grand Strand Water & Sewer Authority (RB) Series A		
Lehigh County Authority (RB)			5.000%, 06/01/23....	1,450	1,462,326
4.000%, 11/01/23....	1,435	1,452,090	Piedmont Municipal Power Agency (RB) Series A		
Monroeville Finance Authority (RB) Series B			4.000%, 01/01/24....	1,250	1,263,158
5.000%, 02/15/24....	550	563,028	5.000%, 01/01/30....	1,010	1,051,336
Montgomery County Higher Education and Health Authority (RB) Series B			Piedmont Municipal Power Agency (RB) Series B		
5.000%, 05/01/24....	475	487,709	5.000%, 01/01/25....	225	234,185
Pennsylvania Economic Dev. Financing Authority (RB) Series A			South Carolina Public Service Authority (RB) Series C		
5.000%, 02/01/33....	60	62,051	5.000%, 12/01/23....	250	254,422
Pennsylvania Turnpike Commission (RB) Series B-1			5.000%, 12/01/24....	1,590	1,653,374
5.250%, 12/01/43.... (Pre-refunded @ \$100, 12/1/23)	27,480	28,117,987	5.000%, 12/01/26....	4,325	4,497,609
Pennsylvania Turnpike Commission (RB) Series C			South Carolina Public Service Authority (RB) Series E		
5.000%, 12/01/43.... (Pre-refunded @ \$100, 12/1/23)	14,655	14,947,023	5.000%, 12/01/23....	330	335,837
Sports & Exhibition Authority of Pittsburgh and Allegheny County (RB) (AGM) Series A			Spartanburg County (GO)		
4.000%, 02/01/24....	1,425	1,443,536	2.000%, 04/01/23....	1,180	1,178,808
TOTAL PENNSYLVANIA		90,402,137	Spartanburg County School District No. 2 (GO) (SCSDE)		
RHODE ISLAND — (0.0%)			5.000%, 03/01/23....	1,510	1,513,101
Rhode State Island (GO) Series E			State of South Carolina (GO) Series A		
5.000%, 08/01/23....	745	754,578	5.000%, 04/01/24....	1,575	1,623,411
			TOTAL SOUTH CAROLINA		45,627,935
			TENNESSEE — (0.8%)		
			City of Knoxville (GO)		
			5.000%, 05/01/23....	3,000	3,019,458
			City of Pigeon Forge TN (GO) Series B		
			5.000%, 06/01/23....	3,990	4,023,651
			City of Sevierville (GO)		
			5.000%, 06/01/24....	2,330	2,409,979
			Knox County (GO)		
			5.000%, 06/01/24....	1,500	1,552,891

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TENNESSEE — (Continued)			TEXAS — (Continued)		
Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB)	100	\$ 107,412	Central Texas Regional Mobility Authority (RB) Series A		
5.000%, 07/01/30....			⌘ 5.000%, 01/01/40..... (Pre-refunded @ \$100, 7/1/25)	2,000	\$2,129,721
Metropolitan Government of Nashville & Davidson County (GO) Series A	1,670	1,687,676	Central Texas Regional Mobility Authority (RB) Series D		
5.000%, 07/01/23....			5.000%, 01/01/24.....	100	102,268
Tennessee State (GO) Series A	1,100	1,121,687	5.000%, 01/01/25.....	135	140,511
5.000%, 11/01/23....			City of Abilene (GO)		
Wilson County (GO)	990	996,520	⌘ 5.000%, 02/15/40..... (Pre-refunded @ \$100, 2/15/23)	1,545	1,546,432
5.000%, 06/01/23....			City of Allen TX (GO)		
TOTAL TENNESSEE.....		<u>14,919,274</u>	5.000%, 08/15/23.....	1,015	1,029,277
TEXAS — (13.9%)			City of Amarillo (GO)		
Alamo Community College District (GO)	800	831,491	4.000%, 02/15/23.....	1,495	1,495,869
5.000%, 08/15/24....			City of Arlington (GO) Series A		
Alamo Heights Independent School District (GO) (PSF- GTD) Series A	1,260	1,292,601	5.000%, 08/15/24.....	1,300	1,352,174
5.000%, 02/01/24....			City of Bryan TX Electric System Revenue (RB) (AGM)		
Alvin Independent School District (GO) (PSF- GTD)	210	210,191	5.000%, 07/01/26.....	860	935,365
5.000%, 02/15/23....			City of Cedar Park (GO)		
Arlington Independent School District (GO) (PSF-GTD)	2,130	2,131,990	5.000%, 02/15/24.....	305	313,141
5.000%, 02/15/23....			5.000%, 02/15/25.....	520	547,865
Arlington Independent School District (GO) (PSF-GTD) Series B	1,070	1,099,115	City of College Station (GO)		
5.000%, 02/15/24....			5.000%, 02/15/24.....	1,060	1,088,953
Austin Independent School District (GO) (PSF-GTD)	2,500	2,532,391	5.000%, 02/15/25.....	1,010	1,063,091
5.000%, 08/01/23....			City of Conroe (GO) Series C		
Austin Independent School District (GO) Series D	1,145	1,220,641	5.000%, 11/15/25.....	1,090	1,170,541
5.000%, 08/01/25....			City of Conroe TX (GO)		
Brownsville Utilities System Revenue (RB) Series A			5.000%, 03/01/23.....	1,460	1,463,011
⌘ 5.000%, 09/01/20.... (Pre-refunded @ \$100, 9/1/23)	3,655	3,708,074	City of Dallas (GO)		
			5.000%, 02/15/23.....	2,025	2,026,952
			5.000%, 02/15/25.....	4,205	4,426,895
			City of Dallas Hotel Occupancy Tax Revenue (RB)		
			5.000%, 08/15/23.....	1,185	1,200,460
			City of Denton (GO)		
			3.000%, 02/15/23.....	1,340	1,340,261
			5.000%, 02/15/24.....	3,985	4,092,607
			5.000%, 02/15/25.....	995	1,047,912
			City of Fort Worth (GO)		
			5.000%, 03/01/23.....	9,965	9,986,286

Bryan Electric System Revenue (RB)			5.000%, 03/01/24.....	3,085	3,170,578	
5.000%, 07/01/25....	245	260,355	City of Garland (GO)	5.000%, 02/15/24.....	1,990	2,041,464

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
City of Houston (GO)			Conroe Independent School District (GO) (PSF-GTD) Series 2022		
Series A			5.000%, 02/15/24....	3,295	\$ 3,383,291
▣ 4.000%, 03/01/33.....	2,025	\$2,059,271	Conroe Independent School District (GO) (PSF-GTD) Series A		
(Pre-refunded @ \$100, 3/1/24)			5.000%, 02/15/23....	1,190	1,191,094
City of Houston TX (GO)			Cypress-Fairbanks Independent School District (GO) (PSF-GTD)		
Series A			5.000%, 02/15/24....	190	195,131
5.000%, 03/01/23.....	2,890	2,895,912	5.000%, 02/15/25....	190	200,182
City of Irving (GO)			Dallas Area Rapid Transit (RB) Series A		
2.000%, 08/15/23.....	1,250	1,246,155	▣ 5.000%, 12/01/28....	1,450	1,559,844
5.000%, 08/15/24.....	950	991,023	(Pre-refunded @ \$100, 12/1/25)		
City of Kyle (GO) (AGM)			▣ 5.000%, 12/01/32....	1,450	1,518,667
5.000%, 08/15/23.....	1,725	1,748,060	(Pre-refunded @ \$100, 12/1/24)		
City of Laredo Waterworks & Sewer System Revenue (RB)			Dallas College (GO)		
5.000%, 03/01/23.....	1,225	1,227,435	5.000%, 02/15/23....	5,230	5,234,906
City of Lewisville (GO)			Dallas County Utility & Reclamation District (GO)		
5.000%, 02/15/24.....	450	462,105	5.000%, 02/15/26....	350	375,518
City of New Braunfels (GO)			Dallas Fort Worth International Airport (RB) Series A		
5.000%, 02/01/23.....	725	725,000	5.000%, 11/01/24....	1,000	1,043,716
City of Pflugerville (GO)			5.000%, 11/01/25....	1,780	1,908,012
5.000%, 08/01/23.....	1,250	1,266,382	Dallas Fort Worth International Airport (RB) Series B		
City of San Angelo (GO)			5.000%, 11/01/24....	800	834,973
2.000%, 02/15/23.....	2,500	2,499,133	Dallas Fort Worth International Airport (RB) Series F		
City of Temple (GO)			5.125%, 11/01/25....	700	714,631
Series A					
5.000%, 08/01/23.....	305	308,876			
5.000%, 08/01/24.....	100	103,864			
5.000%, 08/01/25.....	100	106,431			
5.000%, 08/01/26.....	100	109,117			
City of Temple (GO)					
Series B					
5.000%, 08/01/25.....	100	106,431			
5.000%, 08/01/26.....	130	141,852			
City of Waco (GO)					
5.000%, 02/01/24.....	3,625	3,720,243			
Clear Lake City Water Authority (GO) Series A					
5.000%, 03/01/25.....	200	209,631			

Clear Lake City Water Authority (GO) Series C 5.000%, 03/01/26.....	250	268,179	Dallas Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24....	5,690	5,843,647
Cleburne Independent School District (GO) (PSF-GTD) Series C 5.000%, 02/15/23.....	1,190	1,191,050	Dallas Independent School District (GO) (PSF-GTD) Series 5.000%, 02/15/24....	11,365	11,671,889
Clifton Higher Education Finance Corp. (RB) (PSF-GTD) Series T 5.000%, 08/15/24.....	425	440,750	Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23....	1,250	1,267,650
5.000%, 08/15/25.....	440	467,767	Fort Bend Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/24....	980	1,018,728
Collin Country (GO) 5.000%, 02/15/23.....	835	835,777			

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
Fort Worth Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/23.....	1,450	\$1,451,360	Hutto Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24....	180	\$ 186,956
Frisco Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24.....	350	359,415	5.000%, 08/01/25....	125	133,164
Galveston Independent School District (GO) (PSF-GTD) 5.000%, 02/01/23.....	725	725,000	Katy Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24....	195	200,245
5.000%, 02/01/24.....	960	984,552	5.000%, 02/15/25....	200	210,840
Georgetown Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23.....	6,010	6,093,568	Lower Colorado River Authority (RB) 5.000%, 05/15/24....	1,130	1,164,109
Goose Creek Consolidated Independent School District (GO) (PSF-GTD) 5.000%, 02/15/23.....	410	410,385	5.000%, 05/15/25....	265	280,470
Grand Parkway Transportation Corp. (RB) 5.000%, 02/01/23.....	4,000	4,000,000	5.000%, 05/15/26....	1,740	1,889,710
			Mansfield Independent School District (GO) (PSF-GTD) 4.000%, 02/15/20....	5,000	5,078,289
			(Pre-refunded @ \$100, 2/15/24)		
			Midway Independent School District/ McLennan County (GO) (PSF-GTD) 5.000%, 08/01/25....	2,000	2,135,141
			Navasota Independent School District (GO) (PSF-GTD)		

Grand Parkway Transportation Corp. (RB) Series B			▣ 5.000%, 02/15/31.... (Pre-refunded @ \$100, 2/15/25)	885	929,073
▣ 5.250%, 10/01/51..... (Pre-refunded @ \$100, 10/01/23)	9,105	9,270,850	North Texas Tollway Authority (RB) Series A		
Harris County (GO) Series A			5.000%, 01/01/25....	7,325	7,489,728
5.000%, 10/01/23.....	1,420	1,444,774	5.000%, 01/01/26....	6,850	6,992,184
5.000%, 10/01/24.....	600	626,539	5.000%, 01/01/27....	1,435	1,464,655
Harris County (GO) Series D			Northside Independent School District (GO) (PSF-GTD)		
5.000%, 10/01/23.....	2,700	2,747,106	5.000%, 08/15/23....	5,900	5,982,038
Harris County Cultural Education Facilities Finance Corp. (RB) Series A			Northside Independent School District (GO) (PSF-GTD) Series B		
5.000%, 12/01/25.....	300	313,533	5.000%, 02/15/23....	1,820	1,821,681
5.000%, 06/15/27.....	800	871,904	Pecos Barstow Toyah Independent School District (GO) (PSF- GTD)		
Harris County Flood Control District (GO) Series A			5.000%, 02/15/23....	965	965,905
4.000%, 10/01/23.....	2,040	2,062,242	Pflugerville Independent School District (GO) (PSF-GTD)		
5.000%, 10/01/23.....	3,645	3,708,592	5.000%, 08/15/23....	15,000	15,206,959
Hays Consolidated Independent School District (GO) (PSF- GTD)			Port Arthur Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/23.....	1,150	1,151,058	5.000%, 02/15/24....	1,700	1,743,788
Hurst-Eules-Bedford Independent School District (GO) (PSF- GTD)					
5.000%, 08/15/23.....	1,115	1,130,624			

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
Prosper Independent School District (GO) (PSF-GTD)			Trinity River Authority Central Regional Wastewater System Revenue (RB)		
5.000%, 02/15/23....	1,600	\$ 1,601,442	5.000%, 08/01/23....	1,145	\$ 1,159,721
5.000%, 02/15/24....	1,835	1,883,788	Trinity River Authority Central Regional Wastewater System Revenue (GO)		
5.000%, 02/15/25....	635	668,898	5.000%, 08/01/24....	405	420,833
Richardson Independent School District (GO) (PSF-GTD)					
5.000%, 02/15/24....	1,855	1,904,898			

San Antonio Independent School District (GO) (PSF-GTD)	5.000%, 08/15/24....	1,375	1,430,184	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)	5.000%, 02/01/25...	660	694,242
San Patricio County (GO)	5.000%, 04/01/24....	130	133,647	Waco Independent School District (GO) (PSF-GTD)	5.000%, 08/15/25...	250	266,731
	5.000%, 04/01/25....	200	210,524		5.000%, 08/15/26...	100	109,465
Tarrant County (GO)	5.000%, 07/15/24....	315	327,027	West Travis County Public Utility Agency (RB) (AGM)	6.500%, 08/15/25...	675	742,182
	5.000%, 07/15/25....	435	463,070		6.500%, 08/15/26...	280	318,667
Tarrant County College District (GO)	5.000%, 08/15/24....	1,370	1,425,829	Wichita Falls Independent School District (GO) (PSF-GTD)	3.000%, 02/01/23...	1,400	1,400,000
Tarrant County Cultural Education Facilities Finance Corp. (RB) Series B	5.000%, 07/01/26....	300	323,524	Williamson County (GO)	5.000%, 02/15/23...	5,000	5,004,636
Tarrant Regional Water District Water Supply System Revenue (RB)	5.000%, 03/01/30....			TOTAL TEXAS			<u>256,798,719</u>
⊠ (Pre-refunded @ \$100, 3/1/24)		5,570	5,726,323	UTAH — (0.6%)			
Texas State (GO)	5.000%, 10/01/23....	5,110	5,197,449	Alpine School District (GO) (SCH BD GTY)	5.000%, 03/15/23...	1,870	1,875,704
Texas State (GO) Series A	5.000%, 10/01/23....	10,760	10,944,140	City of Salt Lake City UT Public Utilities Revenue (RB)	5.000%, 02/01/25...	1,285	1,352,700
⊠ (Pre-refunded @ \$100, 10/01/24)		1,520	1,583,932	Jordan Valley Water Conservancy District (RB) Series A	5.000%, 10/01/23...	1,100	1,119,191
Texas State (GO) Series B	5.000%, 08/01/24....	180	187,037	Salt Lake City Corp. (GO)	5.000%, 06/15/23...	430	434,218
Texas State (GO) Series C	5.000%, 08/01/24....	680	706,584	Utah State (GO) Series B	5.000%, 07/01/23...	5,500	5,557,527
Texas State Technical College (RB) Series A	5.000%, 08/01/23....	1,410	1,426,656	TOTAL UTAH			<u>10,339,340</u>
Timber Lane Utility District (GO) (AGM) Series A	4.000%, 08/01/25....	555	574,078				
Town of Prosper (GO)	5.000%, 02/15/23....	425	425,386				
	5.000%, 02/15/24....	215	220,583				

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DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

Face Amount	Value†	Face Amount	Value†
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	(000)		(000)		(000)
VIRGINIA — (1.5%)				WASHINGTON — (Continued)	
City of Harrisonburg (GO) (ST AID WITHHLDG) Series A	3,000	\$ 3,035,336		King County (GO) □ 5.000%, 12/01/26... (Pre-refunded @ \$100, 6/1/23)	1,025 \$ 1,033,782
City of Newport News (GO) (ST AID WITHHLDG) Series A	1,565	1,565,000		King County Public Hospital District No. 1 (GO)	905 968,153
City of Roanoke (GO) (ST AID WITHHLDG)	165	170,033		King County School District No. 401 Highline (GO) (SCH BD GTY) Series A	3,000 3,065,912
City of Virginia Beach (GO) (ST AID WITHHLDG) Series A	4,475	4,544,670		King County School District No. 405 Bellevue (GO) (SCH BD GTY)	10,000 10,497,484
Fairfax County (GO) (ST AID WITHHLDG) Series	13,635	13,776,439		King County School District No. 415 Kent (GO) (SCH BD GTY)	1,885 1,909,985
Fairfax County (GO) (ST AID WITHHLDG) Series A	1,000	1,010,373		King County Sewer Revenue (RB) □ 5.000%, 07/01/40... (Pre-refunded @ \$100, 1/1/25)	1,300 1,365,743
Fairfax County Water Authority (RB)	765	768,348		Washington Health Care Facilities Authority (GO) Series A-2	100 106,891
Virginia College Building Authority (RB) Series A	1,310	1,310,000		Washington State (COP) Series A	3,735 3,821,401
□ 5.000%, 02/01/28... (Pre-refunded @ \$100, 2/1/23)				Washington State (RB) Series B	750 757,876
Virginia Public Building Authority (RB) Series A	1,000	1,039,244		Washington State (RB) Series C	2,000 2,000,000
□ 5.000%, 08/01/26... (Pre-refunded @ \$100, 8/1/24)				Washington State (GO) Series C	7,600 7,697,712
TOTAL VIRGINIA.....		27,219,443		Washington State (GO) Series RD	14,650 15,033,449
WASHINGTON — (4.8%)				Washington State (GO) Series RD	5,000 5,064,284
City of Seattle Municipal Light & Power Revenue (RB) Series A	8,425	8,514,873		Washington State (GO) Series RD	370 384,354
City of Seattle Water System Revenue (RB)	1,695	1,717,636		Whatcom County School District No. 501 Bellingham (GO)	8,325 8,503,357
Energy Northwest (RB)	500	529,643		TOTAL WASHINGTON...	88,066,852
Energy Northwest (RB) Series A	13,950	14,098,810		WISCONSIN — (1.8%)	
Energy Northwest (RB) Series C	985	995,507			

City of Madison (GO)
 Series A
 5.000%, 10/01/23.... 1,780 1,811,055

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**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO
 CONTINUED**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
City of Madison (GO) Series C 5.000%, 10/01/23.....	845	\$ 859,742	Wisconsin State (GO) Series 1 5.000%, 05/01/23..	1,000	\$ 1,006,411
City of Milwaukee (GO) Series N2 5.000%, 04/01/24.....	2,575	2,636,778	Wisconsin State (GO) Series A 5.000%, 05/01/23..	4,260	4,287,311
City of Milwaukee (GO) Series N4 5.000%, 04/01/25.....	3,040	3,178,345	⊠ 5.000%, 05/01/31.. (Pre-refunded @ \$100, 5/1/23)	2,720	2,737,370
City of Milwaukee (GO) Series N4 5.000%, 04/01/27.....	1,060	1,151,342	Wisconsin State (GO) Series C ⊠ 5.000%, 05/01/31.. (Pre-refunded @ \$100, 5/1/24)	2,000	2,064,981
City of Waukesha (GO) Series C 5.000%, 10/01/23.....	210	213,524	TOTAL WISCONSIN...		34,106,264
Janesville School District (GO) 3.000%, 03/01/23.....	925	925,465	TOTAL MUNICIPAL....		1,850,581,768
Madison Metropolitan School District (GO) 3.000%, 03/01/24.....	990	996,155			
Public Finance Authority (RB) Series A 4.000%, 07/01/25.....	1,385	1,434,519			
Public Finance Authority (RB) Series A 5.000%, 07/01/26.....	1,275	1,381,492			
University of Wisconsin Hospitals & Clinics (RB) Series B 5.000%, 04/01/23.....	1,000	1,004,127			
Wisconsin Department of Transportation (RB) Series 1 ⊠ 4.500%, 07/01/32..... (Pre-refunded @ \$100, 7/1/23)	8,345	8,417,647			

<u>Shares</u>	
AFFILIATED INVESTMENT COMPANIES — (0.1%)	
BlackRock Liquidity Funds MuniCash	2,507,964
TOTAL INVESTMENTS — (100.0%)	2,508,465
(Cost.....	\$1,864,299,080)^
	\$1,853,090,233

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

Investments in Securities (Market Value)			
Level 1	Level 2	Level 3	Total

Municipal Bonds	—	\$1,850,581,768	—	\$1,850,581,768
Affiliated Investment Companies	\$2,508,465	—	—	2,508,465
TOTAL	\$2,508,465	\$1,850,581,768	—	\$1,853,090,233

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MUNICIPAL BONDS — (99.8%)			ARIZONA — (Continued)		
ALABAMA — (0.4%)			Glendale Union High		
Alabama State (GO)			School District No. 205		
Series C			(RB) (AGM) Series B		
5.000%, 08/01/24	3,000	\$3,119,986	5.000%, 07/01/28	250	\$ 283,688
Mobile County Board of			Glendale Union High		
School Commissioners			School District No. 205		
(RB) (BAM)			(GO) (AGM) Series B		
5.000%, 03/01/29	575	651,751	5.000%, 07/01/29	500	578,521
Mobile County Board of			Maricopa County High		
School Commissioners			School District No.		
(ST) (BAM)			210-Phoenix (GO)		
5.000%, 03/01/30	800	920,083	3.000%, 07/01/23	1,810	1,814,950
Mobile County Board of			Maricopa County Unified		
School Commissioners			School District No. 69		
(ST) (BAM) Series B			Paradise Valley (GO)		
5.000%, 03/01/28	650	725,322	5.000%, 07/01/24	250	259,209
Water Works Board of the			Maricopa County Unified		
City of Birmingham (RB)			School District No. 80		
Series A			Chandler (GO) Series		
5.000%, 04/01/34			B		
(Pre-refunded @			5.000%, 07/01/24	2,100	2,177,355
\$100, 1/1/25)	1,275	1,339,479	Maricopa County Union		
TOTAL ALABAMA		6,756,621	High School District		
ALASKA — (0.2%)			No. 210-Phoenix (GO)		
Alaska State International			Series E		
Airports System (RB)			5.000%, 07/01/24	3,250	3,372,022
Series A			Scottsdale Municipal		
5.000%, 10/01/27	210	224,865	Property Corp. (RB)		
City of Anchorage (GO)			5.000%, 07/01/34		
Series B			(Pre-refunded @		
5.000%, 09/01/23	200	202,986	\$100, 7/1/25)	1,230	1,309,778
City of Anchorage (GO)			TOTAL ARIZONA		13,666,973
Series C			ARKANSAS — (0.2%)		
5.000%, 09/01/24	2,765	2,878,814	City of Fort Smith AR		
TOTAL ALASKA		3,306,665	Water & Sewer		
			Revenue (RB)		

ARIZONA — (0.8%)			5.000%, 10/01/30....	2,100	2,344,738
City of Phoenix Civic Improvement Corp. (RB) Series A			CALIFORNIA — (2.4%)		
5.000%, 07/01/34.....	1,865	2,081,004	San Joaquin Hills Transportation Corridor Agency (RB) Series A		
City of Tucson (GO) Series A			5.000%, 01/15/30....	750	842,561
5.000%, 07/01/24.....	700	725,586	San Mateo Foster City Public Financing Authority (RB) Series B		
City of Tucson Water System Revenue (RB)			5.000%, 08/01/25....	4,000	4,281,371
5.000%, 07/01/31.....			Southern California Public Power Authority (RB) Series A		
(Pre-refunded @ \$100, 7/1/25)	1,000	1,064,860	5.000%, 07/01/23....	430	434,820

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CONNECTICUT — (1.3%)		
State of California (GO)			City of Bristol (GO)		
5.000%, 08/01/25....	4,915	\$ 5,258,253	5.000%, 03/15/29....	830	\$ 961,738
5.000%, 11/01/25....	1,985	2,138,763	City of New Haven (GO) Series A		
3.000%, 03/01/26....	3,000	3,039,712	5.000%, 08/01/28....	1,000	1,101,408
5.000%, 08/01/26....	8,250	9,072,188	5.000%, 08/01/29....	1,000	1,111,063
5.000%, 09/01/26....	1,000	1,101,986	City of Waterbury (GO)		
3.500%, 08/01/27....	800	833,163	5.000%, 08/01/29....	625	724,277
5.000%, 11/01/27....	5,610	6,361,495	City of Waterbury (GO) Series B		
5.000%, 04/01/29....	2,000	2,340,838	4.000%, 09/01/23....	1,500	1,513,888
State of California (GO) Series B			Connecticut State (GO)		
5.000%, 09/01/25....	2,000	2,144,719	4.000%, 01/15/28....	2,175	2,338,796
Union Elementary School District (GO) Series A			Connecticut State (GO) Series A		
5.000%, 09/01/44....			4.000%, 01/15/34....	7,000	7,738,388
(Pre-refunded @ \$100, 9/1/24)	500	521,296	State of Connecticut Series A		
TOTAL CALIFORNIA.....		<u>38,371,165</u>	5.000%, 10/15/29....	700	766,599
COLORADO — (1.1%)			Town of Greenwich (GO) Series A		
Boulder Larimer & Weld Counties St. Vrain Valley School District Re1J (GO) (ST AID WITHHLDG) Series C			5.000%, 01/15/25....	2,925	3,087,011
5.000%, 12/15/29....	815	897,695	University of Connecticut (RB) Series A		
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series B			5.000%, 04/15/27....	935	1,037,850
4.000%, 12/01/24....	2,185	2,251,146	TOTAL CONNECTICUT..		<u>20,381,018</u>
			DELAWARE — (0.4%)		
			Delaware Municipal Electric Corp. (RB)		
			5.000%, 07/01/25....	45	47,831

Colorado Health Facilities Authority (RB) Series A 5.000%, 11/01/30....	1,000	1,132,215	Delaware State (GO) 5.000%, 02/01/29....	5,000	5,816,251
Colorado Health Facilities Authority (RB) Series A-2 5.000%, 08/01/34....	30	32,718	Delaware State (GO) Series B 5.000%, 07/01/24....	470	487,713
Colorado Health Facilities Authority, Revenue Bonds (RB) Series A 5.000%, 06/01/45.... (Pre-refunded @ \$100, 6/1/25)	12,000	12,735,007	TOTAL DELAWARE.....		6,351,795
Denver Health & Hospital Authority (COP) 5.000%, 12/01/29....	325	353,063	DISTRICT OF COLUMBIA — (1.3%) District of Columbia (GO) Series A 5.000%, 06/01/24....	1,485	1,536,965
Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG) 5.000%, 12/01/24....	870	911,840	5.000%, 06/01/25....	1,500	1,596,454
TOTAL COLORADO.....		18,313,684	District of Columbia (GO) Series B 5.000%, 06/01/25....	4,500	4,789,363
			Washington Metropolitan Area Transit Authority (GO) Series B 5.000%, 07/01/26....	3,525	3,844,818

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
DISTRICT OF COLUMBIA — (Continued)			FLORIDA — (Continued)		
Washington Metropolitan Area Transit Authority (RB) Series B 5.000%, 07/01/27....	8,180	\$ 9,134,798	Florida State (GO) Series C 5.000%, 06/01/27....	2,000	\$ 2,241,437
TOTAL DISTRICT OF.....		20,902,398	Florida State (GO) (ST GTD) Series A 5.000%, 06/01/27....	6,580	7,374,328
FLORIDA — (5.6%)			Hillsborough County School Board (COP) 5.000%, 07/01/29....	1,810	2,077,983
Alachua County School Board (COP) (AGM) 5.000%, 07/01/29....	5,230	5,957,772	Miami-Dade County (GO) 5.000%, 07/01/25....	2,295	2,441,624
Bay County School Board (COP) Series A 5.000%, 07/01/28....	555	627,676	Miami-Dade County Aviation Revenue (RB) Series A 4.000%, 10/01/34....	2,510	2,649,847
Board of Governors State University System of Florida (RB) Series A 3.000%, 07/01/24....	2,580	2,598,154	Miami-Dade County Health Facilities Authority (RB) Series A 5.000%, 08/01/26....	500	536,346
Broward County Tourist Dev. Tax Revenue (RB) 4.000%, 09/01/36....	2,225	2,340,657	Okaloosa County School Board (COP) Series A 5.000%, 10/01/29....	1,075	1,254,584
4.000%, 09/01/38....	5,000	5,151,739			

Central Florida Expressway Authority (RB) (AGM)	4.000%, 07/01/34....	2,075	2,242,285	Orange County Health Facilities Authority (RB)	5.000%, 10/01/29....	665	759,304
	4.000%, 07/01/35....	1,750	1,875,047	Orange County Water Utility System Revenue (RB)	5.000%, 10/01/24....	3,000	3,130,186
Central Florida Expressway Authority (RB) Series B	4.000%, 07/01/30....	1,470	1,530,221	Palm Beach County Health Facilities Authority (RB)	5.000%, 08/15/26....	105	112,972
Central Florida Expressway Authority (RB) Series D	5.000%, 07/01/32....	2,025	2,432,056	Pasco County School Board (COP) (AGM) Series A	5.000%, 08/01/37....	3,000	3,401,181
County of Hillsborough FL Wastewater Impact Fee	5.000%, 06/01/27....	1,000	1,105,997	Pasco County School Board (GO) (AGM) Series B	5.000%, 08/01/36....	1,985	2,268,934
Duval County Public Schools (COP) (AGM) Series A	5.000%, 07/01/29....	1,465	1,691,293	Peace River Manasota Regional Water Supply Authority (RB)	5.000%, 10/01/25....	2,030	2,166,249
Florida Department of Environmental Protection (RB) Series A	5.000%, 07/01/25....	1,000	1,062,918	School Board of Miami-Dade County (COP) Series D	5.000%, 02/01/26....	165	177,027
Florida Dev. Finance Corp. (RB)	5.000%, 11/15/28....	1,310	1,454,181	School District of Broward County (COP) Series A	5.000%, 07/01/27....	650	723,843
	5.000%, 11/15/29....	1,060	1,186,805	School District of Broward County (COP) Series B	5.000%, 07/01/28....	1,000	1,114,229
	5.000%, 11/15/30....	1,220	1,379,848		5.000%, 07/01/35....	8,000	9,474,816
Florida State (GO) Series A	5.000%, 06/01/24....	1,400	1,450,488	Tampa Bay Water (RB) Series A	5.000%, 10/01/25....	2,850	3,044,333
	5.000%, 07/01/24....	5,000	5,186,307				
	5.000%, 06/01/25....	6,500	6,914,911	TOTAL FLORIDA.....			91,490,682
Florida State (GO) Series B	5.000%, 06/01/23....	350	353,104				

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
GEORGIA — (2.7%)			HAWAII — (Continued)		
Athens-Clarke County Unified Government (GO)			5.000%, 10/01/25....	4,925	\$ 5,281,953
5.000%, 12/01/25....	2,000	\$ 2,154,937	City & County of Honolulu (GO) Series D		
			5.000%, 07/01/24....	675	700,055

DeKalb County Water & Sewerage Revenue (RB) Series B	5.250%, 10/01/24....	2,830	2,966,658	Hawaii State (GO) Series FE	5.000%, 10/01/24....	845	900,013
Dev. Authority for Fulton County (RB) Series A	5.000%, 07/01/28....	740	798,513	Hawaii State (GO) Series FH	5.000%, 10/01/25....	1,500	1,567,853
Georgia State (GO) Series A	5.000%, 07/01/26....	1,340	1,467,128	Hawaii State (GO) Series FT	5.000%, 01/01/25....	1,640	1,757,982
	5.000%, 07/01/27....	6,090	6,833,562	Hawaii State (GO) Series FW	5.000%, 01/01/27....	1,805	1,897,671
Georgia State (GO) Series C	5.000%, 04/01/27....	2,000	2,217,121	Hawaii State (GO) Series FW	5.000%, 04/01/26....	10,010	11,056,994
	4.000%, 07/01/29....	1,000	1,112,308	Maui County (GO)	5.000%, 03/01/24....	5,000	5,397,035
Georgia State (GO) Series C-1	5.000%, 07/01/26....	9,210	10,083,767	TOTAL HAWAII.....		880	904,888
Georgia State (GO) Series E	5.000%, 12/01/26....	3,000	3,318,815	IDAHO — (0.0%)			37,022,145
Georgia State (GO) Series F	5.000%, 07/01/26....	5,335	5,841,140	Idaho Health Facilities Authority (RB) Series A	5.000%, 03/01/28....	255	283,650
Gwinnett County Water & Sewerage Authority (RB)	4.000%, 08/01/25....	2,000	2,083,335	ILLINOIS — (2.4%)			
Henry County (GO)	5.000%, 05/01/24....	1,200	1,239,589	Chicago O'Hare International Airport (RB) (AGM) Series A	4.000%, 01/01/39....	5,000	5,072,895
Paulding County Hospital Authority (RB)	5.000%, 04/01/29....	250	281,036	Chicago O'Hare International Airport (RB) Series B	5.000%, 01/01/33....	785	818,851
Private Colleges & Universities Authority (RB)	5.000%, 10/01/28....	130	145,550	Chicago O'Hare International Airport (RB) Series D	5.250%, 01/01/36....	130	140,327
	5.000%, 10/01/29....	265	299,642		5.000%, 06/01/28....	3,125	3,441,842
Private Colleges & Universities Authority (GO)	5.000%, 10/01/30....	285	326,436	Cook County Community Consolidated School District No. 34 Glenview (GO)	5.000%, 12/01/24....	2,000	2,092,142
Private Colleges & Universities Authority (GO) Series B	5.000%, 09/01/25....	2,420	2,593,216		5.000%, 12/01/25....	1,180	1,267,708
TOTAL GEORGIA.....			43,762,753	County of Cook IL (GO) Series A	5.000%, 11/15/29....	1,000	1,140,019
HAWAII — (2.3%)				County of Cook IL Sales Tax Revenue (RB) Series B	5.000%, 11/15/29....	260	296,924
City & County of Honolulu (GO) Series B	5.000%, 10/01/23....	200	203,449				
	5.000%, 10/01/24....	7,045	7,354,252				

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
ILLINOIS — (Continued)			IOWA — (0.5%)		
Illinois Finance Authority			Cedar Falls Community		
(RB) Series A			School District (GO)		
5.000%, 08/15/29....	3,450	\$ 3,931,299	(AGM) Series A		
5.000%, 08/15/34....	2,380	2,750,121	4.000%, 06/01/29.....	1,470	\$1,610,558
5.000%, 08/15/35....	2,220	2,531,729	4.000%, 06/01/30.....	1,090	1,204,168
Illinois Finance Authority			City of Ankeny (GO)		
(RB) Series C			Series A		
5.000%, 02/15/30....	5,250	5,740,382	5.000%, 06/01/25.....	2,050	2,177,006
4.000%, 02/15/33....	2,805	2,895,910	City of Iowa City (GO)		
Illinois State Toll Highway			5.000%, 06/01/26.....	1,045	1,137,869
Authority (RB) Series A			Waukee Community		
4.000%, 01/01/39....	930	948,479	School District (GO)		
Lake County Forest			Series B		
Preserve District (GO)			5.000%, 06/01/24.....	2,150	2,224,087
5.000%, 12/15/24....	2,475	2,596,669	TOTAL IOWA.....		8,353,688
Sangamon County			KANSAS — (0.5%)		
School District No. 186			City of Topeka KS (GO)		
Springfield (GO)			Series A		
(AGM)			4.000%, 08/15/26.....	1,425	1,513,088
4.000%, 02/01/31....	1,310	1,445,232	City of Wichita (GO)		
University of Illinois (RB)			Series 828		
Series A			4.000%, 06/01/25.....	1,190	1,235,761
5.000%, 04/01/30....	555	641,134	Johnson County Unified		
Will County Community			School District No. 233		
Unit School District No.			Olathe (GO) Series A		
201 (GO) (AGM)			3.000%, 09/01/34.....		
Series E			(Pre-refunded @		
5.000%, 01/01/26....	425	453,285	\$100, 9/1/25)	2,000	2,038,199
5.000%, 01/01/27....	630	685,272	Johnson County Unified		
Will County Community			School District No. 233		
Unit School District No.			Olathe (GO) Series B		
201 (GO) (BAM) Series			5.000%, 09/01/23.....	2,000	2,029,973
U-A			Kansas State Department		
5.000%, 01/01/26....	550	586,604	of Transportation (RB)		
TOTAL ILLINOIS.....		39,476,824	Series A		
INDIANA — (0.6%)			5.000%, 09/01/27.....	1,500	1,680,817
Franklin Township-Marion			TOTAL KANSAS.....		8,497,838
County Multiple School			KENTUCKY — (0.7%)		
Building Corp. (RB)			Eastern Kentucky		
(ST INTERCEPT)			University (RB) (BAM		
5.000%, 07/15/35....	1,550	1,799,421	ST INTERCEPT) Series		
Greater Clark Building			A		
Corp. (RB) (ST			5.000%, 04/01/35.....	350	402,715
INTERCEPT)			5.000%, 04/01/36.....	1,520	1,728,194
4.000%, 07/15/30....	385	412,298	5.000%, 04/01/37.....	1,600	1,802,241
Indiana Finance Authority			Glasgow Independent		
(RB) Series A			School District Finance		
4.000%, 02/01/34....	5,305	5,784,128	Corp. (GO) (ST		
			INTERCEPT)		

Indianapolis Local Public Improvement Bond Bank (RB) Series A	5.000%, 06/01/27....	1,495	1,651,299	5.000%, 02/01/33.....	1,000	1,174,262	
Muncie Sanitary District (RB) (AGM) Series A	5.000%, 07/01/27....	500	548,642	Kentucky State Property & Building Commission (RB)	5.000%, 04/01/28.....	1,600	1,754,959
TOTAL INDIANA.....			10,195,788				

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
KENTUCKY — (Continued)			MARYLAND — (Continued)		
Kentucky State Property & Building Commission (RB) Series A			Baltimore County (GO)		
5.000%, 05/01/30....	635	\$ 736,846	3.000%, 11/01/24..	1,000	\$ 1,012,635
5.000%, 06/01/30....	540	627,503	5.000%, 03/01/27..	5,000	5,567,541
Kentucky State Property & Building Commission (GO)			5.000%, 11/01/27..	2,175	2,461,088
5.000%, 08/01/31....	920	972,044	5.000%, 03/01/28..	4,000	4,559,669
Kentucky Turnpike Authority (RB) Series A			Baltimore County (GO) Series B		
5.000%, 07/01/29....	155	163,555	5.000%, 08/01/24..	5,800	6,031,102
Louisville/Jefferson County Metropolitan Government (RB) Series			City of Baltimore (GO) Series		
5.000%, 10/01/26....	2,530	2,722,411	5.000%, 10/15/30..	1,825	2,184,834
TOTAL KENTUCKY.....		12,084,730	Frederick County (GO) Series A		
LOUISIANA — (0.6%)			5.000%, 08/01/27..	4,725	5,303,958
Ascension Parish School Board (GO)			Harford County (GO)		
5.000%, 03/01/29....	380	434,859	4.000%, 10/01/24..	2,650	2,725,076
City of New Orleans (GO)			Harford County (GO) Series A		
5.000%, 12/01/30....	1,015	1,102,561	5.000%, 10/01/29..	1,680	1,981,124
City of New Orleans (GO) Series			Harford County (GO) Series B		
5.000%, 12/01/27....	2,020	2,260,637	5.000%, 01/15/29..	1,515	1,760,616
5.000%, 12/01/33....	1,195	1,369,199	Howard County (GO) Series A		
5.000%, 12/01/34....	2,370	2,688,381	5.000%, 02/15/25..	3,900	4,113,780
City of New Orleans Sewerage Service Revenue (RB) Series B			5.000%, 02/15/28..	1,220	1,389,311
5.000%, 06/01/28....	1,000	1,119,512	Howard County (GO) Series D		
East Ouachita Parish School District (GO)			5.000%, 02/15/24..	5,140	5,280,932
			Maryland State (GO) Series A		
			5.000%, 03/15/26..	8,155	8,865,290
			5.000%, 08/01/27..	5,000	5,624,082
			Maryland State (GO) Series B		
			5.000%, 08/01/26..	10,000	10,975,289

4.000%, 03/01/29...	355	382,730	5.000%, 08/01/28...	4,000	4,602,418
4.000%, 03/01/30...	400	437,132	Maryland State (RB) Series B		
TOTAL LOUISIANA.....		9,795,011	5.000%, 08/01/27...	5,945	6,687,034
MAINE — (0.2%)			Montgomery County (GO) Series A		
Maine Health & Higher Educational Facilities Authority (RB) Series A			5.000%, 11/01/27...	2,500	2,828,837
5.000%, 07/01/28...	500	555,278	Montgomery County (GO) Series C		
5.000%, 07/01/29...	480	541,656	5.000%, 10/01/27...	8,500	9,598,971
Maine State (GO) Series B			Montgomery County (GO) Series D		
5.000%, 06/01/27....	2,000	2,239,675	4.000%, 11/01/26...	9,500	10,133,167
TOTAL MAINE.....		3,336,609	Prince County George's (GO) Series A		
MARYLAND — (9.2%)			5.000%, 07/15/25...	17,780	18,975,629
Anne County Arundel (GO)			4.000%, 07/01/26...	2,000	2,121,484
5.000%, 10/01/24....	6,880	7,185,460	3.000%, 09/15/27...	10,950	11,193,555
5.000%, 10/01/29....	6,560	7,735,819	TOTAL MARYLAND.....		150,898,701

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MASSACHUSETTS — (3.1%)			MICHIGAN — (Continued)		
City of Boston (GO) Series C			Michigan Finance Authority (RB)		
5.000%, 03/01/28...	6,800	\$ 7,754,960	5.000%, 11/15/27....	2,595	\$ 2,805,912
City of Boston (GO) Series D			Michigan Finance Authority (RB) Series A		
5.000%, 03/01/25...	1,210	1,278,105	5.000%, 12/01/28...	985	1,123,056
City of Fall River (GO) (ST AID WITHHLDG)			Michigan State (GO) Series A		
3.000%, 12/01/34....	965	951,028	5.000%, 05/01/25....	2,000	2,119,110
City of Framingham (GO)			Oakland University (RB) Series A		
5.000%, 06/15/24....	1,500	1,552,843	5.000%, 03/01/29...	695	788,605
City of Framingham (RB)			5.000%, 03/01/30....	805	928,640
5.000%, 06/15/25....	1,565	1,664,108	Romeo Community School District (GO) (Q-SBLF)		
City of Springfield (GO) (ST AID WITHHLDG) Series C			5.000%, 05/01/30....	225	264,831
4.000%, 08/01/23...	150	151,192	Romeo Community School District (GO) (Q-SBLF) Series A		
Commonwealth of Massachusetts (GO) (AGM) Series B			5.000%, 05/01/29....	270	311,430
5.250%, 09/01/24....	3,700	3,870,691	Saginaw City School District (GO) (Q-SBLF)		
5.000%, 07/01/28...	5,725	6,574,946	4.000%, 05/01/28....	1,390	1,495,705
Commonwealth of Massachusetts (GO) Series C			University of Michigan (RB) Series A		
5.000%, 08/01/24....	1,500	1,559,993			

5.000%, 04/01/26....	4,000	4,351,993	4.000%, 04/01/23....	1,000	1,002,640
Commonwealth of Massachusetts (GO) Series E			TOTAL MICHIGAN.....		13,109,313
5.000%, 11/01/23....	970	989,124	MINNESOTA — (1.9%)		
5.000%, 11/01/27....	9,010	10,190,771	Hennepin County (GO) Series C		
Massachusetts Bay Transportation Authority (RB) (NATL) Series B			5.000%, 12/01/26....	4,070	4,507,277
5.500%, 07/01/24....	3,020	3,151,258	5.000%, 12/01/27....	5,800	6,573,092
Massachusetts Dev. Finance Agency (RB) Series K			Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series C		
5.000%, 07/01/34....	170	189,900	5.000%, 02/01/25....	2,630	2,765,397
Massachusetts Water Resources Authority (RB) (AGM) Series B			Metropolitan Council (GO) Series A		
5.250%, 08/01/28....	1,000	1,163,525	5.000%, 03/01/26....	700	760,003
Town of Brookline (GO)			Minnesota Higher Education Facilities Authority (ST) Series B		
4.000%, 02/15/25....	2,000	2,069,229	5.000%, 10/01/20....	635	723,387
Town of Watertown (GO)			Minnesota State (GO) Series A		
5.000%, 04/15/25....	2,380	2,522,429	5.000%, 08/01/27....	5,000	5,621,794
TOTAL.....		49,986,095	5.000%, 08/01/28....	6,130	7,039,471
MASSACHUSETTS			Minnesota State (GO) Series D		
MICHIGAN — (0.8%)			5.000%, 08/01/24....	500	519,923
Farmington Public School District (GO) (AGM)					
5.000%, 05/01/25....	2,140	2,269,384			

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MINNESOTA — (Continued)			MISSOURI — (Continued)		
Morris Area Schools Independent School District No. 2769 (GO) (SD CRED PROG) Series A			Saint Louis County Reorganized School District No R-6 (GO)		
4.000%, 02/01/24....	1,125	\$ 1,141,859	5.000%, 02/01/26....	2,000	\$ 2,163,253
St. Louis Park Independent School District No. 283 (GO) (SD CRED PROG) Series A			TOTAL MISSOURI.....		19,929,591
5.000%, 02/01/28....	1,090	1,233,547	MONTANA — (0.0%)		
White Bear Lake Independent School District No. 624 (GO) (SD CRED PROG) Series A			Montana Facility Finance Authority (RB) Series A		
			4.000%, 06/01/35....	400	414,685
			NEBRASKA — (0.2%)		
			City of Omaha (GO) Series A		
			4.000%, 04/15/24....	750	764,552
			Douglas County School District No. 17 (GO)		

4.000%, 02/01/26....	350	367,738	4.000%, 12/15/26....	2,260	2,411,754
TOTAL-MINNESOTA.....		<u>31,253,488</u>	Papillion-La Vista School District No. 27 (GO) Series B		
MISSISSIPPI — (0.6%)			4.000%, 12/01/24....	655	674,586
Mississippi State (GO) Series A			Public Power Generation Agency (RB) Series A		
5.000%, 10/01/27....	9,135	<u>10,268,465</u>	5.000%, 01/01/29....	45	46,794
MISSOURI — (1.2%)			TOTAL-NEBRASKA.....		<u>3,897,686</u>
City of Belton (GO) Series C			NEVADA — (1.3%)		
5.000%, 03/01/27....	2,150	2,372,754	Clark County (GO) Series A		
City of Kansas City (GO) Series A			5.000%, 07/01/25....	2,700	2,871,188
3.000%, 02/01/25....	4,215	4,249,236	Clark County NV Passenger Facility Charge Revenue (RB) Series B		
City of Kansas City (RB) Series C			5.000%, 07/01/27....	475	530,868
5.000%, 09/01/29....	2,000	2,317,236	Clark County NV Passenger Facility Charge Revenue (RB) Series C		
City of Kansas City Water Revenue (GO) Series A			5.000%, 07/01/26....	2,060	2,248,321
5.000%, 12/01/27....	600	679,385	Clark County NV Passenger Facility Charge Revenue (RB) Series E		
City of Wentzville (COP)			5.000%, 07/01/28....	2,850	3,251,169
5.000%, 11/01/32....	600	646,479	Clark County School District (GO) (AGM) Series A		
Columbia School District (GO) Series B			5.000%, 06/15/28....	2,000	2,272,854
5.000%, 03/01/24....	2,100	2,159,164	Las Vegas Convention & Visitors Authority (RB) Series B		
Columbia School District (GO) (ST AID DIR DEP) Series B			5.000%, 07/01/27....	710	784,057
5.000%, 03/01/24....	1,500	1,542,260	5.000%, 07/01/28....	2,520	2,832,287
Health & Educational Facilities Authority of the State of Missouri (RB) Series A			Las Vegas Valley Water District (GO) Series B		
5.000%, 06/01/29....	1,285	1,461,791	5.000%, 06/01/24....	2,820	2,917,551
North Kansas City School District No. 74 (RB) (ST AID DIR DEP)					
4.000%, 03/01/23....	2,335	2,338,033			

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
NEVADA — (Continued)			NEW MEXICO — (Continued)		
Las Vegas Valley Water District (GO) Series C			Santa Fe Public School District (RB) (ST AID WITHHLDG)		
5.000%, 06/01/28....	1,870	\$ 2,133,484	5.000%, 08/01/24.....	2,000	\$2,075,188
Washoe County School District (GO)			TOTAL-NEW MEXICO.....		<u>8,308,557</u>

5.000%, 06/01/24....	1,715	1,775,013	NEW YORK — (4.5%)		
TOTAL NEVADA.....		21,616,792	City of New York (GO)		
NEW HAMPSHIRE — (0.3%)			Series A		
City of Portsmouth (GO)			5.000%, 08/01/24.....	3,860	4,010,323
4.000%, 04/01/25....	1,505	1,559,458	5.000%, 08/01/26.....	7,015	7,691,706
New Hampshire State			City of New York (GO)		
(GO) Series A			Series E		
5.000%, 12/01/24....	2,835	2,973,948	5.000%, 08/01/23.....	6,000	6,076,842
TOTAL NEW.....		4,533,406	5.000%, 08/01/26.....	2,500	2,741,164
HAMPSHIRE			City of Syracuse (GO)		
NEW JERSEY — (1.6%)			Series B		
City of Hoboken (GO)			4.000%, 06/01/25.....	500	519,678
3.000%, 02/01/26....	2,945	2,999,042	Dutchess County Local		
3.000%, 02/01/27....	3,035	3,104,654	Dev. Corp. (RB) Series		
3.000%, 02/01/28....	4,560	4,691,925	B		
City of Princeton (GO)			5.000%, 07/01/28.....	205	221,875
2.000%, 12/15/24....	1,790	1,773,164	Kingston City School		
Monmouth County (GO)			District (GO) (ST AID		
5.000%, 01/15/24....	970	994,334	WITHHLDG)		
Montville Township (GO)			3.000%, 06/01/26.....	2,000	2,051,741
3.000%, 10/01/25....	505	514,949	New York City Industrial		
New Jersey Economic			Dev. Agency (RB)		
Dev. Authority (RB)			(AGM) Series A		
Series DDD			5.000%, 03/01/28.....	2,650	2,954,408
5.000%, 06/15/29....	1,000	1,093,429	5.000%, 03/01/30.....	1,275	1,462,837
New Jersey State (GO)			New York State Dormitory		
Series A			Authority (RB) Series A		
5.000%, 06/01/28....	6,000	6,825,971	5.000%, 03/15/23.....	200	200,630
5.000%, 06/01/29....	500	580,494	5.000%, 03/15/28.....	1,050	1,194,675
4.000%, 06/01/31....	2,365	2,614,623	5.000%, 07/01/34.....	440	459,174
New Jersey			New York State Dormitory		
Transportation Trust			Authority (RB) Series C		
Fund Authority (RB)			5.000%, 03/15/27.....	1,280	1,427,682
Series AA			New York State Dormitory		
5.000%, 06/15/31....	735	854,163	Authority (RB) Series D		
TOTAL NEW JERSEY....		26,046,748	5.000%, 02/15/24.....	2,950	3,031,082
NEW MEXICO — (0.5%)			New York State Dormitory		
5.000%, 07/01/24....	2,800	2,903,139	Authority (RB) Series E		
City of Albuquerque (GO)			5.000%, 03/15/26.....	7,135	7,742,935
Series B			5.000%, 03/15/28.....	2,520	2,879,046
5.000%, 07/01/26....	1,000	1,091,418	5.000%, 03/15/29.....	1,000	1,161,205
New Mexico State			New York State Dormitory		
Severance Tax			Authority (RB) (ETM)		
Permanent Fund (RB)			Series A		
Series A			5.000%, 02/15/25.....	4,055	4,281,802
5.000%, 07/01/27....	2,000	2,238,812	New York State Dormitory		
			Authority (GO) Series B		
			5.000%, 02/15/24.....	4,900	5,036,716

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

Face Amount	Value†	Face Amount	Value†
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	(000)		(000)			
NEW YORK — (Continued)				NORTH CAROLINA — (Continued)		
New York State Thruway Authority (RB) Series A 5.000%, 03/15/29....	5,000	\$ 5,809,136		North Carolina State (GO) Series A 5.000%, 06/01/28....	5,035	\$ 5,774,471
New York State Urban Development Corp (RB) Series A 5.000%, 03/15/27....	5,880	6,531,369		North Carolina State (GO) Series B 5.000%, 06/01/25....	20,545	21,851,611
New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/25....	3,440	3,635,303		5.000%, 06/01/26....	5,000	5,464,561
Town of Cheektowaga (GO) 5.000%, 07/15/23....	300	303,574		North Carolina Turnpike Authority (RB) (AGM) 5.000%, 01/01/38....	1,550	1,656,411
Town of Huntington (GO) 2.000%, 12/01/23....	100	99,597		Wake County (GO) 5.000%, 04/01/25....	4,000	4,234,806
Town of Oyster Bay (GO) (AGM) 5.000%, 08/01/29....	165	193,051		Wake County (GO) Series A 5.000%, 03/01/28....	2,000	2,280,871
Triborough Bridge & Tunnel Authority (RB) 5.000%, 11/15/29....	500	591,062		Wake County (GO) Series B 5.000%, 03/01/25....	5,000	5,281,427
Triborough Bridge & Tunnel Authority (RB) Series C-1 4.000%, 11/15/27....	1,250	1,348,406		TOTAL NORTH.....		
TOTAL NEW YORK.....		73,657,019		CAROLINA		71,780,541
NORTH CAROLINA — (4.4%)				NORTH DAKOTA — (0.2%)		
Charlotte-Mecklenburg Hospital Authority (The) (RB) Series A 5.000%, 01/15/38....	2,720	2,827,549		West Fargo Public School District No. 6 (GO) (SD CRED PROG) Series A 5.000%, 08/01/24....	3,330	3,457,684
City of Greensboro (GO) Series B 5.000%, 10/01/27....	4,430	5,002,758		OHIO — (3.8%)		
Guilford County (GO) 5.000%, 03/01/24....	2,300	2,365,796		Akron Bath Copley Joint Township Hospital District (RB) Series A 5.000%, 11/15/29....	250	286,840
Guilford County (GO) Series B 5.000%, 05/01/24....	2,500	2,582,791		American Municipal Power, Inc. (RB) Series A 5.000%, 02/15/28....	235	262,840
Guilford County (RB) Series A 5.000%, 03/01/29....	1,995	2,325,930		Butler County (RB) 4.000%, 11/15/35....	1,000	1,007,866
Mecklenburg County (GO) 5.000%, 03/01/25....	5,000	5,281,427		Cincinnati City School District (COP) 5.000%, 12/15/28....		
New Hanover County (GO) Series A 5.000%, 02/01/23....	250	250,000		(Pre-refunded @ \$100, 12/15/24)	2,000	2,094,816
North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/32....	1,375	1,572,852		City of Columbus (GO) Series 1 5.000%, 07/01/26....	4,260	4,662,679
North Carolina State (RB)				City of Columbus (GO) Series A 4.000%, 04/01/27....	3,710	3,989,177
				City of Columbus (GO) Series E 4.000%, 04/01/27....	8,800	9,462,199
				Montgomery County (RB) 5.000%, 08/01/30....	1,350	1,544,529

5.000%, 03/01/25....	2,815	2,969,908	4.000%, 08/01/30....	1,400	1,402,186
5.000%, 03/01/33....	50	57,372	Ohio State (GO) Series A		
			5.000%, 06/15/24....	800	829,393
			5.000%, 03/01/25....	3,525	3,721,192

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
OHIO — (Continued)			OREGON — (Continued)		
5.000%, 08/01/25....	5,635	\$ 6,030,996	5.000%, 04/01/29.....	1,440	\$1,671,824
5.000%, 08/01/27....	6,935	7,791,087	City of Salem (GO)		
Ohio State (GO) Series B			5.000%, 06/01/25.....	530	562,960
5.000%, 08/01/24....	970	1,009,087	Deschutes County		
5.000%, 08/01/24....	2,665	2,778,506	Administrative School		
5.000%, 08/01/27....	625	703,533	District No. 1 Bend-La		
5.000%, 08/15/27....	1,500	1,690,031	Pine (GO) (SCH BD		
Ohio State (GO) Series U			GTY)		
5.000%, 05/01/28....	4,335	4,948,459	5.000%, 06/15/27.....	4,680	5,225,026
Ohio State (GO) Series			Lane County School		
W			District No. 4J Eugene		
4.000%, 05/01/24....	785	801,014	(GO) (SCH BD GTY)		
4.000%, 05/01/25....	785	815,703	5.000%, 06/15/29.....	4,855	5,669,047
Olentangy Local School			Multnomah County School		
District (COP)			District No. 7 Reynolds		
5.000%, 12/01/24....	1,355	1,420,164	(GO) (SCH BD GTY)		
Upper Arlington City			Series A		
School District (GO)			5.000%, 06/15/25.....	1,200	1,274,849
Series A			Oregon State (GO) Series		
5.000%, 12/01/27....	3,190	3,591,746	G		
Warrensville Heights City			5.000%, 12/01/24.....	2,290	2,403,502
School District (GO)			Oregon State (GO) Series		
(BAM) Series A			H		
⊠ 5.250%, 12/01/55....			5.000%, 05/01/25.....	2,420	2,567,408
(Pre-refunded @			Oregon State Department		
\$100, 12/1/24)	1,000	1,051,809	of Transportation (RB)		
TOTAL OHIO.....		61,895,852	Series A		
OKLAHOMA — (1.3%)			⊠ 5.000%, 11/15/27.....		
City of Tulsa (GO)			(Pre-refunded @		
5.000%, 03/01/24....	7,500	7,708,050	\$100, 11/15/24)	150	157,050
5.000%, 03/01/26....	6,250	6,779,899	Oregon State Department		
Cushing Educational			of Transportation (RB)		
Facilities Authority			Series B		
(RB)			5.000%, 11/15/26.....	3,530	3,892,716
5.000%, 08/01/28....	3,430	3,838,603	Port of Portland Airport		
Garfield County			Revenue (RB) Series A		
Educational Facilities			5.000%, 07/01/29.....	2,255	2,610,584
Authority (RB) Series A			Washington & Multnomah		
5.000%, 08/01/30....	1,400	1,505,601	Counties School District		
			No. 48J Beaverton (GO)		
			(SCH BD GTY) Series		
			C		

Oklahoma County Independent School District No. 12 Edmond (GO) Series G 4.000%, 03/01/27....	740	790,702	5.000%, 06/15/27..... Washington & Multnomah Counties School District No. 48J Beaverton (GO) (SCH BD GTY) Series D	2,390	2,668,336
TOTAL OKLAHOMA.....		<u>20,622,855</u>	5.000%, 06/15/24..... Washington County (GO)	2,300	2,381,973
OREGON — (2.7%) City of Beaverton Water Revenue (RB) 5.000%, 04/01/20....	600	695,843	5.000%, 03/01/24..... 5.000%, 03/01/25..... 5.000%, 03/01/26.....	2,400 5,100 300	2,468,397 5,382,785 325,248
City of Portland (GO) Series A 5.000%, 06/15/24....	400	414,531	Water Environment Services Sewer Revenue (RB) 5.000%, 06/01/24.....	1,045	1,081,149
City of Portland Sewer System Revenue (RB) Series A 5.000%, 06/15/26....	1,560	1,700,773			

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
OREGON — (Continued) 5.000%, 06/01/25....	1,395	\$ 1,481,753	RHODE ISLAND — (0.3%) Rhode Island Turnpike & Bridge Authority (RB) Series A 5.000%, 10/01/32.....	950	\$1,014,036
TOTAL OREGON.....		<u>44,635,754</u>	Rhode State Island (GO) Series B 5.000%, 08/01/29.....	3,290	3,679,474
PENNSYLVANIA — (1.3%) Allegheny County Hospital Development Authority (RB) Series A 5.000%, 04/01/31....	1,500	1,647,929	TOTAL RHODE ISLAND...		<u>4,693,510</u>
Chichester School District (GO) (AGM ST AID WITHHLDG) 4.000%, 09/15/28....	225	242,873	SOUTH CAROLINA — (2.3%) Aiken County Consolidated School District (GO) (SCSDE) 5.000%, 04/01/25.....	2,140	2,264,689
County of Montgomery PA (GO) 5.000%, 07/01/29....	3,000	3,527,753	Beaufort County (GO) (ST AID WITHHLDG) 5.000%, 03/01/24.....	1,135	1,167,346
Lebanon County (GO) (AGM) 4.000%, 10/15/27.....	150	161,555	Charleston County (GO) Series A 5.000%, 11/01/27..... 5.000%, 11/01/29.....	4,655 8,145	5,265,043 9,626,572
Monroeville Finance Authority (RB) Series B 5.000%, 02/15/29....	665	756,786	Charleston County (GO) (ST AID WITHHLDG) Series C 5.000%, 11/01/27.....	2,855	3,229,151
Montgomery County (GO) 5.000%, 05/01/23....	1,000	1,006,536	Dorchester County School District No. 2 (GO) (SCSDE) Series B 5.000%, 03/01/25.....	1,430	1,508,992
Montgomery County (GO) Series A 5.000%, 01/01/25....	2,390	2,512,705			

Pennsylvania Economic Dev. Financing Authority (RB) Series A 5.000%, 02/15/29....	395	449,519	Grand Strand Water & Sewer Authority (RB) Series A 5.000%, 06/01/25.....	1,085	1,152,729
Pennsylvania Higher Educational Facilities Authority (RB) 5.000%, 05/01/34....	2,280	2,408,512	Piedmont Municipal Power Agency (RB) Series C 5.000%, 01/01/27.....	5,765	6,243,968
Pennsylvania State University (RB) Series E 5.000%, 03/01/24....	205	210,776	Piedmont Municipal Power Agency (RB) Series D 4.000%, 01/01/33.....	1,000	1,053,908
5.000%, 03/01/25....	540	569,377	Richland County School District No. 2 (RB) (SCSDE) Series A 5.000%, 03/01/27.....	1,140	1,266,566
Pennsylvania Turnpike Commission (RB) Series A-1 5.000%, 12/01/33....	3,495	3,762,611	South Carolina Public Service Authority Series E 5.000%, 12/01/30.....	2,610	2,959,496
Pittsburgh Water & Sewer Authority (RB) (AGM) Series A 5.000%, 09/01/26....	3,650	3,987,870	Spartanburg County (GO) (ST AID WITHHLDG) Series A 3.000%, 04/01/25.....	1,000	1,011,174
Snyder County Higher Education Authority (RB) 5.000%, 04/01/27....	340	357,123			
TOTAL PENNSYLVANIA		<u>21,601,925</u>			

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
State of South Carolina (GO) (ST AID WITHHLDG) Series B 4.000%, 08/01/26....	1,405	\$ 1,491,467	Metropolitan Government of Nashville & Davidson County Water & Sewer Revenue (RB) Series A 5.000%, 07/01/27....	1,910	\$ 2,136,356
TOTAL SOUTH CAROLINA		<u>38,241,101</u>	Putnam County (GO) 4.000%, 04/01/23....	975	977,542
SOUTH DAKOTA — (0.1%)			Sumner County (GO) 5.000%, 06/01/24....	720	744,907
South Dakota State Building Authority (RB) Series A 5.000%, 06/01/34....			5.000%, 06/01/25....	1,750	1,859,241
(Pre-refunded @ \$100, 6/1/24)	2,175	2,249,078	Tennessee State (GO) Series A 5.000%, 09/01/24....	4,075	4,247,265
TENNESSEE — (4.5%)			5.000%, 02/01/27....	7,720	8,578,931
City of Knoxville TN Wastewater System Revenue (RB) Series A 5.000%, 04/01/29....	3,260	3,786,864	Tennessee State (GO) Series B 5.000%, 08/01/25....	1,000	1,068,577

City of Memphis (GO) 5.000%, 05/01/25....	3,840	4,072,165	Tennessee State School Bond Authority (GO) (ST INTERCEPT) Series B		
City of Memphis (GO) Series A 5.000%, 04/01/25....	1,945	2,057,903	□ 5.000%, 11/01/35.... (Pre-refunded @ \$100, 11/1/25)	3,000	3,207,470
City of Sevierville (RB) 5.000%, 06/01/30....	3,285	3,877,442	TOTAL TENNESSEE.....		<u>73,631,643</u>
Hamilton County (GO) Series A 5.000%, 04/01/26....	3,000	3,264,956	TEXAS — (16.8%)		
Knox County (GO) 5.000%, 04/01/24....	2,000	2,061,474	Alamo Community College District (GO) 5.000%, 08/15/24....	1,000	1,039,364
Knox County (RB) 5.000%, 06/01/29....	1,750	2,038,462	Aldine Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25....	4,750	5,004,539
Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB) Series A 5.000%, 07/01/31....	5,465	6,166,971	Alvin Independent School District (GO) (PSF- GTD) 5.000%, 02/15/24....	1,000	1,026,484
Metropolitan Government of Nashville & Davidson County (GO) 5.000%, 07/01/27....	3,510	3,930,686	Alvin Independent School District (GO) (PSF- GTD) Series A 5.000%, 02/15/25....	1,445	1,521,842
Metropolitan Government of Nashville & Davidson County (GO) Series 5.000%, 04/01/30....	1,970	2,312,594	Austin Independent School District (GO) (PSF-GTD) 5.000%, 08/01/24....	750	779,546
Metropolitan Government of Nashville & Davidson County (GO) Series A 5.000%, 04/01/26.... 4.000%, 07/01/28....	5,880 10,000	6,346,913 10,894,924	5.000%, 08/01/25....	250	266,767
			Bexar County (RB) 5.000%, 08/15/27....	680	750,687
			Brazosport Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24....	3,105	3,189,489
			Brushy Creek Regional Utility Authority, Inc. (RB) 4.000%, 08/01/32....	1,000	1,047,113

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount <u>(000)</u>	Value†		Face Amount <u>(000)</u>	Value†
TEXAS — (Continued)			TEXAS — (Continued)		
Carroll Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24.....	1,000	\$1,027,315	City of El Paso Water & Sewer Revenue (RB) 5.000%, 03/01/29.....	1,500	\$1,728,452
Central Texas Regional Mobility Authority (RB) Series D			City of Fort Worth (GO) Series A 5.000%, 03/01/25.....	5,000	5,273,057

5.000%, 04/01/28.....	1,000	1,104,506	City of Fort Worth Water & Sewer System Revenue (RB) Series A		
Central Texas Turnpike System (RB) Series A			5.000%, 02/15/24.....	4,000	4,109,258
5.000%, 08/15/39.....	2,315	2,529,117	5.000%, 02/15/25.....	9,470	9,979,407
City of Amarillo (GO)			City of Garland (GO)		
2.000%, 02/15/24.....	4,900	4,876,332	5.000%, 02/15/25.....	2,030	2,133,806
4.000%, 02/15/24.....	1,555	1,581,648	City of Houston (GO) Series A		
2.000%, 02/15/25.....	5,015	4,958,883	5.000%, 03/01/25.....	500	527,097
4.000%, 02/15/25.....	1,620	1,675,093	City of Irving (GO)		
City of Arlington (GO) Series A			5.000%, 09/15/28.....	1,845	2,118,004
5.000%, 08/15/24.....	1,595	1,659,014	City of New Braunfels (GO)		
City of Arlington Water & Wastewater System Revenue (RB)			5.000%, 02/01/28.....	1,025	1,153,268
5.000%, 06/01/26.....	1,180	1,280,511	City of Pearland (GO)		
City of Austin (GO)			5.000%, 03/01/25.....	3,885	4,092,296
5.000%, 09/01/24.....	1,215	1,266,131	City of Richardson (GO)		
City of Austin TX Water & Wastewater System Revenue (RB)			5.000%, 02/15/27.....	1,715	1,897,100
5.000%, 11/15/29.....	875	1,027,106	City of Southlake (GO)		
City of Bryan TX Electric System Revenue (RB) (AGM)			3.000%, 02/15/23.....	1,510	1,510,317
5.000%, 07/01/29.....	550	630,028	City of Temple Utility System Revenue (RB)		
5.000%, 07/01/30.....	1,040	1,204,167	5.000%, 08/01/24.....	500	519,322
City of Carrollton (GO)			Clear Creek Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/24.....	1,835	1,908,646	5.000%, 02/15/25.....	2,175	2,289,773
City of Cedar Park (GO)			Clear Lake City Water Authority (GO)		
5.000%, 02/15/29.....	500	577,489	5.000%, 03/01/29.....	355	401,959
City of Celina (GO)			Clifton Higher Education Finance Corp. (GO) (PSF-GTD) Series T		
4.125%, 09/01/24.....	2,325	2,388,394	5.000%, 08/15/31.....	670	793,753
City of College Station (GO)			Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/29.....	330	380,941	5.000%, 02/15/26.....	2,260	2,446,135
City of Dallas Hotel Occupancy Tax Revenue (RB)			Corpus Christi Independent School District (GO) (PSF-GTD)		
4.000%, 08/15/27.....	620	638,990	4.000%, 08/15/23.....	330	332,700
City of Dallas Waterworks & Sewer System Revenue (RB) Series C			4.000%, 08/15/24.....	410	419,804
5.000%, 10/01/24.....	680	709,850	Cypress-Fairbanks Independent School District (RB) (PSF-GTD)		
5.000%, 10/01/25.....	1,000	1,072,209	5.000%, 02/15/29.....	850	983,289
City of Denton (GO)			Dallas Fort Worth International Airport (RB) Series A		
3.000%, 02/15/24.....	3,615	3,634,614	5.000%, 11/01/28.....	760	872,157
4.000%, 02/15/25.....	3,790	3,907,421			
5.000%, 02/15/29.....	2,150	2,492,412			

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO

CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
El Paso Independent School District (GO) (PSF-GTD)			Houston Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/24.....	500	\$ 520,298	5.000%, 02/15/26.....	1,150	\$1,244,010
Fort Bend Independent School District (RB) (PSF-GTD)			Humble Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/24.....	1,000	1,039,980	5.500%, 02/15/25.....	7,000	7,442,904
Fort Bend Independent School District (GO) (PSF-GTD) Series A			Hurst-Eules-Bedford Independent School District (GO) (PSF-GTD) Series B		
4.000%, 08/15/23.....	620	625,272	5.000%, 08/15/24.....	1,520	1,581,707
4.000%, 08/15/24.....	500	511,880	Katy Independent School District (GO) (PSF-GTD)		
Frisco Independent School District (GO) (PSF-GTD)			5.000%, 02/15/25.....	1,000	1,054,201
5.000%, 08/15/24.....	2,000	2,080,576	Katy Independent School District (GO) (PSF-GTD) Series D		
Goose Creek Consolidated Independent School District (GO) (PSF-GTD)			5.000%, 02/15/30.....	500	553,178
5.000%, 02/15/24.....	1,000	1,027,315	Leander Independent School District (GO) (PSF-GTD) Series C		
Gulf Coast Authority (RB) Series B			5.000%, 08/15/24.....	2,000	2,082,736
5.000%, 10/01/30.....	1,315	1,547,731	Lower Colorado River Authority (GO) (AGM)		
Gulf Coast Authority Series B			5.000%, 05/15/26.....	500	543,849
5.000%, 10/01/33.....	895	1,092,505	Lower Colorado River Authority (RB) (AGM)		
Harris County (GO) Series A			5.000%, 05/15/32.....	1,475	1,765,563
5.000%, 10/01/24.....	1,000	1,044,231	Lower Colorado River Authority (RB)		
5.000%, 10/01/29.....	1,940	2,281,131	5.000%, 05/15/33.....	1,050	1,193,088
Harris County Cultural Education Facilities Finance Corp. (RB)			5.000%, 05/15/41.....	1,600	1,721,452
5.000%, 11/15/26.....	1,045	1,126,951	Lower Colorado River Authority (RB) Series A		
Harris County Cultural Education Facilities Finance Corp. (RB) Series A			5.000%, 05/15/29.....	500	576,825
5.000%, 05/15/28.....	1,495	1,652,829	Lower Colorado River Authority Series A		
5.000%, 07/01/29.....	2,125	2,427,438	5.000%, 05/15/30.....	400	469,983
3.000%, 10/01/40.....	2,120	1,891,591	North Texas Municipal Water District Water System Revenue (RB)		
Harris County Flood Control District (GO) Series A			5.000%, 09/01/23.....	300	304,478
5.000%, 10/01/24.....	670	699,747	5.000%, 09/01/24.....	5,715	5,950,244
			North Texas Municipal Water District Water System Revenue (GO) Series A		

Hays Consolidated Independent School District (GO) (PSF- GTD)	5.000%, 08/15/23.....	1,355	1,373,768	5.000%, 09/01/28.....	2,000	2,294,059
				North Texas Tollway Authority (RB) Series A		
				5.000%, 04/01/26.....	3,500	3,752,282
Houston Independent School District (GO) (PSF-GTD)	5.000%, 02/15/26.....	7,020	7,593,868			

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**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
North Texas Tollway Authority (GO) Series B			Texas State (GO) Series A		
5.000%, 01/01/27.....	1,900	\$2,083,756	5.000%, 10/01/30....		
Northside Independent School District (GO) (PSF-GTD)			(Pre-refunded @ \$100, 10/1/24)	15,000	\$15,630,903
5.000%, 08/15/24.....	1,000	1,040,288	Texas State (RB) Series A		
5.000%, 08/15/25.....	1,880	2,008,701	5.000%, 04/01/25....	1,000	1,056,742
Northside Independent School District (GO) (PSF-GTD) Series A			Texas State Technical College (RB) (AGM) Series A		
4.000%, 08/15/24.....	5,215	5,346,856	5.000%, 08/01/29....	820	938,030
Permanent University Fund - University of Texas System (RB) Series B			Texas Transportation Commission State Highway Fund (RB)		
5.000%, 07/01/26.....	5,500	6,010,387	5.000%, 10/01/25....	10,000	10,716,716
Plano Independent School District (GO) (PSF- GTD)			5.250%, 04/01/26....	300	327,912
5.000%, 02/15/24.....	6,000	6,159,526	5.000%, 10/01/26....	4,360	4,790,518
Port Authority of Houston of Harris County Texas (GO) Series A-2			Trinity River Authority Central Regional Wastewater System Revenue (RB)		
5.000%, 10/01/23.....	355	361,075	5.000%, 08/01/27....	3,150	3,524,488
San Antonio Independent School District (RB) (PSF-GTD)			Trinity River Authority Central Regional Wastewater System Revenue		
5.000%, 08/15/26.....	4,340	4,757,006	5.000%, 08/01/29....	250	290,365
San Antonio Public Facilities Corp.			Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
5.000%, 08/15/31.....	6,815	8,159,237	5.000%, 02/01/29....	500	573,125
San County Patricio (GO)			University of Texas System (RB) Series C		
5.000%, 04/01/29.....	150	171,543	5.000%, 08/15/24....	1,850	1,925,674
Tarrant County College District (GO)					
5.000%, 08/15/29.....	1,015	1,183,746			

Tarrant County Cultural Education Facilities Finance Corp. (RB) Series B	5.000%, 07/01/29.....	200	227,451	University of Texas System (RB) Series D	5.000%, 08/15/26....	2,035	2,231,451
	5.000%, 07/01/30.....	455	526,160	University of Texas System (RB) Series E	5.000%, 08/15/26....	4,860	5,329,165
Tarrant Regional Water District (RB)	6.000%, 09/01/24.....	3,450	3,646,336	University of Texas System (RB) Series J	5.000%, 08/15/25....	2,500	2,673,702
Temple Independent School District (RB) (PSF-GTD)	5.000%, 02/01/29.....	500	576,144		5.000%, 08/15/26....	1,530	1,677,700
Temple Independent School District (GO) (PSF-GTD)	5.000%, 02/01/30.....	1,000	1,172,921	Upper Trinity Regional Water District (RB) (BAM)	5.000%, 08/01/31....	195	231,706
Texas State (GO)	5.000%, 10/01/26.....	2,845	3,124,869	Upper Trinity Regional Water District (GO) (BAM)	5.000%, 08/01/32....	485	583,495
				Waller Consolidated Independent School District (GO) (BAM)	5.000%, 02/15/31....	3,715	4,408,314

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†		
	(000)			(000)			
TEXAS — (Continued)			VIRGINIA — (3.7%)				
West Travis County Public Utility Agency (RB) (AGM)	5.500%, 08/15/27...	765	\$	100	\$ 107,367		
Wichita Falls Independent School District (GO) (PSF-GTD)	4.000%, 02/01/25...	495		2,130	2,181,224		
Willis Independent School District (GO)	5.000%, 02/15/30...	500		3,160	3,557,760		
	5.000%, 02/15/31...	875	1,043,552	City of Harrisonburg (GO) (ST AID WITHHLDG) Series A	5.000%, 07/15/25....	3,000	3,186,196
Ysleta Independent School District (GO) (PSF-GTD) Series B	5.000%, 08/15/41...	5,865	6,265,753	City of Norfolk (GO) (ST AID WITHHLDG) Series B	5.000%, 08/01/28....	2,405	2,767,204
	(Pre-refunded @ \$100, 8/15/25)			City of Richmond (GO) (ST AID WITHHLDG) Series A	5.000%, 07/15/24....	3,170	3,292,882
TOTAL TEXAS.....			274,575,838				
UTAH — (1.8%)							

Canyons School District (GO) (SCH BD GTY) Series B 5.000%, 06/15/25...	2,750	2,924,151	City of Richmond (GO) (ST AID WITHHLDG) Series D 5.000%, 03/01/27.....	3,275	3,639,956
City of Salt Lake City UT Public Utilities Revenue (RB) 5.000%, 02/01/30...	2,120	2,494,081	City of Richmond (GO) Series B 5.000%, 07/15/25.....	5,350	5,705,795
Nebo School District (GO) (SCH BD GTY) 4.000%, 07/01/24...	1,100	1,125,312	City of Richmond (RB) (ST AID WITHHLDG) Series B 5.000%, 07/15/26.....	3,635	3,978,680
Salt County Lake (GO) 5.000%, 12/15/26...	1,095	1,211,677	City of Virginia Beach (GO) (ST AID WITHHLDG) Series A 5.000%, 02/01/25.....	2,590	2,730,614
Utah State (GO) 5.000%, 07/01/24...	7,000	7,262,817	City of Virginia Beach (GO) (ST AID WITHHLDG) Series B 5.000%, 07/15/25.....	1,000	1,067,741
5.000%, 07/01/25...	1,000	1,066,321	Commonwealth of Virginia (GO) Series A 5.000%, 06/01/24.....	2,250	2,329,336
5.000%, 07/01/26...	4,450	4,873,718	5.000%, 06/01/25.....	500	531,681
5.000%, 07/01/27...	6,120	6,867,225	Fairfax County (GO) (ST AID WITHHLDG) Series A 5.000%, 10/01/24.....	5,000	5,221,155
Utah State (GO) Series B 5.000%, 07/01/24...	1,010	1,047,921	5.000%, 10/01/27.....	1,000	1,129,766
TOTAL UTAH.....		28,873,223	Fairfax County (RB) (ST AID WITHHLDG) Series A 5.000%, 10/01/26.....	1,000	1,101,712
VERMONT — (0.1%)					
Vermont State (GO) Series B 5.000%, 08/15/23...	1,270	1,288,000			
Vermont State (GO) Series C 4.000%, 08/15/23...	225	226,998			
TOTAL VERMONT.....		1,514,998			

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
Henrico County (GO) (ST AID WITHHLDG) 5.000%, 08/01/27....	1,680	\$ 1,887,387	Clark County Public Utility District No. 1 (RB) 5.000%, 04/01/24.....	270	\$ 276,147
Henrico County (COP) (ST AID WITHHLDG) 5.000%, 08/01/28....	2,905	3,339,250	5.000%, 04/01/29.....	1,055	1,206,061
Henrico County Water & Sewer Revenue (RB) 5.000%, 05/01/25....	3,345	3,549,510	5.000%, 04/01/30.....	1,380	1,606,553
Loudoun County (GO) (ST AID WITHHLDG) Series A 5.000%, 12/01/24....	2,490	2,612,039	Energy Northwest (RB) Series A 5.000%, 07/01/28.....	1,000	1,118,064
			King County (GO) Series A 5.000%, 06/01/28.....	3,555	4,055,901
			5.000%, 06/01/29.....	2,050	2,387,913
			King County (GO) Series E		

Loudoun County (GO) (ST AID WITHHLDG) Series B 5.000%, 12/01/25....	500	539,736	5.000%, 12/01/25.....	975	1,050,811
Loudoun County Sanitation Authority (RB) 5.000%, 01/01/28....	4,480	5,084,966	King County School District No. 210 Federal Way (GO) (SCH BD GTY) 5.000%, 12/01/25.....	1,815	1,951,977
Lynchburg Economic Dev. Authority (RB) 5.000%, 01/01/28....	400	435,079	King County School District No. 405 Bellevue (RB) (SCH BD GTY) Series B 5.000%, 12/01/25.....	2,425	2,611,475
5.000%, 01/01/29....	530	584,350	King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B 5.000%, 12/01/26.....	1,555	1,717,232
TOTAL VIRGINIA.....		60,561,386	King County School District No. 414 Lake Washington (GO) 4.000%, 12/01/24.....	2,850	2,933,687
WASHINGTON — (4.7%)			Snohomish County School District No. 201 Snohomish (RB) (SCH BD GTY) 5.000%, 12/01/25.....	4,000	4,300,736
Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY) 5.000%, 12/01/24....	2,000	2,097,287	Washington State (GO) Series A 5.000%, 08/01/23.....	750	759,643
Chelan County Public Utility District No. 1 (RB) Series A 5.000%, 07/01/24....	1,000	1,036,127	5.000%, 08/01/36.....	3,000	3,474,311
5.000%, 07/01/25....	900	955,971	5.000%, 08/01/39.....	1,000	1,132,802
City of Bellevue (GO) Series A 4.000%, 12/01/24....	335	345,446	Washington State (GO) Series B 5.000%, 07/01/24.....	2,000	2,073,104
City of Seattle (GO) Series A 5.000%, 12/01/26....	3,030	3,352,003	5.000%, 07/01/25.....	1,500	1,598,750
City of Seattle Drainage & Wastewater Revenue (RB) 5.000%, 07/01/27....	8,400	9,406,769	Washington State (GO) Series C 5.000%, 02/01/25.....	3,865	4,067,075
City of Seattle Municipal Light & Power Revenue (RB) Series A 5.000%, 07/01/24....	2,265	2,348,433	5.000%, 02/01/26.....	2,640	2,856,293
City of Seattle Water System Revenue (GO) 5.000%, 08/01/24....	1,790	1,862,669	Washington State (GO) Series D 5.000%, 06/01/25.....	1,500	1,595,044
			Washington State (GO) Series R 5.000%, 07/01/25.....	5,000	5,329,168
			4.000%, 07/01/29.....	3,030	3,354,953

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DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
WASHINGTON — (Continued)			WISCONSIN — (Continued)		

Washington State (GO) Series R-2018D 5.000%, 08/01/25....	3,635	\$ 3,883,364	Madison Metropolitan School District (GO) Series A 2.000%, 03/01/24..	2,235	\$ 2,220,280
TOTAL WASHINGTON...		<u>76,745,769</u>	Public Finance Authority (RB) Series A 4.000%, 07/01/37..	655	672,318
WEST VIRGINIA — (0.1%) West Virginia State (GO) Series A 5.000%, 12/01/23....	500	510,921	University of Wisconsin Hospitals & Clinics (RB) Series B 5.000%, 04/01/28..	1,020	1,146,272
	755	791,309	Wisconsin State (GO) Series 1 5.000%, 05/01/24..	2,515	2,597,973
TOTAL WEST VIRGINIA..		<u>1,302,230</u>	5.000%, 05/01/29..	1,500	1,752,954
WISCONSIN — (2.3%) City of Madison (GO) Series A 4.000%, 10/01/26....	5,000	5,320,408	Wisconsin State (GO) Series A 5.000%, 05/01/25..	7,885	8,365,295
	920	1,012,550	TOTAL WISCONSIN...		<u>38,132,800</u>
City of Madison (GO) Series C 5.000%, 10/01/26....	945	1,040,064	TOTAL MUNICIPAL....		<u>1,633,131,508</u>
City of Milwaukee (GO) Series N4 5.000%, 04/01/27....	4,000	4,344,686	BONDS		
	5,385	5,955,178			
City of Oshkosh (GO) Series B 3.000%, 12/01/23....	445	446,350			
DeForest Area School District (GO) 5.000%, 04/01/24....	1,810	1,863,732			
Dodge County (GO) Series A 3.000%, 03/01/28....	1,355	1,394,740			

		<u>Shares</u>	
AFFILIATED INVESTMENT COMPANIES — (0.2%)			
BlackRock Liquidity Funds MuniCash	3,878,948		3,879,724
TOTAL INVESTMENTS — (100.0%)			
(Cost).....			
\$1,654,922,318)^			<u>\$1,637,011,232</u>

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

	Investments in Securities (Market Value)			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$1,633,131,508	—	\$1,633,131,508
Affiliated Investment Companies.....	\$3,879,724	—	—	3,879,724
TOTAL.....	<u>\$3,879,724</u>	<u>\$1,633,131,508</u>	<u>—</u>	<u>\$1,637,011,232</u>

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MUNICIPAL BONDS — (97.9%)			ARIZONA — (Continued)		
ALABAMA — (0.6%)			Pinal County Electric		
Alabama Community			District No. 3 (RB)		
College System (RB)			5.000%, 07/01/28.....	160	\$ 181,126
(BAM)			TOTAL ARIZONA.....		3,226,968
5.000%, 10/01/32.....	685	\$ 734,131	ARKANSAS — (0.3%)		
Infirmiry Health System			Arkansas Dev. Finance		
Special Care Facilities			Authority (RB)		
Financing Authority of			5.000%, 09/01/28.....	30	32,792
Mobile (RB) Series A			5.000%, 09/01/30.....	10	11,173
3.000%, 02/01/30.....	350	344,956	North Little Rock School		
4.000%, 02/01/38.....	750	740,305	District No. 1 (GO) (ST		
University of South			AID WITHHLDG)		
Alabama (RB) (AGM)			5.000%, 02/01/25.....	410	431,601
4.000%, 04/01/38.....	250	255,341	2.000%, 02/01/30.....	250	236,390
TOTAL ALABAMA.....		2,074,733	Pulaski County Special		
ALASKA — (0.9%)			School District (GO) (ST		
Alaska Municipal Bond			AID WITHHLDG)		
Bank Authority (RB)			2.000%, 02/01/29.....	250	239,395
Series 1			TOTAL ARKANSAS.....		951,351
5.000%, 05/01/27.....	250	274,059	CALIFORNIA — (0.8%)		
Alaska State (GO) Series			California Health Facilities		
5.000%, 08/01/29.....	1,085	1,153,956	Financing Authority		
Alaska State (GO) Series			(RB) Series A		
A			5.000%, 04/01/33.....	250	279,858
5.000%, 08/01/36.....	250	285,359	City of Sacramento		
Alaska State (GO) Series			Transient Occupancy		
B			Tax Revenue (RB)		
5.000%, 08/01/30.....	500	531,652	Series A		
Borough of Matanuska-			5.000%, 06/01/26.....	250	269,378
Susitna AK (RB)			Hesperia Community		
5.250%, 09/01/28.....	280	297,289	Redevelopment Agency		
Borough of North Slope			Successor Agency		
(GO) Series B			(TAN) (AGM) Series A		
5.000%, 06/30/27.....	450	499,892	3.375%, 09/01/37.....	500	472,933
TOTAL ALASKA.....		3,042,207	Imperial Beach		
ARIZONA — (0.9%)			Redevelopment Agency		
Arizona Industrial Dev.			Successor Agency		
Authority (RB) Series A			(TAN)		
5.000%, 02/01/37.....	1,145	1,310,504	4.000%, 06/01/38.....	260	267,232
City of Phoenix Civic			Lower Tule River Irrigation		
Improvement Corp.			District (RB) Series A		
(RB) Series A			5.000%, 08/01/26.....	300	325,665
5.000%, 07/01/34.....	1,000	1,115,820	Mountain House Public		
Maricopa County			Financing Authority		
Industrial Dev. Authority			(RB) (BAM) Series A		
(RB) Series A			4.000%, 12/01/29.....	165	181,693
3.250%, 04/01/37.....	250	237,260			
4.000%, 09/01/37.....	375	382,258			

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			COLORADO — (Continued)		
San Francisco City & County Airport Comm- San Francisco International Airport (RB) Series 2020-B 4.000%, 05/01/40.....	210	\$ 210,688	Upper Eagle Regional Water Authority (RB) (AGM) 5.000%, 12/01/29.....	125	\$ 146,595
Ukiah Public Financing Authority (RB) 4.000%, 04/01/28.....	475	506,943	TOTAL COLORADO.....		5,030,727
Victor Valley Transit Authority (COP) 3.000%, 07/01/37.....	225	203,845	CONNECTICUT — (1.0%) City of Bridgeport (GO) Series A 5.000%, 06/01/32.....	355	410,517
Washington Township Health Care District (RB) Series A 4.000%, 07/01/33.....	100	103,038	City of Bridgeport CT (GO) Series B 5.000%, 08/15/26.....	500	542,002
TOTAL CALIFORNIA.....		2,821,273	City of New Haven (GO) Series A 5.000%, 08/01/29.....	595	661,082
COLORADO — (1.4%) Cherokee Metropolitan District (RB) (BAM) 4.000%, 08/01/34.....	175	191,430	Connecticut State (GO) Series A 4.000%, 04/15/38.....	500	513,064
Colorado Health Facilities Authority (RB) Series A 5.000%, 11/01/30.....	530	600,074	Connecticut State Health & Educational Facilities Authority (RB) Series A 5.000%, 07/01/34.....	245	271,496
Colorado Health Facilities Authority (RB) Series A-1 5.000%, 08/01/25.....	25	26,216	State of Connecticut Special Tax Revenue (RB) Series A 5.000%, 05/01/35.....	515	603,137
Colorado Health Facilities Authority (RB) Series A-2 5.000%, 08/01/35.....	750	809,589	5.000%, 05/01/38.....	500	562,033
Denver Health & Hospital Authority (COP) 5.000%, 12/01/30.....	325	352,940	TOTAL CONNECTICUT....		3,563,331
Denver Health & Hospital Authority (RB) Series A 5.000%, 12/01/33.....	865	934,740	DELAWARE — (0.0%) Delaware Municipal Electric Corp. (The) (RB) 5.000%, 07/01/29.....	115	132,838
E-470 Public Highway Authority (RB) Series A 5.000%, 08/01/34.....	220	255,889	DISTRICT OF COLUMBIA — (0.4%) District of Columbia (RB) 5.000%, 04/01/26.....	25	26,803
5.000%, 08/01/36.....	300	339,410	Metropolitan Washington Airports Authority Dulles Toll Road Revenue (RB) Series A 5.000%, 10/01/32.....	310	346,126
Flying Horse Metropolitan District No. 2 (GO) (AGM) Series A 4.000%, 12/01/40.....	430	437,081	Washington Convention & Sports Authority (RB) Series A 5.000%, 10/01/29.....	680	791,313

Fossil Ridge Metropolitan District No. 3 (GO) (BAM) 5.000%, 12/01/29.....	280	319,800	Washington Metropolitan Area Transit Authority (RB) 5.000%, 07/01/31.....	250	274,502
South Suburban Park & Recreation District (COP) 5.000%, 12/15/31.....	280	317,448	TOTAL DISTRICT OF COLUMBIA		<u>1,438,744</u>

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
FLORIDA — (14.0%)			FLORIDA — (Continued)		
Brevard County Health Facilities Authority (RB) Series A 5.000%, 04/01/41.....	1,500	\$1,626,337	City of Tallahassee Energy System Revenue (RB) 5.000%, 10/01/31.....	1,650	\$1,757,222
Brevard County School District (COP) 5.000%, 07/01/27.....	295	304,531	City of Tampa Sales Tax Revenue (RB) 5.000%, 10/01/26.....	1,000	1,098,372
Broward County Airport System Revenue (RB) Series C 5.250%, 10/01/30..... (Pre-refunded @ \$100, 10/1/23)	2,825	2,878,342	Country of Hillsborough FL Wastewater Impact Fee (RB) 5.000%, 05/01/34.....	750	857,754
Broward County Tourist Dev. Tax Revenue (RB) 4.000%, 08/01/38.....	1,000	1,030,348	County of Miami-Dade FL Water & Sewer System Revenue (RB) 5.000%, 10/01/26.....	2,055	2,192,927
Central Florida Expressway Authority (RB) (AGM) 4.000%, 07/01/34.....	250	270,155	County of Seminole FL Water & Sewer Revenue (RB) Series A 5.000%, 10/01/27.....	550	587,356
Central Florida Expressway Authority (RB) Series A 4.000%, 07/01/37.....	270	273,468	Duval County Public Schools (COP) Series B 5.000%, 07/01/28.....	350	370,328
Central Florida Expressway Authority (RB) Series D 5.000%, 07/01/32.....	265	318,269	Florida Dev. Finance Corp. (RB) 5.000%, 11/15/29.....	100	111,963
City of Fort Lauderdale FL (GO) Series A 5.000%, 07/01/31.....	1,205	1,466,677	Hillsborough County School Board (COP) 5.000%, 07/01/30.....	550	617,985
City of Fort Lauderdale FL (GO) Series B 5.000%, 07/01/23.....	1,905	1,925,084	Hillsborough County School Board (COP) Series A 5.000%, 07/01/26.....	580	612,150
City of Gainesville Utilities System Revenue (RB) (ETM) Series A 5.000%, 10/01/25.....	615	656,935	Hillsborough County School Board (COP) Series B 5.000%, 07/01/28.....	560	619,252
			JEA Electric System Revenue (RB) Series A 5.000%, 10/01/33.....	1,000	1,195,788

City of Gainesville Utilities System Revenue (RB) Series A 5.000%, 10/01/25.....	1,410	1,505,013	JEA Water & Sewer System Revenue (RB) Series 4.000%, 10/01/30.....	1,000	1,017,817
City of Hollywood Water & Sewer Revenue (RB) 5.000%, 10/01/28.....	250	287,262	Miami-Dade County Aviation Revenue (RB) Series A 5.000%, 10/01/30.....	440	477,267
City of Lakeland FL Department of Electric Utilities, Revenue Bonds (RB) 5.000%, 10/01/24.....	945	986,167	Miami-Dade County Educational Facilities Authority (RB) Series A 5.000%, 04/01/33.....	375	412,205
5.000%, 10/01/25.....	1,295	1,387,815	Miami-Dade County Expressway Authority (RB) Series A 5.000%, 07/01/33.....	300	318,474
City of Orlando Tourist Dev. Tax Revenue (RB) (AGM) Series A 5.000%, 11/01/25.....	800	850,711	Miami-Dade County Seaport Department (RB) Series B 5.000%, 10/01/37.....	750	847,748
City of Pompano Beach (GO) 5.000%, 07/01/26.....	1,355	1,477,004			

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
FLORIDA — (Continued)			FLORIDA — (Continued)		
Miami-Dade County Water & Sewer System Revenue (RB) Series B 5.000%, 10/01/28.....	1,345	\$1,504,236	Sunshine State Governmental Financing Commission (RB) Series C 5.500%, 09/01/27.... (Pre-refunded @ \$100, 9/1/23)	1,530	\$ 1,557,043
North Broward Hospital District (RB) Series B 5.000%, 01/01/35.....	250	263,914	Town of Longboat Key (GO) 5.000%, 08/01/24....	375	389,548
Orange County Health Facilities Authority (RB) Series A 5.000%, 10/01/42.....	500	549,544	Volusia County School Board (COP) Series A 5.000%, 08/01/30....	500	591,663
Orlando Utilities Commission (RB) Series A 4.000%, 10/01/32.....	3,220	3,384,133	West Palm Beach Community Redevelopment Agency (TAN) 5.000%, 03/01/28....	260	277,124
Pasco County (GO) Series A 5.000%, 10/01/24.....	570	594,355	TOTAL FLORIDA.....		50,030,124
5.000%, 10/01/25.....	570	607,953			
Pasco County School Board (COP) Series A 5.000%, 08/01/31.....	1,000	1,189,918	GEORGIA — (0.6%)		
Polk County School District (COP) Series A 5.000%, 01/01/28.....	570	640,450	Board of Water Light & Sinking Fund Commissioners of The City of Dalton (RB) 5.000%, 03/01/26....	90	96,186
			5.000%, 03/01/29....	250	270,650

Reedy Creek Improvement District Utility Revenue (RB) Series 2018-1 5.000%, 10/01/29.....	400	455,146	Brookhaven Dev. Authority (RB) Series A 5.000%, 07/01/34....	250	285,056
5.000%, 10/01/37.....	400	443,891	City of Atlanta Department of Aviation (RB) Series E 5.000%, 07/01/34....	375	430,448
School Board of Miami- Dade County (The) (GO) (BAM) Series 5.000%, 03/15/27.....	2,500	2,769,705	Dev. Authority for Fulton County (RB) Series A 5.000%, 10/01/30....	425	489,486
School Board of Miami- Dade County (The) (COP) Series A 5.000%, 05/01/31.....	450	473,054	Municipal Electric Authority of Georgia (RB) Series A 5.000%, 11/01/27....	100	110,013
School District of Broward County (GO) 5.000%, 07/01/27.....	1,585	1,763,652	Paulding County Hospital Authority (RB) 4.000%, 04/01/41....	170	169,394
School District of Broward County (COP) Series A 5.000%, 07/01/32.....	540	581,060	Private Colleges & Universities Authority (RB) 5.000%, 10/01/27....	200	220,426
South Florida Water Management District (COP) 3.000%, 10/01/31.....	425	427,925	5.000%, 10/01/28....	170	190,334
5.000%, 10/01/36.....	1,155	1,227,084	TOTAL GEORGIA.....		<u>2,261,993</u>
			HAWAII — (0.4%) Hawaii State Airports System Revenue (RB) Series D 5.000%, 07/01/29....	315	365,485
			4.000%, 07/01/39....	700	705,431

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
HAWAII — (Continued)			ILLINOIS — (Continued)		
University of Hawaii (RB) Series B 3.000%, 10/01/31.....	510	\$ 518,019	Du Page Cook & Will Counties Community College District No. 502 (GO) 5.000%, 06/01/23.....	1,000	\$1,008,267
TOTAL HAWAII.....		<u>1,588,935</u>	Grundy & Will Counties Community Unit School District No. 1 Coal City (GO) 5.000%, 02/01/27.....	575	621,413
IDAHO — (0.1%)			Illinois Finance Authority (RB) 5.000%, 04/01/27.....	1,160	1,280,871
Idaho Health Facilities Auth. (RB) Series A 5.000%, 03/01/37.....	425	444,792	Illinois Finance Authority (RB) Series A 5.000%, 08/15/35.....	345	393,444
ILLINOIS — (6.5%)					
Chicago O'Hare International Airport (RB) Series A 5.000%, 04/01/31.....	250	290,255			

Chicago O'Hare International Airport (RB) Series C	5.000%, 04/01/38.....	970	1,014,153	Illinois Finance Authority (RB) Series C	5.000%, 02/15/30.....	750	820,055
					5.000%, 02/15/31.....	535	584,217
Chicago O'Hare International Airport (RB) Series D	5.000%, 04/01/41.....	1,000	1,110,141		4.000%, 02/15/33.....	200	206,482
				Illinois State (GO)	5.500%, 04/01/30.....	1,000	1,125,069
Chicago Transit Authority Capital Grant Receipts Revenue (RB)	5.000%, 06/01/28.....	575	634,426		4.000%, 06/01/37.....	100	98,279
	5.000%, 06/01/29.....	1,025	1,149,500	Illinois State Toll Highway Authority (RB) Series A	4.000%, 04/01/39.....	250	254,968
City of Chicago (RB)	5.000%, 04/01/33.....				5.000%, 04/01/39.....	570	617,694
⌘ (Pre-refunded @ \$100, 1/1/25)		2,235	2,345,879	Kane Cook & DuPage etc Counties Community College District No. 509 Elgin (GO) Series N4	4.000%, 12/15/26.....	300	318,352
City of Chicago IL (RB)	5.000%, 04/01/31.....			Knox & Warren Counties Community Unit School District No. 205 Galesburg (GO) (BAM) Series A	4.000%, 04/01/27.....	500	524,550
⌘ (Pre-refunded @ \$100, 1/1/25)		3,000	3,148,832	Springfield Electric Revenue (RB)	5.000%, 03/01/28.....	140	146,047
Cook County Community Consolidated School District No. 34 Glenview (GO)	5.000%, 12/01/25.....	1,000	1,074,329		5.000%, 03/01/29.....	360	375,030
Cook County Sales Tax Revenue (RB) Series A	4.000%, 11/15/39.....	100	99,366	Village of Glencoe (GO) Series A	3.000%, 12/15/24.....	915	925,014
	5.000%, 11/15/42.....	1,255	1,368,032	Village of Schaumburg (GO) Series A	4.000%, 12/01/26.....	510	539,730
Cook County Township High School District No. 227 Rich Township (GO)	3.000%, 12/01/24.....	400	403,651	⌘ (Pre-refunded @ \$100, 1/1/26)		300	323,447
County of Cook Sales Tax Revenue (RB) Series A	5.000%, 11/15/29.....	135	154,172				

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†		
	(000)			(000)			
ILLINOIS — (Continued)			KENTUCKY — (Continued)				
Will County Community Unit School District No. 201 (GO) (AGM) Series E	5.000%, 04/01/27....	235	\$ 250,708	Kentucky State Property & Building Commission (RB) Series A	5.000%, 11/01/29.....	525	\$ 593,202
TOTAL ILLINOIS.....		23,206,373		Louisville/Jefferson County Metropolitan Government (RB) Series			
INDIANA — (1.1%)							

Ball State University (RB) Series R			5.000%, 10/01/26.....	1,000	1,076,052
5.000%, 07/01/29....	255	282,968	University of Louisville (RB) (BAM ST INTERCEPT) Series B		
City of Hobart (GO) (ST INTERCEPT) Series B			4.000%, 09/01/30.....	400	426,932
3.000%, 01/01/26....	300	299,334	University of Louisville (RB) (ST INTERCEPT) Series C		
Indiana Finance Authority (RB) Series A			4.000%, 09/01/26.....	375	390,419
5.000%, 07/01/29....	400	442,714	TOTAL KENTUCKY.....		<u>5,286,209</u>
4.000%, 02/01/34....	750	817,737	LOUISIANA — (0.9%)		
Indiana Municipal Power Agency (RB) Series A			City of New Orleans (GO)		
4.000%, 04/01/39....	1,595	1,619,265	5.000%, 12/01/30.....	1,000	1,169,548
Indiana State University (RB) Series T			City of New Orleans Sewerage Service Revenue (RB) Series B		
4.000%, 10/01/39....	110	110,265	5.000%, 06/01/28.....	100	111,951
Muncie Sanitary District (RB) (AGM) Series A			City of New Orleans Water System Revenue (RB)		
5.000%, 07/01/27....	350	384,049	5.000%, 12/01/28.....	300	317,891
TOTAL INDIANA.....		<u>3,956,332</u>	Lafourche Parish School Board (GO)		
IOWA — (0.4%)			5.000%, 03/01/29.....	40	45,629
City of Sioux City (GO) Series C			Lafourche Parish School Board (GO) Series A-1		
5.000%, 06/01/25....	1,350	1,430,792	5.000%, 03/01/28.....	625	700,590
KENTUCKY — (1.5%)			Louisiana Public Facilities Authority (RB) Series A		
Campbell Kenton & Boone Counties Sanitation District No. 1 (RB)			5.000%, 05/15/31.....	250	280,579
2.000%, 08/01/30....	300	281,822	Tangipahoa Parish Hospital Service District No. 1 (RB)		
City of Hazard (RB)			5.000%, 02/01/29.....	480	521,361
5.000%, 07/01/29....	1,000	1,114,157	TOTAL LOUISIANA.....		<u>3,147,549</u>
Eastern Kentucky University (RB) (BAM ST INTERCEPT) Series A			MAINE — (0.1%)		
5.000%, 04/01/38....	680	761,814	City of Portland General Airport Revenue (RB)		
Kentucky Municipal Power Agency (RB) (NATL) Series A			5.000%, 01/01/27.....	210	225,605
5.000%, 09/01/24....	95	98,325	MARYLAND — (0.3%)		
Kentucky State Property & Building Commission (RB)			Maryland Health & Higher Educational Facilities Auth. (RB) Series B		
5.000%, 05/01/36....	500	543,486	4.000%, 01/01/35.....	1,000	985,195

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MASSACHUSETTS — (0.8%)			MICHIGAN — (Continued)		

Commonwealth of Massachusetts (RB) (NATL) 5.500%, 04/01/28.....	250	\$ 285,299	Kalamazoo Public Schools (GO) 4.000%, 05/01/25.....	40	\$ 41,303
Massachusetts Dev. Finance Agency (RB) Series G 5.000%, 07/01/33.....	300	337,422	Karegnondi Water Authority (RB) 5.000%, 11/01/29.....	500	549,855
Massachusetts Dev. Finance Agency (RB) Series H 5.000%, 01/01/24.....	70	71,427	Michigan Finance Authority (RB) 5.000%, 11/15/27.....	1,100	1,189,404
Massachusetts Dev. Finance Agency (RB) Series I 5.000%, 07/01/29.....	470	504,575	Wayne County Airport Authority (RB) Series A 5.000%, 12/01/40.....	500	563,536
5.000%, 10/01/29.....	100	113,462	TOTAL MICHIGAN.....		6,928,247
Massachusetts Dev. Finance Agency (RB) Series K 5.000%, 07/01/30.....	775	879,253	MINNESOTA — (0.1%)		
Massachusetts Transportation Trust Fund Metropolitan Highway System Revenue (RB) Series A 5.000%, 04/01/33.....	670	760,651	Plymouth Intermediate District No. 287 (COP) Series A 5.000%, 02/01/30.....	230	251,749
TOTAL.....		2,952,089	MISSISSIPPI — (0.3%)		
MASSACHUSETTS			City of Jackson (GO) 5.000%, 03/01/24.....	350	358,537
MICHIGAN — (1.9%)			Mississippi Dev. Bank (RB) Series A 5.000%, 04/01/28.....	255	272,793
Central Michigan University (RB) 4.000%, 10/01/35.....	450	468,653	Mississippi State (RB) Series A 5.000%, 10/15/23.....	490	497,670
4.000%, 10/01/36.....	470	485,255	TOTAL MISSISSIPPI.....		1,129,000
City of Dearborn Heights (GO) (BAM) 3.000%, 05/01/27.....	855	879,621	MISSOURI — (1.0%)		
City of Saginaw Water Supply System Revenue (RB) (AGM) 4.000%, 07/01/29.....	500	543,371	City of Saint Charles (COP) Series B 3.000%, 02/01/37.....	440	413,250
Eastern Michigan University (RB) (BAM) Series A 5.000%, 03/01/31.....	645	701,535	Jefferson City School District (COP) 4.000%, 04/01/24.....	200	203,240
4.000%, 03/01/34.....	250	259,667	Jefferson County Consolidated School District No. 6 (GO) (ST AID DIR DEP) Series A 3.000%, 03/01/34.....	140	140,682
Farmington Public School District (GO) (BAM) 3.375%, 05/01/34.....	250	254,657	Kansas City Industrial Dev. Authority (RB) Series B 5.000%, 03/01/30.....	15	17,356
Ferris State University (RB) 5.000%, 10/01/27.....	410	446,104	5.000%, 03/01/33.....	450	515,329
Grand Traverse County Hospital Finance Authority (RB) 5.000%, 07/01/29.....	215	245,190	Missouri Joint Municipal Electric Utility Commission (RB) 5.000%, 04/01/27.....	1,285	1,398,236

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
MISSOURI — (Continued)			NEVADA — (Continued)		
Missouri State Health & Educational Facilities Authority (RB) Series A 4.000%, 07/01/34.....	500	\$ 525,860	Washoe County School District (GO) (BAM) 5.000%, 10/01/25....	200	\$ 214,120
Missouri State Health & Educational Facilities Authority (RB) Series E 5.000%, 11/15/29.....	350	389,067	TOTAL NEVADA.....		11,511,355
TOTAL MISSOURI.....		3,603,020	NEW JERSEY — (2.3%) City of Vineland (GO) (AGM) 3.000%, 10/01/28....	515	524,866
MONTANA — (0.1%) Montana Facility Finance Authority (RB) Series A 4.000%, 06/01/35.....	500	518,356	Gloucester County Improvement Auth. (The) (RB) (BAM) 5.000%, 07/01/32....	145	166,718
NEVADA — (3.2%) City of North Las Vegas NV (GO) (BAM) 5.000%, 06/01/28.....	545	618,852	New Brunswick Parking Authority (RB) (BAM MUN GOVT GTD) 5.000%, 09/01/27....	325	346,205
Clark County Department of Aviation (RB) Series B 5.000%, 07/01/32..... 5.000%, 07/01/40.....	425 500	491,618 547,948	New Jersey Educational Facilities Authority (RB) (AGM) Series A 5.000%, 07/01/33....	300	327,866
Clark County NV (GO) Series B 5.000%, 11/01/27.....	1,025	1,154,385	New Jersey Educational Facilities Authority (RB) (AGM) Series C 5.000%, 07/01/28....	100	111,321
Clark County NV Passenger Facility Charge Revenue (RB) Series E 5.000%, 07/01/32.....	285	329,673	New Jersey Health Care Facilities Financing Authority (RB) 5.000%, 10/01/23....	735	746,015
Clark County School District (GO) Series A 5.000%, 06/15/28.....	390	433,526	New Jersey State (GO) Series A 4.000%, 06/01/30.... 4.000%, 06/01/31....	880 295	966,248 326,137
Clark County School District (GO) (AGM) Series A 4.000%, 06/15/40.....	395	400,580	New Jersey Transportation Trust Fund Authority (RB) Series AA 5.000%, 06/15/31.... 5.250%, 06/15/31....	700 270	813,488 284,978
Las Vegas Convention & Visitors Authority (RB) Series C 4.000%, 07/01/35.....	1,345	1,360,328	New Jersey Turnpike Authority (RB) Series G 3.250%, 01/01/38....	865	819,436
Nevada State (GO) Series D 5.000%, 04/01/27.....	2,105	2,229,026	Passaic Valley Sewerage Commission (RB) (AGM) Series J 3.000%, 12/01/32....	750	754,448
Nevada System of Higher Education (RB)					

3.000%, 07/01/32.....	275	278,367	Township of Union/Union County (GO)		
5.000%, 07/01/24.....	735	761,553	5.000%, 01/23/24....	2,000	2,047,364
Washoe County School District (GO)			TOTAL NEW JERSEY.....		<u>8,235,090</u>
5.000%, 06/01/25.....	1,495	1,584,469	NEW YORK — (2.0%)		
Washoe County School District (GO) Series B			City of New York NY (GO) Series A-1		
5.000%, 04/01/27.....	1,000	1,106,910	5.000%, 08/01/36....	2,000	2,020,847

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW YORK — (Continued)			OHIO — (1.3%)		
Metropolitan Transportation Authority (RB) Series C-1			American Municipal Power, Inc. (RB) Series A		
5.000%, 11/15/30.....	1,000	\$1,060,601	5.000%, 02/15/29.....	1,565	\$1,779,981
Monroe County Industrial Dev. Corp. (RB)			Butler County (RB)		
5.000%, 07/01/27.....	150	163,482	4.000%, 11/15/35.....	1,000	1,007,866
Monroe County Industrial Dev. Corp. (RB) Series A			City of Mansfield (GO) (BAM)		
5.000%, 12/01/25.....	715	750,866	5.000%, 12/01/25.....	190	202,453
5.000%, 12/01/28.....	315	343,206	Montgomery County (RB)		
New York City Industrial Dev. Agency (RB) (AGM) Series A			5.000%, 08/01/28.....	360	401,531
3.000%, 04/01/33.....	500	493,344	4.000%, 08/01/39.....	600	600,937
Pine Bush Central School District (GO) (ST AID WITHHLDG)			4.000%, 08/01/40.....	500	499,573
5.000%, 07/19/23.....	1,250	1,263,136	Ohio Higher Educational Facility Commission (RB)		
Port Authority of New York & New Jersey (RB) Series			4.000%, 05/01/40.....	10	9,881
5.000%, 11/15/28.....	300	339,145	Ohio Higher Educational Facility Commission (RB) Series B		
Triborough Bridge & Tunnel Authority (RB) Series A			5.000%, 12/01/26.....	275	298,201
4.000%, 11/15/31.....	500	570,199	TOTAL OHIO.....		<u>4,800,423</u>
TOTAL NEW YORK.....		<u>7,004,826</u>	OKLAHOMA — (1.6%)		
NORTH CAROLINA — (1.5%)			City of Bixby OK (GO) Series A		
Charlotte-Mecklenburg Hospital Authority (The) (RB) Series A			4.000%, 06/01/26.....	1,000	1,052,987
5.000%, 04/15/38.....	1,495	1,554,112	City of Oklahoma City (GO) Series A		
City of Charlotte Airport Revenue (RB) Series A			2.000%, 03/01/26.....	2,000	1,968,656
			Grady County School Finance Authority (RB) Series A		
			4.000%, 12/01/23.....	500	504,771
			Oklahoma Dev. Finance Authority (RB) Series B		
			4.000%, 06/01/29.....	770	806,559

5.000%, 07/01/41.....	1,460	1,643,356	Oklahoma Municipal Power Authority (RB) Series A	5.000%, 04/01/31.....	600	634,910
North Carolina Capital Facilities Finance Agency (RB)						
4.000%, 05/01/34.....	490	512,822	Oklahoma Turnpike Authority (RB) Series A	5.000%, 04/01/28.....	525	590,148
North Carolina Municipal Power Agency No. 1 (RB) Series A						
5.000%, 01/01/29.....	400	453,733	University of Oklahoma (The) (RB) Series C	5.000%, 07/01/27.....	215	233,546
North Carolina Turnpike Authority (RB) (AGM)						
5.000%, 04/01/38.....	1,000	1,068,652	TOTAL OKLAHOMA.....			5,791,577
TOTAL NORTH.....			OREGON — (0.4%)			
CAROLINA		5,232,675	Deschutes County Hospital Facilities Authority (RB) Series A	5.000%, 04/01/28.....	215	233,753
NORTH DAKOTA — (0.0%)			Metro (RB)	5.000%, 06/15/30.....	225	248,238
City of Grand Forks (RB)						
5.000%, 12/01/29.....	125	138,571				

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
OREGON — (Continued)			PENNSYLVANIA — (Continued)		
Salem Hospital Facility Authority (RB) Series A			Pennsylvania Turnpike Commission (RB) Series A-1		
5.000%, 05/15/31.....	575	\$ 612,374	5.000%, 12/01/33....	1,535	\$ 1,652,535
5.000%, 05/15/37.....	200	215,715	5.000%, 12/01/37....	1,250	1,410,792
TOTAL OREGON.....		1,310,080	Philadelphia Gas Works Co. (RB) (AGM) Series A		
PENNSYLVANIA — (4.2%)			5.000%, 08/01/28....	250	280,740
Allegheny County Hospital Dev. Authority (RB) Series A			Pittsburgh Water & Sewer Authority (RB) Series A		
4.000%, 07/15/38.....	1,125	1,133,495	5.000%, 09/01/30....	475	550,065
Allegheny County Hospital Development Authority (RB) Series A			5.000%, 09/01/31....	780	919,411
5.000%, 04/01/31.....	1,250	1,373,274	Pittsburgh Water & Sewer Authority (RB) (AGM) Series B		
Butler Area Sewer Authority (RB) (BAM) Series A			5.000%, 09/01/28....	245	279,639
2.000%, 07/01/29.....	300	281,511	Westmoreland County (GO) Series A		
Chester County School Authority (RB)			5.000%, 08/15/29....	500	560,392
5.000%, 03/01/28.....	235	252,739	TOTAL PENNSYLVANIA..		14,907,127
City of Philadelphia (GO) Series C			RHODE ISLAND — (0.0%)		
4.000%, 05/01/38.....	810	829,440	City of Providence (GO) Series A		
City of Philadelphia Airport Revenue (RB) Series A			5.000%, 01/15/26....	100	106,668

4.000%, 07/01/39.....	850	863,172	SOUTH CAROLINA — (0.9%)		
City of Philadelphia Airport Revenue (RB) Series B			College of Charleston (RB) Series A		
4.000%, 07/01/36.....	250	256,764	3.000%, 04/01/32....	750	760,974
City of Philadelphia PA (GO) Series B			Piedmont Municipal Power Agency (RB) Series A		
5.000%, 02/01/37.....	500	544,368	5.000%, 01/01/27....	375	391,003
Derry Township Industrial & Commercial Dev. Authority (RB)			Piedmont Municipal Power Agency (RB) Series D		
4.000%, 11/15/29.....	400	433,556	4.000%, 01/01/33....	500	526,954
DuBois Hospital Authority (RB)			South Carolina Public Service Authority (RB) Series A		
5.000%, 07/15/32.....	250	270,864	4.000%, 12/01/40....	1,095	1,082,996
Lancaster Higher Education Authority (RB) (BAM)			South Carolina Public Service Authority (RB) Series C		
5.000%, 10/01/28.....	500	562,882	5.000%, 12/01/25....	295	307,122
Montgomery County Higher Education and Health Authority (RB)			TOTAL SOUTH.....		
5.000%, 09/01/27.....	945	1,035,159	CAROLINA		3,069,049
Pennsylvania Higher Educational Facilities Authority (RB)			SOUTH DAKOTA — (0.3%)		
5.000%, 05/01/29.....	80	85,309	Sioux Falls SD Sales Tax Revenue (RB) Series A		
5.000%, 05/01/34.....	1,260	1,331,020	5.000%, 11/15/26....	860	943,765

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
SOUTH DAKOTA — (Continued)			TEXAS — (Continued)		
South Dakota Health & Educational Facilities Authority (RB)			Arlington Higher Education Finance Corp. (RB) (PSF-GTD) Series A		
3.250%, 09/01/32....	130	\$ 131,251	5.000%, 08/15/28.....	300	\$ 340,103
TOTAL SOUTH DAKOTA.		1,075,016	Bell County (GO)		
TENNESSEE — (3.2%)			5.000%, 08/15/31.....		
City of Knoxville Electric System Revenue (RB) Series LL			(Pre-refunded @ \$100, 8/15/24)	2,500	2,600,592
5.000%, 07/01/24....	965	999,179	Bexar County (GO)		
5.000%, 07/01/25....	970	1,032,679	4.000%, 06/15/26.....	600	631,369
City of Knoxville Gas System Revenue (RB) Series AA			5.000%, 06/15/28.....	1,350	1,469,070
5.000%, 03/01/26....	2,010	2,176,037	Bexar County Hospital District (GO)		
Greeneville Health & Educational Facilities Board (RB)			5.000%, 02/15/27.....	555	610,325
			Brushy Creek Regional Utility Authority, Inc. (RB)		
			4.000%, 08/01/32.....	200	209,423

5.000%, 07/01/30....	650	711,058	Central Texas Regional Mobility Authority (RB) Series A		
Knox County (GO)					
5.000%, 06/01/29....	1,420	1,619,204	□ 5.000%, 04/01/45..... (Pre-refunded @ \$100, 7/1/25)	3,085	3,285,095
Knox County Health Educational & Housing Facility Board (RB) Series A			Central Texas Regional Mobility Authority (RB) Series B		
5.000%, 01/01/33....	610	649,554	5.000%, 04/01/39.....	500	551,142
Maury County (GO)			4.000%, 04/01/40.....	755	763,835
5.000%, 04/01/25....	825	872,710	Central Texas Turnpike System (RB) Series A		
Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB)			5.000%, 08/15/39.....	1,310	1,431,163
5.000%, 07/01/30....	100	107,413	City of Austin (GO) Series A		
Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd (RB) Series A			5.000%, 09/01/24.....	45	46,895
5.000%, 07/01/31....	1,000	1,128,448	City of Austin Airport System Revenue (RB) Series A		
Metropolitan Government of Nashville & Davidson County (GO)			5.000%, 11/15/32.....	270	295,586
5.000%, 04/01/28....	1,000	1,092,501	City of Austin Electric Utility Revenue (RB) Series A		
Sumner County (GO)			5.000%, 11/15/25.....	2,070	2,225,280
5.000%, 06/01/24....	940	972,517	City of Austin TX (GO)		
TOTAL TENNESSEE.....		11,361,300	5.000%, 09/01/27.....	1,330	1,386,435
TEXAS — (24.0%)			City of Austin Water & Wastewater System Revenue (RB)		
Alamo Community College District (GO)			5.000%, 11/15/24.....	675	697,910
5.000%, 08/15/27....	1,035	1,158,123	City of Celina (GO)		
			4.125%, 09/01/25.....	1,000	1,044,348
			City of El Paso (GO) Series A		
			5.000%, 08/15/26.....	1,010	1,102,001
			City of El Paso (GO) Series B		
			5.000%, 08/15/23.....	455	461,302

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
City of Fort Worth (GO)			Dallas Fort Worth International Airport (RB)		
4.000%, 03/01/29.....	2,175	\$2,265,286	5.000%, 11/01/30.....	35	\$ 41,635
City of Fort Worth (GO) Series A			4.000%, 11/01/39.....	465	468,738
5.000%, 03/01/25.....	505	532,579			
City of Frisco (GO)					
4.000%, 02/15/26.....	3,175	3,336,068			

City of Garland (GO)	5.000%, 02/15/26.....	2,295	2,476,293	Dallas Fort Worth International Airport (RB) Series F		
City of Houston (GO)				5.125%, 11/01/25.....	100	102,090
Series A						
	5.000%, 03/01/26.....	3,000	3,087,179	Fort Bend County Municipal Management District No. 1 (GO) (BAM)		
	5.000%, 03/01/30.....	1,220	1,343,584			
City of Hutto (GO) (BAM)				2.000%, 09/01/30.....	245	224,059
Series A						
	3.000%, 08/01/27.....	515	525,482	Fort Bend County Municipal Utility District No. 57 (GO) (AGM)		
City of Irving TX (GO)				2.000%, 04/01/28.....	350	337,102
	5.000%, 09/15/26.....	240	263,241	Fort Bend County Municipal Utility District No. 58 (GO) (BAM)		
City of League City (GO)				2.000%, 04/01/24.....	100	98,704
	4.000%, 02/15/28.....	160	170,535	Greater Greenspoint Redevelopment Authority (TAN) (AGM)		
City of Mount Pleasant (GO) (AGM)				4.000%, 09/01/34.....	250	266,980
	5.000%, 06/15/29.....	390	448,203	Harris County (GO) Series A		
	5.000%, 06/15/30.....	415	484,885	5.000%, 10/01/26.....	545	584,354
City of New Braunfels Utility System Revenue (RB)				Harris County Cultural Education Facilities Finance Corp. (RB) Series A		
	5.000%, 07/01/25.....	1,145	1,214,821	5.000%, 12/01/26.....	700	731,132
City of Odessa (GO)				5.000%, 05/15/28.....	775	856,818
	5.000%, 03/01/29.....	170	189,801	5.000%, 07/01/28.....	360	405,388
City of San Angelo (GO)				5.000%, 05/15/31.....	510	570,492
	5.000%, 02/15/25.....	1,000	1,053,792	3.000%, 10/01/40.....	100	89,226
City of San Antonio Electric & Gas Systems Revenue (RB)				Harris County Flood Control District (GO) Series A		
	5.000%, 02/01/26.....	6,000	6,475,251	5.000%, 10/01/27.....	300	337,507
	5.000%, 02/01/27.....	1,145	1,264,979	Houston Community College System (RB)		
City of Waco (GO) Series A				5.000%, 04/15/26.....	1,210	1,277,321
	4.000%, 02/01/25.....	2,000	2,060,604	Houston Independent School District (GO) (PSF-GTD)		
Cleburne Independent School District (GO) (PSF-GTD)				5.000%, 02/15/25.....	1,035	1,090,886
	5.000%, 02/15/28.....	1,280	1,378,770	Hunt Memorial Hospital District Charitable Health (GO)		
Conroe Independent School District (GO) (PSF-GTD)				5.000%, 02/15/28.....	250	274,153
	5.000%, 02/15/32.....	3,995	4,305,707	Katy Independent School District (GO) (PSF- GTD) Series B5		
Conroe Independent School District (GO) (PSF-GTD) Series A				5.000%, 02/15/25.....	1,050	1,106,911
	5.000%, 02/15/25.....	730	769,268			
Dallas College (GO)						
	5.000%, 02/15/28.....	430	487,913			
Dallas County Utility & Reclamation District (GO)						
	5.000%, 02/15/26.....	795	852,962			

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Keller Independent School District (GO) (PSF- GTD) Series A		
▣ 5.000%, 02/15/33..... (Pre-refunded @ \$100, 2/15/25)	2,500	\$2,634,706
Lone Star College System (GO) Series A		
5.000%, 02/15/26.....	2,500	2,699,014
Lower Colorado River Authority (RB)		
5.000%, 05/15/38.....	425	468,355
5.000%, 05/15/39.....	1,205	1,319,636
5.000%, 05/15/41.....	725	788,172
Mesquite Independent School District (GO) (PSF-GTD) Series A		
5.000%, 08/15/25.....	1,110	1,184,854
Northside Independent School District (GO) (PSF-GTD)		
4.000%, 08/15/26.....	1,385	1,468,745
Pharr San Juan Alamo Independent School District (GO) (PSF- GTD)		
▣ 5.000%, 02/01/28..... (Pre-refunded @ \$100, 2/1/25)	635	668,582
Point Aquarius Municipal Utility District (GO) (BAM)		
3.000%, 03/01/26.....	100	100,278
Port Freeport (RB) Series B		
5.000%, 06/01/29.....	350	388,449
Roma Independent School District (GO) (PSF- GTD) Series A		
4.000%, 02/15/26.....	540	566,583
Southwest Independent School District (GO) (PSF-GTD)		
5.000%, 02/01/25.....	800	841,827
Stephen F Austin State University (RB)		
5.000%, 10/15/29.....	340	368,996
Texas Municipal Power Agency (RB) (AGM)		
3.000%, 09/01/32.....	200	200,325
Texas State (GO) Series A		
5.000%, 10/01/23.....	2,200	2,237,649

	Face Amount	Value†
	(000)	
TEXAS — (Continued)		
Texas Transportation Commission State Highway Fund (RB) Series A		
5.000%, 10/01/25.....	1,520	\$ 1,628,941
Timber Lane Utility District (GO) (AGM) Series		
4.000%, 08/01/26.....	365	384,421
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB)		
5.000%, 02/01/24.....	755	774,158
5.000%, 02/01/25.....	400	420,753
Waco Educational Finance Corp. (RB)		
5.000%, 03/01/36.....	250	287,941
Waco Educational Finance Corp. (RB) Series A		
5.000%, 03/01/35.....	675	772,824
TOTAL TEXAS.....		85,547,431
UTAH — (2.9%)		
Granite School District Board of Education (GO) (SCH BD GTY)		
5.000%, 06/01/25.....	1,000	1,062,188
Jordan Valley Water Conservancy District (RB) Series A		
5.000%, 10/01/28.....	390	448,353
Murray City School District (GO) (SCH BD GTY) Series B		
5.000%, 02/01/25.....	1,250	1,315,104
Ogden City School District (GO) (SCH BD GTY)		
5.000%, 06/15/26.....	2,500	2,734,118
Uintah County (GO)		
▣ 4.000%, 12/15/28..... (Pre-refunded @ \$100, 6/15/26)	750	794,943
Utah Associated Municipal Power Systems (RB) Series B		
5.000%, 09/01/35.....	655	710,781

Texas State Technical College (RB) (AGM) Series A 5.000%, 08/01/31.....	1,000	1,181,526	Washington Country School District Board of Education/St George (GO) (SCH BD GTY) Series B 5.000%, 03/01/30....	2,880	3,166,594
			TOTAL UTAH.....		10,232,081

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**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
VIRGINIA — (0.1%)			WASHINGTON — (Continued)		
Lynchburg Economic Dev. Authority (RB) 5.000%, 01/01/29.....	190	\$ 209,484	Snohomish County School District No 201 Snohomish (GO) (SCH BD GTY) 5.000%, 12/01/27....	2,030	\$ 2,182,624
WASHINGTON — (7.1%)			State of Washington (COP) Series D 5.000%, 07/01/40....	630	696,557
Central Puget Sound Regional Transit Authority Sales & Rental Car Taxes Revenue (RB) Series S-1 5.000%, 11/01/45..... (Pre-refunded @ \$100, 11/1/25)	630	677,052	Washington Health Care Facilities Auth. (RB) Series A 4.000%, 07/01/37....	200	202,493
City of Port Angeles Water & Wastewater Utility Revenue (RB) 5.000%, 11/01/25.....	1,255	1,349,078	Washington Health Care Facilities Authority (RB) Series A-1 5.000%, 08/01/25....	35	36,703
City of Seattle Drainage & Wastewater Revenue (RB) 4.000%, 04/01/33.....	600	626,534	Washington Health Care Facilities Authority (RB) Series B 5.000%, 08/15/35....	1,000	1,053,401
City of Seattle Solid Waste Revenue (RB) 4.000%, 06/01/29.....	170	179,803	Washington State (GO) Series A-1 5.000%, 08/01/26....	1,035	1,104,935
City of Seattle Water System Revenue (RB) 5.000%, 05/01/24.....	2,000	2,065,982	Washington State (GO) Series B 5.000%, 07/01/24....	1,125	1,166,121
Energy Northwest (RB) 4.000%, 07/01/27.....	250	257,689	Washington State (GO) Series C 5.000%, 06/01/29....	1,000	1,087,861
Energy Northwest (RB) Series C 5.000%, 07/01/23.....	780	788,321	Washington State (GO) Series E 5.000%, 02/01/27....	625	642,047
King County School District No. 210 Federal Way (GO) (SCH BD GTY) 5.000%, 12/01/25.....	1,000	1,075,469	Washington State (GO) Series R-2018D 5.000%, 08/01/25....	690	737,145

King County School District No. 411 Issaquah (GO) (SCH BD GTY) 5.000%, 12/01/26.....	1,000	1,102,391	Washington State (GO) Series RC 5.000%, 08/01/27....	1,035	1,161,347
Klickitat County Public Utility District No. 1 (RB) (AGM) Series A 5.000%, 12/01/28.....	275	314,670	TOTAL WASHINGTON...		25,263,991
Pierce County School District No. 10 Tacoma (GO) (SCH BD GTY) 5.000%, 12/01/31.....	2,000	2,148,658	WEST VIRGINIA — (0.1%) West Virginia Hospital Finance Authority (RB) Series A 5.000%, 09/01/32....	415	452,081
Pierce County School District No. 10 Tacoma (GO) (SCH BD GTY) Series C 5.000%, 12/01/26.....	545	601,648	WISCONSIN — (6.4%) City of Kaukauna Electric System Revenue (RB) (AGM) 4.000%, 12/15/30....	800	880,065

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DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
City of Milwaukee (GO) Series 4.000%, 04/01/28.....	325	\$ 339,941	4.000%, 07/01/30..	675	\$ 685,715
City of Milwaukee (GO) Series B3 3.000%, 03/01/30.....	610	613,455	River Falls School District (GO) Series A 3.000%, 04/01/25..	1,520	1,539,676
City of Milwaukee Sewerage System Revenue (RB) Series S2 5.000%, 06/01/27.....	225	246,583	Sauk Prairie School District (GO) 3.500%, 03/01/32..		
City of Milwaukee WI (GO) Series 5.000%, 04/01/26.....	480	511,604	(Pre-refunded @ \$100, 3/1/24)	2,235	2,260,262
City of Waukesha (GO) Series C 5.000%, 10/01/26.....	260	285,192	Wisconsin Health & Educational Facilities Authority (RB) 5.000%, 04/04/32..	670	753,315
Green Bay Area Public School District (GO) 5.000%, 04/01/25.....	350	368,720	5.000%, 07/01/34..	220	235,510
Lomira School District (GO) (AGM) 3.500%, 03/01/30.....	1,530	1,545,659	Wisconsin Health & Educational Facilities Authority (RB) Series A 4.000%, 10/15/33..	1,175	1,248,873
(Pre-refunded @ \$100, 3/1/24)			Wisconsin State (GO) Series 2021-2 5.000%, 05/01/35..	4,000	4,200,448
			Wisconsin State (GO) Series A 5.000%, 05/01/30..	1,100	1,198,588

▣ 3.750%, 03/01/31..... (Pre-refunded @ \$100, 3/1/24)	1,585	1,605,417	WPPI Energy (RB) Series A	5.000%, 07/01/36..... 600	639,355
Mequon & Thiensville School District (GO)			TOTAL WISCONSIN.....		22,769,608
2.000%, 03/01/25.....	1,345	1,325,792	TOTAL MUNICIPAL.....		349,246,965
Milwaukee Metropolitan Sewerage District (GO) Series A			BONDS		
5.000%, 10/01/26.....	855	942,282		Shares	
Platteville School District (GO)			AFFILIATED INVESTMENT COMPANIES — (2.1%)		
5.000%, 03/01/31.....	565	653,759	BlackRock Liquidity Funds MuniCash	7,507,614	7,509,116
Public Finance Authority (RB) Series A				
4.000%, 07/01/38.....	675	689,397	TOTAL INVESTMENTS — (100.0%)		
			(Cost: \$368,074,703).....		\$356,756,081

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$349,246,965	—	\$349,246,965
Affiliated Investment Companies.....	\$7,509,116	—	—	7,509,116
TOTAL.....	\$7,509,116	\$349,246,965	—	\$356,756,081

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
MUNICIPAL BONDS — (99.9%)			CONNECTICUT — (4.0%)		
ALABAMA — (0.3%)			City of Danbury (GO)		
Infirmary Health System Special Care Facilities Financing Authority of Mobile (RB) Series A			3.000%, 07/13/23.....	3,500	\$3,504,519
5.000%, 02/01/24.....	380	\$ 388,092	City of New Haven (GO) Series C		
ALASKA — (0.4%)			5.000%, 08/01/23.....	375	379,262
Alaska Municipal Bond Bank Authority (RB)			Connecticut State (GO) Series A		
5.000%, 12/01/23.....	680	693,437	4.000%, 01/15/25.....	355	366,025
ARIZONA — (0.1%)			Connecticut State Health & Educational Facilities Authority (RB) Series M		
			5.000%, 07/01/27.....	600	643,701

Arizona Health Facilities Authority (RB) Series A 5.000%, 12/01/26.....	115	119,589	Connecticut State Special Tax Revenue (RB) Series A 5.000%, 01/01/24.....	350	358,417
CALIFORNIA — (1.7%)			Town of Windham (GO) 4.000%, 09/28/23.....	1,000	1,008,581
California Health Facilities Financing Authority (RB) Series A 5.000%, 11/15/24.....	250	261,272	TOTAL CONNECTICUT.....		<u>6,260,505</u>
County of Riverside CA (RN) 5.000%, 06/30/23.....	735	742,964	FLORIDA — (7.8%)		
County of Riverside CA (RN) Series A 3.700%, 10/19/23.....	125	125,929	Bay County School Board (COP) Series A 5.000%, 07/01/24.....	280	289,561
County of Santa Cruz CA (RN) 5.000%, 07/06/23.....	550	556,274	Broward County Airport System Revenue (RB) Series C 5.250%, 10/01/30..... (Pre-refunded @ \$100, 10/1/23)	1,000	1,018,882
Montebello Unified School District (GO) Series 5.000%, 08/01/23.....	120	121,436	City of Jacksonville (RB) 5.000%, 10/01/23.....	395	401,287
Peralta Community College District (GO) Series A 5.000%, 08/01/25.....	780	809,791	County of Miami-Dade Aviation Revenue (RB) Series A 5.000%, 10/01/23.....	1,000	1,016,448
TOTAL CALIFORNIA.....		<u>2,617,666</u>	Duval County Public Schools (COP) Series A 5.000%, 07/01/24.....	200	206,744
COLORADO — (0.7%)			Florida Keys Aqueduct Authority (RB) Series B 5.000%, 09/01/25.....	2,715	2,902,264
City & County of Denver Airport System Revenue (RB) Series C 5.000%, 11/15/25.....	225	241,815	Florida State Department of Transportation Turnpike System Revenue (RB) Series A 5.000%, 07/01/24.....	1,165	1,208,409
E-470 Public Highway Authority (RB) Series A 5.000%, 09/01/26.....	850	929,602	Fort Pierce Utilities Authority (RB) Series A 5.000%, 10/01/25.....	45	47,924
TOTAL COLORADO.....		<u>1,171,417</u>			

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DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
FLORIDA — (Continued)			ILLINOIS — (Continued)		
Hillsborough County School Board (COP) Series A 5.000%, 07/01/26....	310	\$ 327,183	Chicago Park District (GO) Series A 5.000%, 01/01/37..... (Pre-refunded @ \$100, 1/1/24)	485	\$ 494,934
Indian River County District School Board (COP) Series A 5.000%, 07/01/24....	950	980,695	Chicago Transit Authority Capital Grant Receipts Revenue (RB)		

Miami-Dade County Expressway Authority (RB) Series A	5.000%, 06/01/23.....	1,600	1,611,469	Cook County (GO) Series A	5.000%, 11/15/26.....	700	758,646
4.000%, 07/01/23....	820	823,700		Cook County Community Consolidated School District No. 15 Palatine (GO)	5.000%, 12/01/23.....	195	198,934
Palm Beach County Health Facilities Authority (RB)	5.000%, 12/01/31....	1,000	1,045,521	County of Cook (GO) Series A	5.000%, 11/15/23.....	245	248,812
(Pre-refunded @ \$100, 12/1/24)				County of Cook Sales Tax Revenue (RB) Series A	5.000%, 11/15/23.....	350	356,572
Palm Beach County School District (COP) Series B	5.000%, 08/01/23....	225	227,758	Illinois Finance Authority (RB) Series A	5.000%, 02/15/25.....	300	313,694
School Board of Miami-Dade County (COP) Series D	5.000%, 11/01/25....	995	1,034,328	Illinois State (GO) Series A	5.000%, 12/01/24.....	500	518,598
School District of Broward County (COP) Series A	5.000%, 07/01/24....	715	738,909	Northern Illinois Municipal Power Agency (RB) Series A	5.000%, 12/01/23.....	400	407,572
TOTAL FLORIDA.....			12,269,613	Village of Bartlett (GO) Series A	5.000%, 12/01/24.....	425	443,957
GEORGIA — (1.7%)				TOTAL ILLINOIS.....			6,191,782
Gainesville & Hall County Hospital Authority (RB) Series A	5.000%, 02/15/26....	460	485,662	INDIANA — (0.5%)			
Municipal Electric Authority of Georgia (RB) Series A	4.000%, 11/01/24....	500	510,083	Indianapolis Local Public Improvement Bond Bank (RB) Series A	5.000%, 06/01/25.....	700	739,114
Private Colleges & Universities Authority (RB)	5.000%, 10/01/24....	160	165,958	IOWA — (2.4%)			
5.000%, 04/01/25....	600	626,790		City of Davenport (GO) Series C	4.000%, 06/01/24.....	1,260	1,286,349
Troup County School District (GO)	4.000%, 08/01/23....	950	957,028	City of Sioux City (GO) Series A	3.000%, 06/01/24.....	500	503,950
TOTAL GEORGIA.....			2,745,521	City of Urbandale (GO) Series A	5.000%, 06/01/25.....	1,115	1,184,864
ILLINOIS — (3.9%)				College Community School District (GO) Series C	3.000%, 06/01/24.....	345	347,725
Chicago O'Hare International Airport (RB) Series B	5.000%, 01/01/24....	820	838,594				

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DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
IOWA — (Continued)			MISSOURI — (1.5%)		
Iowa Finance Authority (RB) Series E			City of Columbia Water & Electric System		
5.000%, 08/15/23.....	435	\$ 440,792	Revenue (RB) Series B		
TOTAL IOWA.....		<u>3,763,680</u>	5.000%, 10/01/23.....	750	\$ 762,436
KANSAS — (1.0%)			City of Kansas City (RB)		
City of Olathe (GO) Series A			Series C		
5.000%, 08/01/23.....	500	506,162	5.000%, 09/01/24.....	140	145,563
Johnson County Unified School District No. 229			Health & Educational Facilities Authority of the State of Missouri (RB)		
Blue Valley (GO) Series A			5.000%, 11/15/24.....	500	520,758
5.000%, 10/01/24.....	1,090	1,137,848	Missouri Joint Municipal Electric Utility		
TOTAL KANSAS.....		<u>1,644,010</u>	Commission (RB)		
KENTUCKY — (1.6%)			Series A		
Hardin County School District Finance Corp. (RB) (ST INTERCEPT)			5.000%, 01/01/24.....	850	867,876
5.000%, 06/01/24.....	500	514,622	TOTAL MISSOURI.....		<u>2,296,633</u>
Kentucky State Property & Building Commission (RB) Series B			NEBRASKA — (0.6%)		
5.000%, 08/01/25.....	1,000	1,061,552	City of Gretna (COP)		
Kentucky Turnpike Authority (RB) Series B			5.000%, 12/15/25.....	380	397,252
5.000%, 07/01/25.....	935	990,433	Nebraska State Colleges Facilities Corp. (RB)		
TOTAL KENTUCKY.....		<u>2,566,607</u>	Series B		
LOUISIANA — (1.1%)			5.000%, 07/15/24.....	250	258,382
Ascension Parish School Board (GO)			5.000%, 07/15/25.....	240	254,012
5.000%, 03/01/24.....	140	143,611	TOTAL NEBRASKA.....		<u>909,646</u>
City of New Orleans (GO) Series A			NEVADA — (0.4%)		
5.000%, 12/01/24.....	1,500	1,565,809	Las Vegas Convention & Visitors Authority (RB)		
TOTAL LOUISIANA.....		<u>1,709,420</u>	Series B		
MAINE — (0.2%)			5.000%, 07/01/25.....	520	549,825
Maine Health & Higher Educational Facilities Authority (RB)			NEW JERSEY — (7.8%)		
5.000%, 07/01/23.....	350	353,472	Borough of Edgewater (GO)		
(Pre-refunded @ \$100, 7/1/23)			2.500%, 07/14/23.....	1,000	999,290
MASSACHUSETTS — (0.9%)			City of East Orange (GO)		
City of Quincy (GO)			4.500%, 10/23/23.....	1,500	1,520,341
4.000%, 07/07/23.....	1,000	1,005,857	City of Jersey City (GO)		
Nauset Regional School District (GO)			Series A		
4.000%, 07/20/23.....	440	442,717	5.000%, 11/01/24.....	1,000	1,044,066
			Hudson County Improvement Authority (RN) (CNTY GTD)		
			Series B		
			3.000%, 08/04/23.....	260	260,660
			New Jersey Economic Dev. Authority (RB)		
			5.000%, 06/15/23.....	400	403,358
			5.000%, 03/01/26.....	175	175,318

TOTAL.....	
MASSACHUSETTS	1,448,574

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**DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW JERSEY — (Continued)			NEW YORK — (Continued)		
New Jersey Health Care Facilities Financing Authority (RB)			New York State Dormitory Authority (RB) Series A		
5.000%, 10/01/23....	500	\$ 507,493	5.000%, 05/01/24....	895	\$ 921,954
New Jersey State (GO) Series A			5.000%, 05/01/26....	215	226,243
5.000%, 06/01/25....	725	768,897	New York State Thruway Authority (RB) Series L		
New Jersey Transportation Trust Fund Authority (RB) Series AA			5.000%, 01/01/26....	340	366,898
5.000%, 06/15/23....	100	100,840	Oswego City School District (GO) (ST AID WITHHLDG)		
Township of East Brunswick (GO)			3.750%, 07/21/23....	1,000	1,003,595
3.500%, 07/18/23....	1,000	1,003,856	Suffolk County (GO) (AGM) Series B		
Township of Livingston (GO)			4.000%, 10/15/24....	1,000	1,025,860
5.000%, 12/12/23....	1,000	1,020,496	Town of Amherst (GO)		
Township of Parsippany- Troy Hills (GO) Series A			4.750%, 11/03/23....	1,250	1,270,102
5.000%, 11/03/23....	1,015	1,033,592	Town of Grand Island (GO)		
Township of Union/Union County (GO)			4.000%, 10/06/23....	1,000	1,009,341
5.000%, 01/23/24....	1,000	1,023,682	Town of Oyster Bay (GO)		
Township of Verona NJ (GO)			5.000%, 08/01/24....	200	207,729
5.000%, 10/26/23....	750	763,331	Triborough Bridge & Tunnel Authority (RB)		
Township of West Orange (GO) Series A			5.000%, 11/15/24....	750	785,431
5.000%, 11/09/23....	700	713,157	Utica School District (GO)		
Ventnor City (GO)			3.000%, 06/22/23....	750	750,949
2.500%, 07/12/23....	1,000	999,607	Wappingers Central School District (GO) (ST AID WITHHLDG)		
TOTAL NEW JERSEY....		12,337,984	4.000%, 08/10/23....	1,250	1,258,319
NEW YORK — (9.2%)			TOTAL NEW YORK.....		14,555,143
City of Auburn (GO)			NORTH CAROLINA — (1.0%)		
3.500%, 08/16/23....	1,000	1,003,497	North Carolina Municipal Power Agency No. 1 (RB) Series A		
City of Rochester (GO)			5.000%, 01/01/25....	415	434,872
4.000%, 08/02/23....	1,000	1,005,480	North Carolina Turnpike Authority (RB) Series B		
East Ramapo Central School District (GO) Series A			5.000%, 02/01/24....	1,050	1,074,550
3.000%, 05/31/23....	500	500,422	TOTAL NORTH.....		1,509,422
			CAROLINA		

Elmira City School District (GO)	4.000%, 06/23/23	775	779,493	OHIO — (1.6%)		
Evans-Brant Central School District (GO) Series B	4.000%, 06/23/23	775	779,432	Akron Bath Copley Joint Township Hospital District (RB) Series A	5.000%, 11/15/24	70
Hermon-DeKalb Central School District (GO)	4.000%, 06/29/23	1,000	1,005,385	American Municipal Power, Inc. (RB) Series B	5.000%, 02/15/24	855
Horseheads Central School District (GO)	3.000%, 06/22/23	655	655,013	County of Allen Hospital Facilities Revenue (RB) Series A	5.000%, 12/01/26	750
						875,252
						817,274

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DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†	
	(000)			(000)		
OHIO — (Continued)			PENNSYLVANIA — (Continued)			
Ohio Higher Educational Facility Commission (RB)	5.000%, 05/01/28	635	\$ 706,830	Pittsburgh Water & Sewer Authority (RB) Series A	5.000%, 09/01/25	460
TOTAL OHIO			2,472,225	TOTAL PENNSYLVANIA		3,544,478
OKLAHOMA — (2.1%)				SOUTH CAROLINA — (0.5%)		
City of Bixby (GO) Series A	4.000%, 06/01/25	1,290	1,338,117	Piedmont Municipal Power Agency (RB) Series B	5.000%, 04/01/25	300
Cleveland County Educational Facilities Authority (RB)	5.000%, 06/01/24	415	427,423	South Carolina Public Service Authority (RB) Series C	5.000%, 12/01/24	395
Cushing Educational Facilities Authority (RB)	5.000%, 09/01/24	530	549,720	South Carolina Public Service Authority (RB) Series E	5.000%, 12/01/23	110
Oklahoma County Finance Authority (RB)	5.000%, 10/01/25	885	940,390	TOTAL SOUTH CAROLINA		834,936
TOTAL OKLAHOMA			3,255,650	SOUTH DAKOTA — (0.6%)		
OREGON — (0.4%)				Educational Enhancement Funding Corp. (RB) Series B	5.000%, 06/01/26	1,000
Oregon State Department of Transportation (RB) Series A	5.000%, 11/15/30	30	31,410	(Pre-refunded @ \$100, 6/1/23)		1,008,234
Oregon State Facilities Authority (RB) Series A	5.000%, 06/01/24	600	616,530	TENNESSEE — (1.8%)		
TOTAL OREGON			647,940	Bedford County (GO)	5.000%, 06/01/26	500
				City of Knoxville Electric System Revenue (RB)	5.000%, 07/01/24	575
						595,365

PENNSYLVANIA — (2.3%)			5.000%, 07/01/25.....	845	899,602
Allegheny County Hospital Dev. Authority (RB) Series B			5.000%, 04/01/23.....	855	858,571
5.000%, 10/15/24.....	245	254,678	TOTAL TENNESSEE.....		2,898,141
City of Lancaster (GO) (BAM)			TEXAS — (24.0%)		
5.000%, 05/01/24.....	710	730,762	Austin Independent School District (GO) (PSF-GTD)		
City of Philadelphia (GO) Series A			5.000%, 08/01/25.....	500	533,534
5.000%, 08/01/23.....	1,245	1,260,511	Brownsville Utilities System Revenue (RB) Series A		
5.000%, 05/01/25.....	250	263,705	5.000%, 09/01/29.....		
Montgomery County Higher Education and Health Authority (RB)			(Pre-refunded @ \$100, 9/1/23)	500	507,260
5.000%, 08/01/24.....	250	258,083	Bryan Electric System Revenue (RB)		
Pennsylvania Higher Educational Facilities Authority (RB) Series AW			5.000%, 07/01/25.....	155	164,715
5.000%, 06/15/26.....	265	288,463			

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DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			TEXAS — (Continued)		
Central Texas Regional Mobility Authority (RB) Series A			Grand Parkway Transportation Corp. (RB)		
5.000%, 01/01/40.....			5.000%, 02/01/23.....	1,000	\$1,000,000
(Pre-refunded @ \$100, 7/1/25)	2,250	\$2,395,936	Harris County Cultural Education Facilities Finance Corp. (RB) Series A		
Channelview Independent School District (GO) (PSF-GTD)			5.000%, 12/01/25.....	385	402,368
5.000%, 08/15/24.....	515	534,955	5.000%, 12/01/26.....	540	564,016
City of Austin Water & Wastewater System Revenue (RB)			5.000%, 05/15/27.....	500	544,940
5.000%, 11/15/24.....	2,665	2,790,897	5.000%, 07/01/28.....	285	320,933
City of Carrollton (GO)			Hurst-Eules-Bedford Independent School District (GO) (PSF- GTD)		
5.000%, 08/15/24.....	1,800	1,872,241	5.000%, 08/15/24.....	1,250	1,300,746
City of Corpus Christi (GO) Series B			Katy Independent School District (GO) (PSF- GTD)		
5.000%, 03/01/24.....	1,290	1,325,226	5.000%, 02/15/24.....	60	61,614
City of Dallas (GO)			Lewisville Independent School District (GO)		
5.000%, 02/15/25.....	900	947,492	5.000%, 08/15/24.....	805	836,564
City of Denton (GO)					
5.000%, 02/15/24.....	545	559,717			
5.000%, 02/15/25.....	855	900,467			

City of El Paso (GO) Series A 5.000%, 08/15/26.....	465	507,357	Lone Star College System (GO) Series A 5.000%, 02/15/24.....	2,400	2,464,807
City of Fort Worth (GO) 5.000%, 03/01/24.....	115	118,190	Lower Colorado River Authority (RB) 5.000%, 05/15/24.....	700	721,129
5.000%, 03/01/27.....	490	541,572	5.000%, 05/15/26.....	510	553,881
City of Georgetown Utility System Revenue (RB) 5.000%, 08/15/25.....	290	307,199	North Texas Tollway Authority (RB) Series A 5.000%, 04/01/25.....	1,560	1,595,082
City of Houston (GO) Series A 5.000%, 03/01/24.....	1,850	1,901,519	5.000%, 04/01/27.....	100	102,067
City of Irving (GO) 4.000%, 09/15/24.....	1,000	1,027,374	Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/24.....	520	540,950
City of Laredo Waterworks & Sewer System Revenue (RB) 5.000%, 03/01/24.....	250	256,719	Plano Independent School District (GO) (PSF- GTD) 5.000%, 02/15/25.....	1,140	1,201,556
Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25.....	90	94,841	Prosper Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24.....	165	169,387
Dallas Fort Worth International Airport (RB) Series F 5.125%, 11/01/25.....	510	520,660	Richardson Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24.....	270	277,263
Frisco Independent School District (GO) (PSF- GTD) 5.000%, 02/15/24.....	160	164,304	Stephen F Austin State University (RB) 5.000%, 10/15/26.....	900	979,079
			Tarrant County College District (GO) 5.000%, 08/15/24.....	130	135,298
			5.000%, 10/01/23.....	2,450	2,491,928

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DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
TEXAS — (Continued)			WASHINGTON — (Continued)		
Texas State (GO) Series B 5.000%, 08/01/24....	170	\$ 176,646	King County School District No. 415 Kent (GO) (SCH BD GTY) 4.000%, 12/01/23....	2,700	\$ 2,735,788
Texas State Technical College (RB) Series A 5.000%, 08/01/23....	590	596,969	Washington State (GO) Series A-1 5.000%, 08/01/26....	500	533,785
Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/24....	600	615,225	Washington State (GO) Series B 5.000%, 07/01/23....	600	606,350
			Washington State (GO) Series C		

University of Texas System (RB) Series J 5.000%, 08/15/24....	1,040	1,082,541	5.000%, 07/01/25....	1,515	1,531,729
West Harris County Regional Water Authority (RB) Series A 5.000%, 12/15/24....	450	470,519	Washington State (GO) Series E 5.000%, 07/01/24....	1,000	1,036,552
West Travis County Public Utility Agency (RB) 6.500%, 08/15/24....	630	667,790	Washington State (GO) Series RD 5.000%, 08/01/24....	770	799,871
TOTAL TEXAS.....		37,845,473	Washington State (RB) Series B 5.000%, 07/01/23....	1,250	1,263,126
UTAH — (1.0%)			Whatcom County School District No. 501 Bellingham (GO) 5.000%, 12/01/23....	540	551,569
Central Utah Water Conservancy District (RB) Series A 5.000%, 10/01/24....	1,160	1,210,533	TOTAL WASHINGTON...		15,146,203
City of Salt Lake City UT Public Utilities Revenue (RB) 5.000%, 02/01/25....	275	289,488	WISCONSIN — (7.2%)		
TOTAL UTAH.....		1,500,021	Appleton Area School District (GO) 3.750%, 03/01/34.... (Pre-refunded @ \$100, 3/1/24)	1,405	1,425,356
WASHINGTON — (9.6%)			City of Beaver Dam (GO) (BAM) Series A 5.000%, 03/01/24....	440	451,634
City of Seattle WA Solid Waste Revenue (RB) 5.000%, 08/01/25....	1,395	1,486,806	City of Milwaukee (GO) Series N2 5.000%, 04/01/24....	700	716,794
City of Seattle Water System Revenue (RB) 5.000%, 08/01/24....	1,060	1,103,033	City of Milwaukee (GO) Series N4 5.000%, 04/01/25....	110	115,006
Clark County Public Utility District No 1 (RB) 5.000%, 01/01/24....	275	281,261	Madison Area Technical College (GO) 4.000%, 03/01/24....	2,500	2,542,847
Clark County Public Utility District No. 1 (RB) 5.000%, 01/01/24....	860	879,501	Madison Metropolitan School District (GO) 3.000%, 03/01/24....	2,080	2,092,932
Energy Northwest (RB) Series A 5.000%, 07/01/23.... 5.000%, 07/01/26....	1,265 500	1,278,494 546,571	Onalaska School District (GO) 3.250%, 04/01/28.... (Pre-refunded @ \$100, 4/1/24)	400	403,983
King County Public Hospital District No. 1 (GO) 5.000%, 12/01/24....	490	511,767			

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DFA SHORT-TERM SELECTIVE STATE MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount (000)	Value†	AGM BAM CNTY GTD GO	Assured Guaranty Municipal Corporation Build America Mutual County Guarantee General Obligation
WISCONSIN — (Continued)				

Waunakee Community School District (GO) 6.000%, 04/01/24...	1,000	\$ 1,039,798
Wisconsin State (GO) Series 2021-2 5.000%, 05/01/24...	2,520	2,603,138
TOTAL WISCONSIN.....		11,391,488
TOTAL MUNICIPAL..... BONDS		157,385,941

PSF-GTD	Public School Fund Guarantee
RB	Revenue Bond
RN	Revenue Note
SCH BD GTY	School Bond Guaranty
ST	Special Tax
ST AID WITHHLDG	State Aid Withholding
ST INTERCEPT	State Intercept

† See Security Valuation Note within the Notes to Schedules of Investments.

⊠ Pre-refunded bonds are collateralized by U.S. Government or other eligible securities that are held in escrow and used to pay principal and interest and retire the bonds at the earliest refunding date (payment date) and/or whose interest rates vary with changes in a designated base rate (such as the prime interest rate).

^^ See Federal Tax Cost Note within the Notes to Schedules of Investments.

	Shares	
AFFILIATED INVESTMENT COMPANIES — (0.1%)		
BlackRock Liquidity Funds MuniCash	224,630	224,675
TOTAL INVESTMENTS — (100.0%)		157,610,616
(Cost: \$157,367,840)^^....		

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds	—	\$157,385,941	—	\$157,385,941
Affiliated Investment Companies	\$224,675	—	—	224,675
TOTAL.....	\$224,675	\$157,385,941	—	\$157,610,616

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DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount (000)	Value†		Face Amount (000)	Value†
MUNICIPAL BONDS — (98.8%)			CALIFORNIA — (Continued)		
CALIFORNIA — (98.8%)			Burbank Unified School District (GO) Series A		
Alameda County Joint Powers Authority (RB) Series A 5.000%, 12/01/30.....	7,000	\$7,160,629	⊠ 5.000%, 08/01/20... (Pre-refunded @ \$100, 2/1/25)	1,055	\$ 1,112,277
Alum Rock Union Elementary School District (GO) Series A			California Educational Facilities Authority (RB) Series C		

5.000%, 08/01/23.....	780	789,640	5.250%, 10/01/24....	1,120	1,175,587
5.000%, 08/01/24.....	600	622,556	California Health Facilities Financing Authority (RB)		
Anaheim Public Financing Authority (RB) Series A			5.000%, 11/15/23....	775	791,017
▫ 5.000%, 05/01/39..... (Pre-refunded @ \$100, 05/01/24)	5,500	5,683,518	5.000%, 11/15/24....	100	104,116
▫ 5.000%, 05/01/46..... (Pre-refunded @ \$100, 05/01/24)	6,145	6,350,040	California Health Facilities Financing Authority (RB) Series A		
Apple Valley Unified School District (GO) (BAM)			5.000%, 02/01/24....	600	613,969
5.000%, 08/01/26.....	780	789,718	5.000%, 10/01/24....	1,020	1,062,731
Bay Area Toll Authority (RB)			5.000%, 11/15/24....	5,605	5,857,727
▫ 5.000%, 10/01/54..... (Pre-refunded @ \$100, 10/01/24)	2,810	2,934,759	5.000%, 11/15/25....	150	160,621
Bay Area Toll Authority (RB) Series F-1			5.000%, 02/01/26....	3,040	3,195,539
▫ 5.000%, 04/01/54..... (Pre-refunded @ \$100, 4/1/24)	1,820	1,877,005	5.000%, 03/01/26....	2,565	2,567,907
Bay Area Toll Authority (RB) Series S-4			5.000%, 11/15/26....	1,000	1,098,163
▫ 5.000%, 04/01/38..... (Pre-refunded @ \$100, 4/1/23)	7,000	7,031,336	5.000%, 02/01/27....	525	551,522
▫ 5.250%, 04/01/48..... (Pre-refunded @ \$100, 4/1/23)	5,000	5,024,409	4.000%, 03/01/28....	4,660	4,664,574
▫ 5.250%, 04/01/53..... (Pre-refunded @ \$100, 4/1/23)	650	653,173	5.000%, 10/01/29....	2,390	2,488,581
Berkeley Unified School District (GO) Series D			▫ 5.000%, 08/15/52.... (Pre-refunded @ \$100, 8/15/23)	1,085	1,101,016
5.000%, 08/01/23.....	295	298,940	California Infrastructure & Economic Development Bank (RB)		
Berryessa Union School District (GO) Series B			▫ 5.000%, 02/01/39.... (Pre-refunded @ \$100, 2/1/23)	3,000	3,000,000
5.000%, 08/01/23.....	150	152,003	California Municipal Finance Authority (RB) Series A		
			5.000%, 02/01/25....	1,970	2,052,196
			5.000%, 02/01/26....	1,135	1,200,868
			5.000%, 02/01/28....	750	816,860
			California Municipal Finance Authority (RB) Series B		
			5.000%, 10/01/23....	1,555	1,582,129
			California State (GO)		
			4.000%, 05/01/23....	2,440	2,450,107
			5.000%, 10/01/23....	10,000	10,177,798
			5.000%, 08/01/24....	1,410	1,467,242
			5.000%, 10/01/27....	9,500	9,538,094
			5.000%, 11/01/28....	3,000	3,055,098

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		

California State (GO) Series A 5.000%, 11/01/24.....	10,000	\$10,475,763	California State Public Works Board (RB) Series I 5.000%, 11/01/24.....	1,300	\$1,327,009
California State Department of Water Resources (RB) Series AP 4.000%, 12/01/31..... (Pre-refunded @ \$100, 6/1/23)	2,515	2,528,915	California State University (RB) Series A 5.000%, 11/01/23.....	4,350	4,439,354
California State Department of Water Resources (RB) Series AR 5.000%, 12/01/25.... (Pre-refunded @ \$100, 6/1/24)	1,750	1,812,408	5.000%, 11/01/25..... (Pre-refunded @ \$100, 11/1/24)	495	518,376
California State Department of Water Resources (RB) Series AS 5.000%, 12/01/24....	405	425,821	5.000%, 11/01/27..... (Pre-refunded @ \$100, 11/1/24)	1,595	1,670,323
5.000%, 12/01/27..... (Pre-refunded @ \$100, 12/1/24)	3,005	3,153,940	5.000%, 11/01/32..... (Pre-refunded @ \$100, 11/1/24)	970	1,015,808
5.000%, 12/01/28.... (Pre-refunded @ \$100, 12/1/24)	1,015	1,065,308	California Statewide Communities Development Authority (RB) (CA MTG INS) 5.000%, 08/15/35..... (Pre-refunded @ \$100, 2/15/26)	1,000	1,087,254
California State Public Works Board (RB) Series A 5.000%, 09/01/28....	1,175	1,225,792	Calleguas Municipal Water District (RB) Series A 5.000%, 07/01/29..... (Pre-refunded @ \$100, 7/1/24)	1,310	1,359,742
California State Public Works Board (RB) Series B 5.000%, 05/01/23....	695	699,630	Carlsbad Unified School District (COP) 4.000%, 10/01/23.....	150	151,596
5.000%, 05/01/24....	1,200	1,240,793	4.000%, 10/01/24.....	125	128,320
California State Public Works Board (RB) Series D 5.000%, 04/01/24....	2,155	2,223,254	4.000%, 10/01/25.....	100	104,428
5.000%, 05/01/24....	6,500	6,720,960	Carlsbad Unified School District (GO) Series B 2.000%, 08/01/23.....	785	783,057
5.000%, 11/01/25.....	1,460	1,573,095	Central Contra Costa Sanitary District (COP) 5.000%, 09/01/23.....	5,125	5,202,402
California State Public Works Board (RB) Series E 5.000%, 11/01/24....	1,000	1,048,104	Chabot-Las Positas Community College District (GO) 5.000%, 08/01/30..... (Pre-refunded @ \$100, 8/1/23)	3,500	3,546,567
5.000%, 06/01/28....	4,400	4,441,075	Chabot-Las Positas Community College District (GO) Series B 5.000%, 08/01/24.....	4,540	4,731,148
5.000%, 06/01/29....	3,000	3,027,104	Chico Unified School District (GO) Series C 3.000%, 08/01/23.....	570	572,008
California State Public Works Board (RB) Series F 5.000%, 06/01/24....	1,805	1,866,359	Chino Valley Unified School District (GO) 4.000%, 08/01/23.....	750	756,329
California State Public Works Board (RB) Series H 5.000%, 12/01/25....	1,795	1,883,637			

**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Chino Valley Unified School District (GO) Series C			Contra Costa Community College District (GO)		
4.000%, 08/01/23....	275	\$ 277,321	5.000%, 08/01/38..... (Pre-refunded @ \$100, 8/1/23)	3,600	\$3,647,898
4.000%, 08/01/24....	125	128,125	Contra Costa Water District (RB) Series W		
4.000%, 08/01/25....	275	287,237	5.000%, 10/01/23.....	1,515	1,541,330
City & County of San Francisco (GO) Series A			County of Los Angeles CA (RN)		
5.000%, 06/15/24....	1,245	1,292,457	4.000%, 06/30/23.....	9,880	9,958,105
City & County of San Francisco (GO) Series B			County of Riverside CA (RN)		
2.000%, 06/15/23....	1,000	998,489	5.000%, 06/30/23.....	3,845	3,886,662
City & County of San Francisco (GO) Series C-1			County of Riverside CA (RN) Series A		
5.000%, 06/15/23....	1,250	1,262,447	3.700%, 10/19/23.....	500	503,717
City & County of San Francisco (GO) Series R1			County of Santa Cruz CA (RN)		
5.000%, 06/15/27....	1,860	1,881,713	5.000%, 07/06/23.....	7,290	7,373,160
City & County of San Francisco (GO) Series R2			Delano Union School District (GO) (AGM)		
5.000%, 06/15/23....	1,250	1,262,447	4.000%, 02/01/23.....	245	245,000
City & County of San Francisco (COP) Series R1			4.000%, 02/01/24.....	275	279,230
4.000%, 08/01/30....	5,215	5,270,232	4.000%, 02/01/25.....	300	309,424
City of Long Beach Airport System Revenue (RB) (AGM) Series A			4.000%, 02/01/26.....	315	330,610
5.000%, 06/01/24....	150	155,109	Desert Community College District (GO) Series A-1		
5.000%, 06/01/25....	200	212,250	4.000%, 08/01/23.....	1,500	1,512,286
5.000%, 06/01/26....	200	217,841	Dublin Unified School District (GO) Series A-2		
City of Los Angeles (RN)			5.000%, 08/01/23.....	3,000	3,039,317
4.000%, 06/29/23....	14,055	14,148,584	5.000%, 08/01/24.....	510	530,321
City of Oakland (GO) Series C-1			East Bay Municipal Utility District Wastewater System Revenue (RB) Series A		
5.000%, 07/15/24....	3,580	3,721,912	5.000%, 06/01/24.....	110	114,041
City of Rancho Cordova (ST)			5.000%, 06/01/25.....	150	159,893
4.000%, 08/01/24....	125	127,624	East Bay Regional Park District (GO) Series A-2		
4.000%, 08/01/25....	150	155,376	5.000%, 08/01/24.....	5,000	5,215,340
			East Side Union High School District (GO)		
			5.000%, 08/01/23.....	375	380,008
			5.000%, 08/01/24.....	275	286,164

City of Riverside Sewer Revenue (RB) Series A 5.000%, 08/01/34.....	1,055	1,127,864	East Side Union High School District (GO) Series C 2.000%, 08/01/24.....	6,420	6,388,120
City of San Francisco Public Utilities Commission Water Revenue (RB) Series A 5.000%, 11/01/23.....	3,240	3,306,553	Eastern Municipal Water District (RB) Series A 3.000%, 07/01/24.....	1,545	1,559,623
City of San Mateo (ST) (BAM) 5.000%, 09/01/24....	125	129,730			
5.000%, 09/01/25....	280	296,635			
5.000%, 09/01/26....	250	270,722			

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DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
El Dorado Irrigation District (RB) (AGM) Series A			Gilroy School Facilities Financing Authority (RB) Series A		
⌘ 5.000%, 03/01/34..... (Pre-refunded @ \$100, 3/1/24)	3,000	\$3,084,845	⌘ 5.000%, 08/01/46.... (Pre-refunded @ \$100, 8/1/23)	3,010	\$ 3,050,048
⌘ 5.250%, 03/01/39..... (Pre-refunded @ \$100, 3/1/24)	4,000	4,123,733	Gilroy Unified School District (GO) (AGM)		
El Rancho Unified School District (GO) (BAM) Series C			4.000%, 08/01/23....	1,915	1,931,920
5.000%, 08/01/25.....	675	716,211	⌘ 5.000%, 08/01/27.... (Pre-refunded @ \$100, 8/1/24)	1,500	1,560,444
Evergreen School District (GO)			Glendale Community College District (GO) Series B		
2.000%, 08/01/23.....	3,000	2,991,451	4.000%, 08/01/23....	525	529,170
Fairfield-Suisun Unified School District (GO)			Golden State Tobacco Securitization Corp. (RB) (ST APPROP) Series A		
4.000%, 08/01/23.....	1,150	1,159,705	⌘ 5.000%, 06/01/29.... (Pre-refunded @ \$100, 6/1/23)	1,000	1,009,135
Foothill-De Anza Community College District (GO)			⌘ 5.000%, 06/01/45.... (Pre-refunded @ \$100, 6/1/25)	10,035	10,677,918
⌘ 5.000%, 08/01/26..... (Pre-refunded @ \$100, 8/1/23)	1,150	1,196,341	Golden State Tobacco Securitization Corp. (RB) Series A-1		
Foothill-Eastern Transportation Corridor Agency (RB) Series A			5.000%, 06/01/23....	10,050	10,139,120
⌘ 6.000%, 01/15/49..... (Pre-refunded @ \$100, 1/15/24)	2,860	2,958,490			

Fremont Unified School District/Alameda County (GO) Series A			Grossmont Union High School District (GO) Series E		
▣ 4.000%, 08/01/35..... (Pre-refunded @ \$100, 8/1/24)	1,930	1,979,512	▣ 5.000%, 08/01/43.... (Pre-refunded @ \$100, 8/1/23)	10,105	10,239,447
▣ 4.000%, 08/01/46..... (Pre-refunded @ \$100, 8/1/24)	5,000	5,128,270	Grossmont Union High School District (GO) Series J2		
Fremont Union High School District (GO) Series A			4.000%, 08/01/23.....	1,000	1,008,637
2.000%, 08/01/23.....	730	729,342	Grossmont-Cuyamaca Community College District (GO)		
Fresno Unified School District (GO)			5.000%, 08/01/23.....	1,640	1,661,575
▣ 5.000%, 08/01/44..... (Pre-refunded @ \$100, 8/1/24)	8,000	8,322,370	Hayward Area Recreation & Park District (GO) Series		
Fresno Unified School District (GO) Series D			5.000%, 08/01/24.....	1,485	1,544,060
2.000%, 08/01/23.....	1,600	1,597,837	Indio Finance Authority (RB) (BAM) Series A		
			5.000%, 11/01/24.....	125	130,202
			5.000%, 11/01/25.....	225	239,571
			5.000%, 11/01/26.....	300	326,558
			Inglewood Unified School District (GO) (AGM) Series A		
			4.000%, 08/01/23.....	1,125	1,132,823

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DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Kern High School District (GO)			Los Angeles County Metropolitan Transportation Authority (RB) Series A		
5.000%, 08/01/24.....	600	\$ 623,997	5.000%, 07/01/23.....	8,000	\$8,091,001
La Quinta Redevelopment Agency Successor Agency (TAN) Series A			5.000%, 07/01/24.....	2,890	3,003,435
5.000%, 09/01/23.....	1,500	1,522,829	Los Angeles County Metropolitan Transportation Authority (RB) Series B		
▣ 5.000%, 09/01/28..... (Pre-refunded @ \$100, 9/1/23)	1,500	1,522,829	5.000%, 07/01/23.....	4,285	4,333,742
▣ 5.000%, 09/01/29..... (Pre-refunded @ \$100, 9/1/24)	1,000	1,042,591	Los Angeles County Metropolitan Transportation Authority (RB) Series C		
Las Lomas Elementary School District (GO) Series B			5.000%, 07/01/23.....	1,500	1,517,063
2.000%, 07/01/23.....	1,315	1,313,292			
Lodi Unified School District (GO)					

	3.000%, 08/01/23.....	750	752,457	Los Angeles County		
	5.000%, 08/01/24.....	600	623,907	Metropolitan		
	5.000%, 08/01/25.....	500	534,793	Transportation Authority		
Long Beach Bond Finance Authority (RB)				Sales Tax Revenue (RB) Series A		
	5.000%, 08/01/24.....	685	711,368	5.000%, 07/01/23.....	5,925	5,992,397
Long Beach Community College District (GO) Series D				5.000%, 07/01/24.....	2,900	3,013,828
	4.000%, 08/01/23.....	1,825	1,840,401	Los Angeles County		
	4.000%, 08/01/24.....	1,285	1,317,320	Public Works Financing Authority (RB) Series F		
Los Angeles Community College District (GO) Series A				5.000%, 12/01/23.....	300	306,752
	5.000%, 08/01/23.....	2,670	2,706,722	5.000%, 12/01/24.....	245	257,369
⊠ 5.000%, 08/01/27..... (Pre-refunded @ \$100, 8/1/24)	1,000	1,040,898	Los Angeles Department of Water & Power (RB) Series B			
⊠ 5.000%, 08/01/28..... (Pre-refunded @ \$100, 8/1/24)	1,035	1,077,329	5.000%, 07/01/31.....	4,675	4,788,286	
⊠ 5.000%, 08/01/31..... (Pre-refunded @ \$100, 8/1/24)	6,865	7,145,765	Los Angeles Department of Water & Power (RB) Series C			
Los Angeles Community College District (GO) Series C-1				5.000%, 07/01/24.....	3,200	3,325,148
	5.000%, 08/01/24.....	3,890	4,052,608	Los Angeles Department of Water & Power (RB) Series E		
Los Angeles Community College District (GO) Series F				5.000%, 07/01/24.....	4,000	4,156,434
	5.000%, 08/01/23.....	3,000	3,041,261	5.000%, 07/01/26.....	1,870	1,947,930
Los Angeles Community College District (GO) Series G				Los Angeles Department of Water & Power Power System Revenue (RB) Series A		
	5.000%, 08/01/23.....	3,360	3,406,212	5.000%, 07/01/23.....	2,360	2,386,747
				5.000%, 07/01/24.....	1,670	1,735,311
				Los Angeles Department of Water & Power Water System Revenue (RB) Series A		
				5.000%, 07/01/31.....	3,365	3,649,020

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DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power Water System Revenue (RB) Series B			Midpeninsula Regional Open Space District Field Employees Corp. (GO) Series A		
5.000%, 07/01/24....	1,050	\$ 1,091,064	5.000%, 09/01/23.....	1,415	\$1,436,618
			Miracosta Community College District (GO) Series B		
			4.000%, 08/01/23.....	2,000	2,018,267

Los Angeles Department of Water & Power Water System Revenue (RB) Series C			Modesto Irrigation District (RB) Series B		
			5.000%, 10/01/23.....	1,050	1,068,319
			5.000%, 10/01/25.....	1,000	1,072,209
5.000%, 07/01/24....	320	332,515	Morgan Hill Redevelopment Agency Successor Agency (TAN) Series A		
5.000%, 07/01/25....	500	534,380	5.000%, 09/01/33..... (Pre-refunded @ \$100, 9/1/23)	1,750	1,777,143
Los Angeles Unified School District (GO) Series A			Mount Diablo Unified School District (GO) Series B		
5.000%, 07/01/23....	20,040	20,251,276	4.000%, 08/01/24.....	1,425	1,459,570
5.000%, 07/01/24....	5,540	5,755,085	Mount San Antonio Community College District (GO) Series C		
5.000%, 07/01/25....	1,530	1,633,335	4.000%, 08/01/23.....	3,350	3,377,273
Los Angeles Unified School District (GO) Series B			Municipal Improvement Corp. of Los Angeles (RB) Series C		
5.000%, 07/01/24....	2,500	2,597,060	5.000%, 11/01/23.....	1,650	1,683,397
Los Angeles Unified School District (GO) Series B-1			Natomas Unified School District (GO)		
4.000%, 07/01/24....	1,025	1,050,605	5.000%, 08/01/25.....	1,690	1,752,015
Los Rios Community College District (GO)			North Lake Tahoe Public Financing Authority (RB)		
5.000%, 08/01/25....	500	534,793	5.000%, 12/01/24.....	170	178,082
Manhattan Beach Unified School District (GO) Series B			5.000%, 12/01/25.....	175	188,307
3.000%, 09/01/23....	1,140	1,144,682	Northern California Power Agency (RB) Series A		
Marin Community College District (GO)			5.000%, 07/01/24.....	500	519,412
3.500%, 08/01/34.... (Pre-refunded @ \$100, 8/1/25)	1,750	1,809,556	5.000%, 07/01/25.....	800	854,617
3.500%, 08/01/35.... (Pre-refunded @ \$100, 8/1/25)	1,750	1,809,556	Northern California Transmission Agency (RB) Series A		
3.500%, 08/01/36.... (Pre-refunded @ \$100, 8/1/25)	1,975	2,042,213	5.000%, 05/01/24.....	500	515,870
3.500%, 08/01/37.... (Pre-refunded @ \$100, 8/1/25)	3,500	3,619,112	Oakland Unified School District/Alameda County (GO) (AGM)		
3.500%, 08/01/38.... (Pre-refunded @ \$100, 8/1/25)	2,000	2,068,064	5.000%, 08/01/23.....	1,500	1,518,166
Menifee Union School District (GO) Series C			Oakland Unified School District/Alameda County (GO)		
4.000%, 08/01/23....	505	509,262	5.000%, 08/01/28.....	910	994,802
Merced Community College District (GO)					
5.000%, 08/01/24....	50	51,955			

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Oceanside Public Financing Authority (RB) Series A		
▣ 5.250%, 05/01/33... (Pre-refunded @ \$100, 5/1/23)	1,500	\$ 1,510,758
Orange County Sanitation District (RB) Series A		
5.000%, 02/01/24...	5,420	5,562,405
5.000%, 02/01/33...	1,600	1,737,218
Orange County Transportation Authority (RB)		
5.000%, 10/15/24...	5,705	5,957,256
Palomar Community College District (GO)		
5.000%, 05/01/23...	725	729,684
Panama-Buena Vista Union School District (GO)		
3.000%, 08/01/23...	1,480	1,485,213
3.000%, 08/01/24...	2,450	2,468,010
Pasadena Area Community College District (GO)		
4.000%, 08/01/24...	1,625	1,667,656
Pasadena Unified School District (GO) Series A		
3.000%, 08/01/23...	3,000	3,010,124
Pasadena Unified School District (GO) Series B		
2.000%, 08/01/23...	13,160	13,129,390
Peralta Community College District (GO)		
5.000%, 08/01/24...	1,000	1,038,944
Peralta Community College District (GO) Series A		
4.000%, 08/01/23...	2,140	2,156,998
5.000%, 08/01/25...	800	830,555
5.000%, 08/01/29...	500	518,422
Regents of the University of California Medical Center Pooled Revenue (RB) Series J		
▣ 5.250%, 05/15/29... (Pre-refunded @ \$100, 05/15/23)	265	267,163
Rio Elementary School District Community Facilities District (ST)		

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
Riverside County Transportation Commission Sales Tax Revenue (RB) Series A		
▣ 5.250%, 06/01/39... (Pre-refunded @ \$100, 6/1/23)	1,000	\$1,009,618
Sacramento City Unified School District (GO) (BAM)		
5.000%, 07/01/25....	830	881,417
Sacramento City Unified School District (GO) (BAM) Series A		
5.000%, 08/01/24....	500	519,172
Sacramento City Unified School District (GO) (AGM)		
4.000%, 07/01/26....	1,025	1,075,149
5.000%, 07/01/28....	1,000	1,033,298
Sacramento Municipal Utility District (RB) Series F		
5.000%, 08/15/23....	6,290	6,382,871
Sacramento Municipal Utility District (RB) Series J		
5.000%, 08/15/24....	300	312,828
5.000%, 08/15/25....	750	803,455
San Diego Association of Governments (RB) Series A		
5.000%, 11/15/25....	6,555	6,865,840
San Diego Community College District (GO)		
5.000%, 08/01/23....	440	445,767
5.000%, 08/01/24....	1,250	1,299,806
▣ 5.000%, 08/01/32... (Pre-refunded @ \$100, 8/1/23)	3,105	3,146,312
▣ 5.000%, 08/01/43... (Pre-refunded @ \$100, 8/1/23)	2,510	2,543,396
San Diego County Regional Airport Authority (RB) Series A		
▣ 5.000%, 07/01/43... (Pre-refunded @ \$100, 7/1/23)	5,470	5,530,400

▣ 5.000%, 00/01/27..... (Pre-refunded @ \$100, 9/1/24)	1,000	1,041,797
▣ 5.000%, 00/01/30..... (Pre-refunded @ \$100, 9/1/24)	1,000	1,041,797

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**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Diego County Regional Transportation Commission (RB) Series A			San Francisco Community College District (GO) Series B		
▣ 5.000%, 04/01/44..... (Pre-refunded @ \$100, 4/1/24)	2,825	\$2,912,823	5.000%, 06/15/23.....	4,345	\$4,386,971
San Diego County Water Authority (RB)			San Francisco Municipal Transportation Agency (RB)		
5.000%, 05/01/24.....	1,050	1,086,484	▣ 5.000%, 03/01/28..... (Pre-refunded @ \$100, 3/1/23)	1,100	1,102,341
San Diego County Water Authority (RB) Series A			San Francisco Unified School District (GO)		
5.000%, 05/01/23.....	3,800	3,825,885	4.000%, 06/15/23.....	2,920	2,938,842
5.000%, 05/01/25.....	1,505	1,601,454	5.000%, 06/15/23.....	4,500	4,545,479
San Diego Public Facilities Financing Authority (RB)			5.000%, 06/15/24.....	1,055	1,094,924
3.000%, 06/15/24.....	2,000	2,018,989	5.000%, 06/15/25.....	1,750	1,867,938
5.000%, 06/15/24.....	1,050	1,086,431	San Francisco Unified School District (GO) Series B		
San Diego Unified School District (RN) Series A			4.000%, 06/15/25.....	1,515	1,576,167
4.000%, 06/30/23.....	3,035	3,053,963	San Francisco Unified School District (GO) Series C		
San Diego Unified School District (GO) Series F-2			4.000%, 06/15/24.....	8,755	8,968,860
5.000%, 07/01/23.....	7,200	7,287,003	5.000%, 06/15/24.....	775	804,328
San Diego Unified School District (GO) Series M-2			5.000%, 06/15/25.....	560	597,740
5.000%, 07/01/23.....	800	809,667	San Gabriel Unified School District (GO) Series A		
5.000%, 07/01/24.....	4,000	4,160,421	4.000%, 08/01/23.....	315	317,658
San Diego Unified School District (GO) Series N-2			San Gabriel Unified School District (GO) Series B		
▣ 4.000%, 07/01/38..... (Pre-refunded @ \$100, 7/1/23)	7,920	7,975,046	4.000%, 08/01/24.....	300	307,501
San Diego Unified School District (GO) Series R-3			San Joaquin Hills Transportation Corridor Agency (RB) Series A		
5.000%, 07/01/23.....	2,000	2,024,167	▣ 5.000%, 04/15/29..... (Pre-refunded @ \$100, 1/15/25)	1,925	2,029,219
San Francisco Bay Area Rapid Transit District (GO) Series C-1					

5.000%, 08/01/24.....	3,505	3,648,347	San Jose Financing Authority (RB) Series B		
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series A			5.000%, 11/01/23.....	825	841,760
			5.000%, 11/01/24.....	600	629,285
			5.000%, 11/01/25.....	500	538,731
5.000%, 05/01/25.....	1,105	1,170,808	San Jose Unified School District (GO)		
San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series B			⌘ 5.000%, 08/01/28.....		
			(Pre-refunded @ \$100, 8/1/23)	1,455	1,474,359
			⌘ 5.000%, 08/01/29.....		
			(Pre-refunded @ \$100, 8/1/23)	1,685	1,707,419
5.000%, 05/01/26.....	2,500	2,720,779	San Lorenzo Unified School District (GO) Series B		
San Francisco Community College District (GO)			4.000%, 08/01/23.....	700	705,907
5.000%, 06/15/29.....	1,500	1,592,940			

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DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Luis Coastal Unified School District (GO) Series C			Sequoia Union High School District (RN)		
⌘ 5.000%, 08/01/39.....			3.000%, 06/30/23....	6,000	\$ 6,015,676
(Pre-refunded @ \$100, 8/1/26)	750	\$ 823,679	Silicon Valley Clean Water (RB) Series A		
San Luis Obispo County Community College District (GO) Series C			3.000%, 03/01/24....	1,780	1,786,791
4.000%, 08/01/23.....	1,070	1,078,658	Simi Valley Unified School District (GO) Series C		
San Luis Obispo County Financing Authority (RB) Series A			5.000%, 08/01/24....	2,465	2,566,185
5.000%, 11/15/23.....	300	306,318	Southern California Public Power Authority (RB)		
San Mateo Joint Powers Financing Authority (RB) Series A			5.000%, 07/01/25....	475	507,429
5.000%, 07/15/24.....	4,000	4,153,890	Southern California Public Power Authority (RB) Series 1		
San Pablo Joint Powers Financing Authority (RB) (AGM)			5.000%, 07/01/23....	270	273,026
4.000%, 11/01/23.....	125	126,479	Southern California Public Power Authority (RB) Series A		
4.000%, 11/01/24.....	175	179,710	5.000%, 04/01/24....	2,500	2,561,667
4.000%, 11/01/25.....	180	187,559	5.000%, 07/01/31....	1,445	1,547,593
San Ramon Valley Unified School District (GO)			Southwestern Community College District (GO) Series E-2		
⌘ 4.000%, 08/01/28.....			3.000%, 08/01/23....	820	822,686
(Pre-refunded @ \$100, 8/1/23)	985	993,263			

Santa Clara County Financing Authority (RB) Series A 5.000%, 06/01/23.....	2,190	2,204,205	State Center Community College District (GO) Series C 5.000%, 08/01/24....	765	796,402
Santa Clara Unified School District (GO) 5.000%, 07/01/23.....	1,250	1,263,855	State of California (GO) 5.000%, 09/01/23....	2,940	2,985,772
Santa Clara Valley Transportation Authority (RB) Series A 5.000%, 06/01/23.....	5,500	5,549,139	4.000%, 10/01/23....	2,515	2,543,254
Santa Cruz City Elementary School District (GO) Series B 3.000%, 08/01/23.....	710	712,501	5.000%, 10/01/23....	11,915	12,126,846
Santa Cruz City Elementary School District (GO) Series C 3.000%, 08/01/24.....	1,100	1,112,438	5.000%, 11/01/23....	10,590	10,801,962
4.000%, 08/01/23.....	6,055	6,106,997	5.000%, 12/01/23....	4,320	4,416,154
Santa Monica-Malibu Unified School District (GO) Series D 5.000%, 08/01/23.....	865	876,509	3.000%, 03/01/24....	5,000	5,039,089
(Pre-refunded @ \$100, 8/1/23)			4.000%, 03/01/24....	3,350	3,411,738
			5.000%, 03/01/24....	11,000	11,319,450
			5.000%, 04/01/24....	18,800	19,388,846
			5.000%, 08/01/24....	1,100	1,144,657
			5.000%, 09/01/24....	7,300	7,613,236
			4.000%, 10/01/24....	1,160	1,192,153
			5.000%, 10/01/24....	16,085	16,812,607
			5.000%, 11/01/24....	2,015	2,110,866
			5.000%, 12/01/24....	3,800	3,989,744
			5.500%, 02/01/25....	4,440	4,724,195
			5.000%, 04/01/25....	1,025	1,086,287
			5.000%, 10/01/25....	885	951,287
			5.000%, 12/01/25....	3,095	3,164,663
			3.000%, 03/01/26....	1,775	1,798,497
			5.000%, 05/01/31....	5,850	6,052,535
			5.000%, 08/01/31....	4,540	4,855,848
			5.000%, 10/01/31....	10,050	10,507,978
			State of California (GO) Series C 5.000%, 09/01/28....	1,710	1,835,393

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DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Stockton Public Financing Authority (RB) Series A 5.250%, 10/01/19.....	6,200	\$6,359,713	Vallejo City Unified School District (GO) (BAM) 5.000%, 08/01/23...	2,170	\$ 2,198,115
(Pre-refunded @ \$100, 10/01/23)			Vista Unified School District (COP) (AGM) 5.000%, 10/01/23...	1,035	1,052,023
Stockton Unified School District (GO) (AGM) Series B 4.000%, 08/01/23.....	1,000	1,008,042	5.000%, 10/01/24...	1,195	1,242,675
4.000%, 08/01/24.....	600	613,397	5.000%, 10/01/25...	1,295	1,379,843
Sweetwater Union High School District (GO) (BAM) 5.000%, 08/01/26.....	1,000	1,036,097	Walnut Energy Center Authority (RB) Series A 5.000%, 01/01/32...	1,625	1,680,716

5.000%, 08/01/28.....	6,000	6,213,889	Walnut Valley Unified School District (GO) Series B		
Temecula Valley Unified School District (GO) Series D				4.000%, 08/01/23...	2,200
4.000%, 08/01/23.....	280	282,363	West Contra Costa Unified School District (GO) Series A-1		2,218,565
Tracy Public Financing Authority (RB) Series A				5.000%, 08/01/23...	5,915
5.000%, 11/01/23.....	150	152,732			5,993,405
5.000%, 11/01/24.....	285	297,060	TOTAL MUNICIPAL.....		
5.000%, 11/01/25.....	440	469,098	BONDS		<u>866,331,863</u>
Ukiah Public Financing Authority (RB)					
4.000%, 04/01/24.....	325	330,416		Shares	
4.000%, 04/01/25.....	300	309,331	AFFILIATED INVESTMENT COMPANIES — (1.2%)		
4.000%, 04/01/26.....	350	365,808	BlackRock Liquidity Funds California Money Fund Portfolio		
University of California (RB) Series AM				10,430,833	10,425,618
5.000%, 05/15/25.....	1,235	1,277,690	TOTAL INVESTMENTS — (100.0%)		
University of California (RB) Series BE			(Cost: \$881,697,275)***		<u>\$876,757,481</u>
5.000%, 05/15/23.....	2,800	2,821,537			
Val Verde Unified School District (GO) (BAM) Series A					
5.000%, 08/01/38.....					
(Pre-refunded @ \$100, 8/1/23)	140	141,863			

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Municipal Bonds.....	—	\$866,331,863	—	\$866,331,863
Affiliated Investment Companies.....	\$10,425,618	—	—	10,425,618
TOTAL.....	\$10,425,618	\$866,331,863	—	\$876,757,481

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DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS
January 31, 2023
(Unaudited)

	Face Amount	Value†	Face Amount	Value†
	(000)		(000)	
MUNICIPAL BONDS — (98.0%)				
CALIFORNIA — (98.0%)				

CALIFORNIA — (Continued)

Alameda County Joint Powers Authority (RB) Series A	5.000%, 12/01/31.....	1,000	\$1,022,622	California Infrastructure & Economic Development Bank (RB) (FGIC) (ETM) Series A			
Antelope Valley Community College District (GO) Series A	5.000%, 08/01/24.....	850	884,507	5.000%, 07/01/25.....	2,500		\$2,671,288
Arcadia Unified School District (GO)	3.000%, 08/01/26.....	1,035	1,060,849	California Infrastructure & Economic Development Bank (RB) Series A			
Berkeley Unified School District (GO) Series D	5.000%, 08/01/23.....	600	608,013	5.000%, 10/01/33.....			
Berkeley Unified School District (GO) Series E	5.000%, 08/01/27.....	455	512,625	(Pre-refunded @ \$100, 10/1/26)	3,130		3,463,525
Berryessa Union School District (GO) Series B	5.000%, 08/01/26.....	150	164,736	California Infrastructure & Economic Development Bank (RB) (AMBAC) Series A			
Beverly Hills Unified School District (GO) Series	5.000%, 08/01/28.....	2,540	2,929,667	5.000%, 07/01/36.....			
Burbank Unified School District (GO)	4.000%, 08/01/30.....	1,330	1,443,167	(Pre-refunded @ \$100, 1/1/28)	225		256,965
Calexico Unified School District (GO) (BAM)	5.000%, 08/01/24.....	300	312,179	California Municipal Finance Authority (RB) Series A			
California Health Facilities Financing Authority (RB)	5.000%, 08/01/31.....	385	464,662	5.000%, 02/01/27.....	685		737,730
California Health Facilities Financing Authority (RB) Series A	4.000%, 08/01/34.....	525	575,330	5.000%, 02/01/29.....	825		910,680
California Health Facilities Financing Authority (RB) Series A	5.000%, 02/01/33.....	1,045	1,134,010	5.000%, 02/01/30.....	1,000		1,118,064
California Health Facilities Financing Authority (RB) Series A	5.000%, 02/01/34.....	1,250	1,352,100	California State Department of Water Resources (RB) Series AR			
California Health Facilities Financing Authority (RB) Series A	5.000%, 11/15/25.....	4,840	5,182,716	5.000%, 12/01/23.....	900		920,633
California Health Facilities Financing Authority (RB) Series A	5.000%, 02/01/27.....	1,740	1,827,901	California State Department of Water Resources (RB) Series AS			
California Health Facilities Financing Authority (RB) Series A	5.000%, 11/15/34.....	3,000	3,321,709	5.000%, 12/01/24.....	1,000		1,051,409
California Health Facilities Financing Authority (RB) Series B	5.000%, 11/15/46.....	5,905	6,363,718	5.000%, 12/01/28.....			
California Health Facilities Financing Authority (RB) Series B	5.000%, 08/15/35.....	1,510	1,628,279	(Pre-refunded @ \$100, 12/1/24)	1,495		1,569,098
				California State Public Works Board (RB) Series A			
				5.000%, 08/01/27.....	4,000		4,506,596
				5.000%, 02/01/28.....	5,030		5,735,885
				California State Public Works Board (RB) Series C			
				5.000%, 03/01/26.....	4,070		4,426,500
				5.000%, 11/01/28.....	1,790		2,076,142
				California State Public Works Board (RB) Series D			
				5.000%, 11/01/23.....	570		581,537
				5.000%, 05/01/28.....	3,020		3,463,530

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
California State University		
(RB) Series A		
5.000%, 11/01/25.....	4,010	\$4,323,973
5.000%, 11/01/26.....	1,365	1,511,105
3.250%, 11/01/28.....	4,000	4,120,458
3.375%, 11/01/29.....	5,000	5,165,638
5.000%, 11/01/29.....	1,500	1,773,885
5.000%, 11/01/31.....	1,100	1,201,035
▣ 5.000%, 11/01/32.....		
(Pre-refunded @		
\$100, 11/1/24)	1,865	1,953,074
▣ 5.000%, 11/01/33.....		
(Pre-refunded @		
\$100, 11/1/24)	765	801,127
California Statewide		
Communities		
Development Authority		
(RB) (AGM)		
▣ 5.000%, 11/15/49.....		
(Pre-refunded @		
\$100, 11/15/24)	1,000	1,047,358
California Statewide		
Communities		
Development Authority		
(RB) Series A		
4.000%, 06/01/25.....	1,165	1,207,917
4.000%, 06/01/26.....	1,015	1,070,451
5.000%, 03/01/27.....	1,490	1,585,005
Carlsbad Unified School		
District (COP)		
4.000%, 10/01/26.....	85	90,255
4.000%, 10/01/28.....	150	164,152
4.000%, 10/01/29.....	110	121,978
Cerritos Community		
College District (GO)		
Series C		
5.000%, 08/01/29.....	400	471,451
Chabot-Las Positas		
Community College		
District (GO)		
4.000%, 08/01/23.....	1,970	1,987,602
4.000%, 08/01/34.....	2,610	2,723,098
Chico Unified School		
District (GO) Series A-2		
4.000%, 08/01/24.....	250	256,214
Chula Vista Municipal		
Financing Authority		
(RB)		
5.000%, 05/01/25.....	275	291,564
City & County of San		
Francisco (COP)		
5.000%, 04/01/25.....	1,000	1,059,574

	Face Amount	Value†
	(000)	
CALIFORNIA — (Continued)		
City & County of San		
Francisco (GO) Series		
D-1		
5.000%, 06/15/24.....	1,265	\$1,313,219
5.000%, 06/15/25.....	2,300	2,455,555
City of Grover Beach (GO)		
5.000%, 09/01/23.....	360	365,500
City of Long Beach Airport		
System Revenue (RB)		
(AGM) Series A		
5.000%, 06/01/27.....	200	223,089
5.000%, 06/01/28.....	100	114,090
City of Long Beach Harbor		
Revenue (RB) Series A		
5.000%, 05/15/28.....	500	574,481
5.000%, 05/15/29.....	375	440,518
City of Los Angeles (GO)		
Series B		
5.000%, 09/01/24.....	1,560	1,625,699
City of Oakland (GO)		
Series A		
5.000%, 04/15/25.....	500	526,906
City of Pacifica (COP)		
5.000%, 01/01/24.....	250	256,012
City of Pasadena Water		
Revenue (RB) Series A		
5.000%, 06/01/25.....	360	383,234
City of Riverside Sewer		
Revenue (RB) Series A		
5.000%, 08/01/37.....	2,260	2,517,203
City of San Francisco CA		
Public Utilities		
Commission Water		
Revenue (RB) Series A		
5.000%, 11/01/24.....	3,015	3,162,158
City of San Francisco		
Public Utilities		
Commission Water		
Revenue (RB) Series A		
5.000%, 11/01/24.....	1,250	1,311,011
5.000%, 11/01/25.....	1,090	1,176,255
4.000%, 11/01/30.....	1,015	1,084,296
City of San Mateo (ST)		
(BAM)		
5.000%, 09/01/27.....	250	275,776
5.000%, 09/01/28.....	370	414,484
Clovis Unified School		
District (GO) Series B		
5.000%, 08/01/31.....	425	512,547
5.000%, 08/01/32.....	300	358,778

5.000%, 04/01/26.....	700	762,721	Contra Costa Transportation Authority (RB) Series A	5.000%, 03/01/32.....	1,000	1,058,318
City & County of San Francisco (GO) Series A						
5.000%, 06/15/24.....	1,000	1,038,118	Contra Costa Transportation Authority (RB) Series B	5.000%, 03/01/27.....	1,250	1,396,040

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Contra Costa Water District (RB) Series W			Franklin-Mckinley School District (GO)		
5.000%, 10/01/24.....	360	\$ 376,526	4.000%, 08/01/23.....	325	\$ 327,743
5.000%, 10/01/25.....	400	429,852	Fremont Unified School District/Alameda County (GO) Series E		
Corona-Norco Unified School District (GO) Series B			5.000%, 08/01/26.....	2,660	2,923,203
3.000%, 08/01/23.....	500	501,515	Fremont Union High School District (GO) Series A		
5.000%, 08/01/27.....	165	185,368	5.000%, 08/01/25.....	795	851,123
Culver City School Facilities Financing Authority (RB) (AGM)			Fresno Unified School District (GO) Series A		
5.500%, 08/01/26.....	855	950,897	4.000%, 08/01/27.....	710	762,885
Del Mar Union School District (GO) Series A			Gilroy Unified School District (GO)		
4.000%, 08/01/28.....	240	263,610	4.000%, 08/01/24.....	140	143,500
East Bay Municipal Utility District Wastewater System Revenue (RB) Series A			4.000%, 08/01/25.....	100	104,301
5.000%, 06/01/26.....	170	186,370	Grossmont Healthcare District (GO) Series C		
East Bay Regional Park District (GO) Series A-1			5.000%, 07/15/23.....	100	101,187
5.000%, 09/01/27.....	550	621,934	Grossmont Union High School District (GO)		
East Side Union High School District (GO)			5.000%, 08/01/27.....	500	564,472
5.000%, 08/01/25.....	275	294,136	Hacienda La Puente Unified School District (GO) (NPFGC)		
5.000%, 08/01/26.....	325	356,927	5.000%, 08/01/23.....	225	227,938
East Side Union High School District (GO) Series C			Hermosa Beach City School District (GO) Series C		
2.000%, 08/01/24.....	2,000	1,990,068	3.000%, 08/01/28.....	510	524,790
Elsinore Valley Municipal Water District Financing Authority (RB) Series A			Indio Finance Authority (RB) (BAM) Series A		
5.000%, 07/01/24.....	200	207,225	5.000%, 11/01/27.....	275	305,254
Evergreen School District (GO)			5.000%, 11/01/29.....	350	401,791
			Kern Community College District (GO) Series C		

3.000%, 08/01/25.....	1,400	1,424,161	4.000%, 08/01/25.....	265	276,332
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) (AGM) Series B			Kern High School District (GO)		
5.000%, 10/01/26.....	250	275,428	5.000%, 08/01/25.....	670	716,622
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C			5.000%, 08/01/26.....	1,000	1,097,174
5.000%, 10/01/25.....	100	107,463	Kern High School District (GO) Series A		
Fountain Valley Public Finance Authority (RB) Series A			3.000%, 08/01/26.....	990	1,014,851
5.000%, 07/01/24.....	250	259,032	Lakeside Union School District/San Diego County (GO)		
			5.000%, 08/01/23.....	695	704,109
			Las Lomas Elementary School District (GO) Series B		
			3.000%, 07/01/24.....	1,810	1,831,170

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DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Livermore-Amador Valley Water Management Agency (RB)			Los Angeles County Public Works Financing Authority (RB) Series A		
4.000%, 08/01/25.....	610	\$ 636,690	5.000%, 12/01/32.....	1,000	\$1,209,234
4.000%, 08/01/26.....	525	556,923	Los Angeles County Public Works Financing Authority (RB) Series D		
Lodi Unified School District (GO)			5.000%, 12/01/25.....	190	205,318
5.000%, 08/01/26.....	500	548,942	Los Angeles County Public Works Financing Authority (RB) Series F		
Lodi Unified School District (GO) Series 2020			5.000%, 12/01/25.....	340	367,411
4.000%, 08/01/27.....	335	362,490	5.000%, 12/01/26.....	350	388,286
Long Beach Bond Finance Authority (RB)			Los Angeles Department of Water & Power (RB) Series A		
5.000%, 08/01/26.....	680	744,153	5.000%, 07/01/26.....	1,000	1,098,338
Long Beach Community College District (GO) Series C			Los Angeles Department of Water & Power (RB) Series C		
5.000%, 08/01/28.....	140	160,928	5.000%, 07/01/27.....	500	563,298
Long Beach Unified School District (GO)			Los Angeles Department of Water & Power (RB) Series E		
5.000%, 08/01/26.....	200	219,861	5.000%, 07/01/29.....	500	589,934
Long Beach Unified School District (GO) Series A			5.000%, 07/01/30.....	300	361,465
5.000%, 08/01/33.....	5,025	5,504,078			
Los Angeles Community College District (GO) Series A					

5.000%, 08/01/23.....	340	344,676	Los Angeles Department of Water & Power Water System Revenue (RB) Series A		
5.000%, 08/01/24.....	250	260,450			
Los Angeles Community College District (GO) Series C			5.000%, 07/01/24.....	1,800	1,870,395
5.000%, 08/01/25.....	1,240	1,328,791	5.000%, 07/01/25.....	290	309,940
5.000%, 06/01/26.....	2,530	2,772,769	5.000%, 07/01/26.....	1,680	1,823,695
Los Angeles Community College District (GO) Series C-1			5.000%, 07/01/29.....	4,925	5,186,918
5.000%, 08/01/26.....	5,000	5,503,630	Los Angeles Department of Water & Power Water System Revenue (RB) Series B		
Los Angeles Community College District (GO) Series G			3.000%, 07/01/26.....	8,435	8,641,759
5.000%, 08/01/23.....	650	658,940	5.000%, 07/01/28.....	820	948,104
Los Angeles Community College District (GO) Series L			5.000%, 07/01/29.....	665	739,790
5.000%, 08/01/26.....	2,545	2,801,348	Los Angeles Department of Water & Power Water System Revenue (RB) Series C		
Los Angeles County Metropolitan Transportation Authority (RB) Series A			5.000%, 07/01/26.....	1,665	1,828,733
5.000%, 07/01/25.....	5,025	5,368,062	Los Angeles Unified School District (GO) Series A		
5.000%, 07/01/27.....	3,705	4,174,036	5.000%, 07/01/24.....	1,220	1,267,365
			5.000%, 07/01/25.....	1,010	1,078,214
			5.000%, 07/01/26.....	4,025	4,420,812
			5.000%, 07/01/27.....	1,580	1,780,021
			5.000%, 07/01/28.....	1,010	1,163,299

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DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Unified School District (GO) Series B-1			Mount Diablo Unified School District (GO) Series A		
4.000%, 07/01/25.....	3,000	\$3,131,514	4.000%, 08/01/25.....	925	\$ 964,784
5.000%, 07/01/27.....	535	602,729	4.000%, 08/01/26.....	475	504,212
5.000%, 07/01/34.....	1,645	1,849,331	Mount Diablo Unified School District (GO) Series G		
Los Angeles Unified School District (GO) Series C			3.000%, 08/01/24.....	800	805,998
5.000%, 07/01/27.....	3,045	3,430,483	Mount San Jacinto Community College District (GO) Series C		
Los Angeles Unified School District (COP) (BAM) Series A			4.000%, 08/01/24.....	600	614,678
5.000%, 10/01/27.....	1,000	1,121,720	4.000%, 08/01/25.....	400	418,156
Los Rios Community College District (GO)			Municipal Improvement Corp. of Los Angeles (RB) Series A		
5.000%, 08/01/26.....	500	550,719	5.000%, 11/01/24.....	325	340,634
5.000%, 08/01/27.....	400	451,394			

5.000%, 08/01/28.....	220	253,751	5.000%, 11/01/30.....	3,775	4,529,145
Los Rios Community College District (GO) Series B			Municipal Improvement Corp. of Los Angeles (RB) Series B		
5.000%, 08/01/23.....	510	516,811	5.000%, 11/01/31.....	3,680	4,062,499
Manhattan Beach Unified School District (GO) Series B			5.000%, 11/01/32.....	1,200	1,322,648
3.000%, 09/01/24.....	950	961,421	Murrieta Valley Unified School District (GO) (AGM)		
Metropolitan Water District of Southern California (RB) Series A			5.000%, 09/01/24.....	1,160	1,208,117
5.000%, 10/01/27.....	750	851,256	Napa Valley Unified School District (GO) Series A		
Metropolitan Water District of Southern California (RB) Series B			4.000%, 08/01/34.....	1,010	1,052,393
4.000%, 10/01/25.....	1,000	1,047,801	North Lake Tahoe Public Financing Authority (RB)		
3.000%, 07/01/28.....	3,345	3,509,573	5.000%, 12/01/26.....	200	220,478
Metropolitan Water District of Southern California (RB) Series C			Northern California Power Agency (RB) Series A		
5.000%, 07/01/24.....	1,650	1,714,294	5.000%, 07/01/28.....	3,400	3,923,601
5.000%, 07/01/25.....	200	213,801	Northern Humboldt Union High School District (GO)		
Milpitas Unified School District (GO) Series B			4.000%, 08/01/26.....	240	254,261
4.000%, 08/01/25.....	400	418,156	Novato Sanitary District (RB)		
4.000%, 08/01/26.....	400	426,147	5.000%, 02/01/28.....	1,475	1,680,489
4.000%, 08/01/27.....	250	270,971	Oakland Unified School District/Alameda County (GO) (AGM)		
4.000%, 08/01/28.....	510	560,172	5.000%, 08/01/23.....	300	303,633
Modesto Irrigation District (RB) Series A			5.000%, 08/01/24.....	1,125	1,168,981
5.000%, 10/01/37.....	1,055	1,170,051	5.000%, 08/01/25.....	1,250	1,334,463
Morongo Unified School District (GO) Series A			Oakland Unified School District/Alameda County (GO)		
5.000%, 08/01/24.....	100	104,060	5.000%, 08/01/24.....	900	933,700
5.000%, 08/01/25.....	80	85,567	5.000%, 08/01/26.....	575	628,232
5.000%, 08/01/26.....	220	241,378			
5.000%, 08/01/27.....	120	134,813			

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DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Oakland Unified School District/Alameda County (GO) Series A			Reed Union School District (GO)		
4.000%, 08/01/24.....	500	\$ 509,425	4.000%, 08/01/27.....	460	\$ 499,412
5.000%, 08/01/25.....	1,290	1,373,924	Regents of the University of California Medical Center Pooled Revenue (RB) Series J		

Oakland Unified School District/Alameda County (GO) Series B	5.000%, 08/01/24.....	1,675	1,737,719	5.250%, 05/15/29..... (Pre-refunded @ \$100, 05/15/23)	670	675,468	
Oakland Unified School District/Alameda County (GO) Series C	5.000%, 08/01/26.....	500	546,289	5.000%, 05/15/33..... (Pre-refunded @ \$100, 05/15/23)	500	503,800	
Oceanside Public Financing Authority (RB)	4.000%, 11/01/34.....	600	641,169	Riverside County Infrastructure Financing Authority (RB) Series A	5.000%, 11/01/24.....	1,100	1,149,582
Orange County Sanitation District (RB) Series A	5.000%, 02/01/25.....	3,000	3,163,476	Riverside County Public Financing Authority (RB)	5.000%, 11/01/25.....	1,255	1,348,730
Palm Springs Unified School District (GO) Series A	5.000%, 02/01/26.....	2,000	2,169,316	Riverside County Public Financing Authority (RB)	5.250%, 11/01/45..... (Pre-refunded @ \$100, 11/1/25)	5,000	5,416,326
Palomar Community College District (GO)	3.000%, 08/01/25.....	5,415	5,495,264	Riverside Unified School District (GO) Series C	5.000%, 08/01/27.....	200	225,513
Palomar Community College District (GO)	5.000%, 05/01/31..... (Pre-refunded @ \$100, 5/01/25)	1,000	1,061,592	Palomar Community College District (GO)	5.000%, 08/01/29.....	225	266,043
Pasadena Unified School District (GO) Series B	5.000%, 08/01/23.....	150	151,966	Pasadena Unified School District (GO)	5.000%, 08/01/30.....	300	362,305
Peralta Community College District (GO) Series E-1	5.000%, 08/01/24.....	800	832,237	Sacramento City Unified School District (GO) (BAM)	5.000%, 07/01/27.....	750	835,537
Placentia-Yorba Linda Unified School District (GO)	5.000%, 08/01/25.....	1,500	1,599,093	Sacramento County (COP) (AGM)	5.000%, 10/01/28.....	780	895,361
Pomona Unified School District (GO)	4.000%, 08/01/29.....	1,000	1,102,171	Sacramento County Sanitation Districts Financing Authority (RB)	5.000%, 12/01/24.....	300	315,256
Redlands Unified School District (GO)	5.000%, 08/01/27.....	225	252,775	Sacramento County Sanitation Districts Financing Authority (RB) Series A	5.000%, 12/01/24.....	1,000	1,050,855
Redwood City School District (GO)	5.000%, 07/01/26.....	300	328,461	Sacramento County Sanitation Districts Financing Authority (RB) Series A	5.000%, 12/01/25.....	1,000	1,081,194
	5.000%, 07/01/27.....	510	572,269	Sacramento County Sanitation Districts Financing Authority (RB) Series A	5.000%, 12/01/26.....	320	355,254
	5.000%, 08/01/27.....	50	56,218	Sacramento Municipal Utility District (RB) Series E	5.000%, 08/15/26.....	1,035	1,139,272
	5.000%, 08/01/28.....	85	97,801	Sacramento Municipal Utility District (RB) Series F	5.000%, 08/15/24.....	1,895	1,976,027

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Sacramento Municipal Utility District (RB) Series I			San Diego Unified School District (GO) (NPFGC) Series D-1		
5.000%, 08/15/25.....	1,500	\$1,606,911	5.500%, 07/01/24.....	190	\$ 198,936
Sacramento Municipal Utility District (RB) Series J			5.500%, 07/01/25.....	445	480,373
5.000%, 08/15/26.....	900	990,671	San Dieguito Union High School District (GO) Series A-2		
Sacramento Suburban Water District (RB) Series A			5.000%, 08/01/23.....	490	496,544
5.000%, 11/01/26.....	1,220	1,349,189	San Francisco Bay Area Rapid Transit District (GO) Series C-1		
5.000%, 11/01/27.....	765	867,106	5.000%, 08/01/24.....	1,045	1,087,738
San Bernardino Community College District (GO)			5.000%, 08/01/25.....	2,045	2,188,851
5.000%, 08/01/30.....			San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB) Series A		
(Pre-refunded @ \$100, 8/15/25)	2,000	2,140,240	4.000%, 07/01/26.....	375	398,925
San Diego Association of Governments (RB) Series A			San Francisco City & County Airport Comm- San Francisco International Airport (RB) Series 2020 B		
5.000%, 11/15/25.....	1,125	1,178,348	4.000%, 05/01/37.....	500	509,789
5.000%, 11/15/26.....	1,565	1,681,064	San Francisco City & County Airport Comm- San Francisco International Airport (RB) Series B		
San Diego County Water Authority (RB)			5.000%, 05/01/27.....	2,000	2,229,994
5.000%, 05/01/24.....	940	972,662	San Francisco City & County Public Utilities Commission Wastewater Revenue (RB) Series B		
San Diego County Water Authority (RB) Series A			5.000%, 10/01/29.....	2,000	2,370,778
5.000%, 05/01/26.....	330	361,317	San Francisco Community College District (GO)		
5.000%, 06/01/27.....	160	179,784	5.000%, 06/15/24.....	2,720	2,818,438
San Diego Public Facilities Financing Authority (RB)			5.000%, 06/15/25.....	805	855,787
5.000%, 06/15/25.....	1,020	1,084,474	San Francisco Unified School District (GO) Series A		
San Diego Unified School District (GO) (AGM) Series C-2			5.000%, 06/15/26.....	1,625	1,782,180
5.500%, 07/01/25.....	2,675	2,890,921	San Francisco Unified School District (GO) Series C		
San Diego Unified School District (GO) (AGM) Series E-2			5.000%, 06/15/27.....	2,175	2,445,687
5.500%, 07/01/27.....	3,000	3,446,974	San Joaquin Hills Transportation Corridor Agency (RB) Series A		
San Diego Unified School District (GO) Series C-2			4.000%, 04/15/34.....	250	265,820
5.000%, 07/01/29.....	895	1,054,802			
San Diego Unified School District (GO) Series F-2					
5.000%, 07/01/29.....	2,400	2,828,518			
San Diego Unified School District (GO) Series R-3					
5.000%, 07/01/23.....	300	303,625			

San Diego Unified School
 District (GO) Series R-5
 5.000%, 07/01/26.....

300

329,293

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**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO
 CONTINUED**

	Face Amount (000)	Value†		Face Amount (000)	Value†
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Jose Evergreen Community College District (GO) Series A 4.000%, 09/01/23.....	100	\$ 100,955	San Rafael Joint Powers Financing Authority (RB) 5.000%, 06/01/27.....	60	\$ 66,795
San Jose Financing Authority (RB) Series B 5.000%, 11/01/29.....	500	594,412	Santa Ana Unified School District (GO) 5.000%, 08/01/25.....	350	374,179
5.000%, 11/01/30.....	400	485,628	Santa Clara County Financing Authority (RB) Series A 5.000%, 05/01/25.....	3,180	3,379,469
San Jose Unified School District (GO) 5.000%, 08/01/31.....	1,280	1,378,777	Santa Clara Unified School District (GO) 5.000%, 07/01/24.....	1,000	1,038,255
San Juan Unified School District (GO) 3.000%, 08/01/24.....	610	616,188	Santa County Clara (GO) Series C 5.000%, 08/01/26.....	900	990,333
3.000%, 08/01/25.....	1,475	1,500,456	5.000%, 08/01/27.....	3,435	3,876,345
3.000%, 08/01/26.....	3,135	3,216,889	Santa Cruz City Elementary School District (GO) Series C 3.000%, 08/01/26.....	1,230	1,260,719
San Juan Water District (RB) 5.000%, 02/01/26.....	500	539,453	Santa Monica Community College District (GO) Series A 5.000%, 08/01/26.....	105	115,390
San Leandro Unified School District (GO) (BAM) Series A 4.000%, 08/01/24.....	200	204,674	Santa Monica Community College District (GO) Series B 4.000%, 08/01/25.....	1,000	1,025,654
4.000%, 08/01/25.....	125	130,252	□ 5.000%, 08/01/44..... (Pre-refunded @ \$100, 8/1/24)	500	520,148
San Luis Obispo County Financing Authority (RB) Series A 5.000%, 11/15/27.....	150	169,742	□ 5.000%, 08/01/44..... (Pre-refunded @ \$100, 8/1/24)	500	520,148
5.000%, 11/15/29.....	250	294,493	Simi Valley Unified School District (GO) 5.000%, 08/01/23.....	260	263,485
San Mateo County Community College District (GO) Series B 5.000%, 09/01/27.....	450	508,855	Sonoma County Junior College District (GO) Series C 5.000%, 08/01/29.....	1,000	1,177,962
San Mateo Foster City Public Financing Authority (RB) Series B 5.000%, 08/01/25.....	4,770	5,105,535	5.000%, 08/01/30.....	800	962,519
San Mateo Joint Powers Financing Authority (RB) Series A 5.000%, 07/15/26.....	3,000	3,282,594			

San Mateo Union High School District (GO) Series B	4.000%, 08/01/24.....	1,000	1,027,466	Sonoma Valley Unified School District (GO) Series B	5.000%, 08/01/25.....	500	534,793
San Matro County Community College District (GO) Series B	5.000%, 08/01/28.....	400	463,138	Southern California Public Power Authority (RB)	5.000%, 07/01/25.....	1,000	1,068,271
San Pablo Joint Powers Financing Authority (RB) (AGM)	4.000%, 11/01/26.....	165	174,634	Southern California Public Power Authority (RB) Series 1	5.000%, 07/01/24.....	700	727,077
	4.000%, 11/01/27.....	140	150,483		5.000%, 07/01/25.....	965	1,030,882
	4.000%, 11/01/28.....	145	157,869				

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DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount (000)	Value†		Face Amount (000)	Value†
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Southern California Public Power Authority (RB) Series A			Sylvan Union School District (GO) Series C		
5.000%, 07/01/23....	430	\$ 434,820	5.000%, 08/01/26.....	405	\$ 444,356
5.000%, 07/01/26....	5,510	6,051,845	Torrance Unified School District (GO)		
5.000%, 07/01/30....	1,115	1,192,845	5.000%, 08/01/26.....		
Southwestern Community College District (GO) Series D			(Pre-refunded @ \$100, 08/01/23)	445	450,921
5.000%, 08/01/44....			Tracy Public Financing Authority (RB) Series A		
(Pre-refunded @ \$100, 8/1/25)	5,000	5,355,501	5.000%, 11/01/27.....	490	544,370
Southwestern Community College District (GO) Series E-2			5.000%, 11/01/28.....	345	390,543
3.000%, 08/01/24....	900	906,616	University of California (RB) Series AF		
3.000%, 08/01/25....	200	203,452	5.000%, 05/15/26.....		
4.000%, 08/01/26....	280	297,026	(Pre-refunded @ \$100, 05/15/23)	400	403,040
Standard Elementary School District (GO) Series A			University of California (RB) Series AV		
4.000%, 08/01/24....	240	245,092	5.000%, 05/15/32.....	1,580	1,767,006
State of California (GO)			University of California (RB) Series BH		
5.000%, 10/01/23....	100	101,778	5.000%, 05/15/25.....	1,115	1,187,282
5.000%, 11/01/23....	875	892,513	Upper Santa Clara Valley Joint Powers Authority (RB) Series A		
5.000%, 05/01/24....	975	1,007,777	5.000%, 08/01/23.....	350	354,587
5.000%, 08/01/24....	1,000	1,042,909	5.000%, 08/01/24.....	300	311,458
5.000%, 10/01/24....	1,200	1,254,282	Ventura County Community College District (GO)		
5.000%, 11/01/24....	1,130	1,183,761			
5.000%, 12/01/24....	750	787,450			
5.500%, 02/01/25....	1,000	1,064,008			

5.000%, 08/01/25....	6,525	6,980,692	□ 5.000%, 08/01/30.....		
5.000%, 09/01/25....	840	900,782	(Pre-refunded @		
5.000%, 10/01/25....	1,750	1,881,075	\$100, 8/1/25)	500	534,541
5.000%, 11/01/25....	2,550	2,747,530	Walnut Creek Elementary		
3.000%, 03/01/26....	3,055	3,095,441	School District Contra		
5.000%, 08/01/26....	5,505	6,053,623	Costa County (GO)		
5.000%, 09/01/26....	4,215	4,644,872	4.000%, 09/01/25.....	100	104,456
5.000%, 12/01/26....	7,100	7,873,885	West Basin Municipal		
3.000%, 03/01/27....	2,525	2,571,608	Water District (RB)		
3.500%, 08/01/27....	4,720	4,915,661	Series A		
5.000%, 08/01/27....	8,850	9,974,901	5.000%, 08/01/27.....	745	836,966
5.000%, 10/01/27....	5,735	6,490,121	5.000%, 08/01/30.....	2,780	3,014,549
5.000%, 04/01/28....	1,825	2,089,052	West Contra Costa Unified		
5.000%, 08/01/28....	3,410	3,901,554	School District (GO)		
5.000%, 10/01/28....	8,955	10,367,259	Series A		
5.000%, 11/01/28....	1,085	1,229,693	5.000%, 08/01/24.....	1,095	1,139,454
5.000%, 04/01/29....	7,265	8,503,096	West Contra Costa Unified		
5.000%, 10/01/29....	1,530	1,662,011	School District (GO)		
5.000%, 11/01/29....	1,050	1,243,897	Series A-1		
5.000%, 12/01/29....	3,015	3,577,831	5.000%, 08/01/25.....	520	552,918
5.000%, 10/01/30....	3,655	4,406,695	5.000%, 08/01/26.....	545	594,111
Sunnyvale Elementary			5.000%, 08/01/27.....	575	641,271
School District (GO)			West Valley-Mission		
5.000%, 09/01/25....	640	686,811	Community College		
			District (GO) Series A		
			5.000%, 08/01/29.....	135	159,475

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DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†	Shares	Value†
	(000)			
CALIFORNIA — (Continued)			AFFILIATED INVESTMENT COMPANIES — (2.0%)	
Westside Union School District (GO) Series A			BlackRock Liquidity Funds California Money Fund Portfolio	
4.000%, 08/01/23..	700	\$ 705,907	10,477,367	\$ 10,472,129
Windsor Unified School District (GO)			TOTAL INVESTMENTS — (100.0%)	
4.000%, 08/01/26..	105	111,239	(\$Cost..... \$528,287,478)^^	
TOTAL MUNICIPAL.....				\$521,776,314
BONDS		511,304,185		

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

Investments in Securities (Market Value)			
Level 1	Level 2	Level 3	Total

Municipal Bonds.....	—	\$511,304,185	—	\$511,304,185
Affiliated Investment Companies.....	\$10,472,129	—	—	10,472,129
TOTAL.....	\$10,472,129	\$511,304,185	—	\$521,776,314

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**DFA NY MUNICIPAL BOND PORTFOLIO
SCHEDULE OF INVESTMENTS**

January 31, 2023

(Unaudited)

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
MUNICIPAL BONDS — (99.9%)			NEW YORK — (Continued)		
NEW YORK — (99.9%)			City of New York (GO)		
Amityville Union Free			Series D		
School District (BAN)			5.000%, 08/01/23.....	1,000	\$1,002,197
(ST AID WITHHLDG)			City of New York (GO)		
4.000%, 06/16/23.....	2,000	\$2,009,373	Series E		
Amityville Union Free			5.000%, 08/01/20.....		
School District (GO) (ST			(Pre-refunded @		
AID WITHHLDG)			\$100, 2/1/23)	1,000	1,000,000
5.000%, 06/15/24.....	1,500	1,554,286	City of New York (GO)		
Ardsey Union Free			Series F-1		
School District (GO) (ST			5.000%, 03/01/23.....	670	671,371
AID WITHHLDG)			City of New York (GO)		
2.250%, 08/15/23.....	290	289,786	Series I		
Bethlehem Central School			5.000%, 03/01/23.....	565	566,146
District (GO) (ST AID			5.000%, 03/01/31.....	1,500	1,541,448
WITHHLDG)			City of New York (RB)		
5.000%, 06/15/25.....	2,000	2,127,133	Series A		
Bridgehampton Union			5.000%, 08/01/23.....	725	734,285
Free School District			City of New York (RB)		
(GO) (ST AID			Series E		
WITHHLDG)			5.000%, 08/01/23.....	1,825	1,848,373
3.000%, 03/15/23.....	600	600,450	City of New York (GO)		
Chautauqua County (GO)			(ETM) Series F-1		
4.000%, 06/01/24.....	575	586,645	5.000%, 04/01/23.....	3,400	3,414,370
Chautauqua County (GO)			City of New York NY (GO)		
(BAM)			Series H-		
4.000%, 06/01/25.....	325	337,735	5.000%, 01/01/25.....	1,500	1,575,280
City of Auburn (GO)			City of Rochester (GO)		
3.500%, 08/16/23.....	1,000	1,003,497	4.000%, 08/02/23.....	3,010	3,026,495
City of Buffalo (GO) Series			City of Syracuse (GO)		
A			Series B		
5.000%, 10/01/24.....	500	520,947	4.000%, 06/01/23.....	405	407,106
City of New York (GO)			City of White Plains (GO)		
Series 1			Series B		
5.000%, 08/01/23.....	1,000	1,012,807	5.000%, 02/15/24.....	505	518,794

City of New York (GO) Series A			Cold Spring Harbor Central School District (RB) (ST AID WITHHLDG)		
5.000%, 08/01/23.....	1,260	1,276,137			
5.000%, 08/01/24.....	3,940	4,093,439			
5.000%, 08/01/25.....	1,975	2,108,948	2.500%, 06/15/24.....	300	300,847
5.000%, 08/01/27.....	1,800	1,921,627	Cold Spring Harbor Central School District (GO) (ST AID WITHHLDG)		
City of New York (GO) Series B			3.000%, 06/15/25.....	300	305,370
3.000%, 08/01/23.....	460	461,371	Cornwall Central School District (GO) (ST AID WITHHLDG)		
5.000%, 08/01/23.....	1,655	1,676,196	4.000%, 10/15/23.....	500	505,528
City of New York (GO) Series C			County of Rockland (GO) Series A		
5.000%, 08/01/23.....	510	516,532	5.000%, 09/01/23.....	750	761,240
City of New York (GO) Series C-1					
5.000%, 08/01/23.....	1,590	1,610,363			

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**DFA NY MUNICIPAL BOND PORTFOLIO
CONTINUED**

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW YORK — (Continued)			NEW YORK — (Continued)		
Dutchess County Local Dev. Corp. (RB) Series B			4.000%, 06/15/25.....	560	\$ 583,137
4.000%, 07/01/34.....	20	\$ 20,094	Lancaster Central School District (BAN) (ST AID WITHHLDG)		
East Syracuse-Minoa Central School District (BAN) (ST AID WITHHLDG) Series B			4.000%, 06/09/23.....	1,000	1,004,835
3.000%, 06/28/23.....	3,000	3,006,027	Lindenhurst Union Free School District (GO) (ST AID WITHHLDG)		
Eastport-South Manor Central School District (GO) (ST AID WITHHLDG)			2.250%, 09/01/23.....	195	194,642
4.000%, 08/01/23.....	500	503,848	Long Island Power Authority (RB) Series A		
Erie County (GO) Series A			5.000%, 09/01/35.....	500	514,992
5.000%, 09/15/23.....	200	203,233	Metropolitan Transportation Authority (RB) Series B		
Erie County Industrial Dev. Agency (RB) (ST AID WITHHLDG) Series B			5.000%, 11/15/23.....	260	261,388
5.000%, 05/01/24.....	770	794,247	Metropolitan Transportation Authority (RB) Series C		
Erie County Industrial Development Agency (The) (RB) (ST AID WITHHLDG) Series A			5.000%, 11/15/32.....		
5.000%, 05/01/24.....	500	515,745	(Pre-refunded @ \$100, 5/15/23)	1,740	1,752,870
5.000%, 05/01/25.....	250	265,002	Metropolitan Transportation Authority (RB) Series E		
Genesee County (GO) (BAM)			5.000%, 11/15/30.....		
3.000%, 03/15/24.....	365	367,604	(Pre-refunded @ \$100, 11/15/23)	1,100	1,122,461

Harrison/Village of Harrison (GO)	5.000%, 07/01/24.....	135	140,164	Middle Country Central School District At Centereach (GO) (ST AID WITHHLDG)	3.000%, 04/15/24.....	640	643,945
	5.000%, 07/01/25.....	140	149,251				
Haverstraw-Stony Point Central School District (GO) (ST AID WITHHLDG)	3.000%, 08/15/23.....	360	361,079	Middletown City School District (GO) (ST AID WITHHLDG)	5.000%, 09/15/24.....	145	150,955
Hermon-DeKalb Central School District (GO)	4.000%, 06/29/23.....	1,000	1,005,385	Monroe County Industrial Dev. Corp. (RB) Series A	5.000%, 12/01/25.....	300	315,049
Horseheads Central School District (GO)	3.000%, 06/22/23.....	660	660,014		5.000%, 07/01/26.....	1,145	1,214,267
Island Park Union Free School District (GO) (ST AID WITHHLDG)	4.000%, 07/15/24.....	580	593,739	Monroe-Woodbury Central School District (GO) (ST AID WITHHLDG)	5.000%, 02/15/24.....	1,000	1,026,588
Ithaca City School District (GO) (ST AID WITHHLDG)	2.000%, 06/15/23.....	580	578,571	Mount Vernon City School District (GO) (ST AID WITHHLDG)	5.000%, 12/01/24.....	450	468,756
Lake Placid Central School District (GO) (ST AID WITHHLDG)	4.000%, 06/15/24.....	350	358,024	Nassau County (GO) Series B	5.000%, 04/01/24.....	415	427,126
				Nassau County (GO) Series C	5.000%, 10/01/32.....	485	540,481

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DFA NY MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†		
	(000)			(000)			
NEW YORK — (Continued)			NEW YORK — (Continued)				
New Rochelle City School District (GO) (ST AID WITHHLDG)	5.000%, 09/01/23.....	560	\$ 568,458	⌘ 5.000%, 07/01/29..... (Pre-refunded @ \$100, 7/1/23)	4,400	\$4,447,303	
New York City Housing Dev. Corp. (RB) Series B2	⌘ 5.250%, 07/01/31..... (Pre-refunded @ \$100, 7/3/23)	1,480	1,496,724	⌘ 5.000%, 07/01/34..... (Pre-refunded @ \$100, 7/1/24)	500	516,719	
New York City Industrial Dev. Agency (RB) (AGM) Series A	5.000%, 03/01/28.....	510	568,584	⌘ 5.000%, 07/01/34..... (Pre-refunded @ \$100, 7/1/24)	515	537,442	
New York City Municipal Water Finance Authority (RB) Series CC				⌘ 5.000%, 07/01/37..... (Pre-refunded @ \$100, 7/1/23)	1,015	1,026,250	
				⌘ 5.000%, 07/01/44..... (Pre-refunded @ \$100, 7/1/24)	1,000	1,033,439	
				New York State Dormitory Authority (RB) Series A	5.000%, 02/15/25.....	1,885	1,986,569
				New York State Dormitory Authority (RB) Series B			

▣ 5.000%, 06/15/17..... (Pre-refunded @ \$100, 6/15/23)	7,225	7,294,240	5.000%, 02/15/25..... 5.000%, 02/15/29.....	550 1,420	580,762 1,493,482
New York City Transitional Finance Authority Building Aid Revenue (RB) (ST AID WITHHLDG) Series S-2 5.000%, 07/15/23.....	1,905	1,927,423	New York State Dormitory Authority (RB) Series C 5.000%, 03/15/31.....	1,210	1,246,155
New York Convention Center Dev. Corp. (RB) 5.000%, 11/15/23.....	560	570,382	New York State Dormitory Authority (RB) Series D 5.000%, 02/15/23.....	2,620	2,622,487
5.000%, 11/15/25.....	75	79,768	5.000%, 02/15/24.....	3,120	3,205,754
New York State Dormitory Authority (RB) 5.000%, 02/15/28.....	1,790	1,840,196	5.000%, 02/15/25.....	2,020	2,131,325
New York State Dormitory Authority (RB) Series A 5.000%, 03/15/23.....	915	917,880	5.000%, 02/15/26.....	730	790,571
▣ 5.000%, 02/15/24..... (Pre-refunded @ \$100, 2/15/23)	1,415	1,416,312	New York State Dormitory Authority (RB) Series E 5.000%, 03/15/24.....	1,000	1,029,880
5.000%, 03/15/24.....	2,720	2,801,879	New York State Dormitory Authority (RB) (ETM) Series A 5.000%, 03/15/23.....	545	546,641
5.000%, 05/01/24.....	300	309,035	New York State Dormitory Authority (GO) Series B 5.000%, 02/15/24.....	455	467,695
▣ 5.000%, 02/15/25..... (Pre-refunded @ \$100, 2/15/24)	2,505	2,574,372	New York State Dormitory Authority (GO) Series E 5.000%, 02/15/23.....	500	500,475
5.000%, 03/15/25.....	1,020	1,078,780	New York State Thruway Authority (RB) Series A-1 5.000%, 03/15/24.....	1,760	1,812,588
▣ 5.000%, 07/01/25..... (Pre-refunded @ \$100, 7/1/23)	1,450	1,465,589	New York State Thruway Authority (RB) Series J 5.000%, 04/01/27.....	535	547,376
5.000%, 03/15/26.....	570	600,905	New York State Urban Dev. Corp. (RB) Series A 5.000%, 03/15/24.....	1,250	1,287,350
▣ 5.000%, 07/01/28..... (Pre-refunded @ \$100, 7/1/23)	515	520,708	5.000%, 03/15/25.....	675	713,323
▣ 5.000%, 03/15/29..... (Pre-refunded @ \$100, 3/15/23)	535	536,683	New York State Urban Dev. Corp. (RB) Series C 5.000%, 03/15/23.....	1,020	1,023,211

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DFA NY MUNICIPAL BOND PORTFOLIO CONTINUED

	Face Amount	Value†		Face Amount	Value†
	(000)			(000)	
NEW YORK — (Continued)			NEW YORK — (Continued)		
New York State Urban Dev. Corp. (RB) (ETM) Series A 5.000%, 03/15/25.....	5	\$ 5,276	Schenectady County (GO) 5.000%, 06/15/25.....	140	\$ 148,933
			Sewanhaka Central High School District of Elmont (GO) (ST AID WITHHLDG)		

New York State Urban Development Corp. (RB) Series A			3.000%, 07/15/23.....	600	601,643
			Smithtown Central School District		
5.000%, 03/15/23.....	1,705	1,710,367	4.000%, 06/28/23.....	2,500	2,514,492
5.000%, 03/15/25.....	1,210	1,278,697	Tonawanda City School District (GO)		
5.000%, 03/15/28.....	1,000	1,003,038	3.125%, 06/15/23.....	1,300	1,302,883
New York State Urban Development Corp. (RB) Series E			Town of Amherst (GO)		
5.000%, 03/15/25.....	200	211,355	4.750%, 11/03/23.....	1,250	1,270,102
North Colonie Central School District (GO) (ST AID WITHHLDG)			Town of Babylon (GO)		
2.000%, 07/15/23.....	800	797,680	3.000%, 07/01/25.....	375	382,148
North Shore Central School District (GO) (ST AID WITHHLDG)			Town of Babylon (GO) Series B		
2.000%, 12/15/23.....	550	546,982	5.000%, 04/01/23.....	1,000	1,004,560
Oceanside Union Free School District (GO) (ST AID WITHHLDG)			Town of Bedford (GO) Series A		
2.500%, 07/01/23.....	520	520,251	3.000%, 03/15/25.....	330	335,289
Onondaga County (GO)			Town of Brookhaven (GO) Series B		
5.000%, 08/15/24.....	700	729,174	4.000%, 12/15/23.....	540	547,966
Oswego City School District (GO) (ST AID WITHHLDG)			Town of Carmel (GO)		
3.750%, 07/21/23.....	750	752,696	3.000%, 09/29/23.....	2,500	2,508,227
Pine Bush Central School District (GO) (ST AID WITHHLDG)			Town of Cheektowaga (GO)		
5.000%, 07/19/23.....	500	505,254	5.000%, 07/15/23.....	265	268,157
Pittsford Central School District (GO) (ST AID WITHHLDG)			Town of Clarence (GO)		
4.000%, 12/15/23.....	250	253,688	2.250%, 08/01/24.....	210	209,454
Port Authority of New York & New Jersey (RB) Series 230			Town of Grand Island (GO)		
4.000%, 12/01/25.....	375	393,599	4.000%, 10/06/23.....	2,000	2,018,682
Riverhead Central School District (GO) (ST AID WITHHLDG) Series A			Town of Hempstead (GO)		
5.000%, 03/15/24.....	995	1,023,948	5.000%, 06/15/23.....	1,000	1,009,511
5.000%, 03/15/25.....	710	747,892	Town of Huntington (GO)		
Sales Tax Asset Receivable Corp. (RB) Series A			2.000%, 12/01/23.....	220	219,114
4.000%, 10/15/32.....	260	267,314	Town of North Hempstead (GO) Series A		
(Pre-refunded @ \$100, 10/15/24)			5.000%, 03/15/23.....	615	616,913
			3.000%, 04/01/24.....	425	428,362
			Town of Ramapo (GO) Series B		
			2.000%, 05/01/23.....	665	663,697
			Triborough Bridge & Tunnel Authority (RB)		
			5.000%, 11/15/24.....	250	261,810
			Triborough Bridge & Tunnel Authority (RB) Series B		
			4.000%, 11/15/23.....	430	435,458
			Triborough Bridge & Tunnel Authority (RB) Series C-2		
			5.000%, 05/15/25.....	1,000	1,062,518

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DFA NY MUNICIPAL BOND PORTFOLIO

Investment in U.S. Core Equity 1 Portfolio of DFA Investment Dimensions Group, Inc.	175,434	5,589,332
Investment in U.S. Large Company Portfolio of Dimensional Investment Group, Inc.	200,608	5,574,908
Investment in Large Cap International Portfolio of DFA Investment Dimensions Group, Inc.	101,292	2,541,409
Investment in Emerging Markets Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	71,521	1,559,870
Investment in International Core Equity Portfolio of DFA Investment Dimensions Group, Inc.	86,647	1,271,105
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES (Cost: \$83,314,473)		<u>\$81,907,246</u>
TEMPORARY CASH INVESTMENTS — (0.6%)		
State Street Institutional U.S. Government Money Market Fund, 4.180% (Cost: \$485,915)	485,915	485,915
TOTAL INVESTMENTS — (100.0%) (Cost: \$83,800,388)		<u><u>\$82,393,161</u></u>

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

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Affiliated Investment Companies.....	\$81,907,246	—	—	\$81,907,246
Temporary Cash Investments.....	—	—	—	485,915
TOTAL.....	\$81,907,246	—	—	\$82,393,161

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ORGANIZATION

DFA Investment Dimensions Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940 (the "1940 Act"), whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. At January 31, 2023, the Fund consisted of one hundred and two operational portfolios, (the "Portfolios") all of which are included in this document. The Fund's advisor is Dimensional Fund Advisors LP (the "Advisor"). Some of the portfolios of the Fund are feeder funds in a master-feeder structure. The master funds are part of other entities that are also managed by the Advisor. The Schedules of Investments for the master funds have been included in this document.

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)

The Funds of Funds (International Small Company Portfolio, Global Small Company Portfolio, World ex U.S. Value Portfolio, Selectively Hedged Global Equity Portfolio, Dimensional Retirement Income Fund, Dimensional 2045 Target Date Retirement Income Fund, Dimensional 2050 Target Date Retirement Income Fund, Dimensional 2055 Target Date Retirement Income Fund, Dimensional 2060 Target Date Retirement Income Fund, Dimensional 2065 Target Date Retirement Income Fund, Dimensional 2010 Target Date Retirement Income Fund, Dimensional 2015 Target Date Retirement Income Fund, Dimensional 2020 Target Date Retirement Income Fund, Dimensional 2025 Target Date Retirement Income Fund, Dimensional 2030 Target Date Retirement Income Fund, Dimensional 2035 Target Date Retirement Income Fund, Dimensional 2040 Target Date Retirement Income Fund, World Core Equity Portfolio, Global Social Core Equity Portfolio, DFA VA Global Moderate Allocation Portfolio and VA Equity Allocation Portfolio) invest in the funds indicated on the Schedule of Investments ("Underlying Funds"). The DFA Global Real Estate Securities Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in securities of companies in the real estate industry. Each of the DFA Diversified Fixed Income Portfolio and DFA Global Core Plus Fixed Income Portfolio may pursue its investment objective by investing its assets in its Underlying Funds and/or directly in fixed income securities. Each Feeder Fund (U.S. Large Cap Value Portfolio, Japanese Small Company Portfolio, Asia Pacific Small Company Portfolio, United Kingdom Small Company Portfolio, Continental Small Company Portfolio, Emerging Markets Portfolio, Emerging Markets Small Cap Portfolio and Emerging Markets Value Portfolio) invests primarily in a corresponding master fund(s) ("Master Fund"). Shares held by the Portfolios in other investment companies (such as the Master Funds and the Underlying Funds) are valued at their respective daily net asset values as reported by their administrator. The Portfolios' investments in the series of The DFA Investment Trust Company or in Dimensional Emerging Markets Value Fund reflect their proportionate interest in the net assets of such corresponding Master Fund. These valuations are classified as Level 1 in the hierarchy.

Securities held by the Domestic Equity Portfolios (U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio, U.S. Large Cap Equity Portfolio, U.S. Social Core Equity 2 Portfolio, U.S. Sustainability Core 1 Portfolio, U.S. Sustainability Targeted Value Portfolio, VA U.S. Targeted Value Portfolio, VA U.S. Large Value Portfolio, U.S. Large Cap Growth Portfolio, U.S. Small Cap Growth Portfolio, and U.S. High Relative Profitability Portfolio) and the International Equity Portfolios (Large Cap International Portfolio, International Core Equity Portfolio, DFA International Real Estate Securities Portfolio, DFA Global Real Estate Securities Portfolio, DFA International Small Cap Value Portfolio, International Vector Equity Portfolio, World ex U.S. Targeted Value Portfolio, World ex U.S. Core Equity Portfolio, Emerging Markets Core Equity Portfolio, International Sustainability Core 1 Portfolio, International Social Core Equity Portfolio, Emerging Markets Social Core Equity Portfolio, VA International Value Portfolio, VA International Small Portfolio, International Large Cap Growth Portfolio, International Small Cap Growth Portfolio, International High Relative Profitability Portfolio, Emerging Markets Sustainability Core 1 Portfolio and Emerging Markets Targeted Value Portfolio), including over-the-counter

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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 Rule 2a-5 under the 1940 Act pursuant to procedures approved by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of the Advisor) 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 or Level 3 in the hierarchy.

The International Equity Portfolios will also apply a fair value price in the circumstances described below. Generally, trading in foreign securities markets is completed each day at various times prior to the close of the NYSE. For example, trading in the Japanese securities markets is completed each day at the close of the Tokyo Stock Exchange (normally, 2:00 a.m.

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

Debt securities held by Enhanced U.S. Large Company Portfolio, DFA Commodity Strategy Portfolio, DFA One-Year Fixed Income Portfolio, DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, DFA Short-Term Government Portfolio, DFA Five-Year Global Fixed Income Portfolio, DFA World ex U.S. Government Fixed Income, DFA Intermediate Government Fixed Income Portfolio, DFA Short-Term Extended Quality Portfolio, DFA Intermediate-Term Extended Quality Portfolio, DFA Targeted Credit Portfolio, DFA Investment Grade Portfolio, DFA Inflation-Protected Securities Portfolio, DFA Short-Term Municipal Bond Portfolio, DFA Intermediate-Term Municipal Bond Portfolio, DFA Selective State Municipal Bond Portfolio, DFA California Short-Term Municipal Bond Portfolio, DFA California Intermediate-Term Municipal Bond Portfolio, DFA NY Municipal Bond Fund, DFA Short-Duration Real Return Portfolio, DFA Municipal Real Return Portfolio, DFA Municipal Bond Portfolio, DFA LTIP Portfolio, VA Short-Term Fixed Portfolio, VA Global Bond Portfolio, VIT Inflation-Protected Securities Portfolio, DFA Social Fixed Income Portfolio, DFA Diversified Fixed Income Portfolio, DFA MN Municipal Bond Portfolio, DFA California Municipal Real Return Portfolio, DFA Global Sustainability Fixed Income Portfolio, DFA Global Core Plus Fixed Income Portfolio, DFA Oregon Municipal Bond Portfolio, DFA Global Core Plus Real Return Portfolio and DFA Short-Term Selective State Municipal Bond Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange

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generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

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

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

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

FINANCIAL INSTRUMENTS

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

1. **TREASURY INFLATION-PROTECTED SECURITIES (TIPS):** VIT Inflation-Protected Securities Portfolio, DFA Inflation-Protected Securities Portfolio, and DFA Short-Duration Real Return Portfolio may purchase TIPS, which are securities issued by the U.S. Treasury. Because the interest and/or principal payments on an inflation-protected security are adjusted periodically for changes in inflation, the income distributed by the Portfolio may be irregular. In addition, the current market value of inflation-protected securities is not guaranteed and will fluctuate.

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

Derivative Financial Instruments

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

3. **FORWARD CURRENCY CONTRACTS:** The Portfolios listed below may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The Selectively Hedged Global Equity Portfolio and Enhanced U.S. Large Company Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Selectively Hedged Global Equity Portfolio's and Enhanced U.S. Large Company Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation of forward currency contracts. When the contract is closed or offset with the same counterparty, the Portfolio records a realized gain or loss equal to the change in the value of the contract when it was opened and the value at the time it was closed or offset. This is presented in the Statements of Operations as a net realized gain or loss on forward currency contracts. Risks may arise upon entering into these contracts from the potential inability of counterparties to meet the terms of their contracts and from unanticipated movements in the value of foreign currency relative to the U.S. dollar.

4. **FUTURES CONTRACTS:** Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Enhanced U.S. Large Company Portfolio may also use

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futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. The Selectively Hedged Global Equity Portfolio may also use futures contracts to hedge some or all of the currency exposure of its foreign securities. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

The DFA Commodity Strategy Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the Commodity Futures Trading Commission ("CFTC") or, consistent with CFTC regulations, on foreign exchanges. The DFA Commodity Strategy Portfolio invests in futures contracts on individual commodities or commodity indices and options on them through the Portfolio's investment in the Dimensional Cayman Commodity Fund I, LTD., the "Subsidiary."

A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest-rate-sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization-or production-weighted, respectively. A securities index or commodities

index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

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

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

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

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. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default. Risks may also arise upon entering into commodity-linked derivative instruments. The value of commodity-linked derivative instruments may be affected by changes in overall market movements, commodity index volatility, changes in interest rates or factors affecting an industry or commodity.

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

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

The DFA Commodity Strategy Portfolio may enter into options and futures transactions for several purposes, including generating current income to offset expenses or increase return and as hedges to reduce investment risk, generally by making an investment expected to move in the opposite direction of a portfolio position. A hedge is designed to offset a loss in a portfolio position with a gain in the hedged position; at the same time, however, a properly correlated hedge will result in a gain in the portfolio position being offset by a loss in the hedged position.

6. **COMMODITY-LINKED DERIVATIVES:** DFA Commodity Strategy Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in swap agreements, commodity options, futures, options on futures and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. The accompanying consolidated schedule of investments includes investments of DFA Commodity Strategy Portfolio and its wholly-owned Subsidiary. As of January 31, 2023, the DFA Commodity Strategy Portfolio held \$371,420,283 in the Subsidiary, representing 21.95% of DFA Commodity Strategy Portfolio's total assets.

7. **SWAP AGREEMENTS:** The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may enter into credit default swap agreements. Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. Some types of swap agreements are negotiated bilaterally and traded over-the-counter between the two parties (uncleared swaps), while other swaps are transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (cleared swaps), and may be traded on swap execution facilities (exchanges). The most common types of credit default swaps and interest rate swaps are subject to mandatory central clearing and exchange trading.

The Portfolios may enter into a credit default swap on a single security or instrument (sometimes referred to as a "CDS" transaction) or on a basket or index of securities (sometimes referred to as a "CDX" transaction). The "buyer" in a credit default contract typically is obligated to pay the "seller" a periodic stream of payments over the term of the contract, provided that no credit event with respect to any underlying reference obligation has occurred. If a credit event occurs, the seller typically must pay the buyer the "par value" (full notional value) of the reference obligation in exchange for the reference obligation. The Portfolios may be either the buyer or the seller in the transaction. If a Portfolio is a buyer and no credit event occurs, the Portfolio may lose its investment and recover nothing. However, if a credit event occurs, the buyer typically receives full notional value for a reference obligation that may have little or no value. As a seller, a Portfolio typically receives a fixed rate of income throughout the term of the contract, which typically is between six months and three years, provided a credit event does not occur. If a credit event occurs, the seller typically must pay the buyer the full notional amount of the reference obligation. The most common types of CDX are subject to mandatory central clearing and exchange-trading.

Credit default swaps involve greater risks than if the Portfolios had invested in the reference obligation directly, since, in addition to general market risks, credit default swaps are subject to illiquidity risk, counterparty risk and credit risk. A buyer also will lose its investment and recover nothing should no credit event occur and the swap is held to its

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termination date. If a credit event were to occur, the value of any deliverable obligation received by the seller, coupled with the up-front or periodic payments previously received, may be less than the full notional value the seller pays to the buyer, resulting in a loss of value to the Portfolio. When a Portfolio acts as a seller of a credit default swap, the Portfolio is exposed to many of the same risks of leverage since, if a credit event occurs, the seller may be required to pay the buyer the full notional value of the contract net of any amounts owed by the buyer related to its delivery of deliverable obligations.

The DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio may also enter into inflation swap agreements to seek inflation protection. Inflation swap agreements are contracts in which one party agrees to pay the cumulative percentage increase in a price index (the Consumer Price Index with respect to CPI swaps) over the term of the swap (with some lag on the inflation index), and the other pays a compounded fixed rate. Inflation swap agreements may be used by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio to hedge the inflation risk in nominal bonds (i.e., non-inflation-indexed bonds) thereby creating "synthetic" inflation-indexed bonds.

Among other reasons, one factor that may lead to changes in the values of inflation swap agreements are changes in real interest rates. Real interest rates are tied to the relationship between nominal interest rates and the rate of inflation. If nominal interest rates increase at a faster rate than inflation, real interest rates may rise, which may lead to a change in the value of an inflation swap agreement. Additionally, payments received by the DFA Short-Duration Real Return Portfolio and DFA Municipal Real Return Portfolio from inflation swap agreements will result in taxable income, either as ordinary income or capital gains, which will increase the amount of taxable distributions received by shareholders. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

The DFA Municipal Real Return Portfolio may also enter into interest rate swaps to hedge against changes in interest rates. Interest rate swaps involve the exchange by the Portfolio with another party of their respective commitments to receive or pay interest (e.g., an exchange of fixed rate payments for floating rate payments) with respect to a notional amount of principal.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearing house, as is the case with cleared swaps. As a result, a Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio's rights as a creditor.

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

The Advisor and the Fund do not believe that a Portfolio's obligations under swap contracts are senior securities and, accordingly, the Portfolio will not treat them as being subject to the Portfolio's borrowing or senior securities restrictions. However, with respect to swap contracts that provide for the netting of payments, the net amount of the excess, if any, of the Portfolio's obligations over its entitlements with respect to each swap contract will be accrued on a daily basis and an amount of segregated assets having an aggregate market value at least equal to the accrued excess will be maintained to cover the transactions in accordance with SEC positions. With respect to swap contracts that do not provide for the netting of payments by the counterparties, the full notional amount for which the Portfolio is obligated under the swap contract with respect to each swap contract will be accrued on a daily basis and assets having an aggregate market value at least equal to the accrued full notional value will be segregated and maintained to cover the transactions in accordance with SEC positions. To the extent that a Portfolio cannot dispose of a swap

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in the ordinary course of business within seven days at approximately the value at which the Portfolio has valued the swap, the Portfolio will treat the swap as illiquid and subject to its overall limit on illiquid investments of 15% of the Portfolio's net assets.

The Dodd-Frank Act and related regulatory developments have imposed comprehensive new regulatory requirements on swaps and swap market participants. The regulation of cleared and uncleared swaps, as well as other derivatives, is a rapidly changing area of law and is subject to modification by government and judicial action. In addition, the SEC, CFTC and the exchanges are authorized to take extraordinary actions in the event of a market emergency, including, for example, the implementation or reduction of speculative position limits, the implementation of higher margin requirements, the establishment of daily price limits and the suspension of trading. It is not possible to predict fully the effects of current or future regulation. New requirements, even if not directly applicable to a Portfolio, may increase the cost of the Portfolio's investments and cost of doing business. It is possible that developments in the swaps market, including potential government regulation, could adversely affect a Portfolio's ability to terminate existing swap agreements or to realize amounts to be received under such agreements.

FEDERAL TAX COST

At January 31, 2023, the total cost of securities for federal income tax purposes was:

	<u>Federal Tax Cost</u>
Enhanced U.S. Large Company Portfolio.....	\$ 229,617

U.S. Large Cap Value Portfolio.....	14,322,541
U.S. Targeted Value Portfolio.....	9,050,212
U.S. Small Cap Value Portfolio.....	9,984,427
U.S. Core Equity 1 Portfolio.....	13,916,422
U.S. Core Equity 2 Portfolio.....	14,282,321
U.S. Vector Equity Portfolio.....	2,410,488
U.S. Small Cap Portfolio.....	9,138,879
U.S. Micro Cap Portfolio.....	4,438,605
DFA Real Estate Securities Portfolio.....	5,287,193
Large Cap International Portfolio.....	4,239,098
International Core Equity Portfolio.....	26,166,378
International Small Company Portfolio.....	10,019,594
Global Small Company Portfolio.....	82,293
Japanese Small Company Portfolio.....	241,972
Asia Pacific Small Company Portfolio.....	268,791
United Kingdom Small Company Portfolio.....	22,159
Continental Small Company Portfolio.....	641,435
DFA International Real Estate Securities Portfolio.....	5,588,443
DFA Global Real Estate Securities Portfolio.....	8,280,245
DFA International Small Cap Value Portfolio.....	10,185,530
International Vector Equity Portfolio.....	2,835,442
World ex U.S. Value Portfolio.....	219,992
World ex U.S. Targeted Value Portfolio.....	662,881
World ex U.S. Core Equity Portfolio.....	3,251,814
Selectively Hedged Global Equity Portfolio.....	180,191
Emerging Markets Portfolio.....	2,974,994
Emerging Markets Small Cap Portfolio.....	3,720,524
Emerging Markets Value Portfolio.....	9,630,162
Emerging Markets Core Equity Portfolio.....	19,850,680
U.S. Large Cap Equity Portfolio.....	838,173
DFA Commodity Strategy Portfolio.....	3,701,600
DFA One-Year Fixed Income Portfolio.....	5,508,283

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	Federal Tax Cost
DFA Two-Year Global Fixed Income Portfolio.....	\$ 4,970,245
DFA Selectively Hedged Global Fixed Income Portfolio.....	1,040,920
DFA Short-Term Government Portfolio.....	1,531,650
DFA Five-Year Global Fixed Income Portfolio.....	9,633,236
DFA World ex U.S. Government Fixed Income Portfolio.....	1,198,446
DFA Intermediate Government Fixed Income Portfolio.....	5,233,966
DFA Short-Term Extended Quality Portfolio.....	6,416,158
DFA Intermediate-Term Extended Quality Portfolio.....	1,460,614

DFA.Targeted.Credit.Portfolio.....	980,583
DFA.Investment.Grade.Portfolio.....	12,026,743
DFA.Inflation.Protected.Securities.Portfolio.....	6,326,305
DFA.Short.Term.Municipal.Bond.Portfolio.....	1,864,342
DFA.Intermediate.Term.Municipal.Bond.Portfolio.....	1,654,874
DFA.Selective.State.Municipal.Bond.Portfolio.....	368,000
DFA.Short.Term.Selective.State.Municipal.Bond.Portfolio.....	157,368
DFA.California.Short.Term.Municipal.Bond.Portfolio.....	881,706
DFA.California.Intermediate.Term.Municipal.Bond.Portfolio.....	528,303
DFA.NY.Municipal.Bond.Portfolio.....	150,459
Dimensional.Retirement.Income.Fund.....	84,960
Dimensional.2045.Target.Date.Retirement.Income.Fund.....	108,044
Dimensional.2050.Target.Date.Retirement.Income.Fund.....	80,181
Dimensional.2055.Target.Date.Retirement.Income.Fund.....	50,629
Dimensional.2060.Target.Date.Retirement.Income.Fund.....	42,197
Dimensional.2065.Target.Date.Retirement.Income.Fund.....	6,435
Dimensional.2010.Target.Date.Retirement.Income.Fund.....	19,341
Dimensional.2015.Target.Date.Retirement.Income.Fund.....	33,754
Dimensional.2020.Target.Date.Retirement.Income.Fund.....	99,021
Dimensional.2025.Target.Date.Retirement.Income.Fund.....	178,506
Dimensional.2030.Target.Date.Retirement.Income.Fund.....	181,708
Dimensional.2035.Target.Date.Retirement.Income.Fund.....	156,188
Dimensional.2040.Target.Date.Retirement.Income.Fund.....	125,949
DFA.Short.Duration.Real.Return.Portfolio.....	2,031,077
DFA.Municipal.Real.Return.Portfolio.....	1,651,053
DFA.Municipal.Bond.Portfolio.....	630,044
World.Core.Equity.Portfolio.....	773,058
DFA.LTIP.Portfolio.....	454,277
U.S..Social.Core.Equity.2.Portfolio.....	849,894
U.S..Sustainability.Core.1.Portfolio.....	3,490,631
U.S..Sustainability.Targeted.Value.Portfolio.....	315,720
International.Sustainability.Core.1.Portfolio.....	2,786,668
International.Social.Core.Equity.Portfolio.....	1,239,125
Global.Social.Core.Equity.Portfolio.....	46,004
Emerging.Markets.Social.Core.Equity.Portfolio.....	1,279,116
VA.U.S..Targeted.Value.Portfolio.....	451,332
VA.U.S..Large.Value.Portfolio.....	433,897
VA.International.Value.Portfolio.....	404,912
VA.International.Small.Portfolio.....	302,943
VA.Short.Term.Fixed.Portfolio.....	334,295

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	Federal Tax Cost
VA.Global.Bond.Portfolio.....	\$ 314,607
VIT.Inflation.Protected.Securities.Portfolio.....	216,721
VA.Global.Moderate.Allocation.Portfolio.....	136,202
U.S..Large.Cap.Growth.Portfolio.....	1,354,372
U.S..Small.Cap.Growth.Portfolio.....	674,222
International.Large.Cap.Growth.Portfolio.....	500,332
International.Small.Cap.Growth.Portfolio.....	269,295
DFA.Social.Fixed.Income.Portfolio.....	561,454
DFA.Diversified.Fixed.Income.Portfolio.....	2,096,757
U.S..High.Relative.Profitability.Portfolio.....	3,583,812
International.High.Relative.Profitability.Portfolio.....	1,614,940
VA.Equity.Allocation.Portfolio.....	90,935
DFA.MN.Municipal.Bond.Portfolio.....	29,277
DFA.California.Municipal.Real.Return.Portfolio.....	279,471
DFA.Global.Core.Plus.Fixed.Income.Portfolio.....	2,601,752
Emerging.Markets.Sustainability.Core.1.Portfolio.....	899,055
Emerging.Markets.Targeted.Value.Portfolio.....	207,139
DFA.Global.Sustainability.Fixed.Income.Portfolio.....	846,973
DFA.Oregon.Municipal.Bond.Portfolio.....	71,011
DFA.Global.Core.Plus.Real.Return.Portfolio.....	247,186
Emerging.Markets.ex.China.Core.Equity.Portfolio.....	503,655

RECENTLY ISSUED ACCOUNTING STANDARDS AND REGULATIONS

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

In October 2020, the SEC adopted new regulations governing the use of derivatives by registered investment companies. Rule 18f-4 (the "Derivatives Rule") imposes limits on the amount of derivatives contracts the Portfolios could enter, eliminates the asset segregation framework previously used by the Portfolios to comply with Section 18 of the 1940 Act, and requires funds whose use of derivatives is more than a limited specified exposure to establish and maintain a derivatives risk management program and appoint a derivatives risk manager. The Derivatives Rule became effective February 19, 2021 and the Portfolios began complying with the Derivatives Rule on August 19, 2022.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the "Valuation Rule") under the 1940 Act, establishing an updated regulatory framework for fund valuation. The Valuation Rule, in part, provides a framework for good faith fair value determination and permits a Board to designate fair value determinations to a fund's investment adviser. Further, the SEC rescinded previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021 and the Portfolios began complying with the Valuation Rule on August 1, 2022.

OTHER

The Portfolios are subject to claims and suits that arise from time to time in the ordinary course of business (for example, claw back litigation against former shareholders of portfolio companies that filed for bankruptcy, such as the now ended litigation involving The Tribune Company and the ongoing litigation involving Nine West). Although

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

SUBSEQUENT EVENT EVALUATIONS

On March 10 and March 12, 2023, Federal Deposit Insurance Corporation (FDIC) named itself as the receiver of two banking institutions, Silicon Valley Bank (SVB) and Signature Bank (SB) respectively. As of March 10, 2023 the Portfolios did not have material exposure to SVB or SB. The reported valuations as of January 31, 2023 may be impacted by current market conditions. Management is currently evaluating the effect on the Portfolios.