

# Annual Report

Year Ended: October 31, 2021

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DFA INVESTMENT DIMENSIONS GROUP INC. / DIMENSIONAL INVESTMENT GROUP INC.

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## DFA Investment Dimensions Group Inc.

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DFA One-Year Fixed Income Portfolio	DFA Inflation-Protected Securities Portfolio
DFA Two-Year Global Fixed Income Portfolio	DFA Short-Duration Real Return Portfolio
DFA Selectively Hedged Global Fixed Income Portfolio	DFA Global Core Plus Real Return Portfolio
DFA Five-Year Global Fixed Income Portfolio	DFA Municipal Real Return Portfolio
DFA World ex U.S. Government Fixed Income Portfolio	DFA California Municipal Real Return Portfolio
DFA Short-Term Government Portfolio	DFA Municipal Bond Portfolio
DFA Intermediate Government Fixed Income Portfolio	DFA Short-Term Municipal Bond Portfolio
DFA Short-Term Extended Quality Portfolio	DFA Intermediate-Term Municipal Bond Portfolio
DFA Intermediate-Term Extended Quality Portfolio	DFA Selective State Municipal Bond Portfolio
DFA Targeted Credit Portfolio	DFA California Short-Term Municipal Bond Portfolio
DFA Global Core Plus Fixed Income Portfolio	DFA California Intermediate-Term Municipal Bond Portfolio
DFA Investment Grade Portfolio	DFA NY Municipal Bond Portfolio
DFA Diversified Fixed Income Portfolio	DFA MN Municipal Bond Portfolio
DFA LTIP Portfolio	DFA Oregon Municipal Bond Portfolio

## Dimensional Investment Group Inc.

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DFA Two-Year Fixed Income Portfolio
DFA Two-Year Government Portfolio





December 2021

Dear Shareholder,

As we near the end of a year that saw us mark four decades since our founding, we want to thank you for entrusting us with your investments. We built Dimensional to implement the great ideas in finance, with the goal of transforming the investor experience for the better.

We are proud of the role Dimensional has played over the past 40 years in helping drive down costs, providing solutions that can improve diversification, and contributing to investor education. We're committed to continuing to enhance our research-driven strategies, our efficient implementation, and the services we provide.

Just this past year, we launched an expanded offering for separately managed accounts, broadened our suite of fixed income solutions, and became one of the first asset managers to convert mutual funds into exchange-traded funds, offering greater choice in how investors access Dimensional's strategies.

We have always focused on empowering financial professionals so they can meet their clients' evolving needs. The solutions we have recently developed will help further that mission, offering more ability to customize and tailor investments to investors' specific situations. It's all part of our enduring tradition of innovation to enable the best possible experience for investors.

For 40 years, we have trusted markets. And for 40 years, we have built trust with financial professionals and investors around the world. The advances made in the industry have been profound for investors, and we believe this is just the beginning. We look forward to many more years of innovating on behalf of our clients and investors.

Sincerely,

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

David P. Butler  
CO-CHIEF EXECUTIVE OFFICER

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

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

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# ANNUAL REPORT

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

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

**Schedules of Investments**

Investment Abbreviations

LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
3M Swap	Three Month Swap
CDOR	Canadian Dollar Offered Rate
EURIBOR	Euro Interbank Offered Rate
SA	Special Assessment
SONIO/N	Sterling Overnight Index Average
FEDL01	One Day Overnight Fed Funds Effective Rate
AGM	Assured Guaranty Municipal Corporation
BAN	Bond Anticipation Note
CNTY GTD	County Guarantee
ETM	Escrowed to Maturity
GO	General Obligation
MUN GOVT GTD	General Obligation Guarantee of the Municipality
NATL-IBC	National Public Finance Guarantee Corporation Insurance Bond Certificate
PSF-GTD	Public School Fund Guarantee
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
AMBAC	American Municipal Bond Assurance Corporation
BAM	Build America Mutual
Q-SBLF	School Bond Qualification and Loan Program
ST HGR ED INTER	Higher Education Revenue Bond Intercept Program
SCH BD RES FD	School Board Resolution Fund
ST GTD	State Guaranteed
ST INTERCEPT	State Intercept
NPFGC	National Public Finance Guarantee Corp.
FGIC	Federal Guaranty Insurance Corporation
USD	United States Dollar
AUD	Australian Dollars
CAD	Canadian Dollars
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone

## DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

### CONTINUED

NZD	New Zealand Dollars
SEK	Swedish Krona
SGD	Singapore Dollars
JPY	Japanese Yen

### Investment Footnotes

†	See Note B to Financial Statements.
(r)	The adjustable rate shown is effective as of October 31, 2021. Interest rate disclosed is as of the most recent information available. Certain variable rate securities are not based on a published reference rate and spread but are determined by the issuer or agent and are based on current market conditions. These securities do not indicate a reference rate and spread in their description.
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.
#	Total or Partial Securities on Loan.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
^	Denominated in USD, unless otherwise noted.
∞	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).

### Financial Highlights

*	Tax return of capital is calculated based on the average shares method. Amounts are less than \$0.01 per share.
(A)	Computed using average shares outstanding.
(B)	Non-Annualized
(C)	Represents the combined ratios for the respective Portfolio and its respective pro-rata share of its Underlying Funds.
(D)	Annualized
(E)	Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future ratios.



## DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

CONTINUED

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

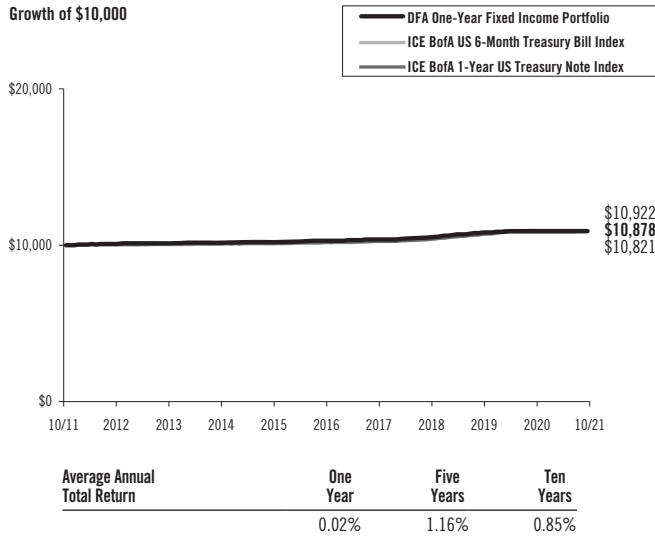
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—	Amounts designated as — are either zero or rounded to zero.
SEC	Securities and Exchange Commission
CPI	Consumer Price Index
Ū	Commencement of Operations

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA One-Year Fixed Income Portfolio vs.  
ICE BofA US 6-Month Treasury Bill Index,  
ICE BofA 1-Year US Treasury Note Index**  
October 31, 2011-October 31, 2021

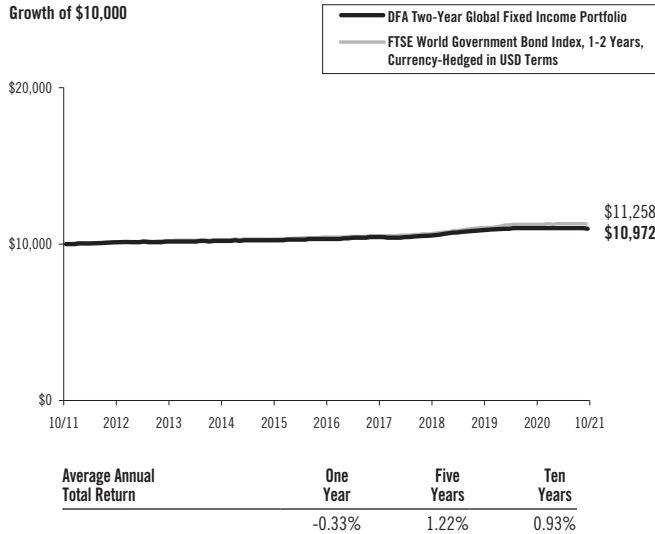


Past performance is not predictive of future performance.

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

ICE BofA index data copyright 2021 ICE Data Indices, LLC

**DFA Two-Year Global Fixed Income Portfolio vs.  
FTSE World Government Bond Index, 1-2 Years, Currency-Hedged in USD Terms**  
October 31, 2011-October 31, 2021



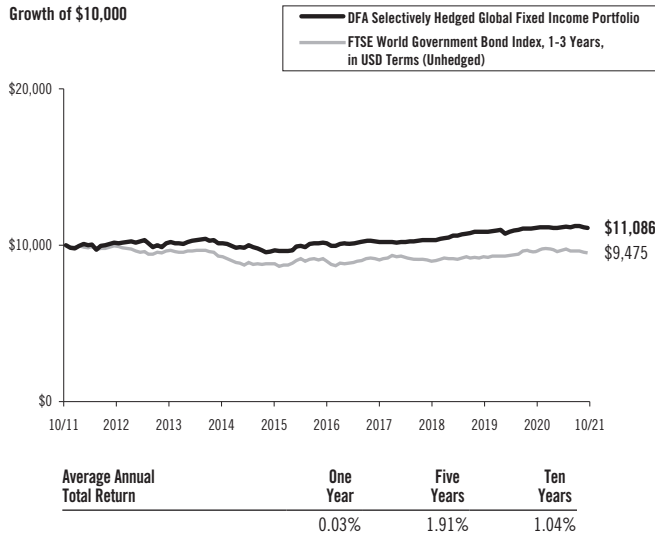
Past performance is not predictive of future performance.

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

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PERFORMANCE CHARTS  
(Unaudited)

**DFA Selectively Hedged Global Fixed Income Portfolio vs.  
FTSE World Government Bond Index,  
1-3 Years, in USD Terms (Unhedged)**  
October 31, 2011-October 31, 2021

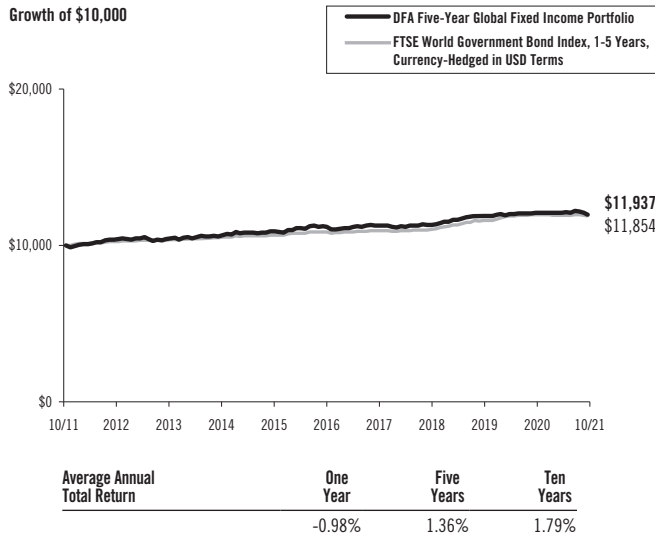


Past performance is not predictive of future performance.

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

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**DFA Five-Year Global Fixed Income Portfolio vs.  
FTSE World Government Bond Index,  
1-5 Years, Currency-Hedged in USD Terms**  
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

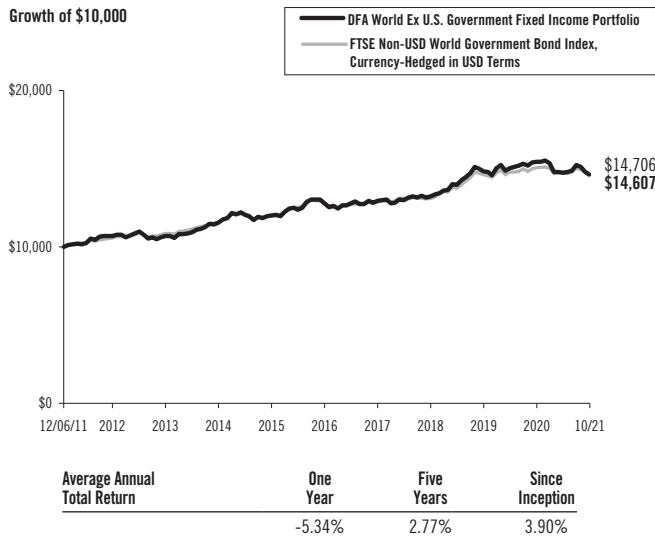
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA World ex U.S. Government Fixed Income Portfolio vs.  
FTSE Non-USD World Government Bond Index, Currency-Hedged in USD Terms**  
December 6, 2011-October 31, 2021

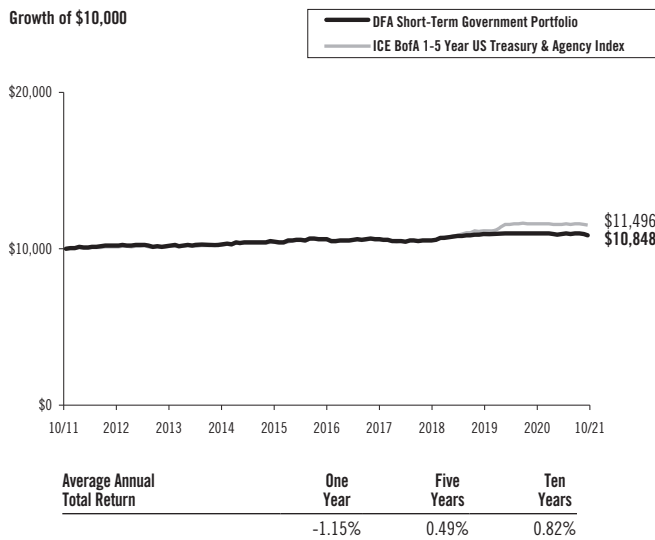


Past performance is not predictive of future performance.

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

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**DFA Short-Term Government Portfolio vs.  
ICE BofA 1-5 Year US Treasury & Agency Index**  
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

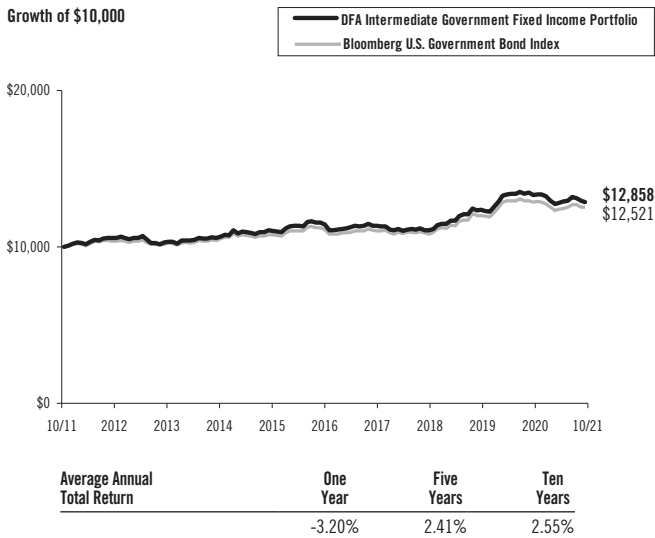
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Intermediate Government Fixed Income Portfolio vs. Bloomberg U.S. Government Bond Index**  
October 31, 2011-October 31, 2021

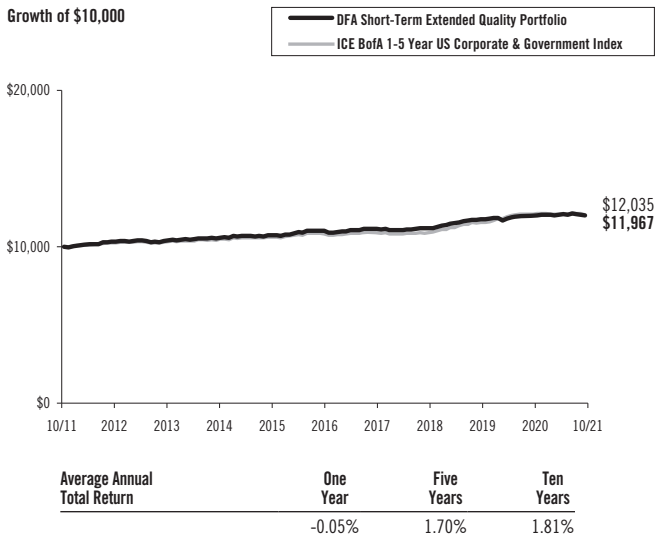


Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

**DFA Short-Term Extended Quality Portfolio vs. ICE BofA 1-5 Year US Corporate & Government Index**  
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

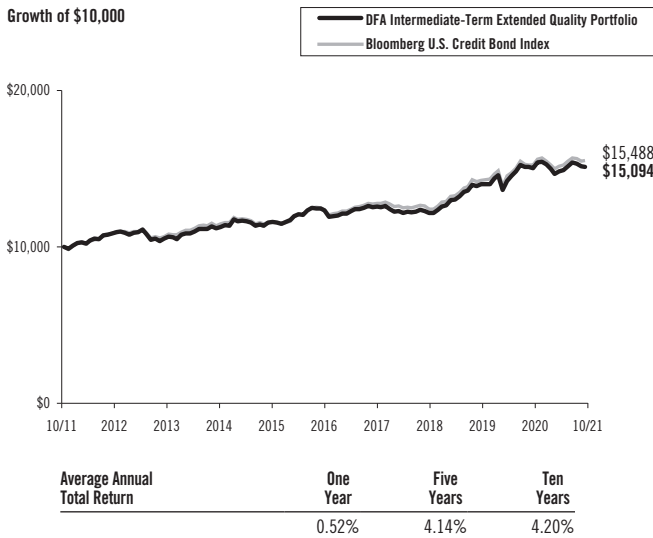
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Intermediate-Term Extended Quality Portfolio vs. Bloomberg U.S. Credit Bond Index**  
October 31, 2011-October 31, 2021

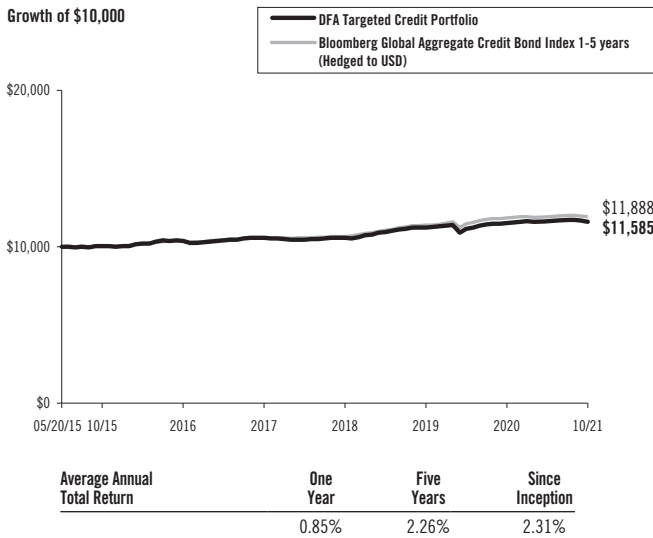


Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

**DFA Targeted Credit Portfolio vs. Bloomberg Global Aggregate Credit Bond Index 1-5 years (Hedged to USD)**  
May 20, 2015-October 31, 2021



Past performance is not predictive of future performance.

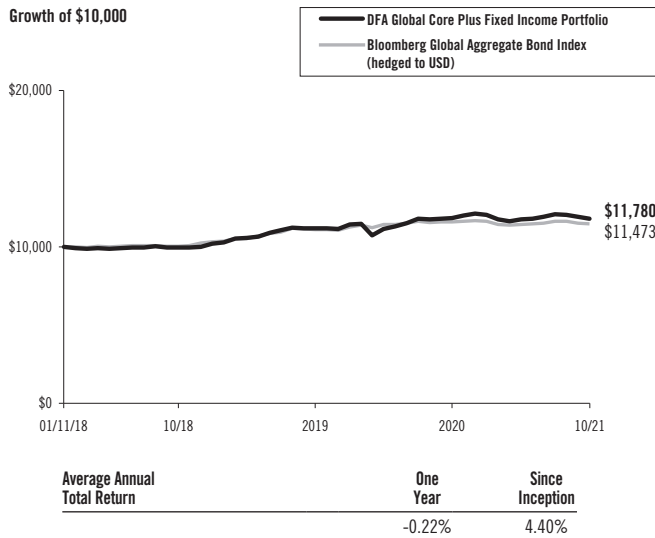
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

Bloomberg data provided by Bloomberg Finance L.P.

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Global Core Plus Fixed Income Portfolio vs.  
Bloomberg Global Aggregate Bond Index (hedged to USD)**  
January 11, 2018-October 31, 2021

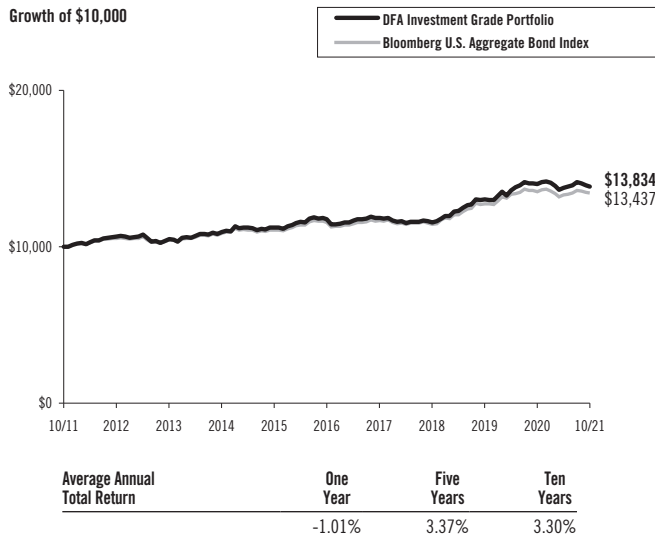


Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

**DFA Investment Grade Portfolio vs.  
Bloomberg U.S. Aggregate Bond Index**  
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

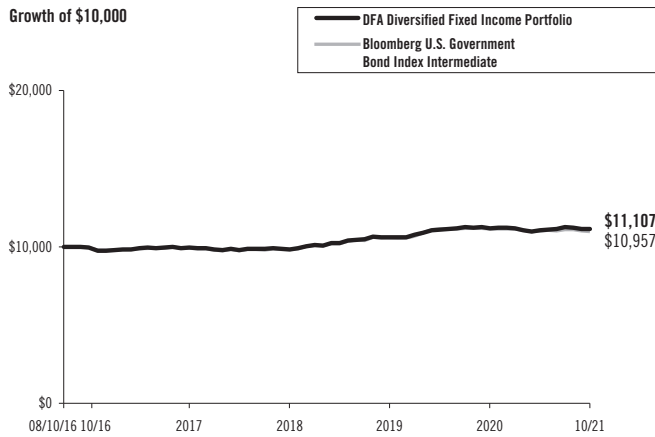
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

Bloomberg data provided by Bloomberg Finance L.P.

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Diversified Fixed Income Portfolio vs.  
Bloomberg U.S. Government Bond Index Intermediate**  
August 10, 2016-October 31, 2021



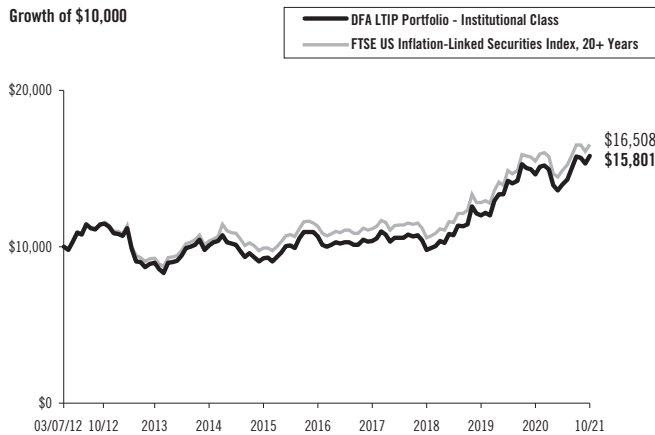
Average Annual Total Return	One Year	Five Years	Since Inception
	-0.54%	2.25%	2.03%

Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

**DFA LTIP Portfolio vs.  
FTSE U.S. Inflation-Linked Securities Index, 20+ Years**  
March 7, 2012-October 31, 2021



Average Annual Total Return	One Year	Five Years	Since Inception
	8.30%	8.25%	4.85%

Past performance is not predictive of future performance.

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

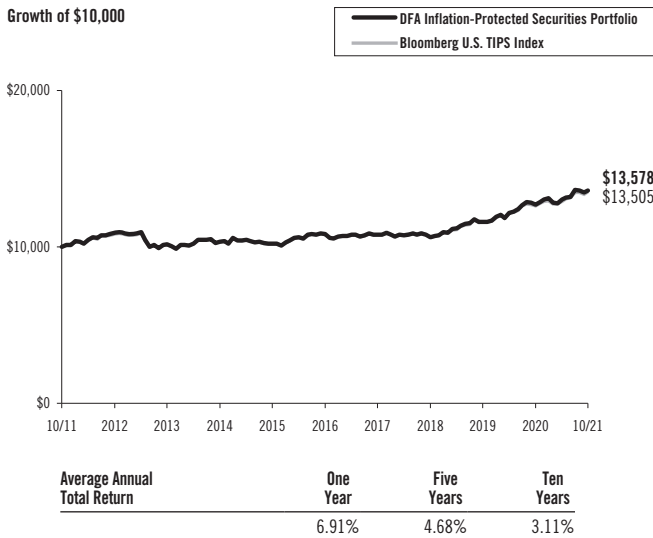
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**DFA INVESTMENT DIMENSIONS GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Inflation-Protected Securities Portfolio vs.  
Bloomberg U.S. TIPS Index**  
October 31, 2011-October 31, 2021

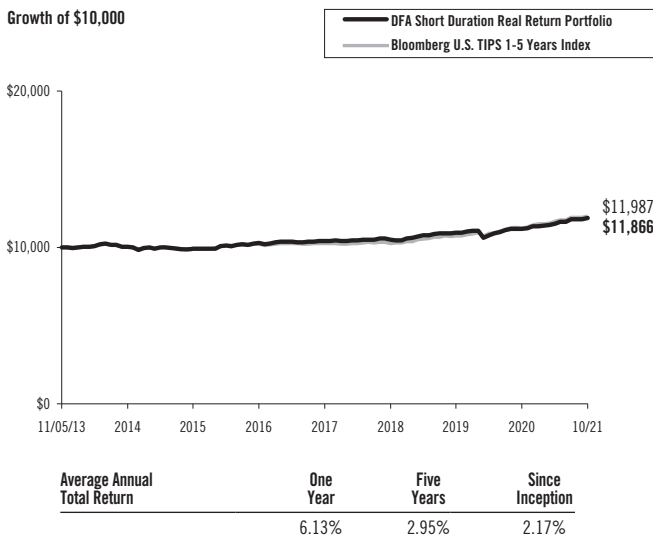


Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

**DFA Short Duration Real Return Portfolio vs.  
Bloomberg U.S. TIPS 1-5 Years Index**  
November 5, 2013-October 31, 2021



Past performance is not predictive of future performance.

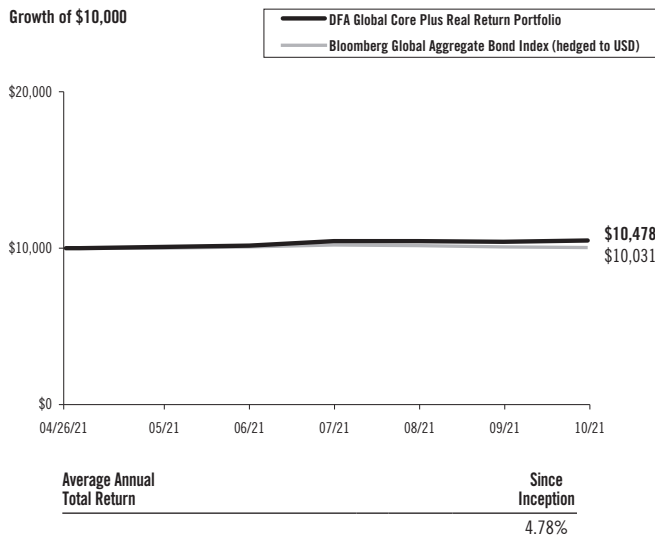
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

Bloomberg data provided by Bloomberg Finance L.P.

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Global Core Plus Real Return Portfolio vs.  
Bloomberg Global Aggregate Bond Index (hedged to USD)**  
April 26, 2021-October 31, 2021

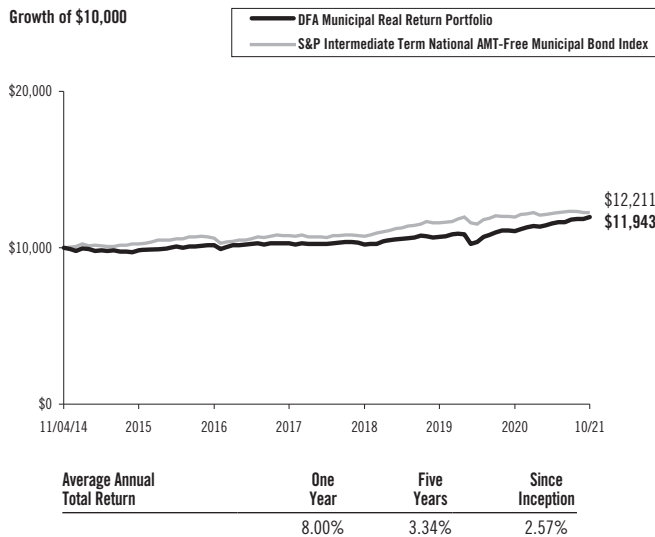


Past performance is not predictive of future performance.

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

Bloomberg data provided by Bloomberg Finance L.P.

**DFA Municipal Real Return Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
November 4, 2014-October 31, 2021



Past performance is not predictive of future performance.

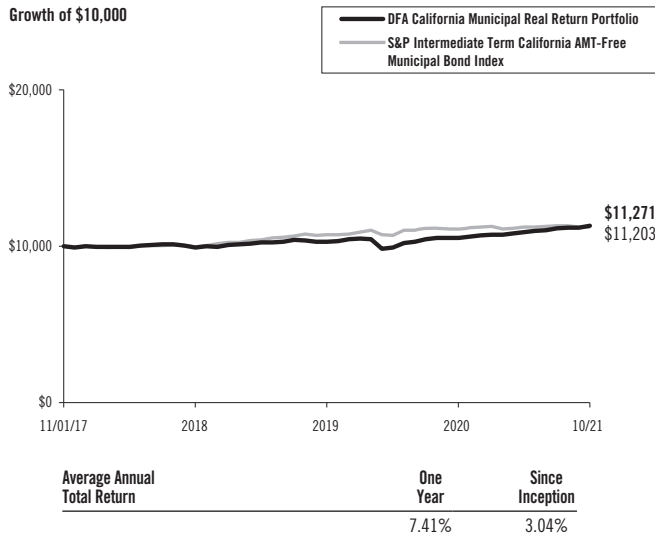
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA California Municipal Real Return Portfolio vs.  
S&P Intermediate Term California AMT-Free Municipal Bond Index**  
November 1, 2017-October 31, 2021

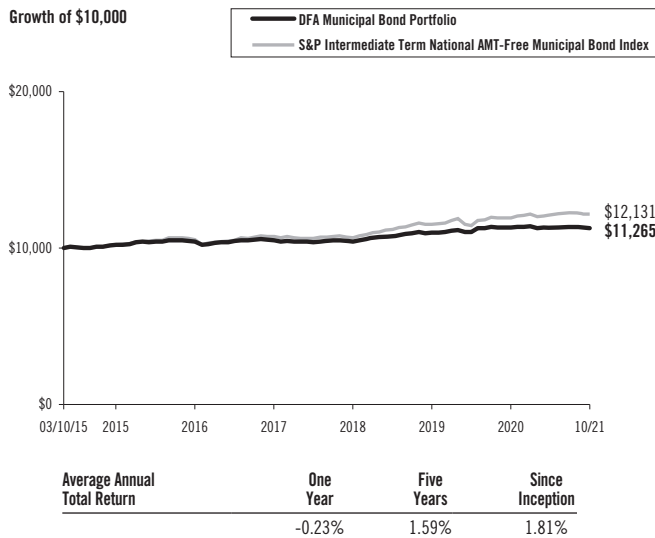


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The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
March 10, 2015-October 31, 2021



Past performance is not predictive of future performance.

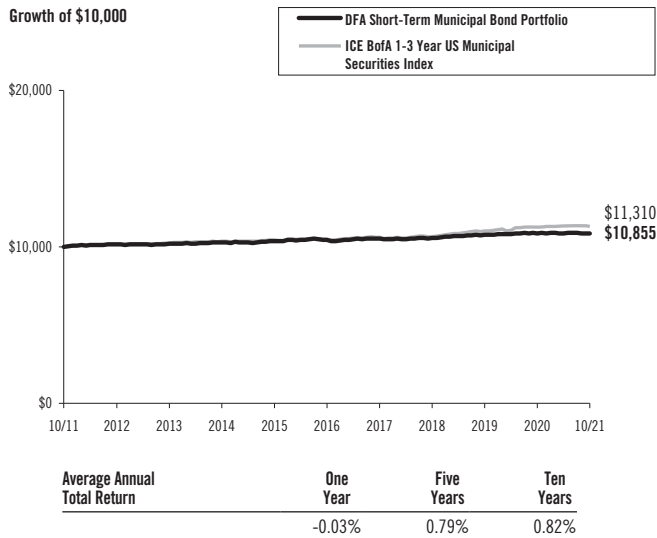
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Short-Term Municipal Bond Portfolio vs.  
ICE BofA 1-3 Year US Municipal Securities Index**  
October 31, 2011-October 31, 2021

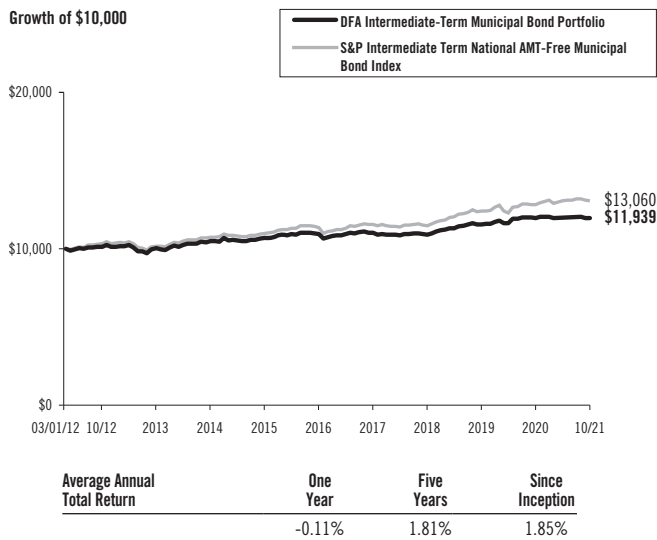


Past performance is not predictive of future performance.

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

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**DFA Intermediate-Term Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
March 1, 2012-October 31, 2021



Past performance is not predictive of future performance.

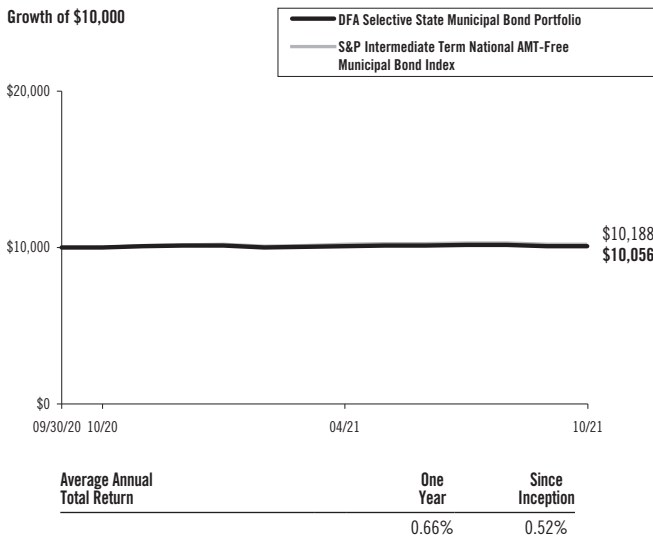
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA Selective State Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
September 30, 2020-October 31, 2021

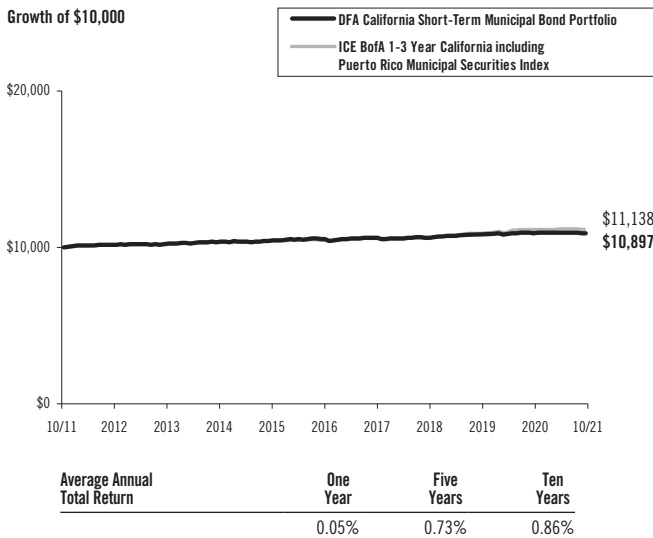


Past performance is not predictive of future performance.

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

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**DFA California Short-Term Municipal Bond Portfolio vs.  
ICE BofA 1-3 Year California including Puerto Rico Municipal Securities Index**  
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

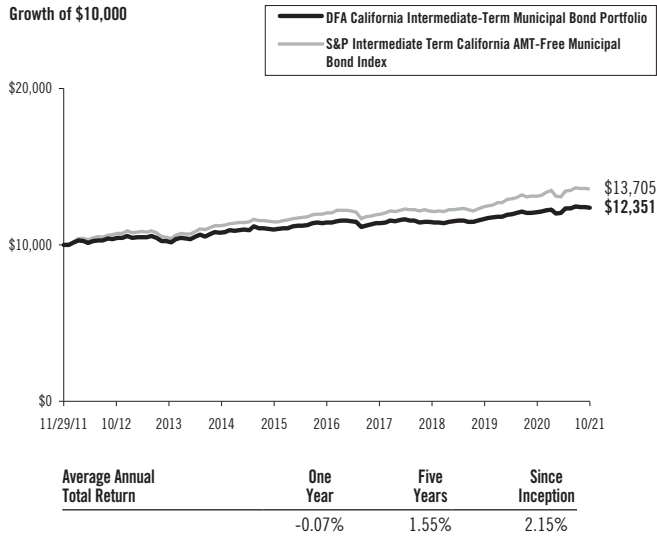
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA California Intermediate-Term Municipal Bond Portfolio vs.  
S&P Intermediate Term California AMT-Free Municipal Bond Index**  
November 29, 2011-October 31, 2021

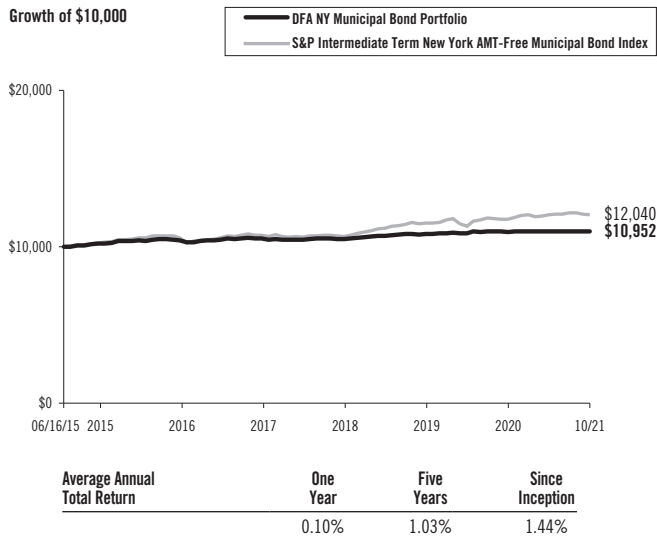


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The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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**DFA NY Municipal Bond Portfolio vs.  
S&P Intermediate Term New York AMT-Free Municipal Bond Index**  
June 16, 2015-October 31, 2021



Past performance is not predictive of future performance.

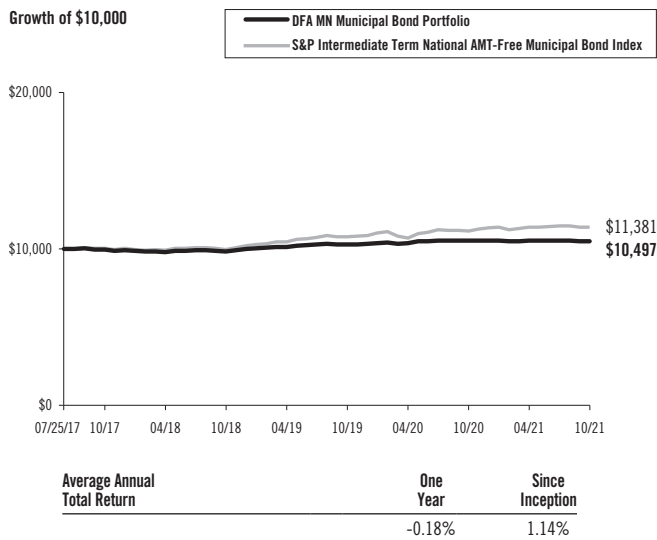
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS  
(Unaudited)

**DFA MN Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
July 25, 2017-October 31, 2021

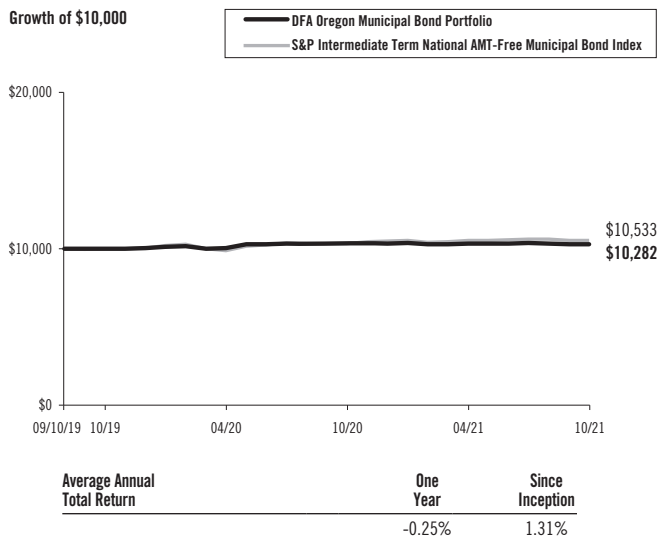


Past performance is not predictive of future performance.

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

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**DFA Oregon Municipal Bond Portfolio vs.  
S&P Intermediate Term National AMT-Free Municipal Bond Index**  
September 10, 2019-October 31, 2021



Past performance is not predictive of future performance.

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

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## MANAGEMENT'S DISCUSSION AND ANALYSIS

### Fixed Income Market Review

12 Months Ended October 31, 2021

Bond yields generally increased in the U.S. during the 12 months ended October 31, 2021. Longer-term government bonds generally underperformed short-term government bonds for the period. Bond yields also increased in Japan, Germany, Italy, Spain, and the U.K., resulting in the general underperformance of longer-term government bonds in these markets as well.

Long-term bond indices generally underperformed short-term bond indices in global developed fixed income markets for the 12 months ended October 31, 2021. For example, the FTSE World Government Bond Index 1-3 Years (hedged to USD) returned -0.21%, while the FTSE World Government Bond Index 20+ Years (hedged to USD) returned -4.90%. Within the U.S., the Bloomberg U.S. Treasury Bond Index 1-3 Years returned -0.26%, while the Bloomberg U.S. Treasury Bond Index 20+ Years returned -5.40%

	<u>October 31, 2020</u>	<u>October 31, 2021</u>	<u>Change</u>
One-Month Treasury Bill (yield).....	0.08%	0.06%	-0.02%
Ten-Year U.S. Treasury Notes (yield).....	0.88%	1.55%	0.67%

Source: Bloomberg

Many of Dimensional's fixed income strategies use a variable maturity approach that identifies a maturity range with higher expected returns. When the yield curve is flat or inverted, short-term securities are believed to offer higher expected returns. When the yield curve is upwardly sloped, portfolio maturities may be lengthened to seek the higher expected returns associated with longer maturities. These higher returns may be achieved by capital appreciation (from holding bonds through an upwardly sloped term structure) as well as by earning higher current yields.

During the period under review, within the taxable bond market, the ultra-short-term Portfolios employing a variable maturity approach generally focused on the shorter end of their eligible duration range, reflecting the relatively flat ultra-short-term segment of eligible yield curves. The short-term Portfolios employing a variable maturity approach generally extended durations towards the longer end of their eligible range, reflecting a steepening of the curve in the shorter end of eligible yield curves. The intermediate-term Portfolios employing a variable maturity approach continued to focus on the longer end of their eligible duration ranges, reflecting the upward slope of the term structure from the intermediate to longer end of eligible yield curves. Realized term premiums were generally negative for government securities but positive for credit securities during the period.

For the tax-exempt market, Portfolios employing a variable maturity approach generally focused on the shorter-end of their eligible duration ranges, reflecting the relatively flat slope of eligible municipal curves during the period. Realized term premiums were, however, generally positive for municipal securities for the period.

Some of Dimensional's fixed income strategies use a variable credit approach that varies exposure to lower credit quality securities. When credit spreads are narrow, higher-quality securities



are emphasized. When credit spreads are wide, additional credit exposure may be taken in order to position a Portfolio to seek higher expected returns by capturing high expected credit premiums.

Credit spreads began the period relatively wide and then narrowed throughout the period, resulting in smaller expected credit premiums. As a result, the variable credit Portfolios began the period focused on single-A, BBB, and where allowable, BB rated bonds. As credit spreads narrowed during the period, the variable credit Portfolios generally decreased their allocations to single-A, BBB, and, where appropriate, BB rated bonds. Realized credit premiums were generally positive, as corporate bonds outperformed their duration-matched government bond counterparts. Corporate bonds also generally outperformed securitized bonds for the period.

### **DFA One-Year Fixed Income Portfolio**

The DFA One-Year Fixed Income Portfolio is designed to achieve a stable real return in excess of the rate of inflation by generally investing in high-quality fixed income securities and maintaining a weighted average portfolio maturity of one year or less. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average duration of the Portfolio was 0.63 year as of October 31, 2021, compared to 0.19 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.02% for the Portfolio, 0.11% for the ICE BofA U.S. 6-Month Treasury Bill Index, and 0.13% for the ICE BofA 1-Year U.S. Treasury Note Index, the Portfolio's benchmarks. The U.S. Treasury yield curve was flat along the Portfolio's eligible range, indicating smaller expected term premiums during the period. As a result, the Portfolio was focused at the shorter end of its eligible maturity range for most of the period. Within the zero- to one-year maturity range, longer maturity securities generally outperformed shorter maturity securities. As a result, the Portfolio's allocation to securities with maturities shorter than one-month detracted from performance relative to both the ICE BofA U.S. 6-Month Treasury Bill Index, and the ICE BofA 1-Year U.S. Treasury Note Index.

### **DFA Two-Year Global Fixed Income Portfolio**

The DFA Two-Year Global Fixed Income Portfolio is designed to maximize risk-adjusted total returns consistent with the preservation of capital by investing in U.S. and foreign government securities, high-quality corporate securities, and global fixed income instruments maturing in three years or less (under normal circumstances, the Portfolio will invest at least 80% of its net assets in fixed income securities that mature within two years). The Portfolio also maintains an average portfolio maturity of two years or less. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The investment strategy uses a variable maturity approach and shifts maturities and country allocations based on changes in the eligible yield curves. The weighted average duration of the Portfolio increased to 1.09 years as of October 31, 2021, from 0.33 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.33% for the Portfolio and -0.02% for the FTSE World Government Bond Index, 1-2 Years, Currency-Hedged in USD terms, the Portfolio's benchmark. During the period, yield curves in global developed markets generally steepened along the Portfolio's eligible maturity range, indicating larger expected term premiums. As a result, the Portfolio's weighted average duration was increased later in the period. Realized term premiums, however, were generally negative in global developed markets. As such, the Portfolio's allocation to securities in the two- to three-year maturity range detracted from performance relative to the benchmark. The Portfolio's underweight to securities denominated in Japanese yen also detracted from relative performance.

#### **DFA Selectively Hedged Global Fixed Income Portfolio**

The DFA Selectively Hedged Global Fixed Income Portfolio is designed to maximize total returns by investing in U.S. and foreign government securities, investment grade corporate securities, and global fixed income instruments. The Portfolio primarily invests in securities that mature within five years and maintains a weighted average portfolio maturity and duration of three years or less. The Portfolio hedges foreign currency exposure on a selective basis to capture higher interest rates that may be offered in foreign yield curves. The investment strategy uses both variable maturity and variable credit approaches and shifts maturities and country allocations based on changes in the eligible yield curves for each country. Using current yield curves, the strategy identifies the countries and maturity ranges offering favorable expected returns. Maturity targets and country allocations are shifted as expected return premiums change. The Portfolio may emphasize investment grade obligations rated in the lower half of the investment grade spectrum or may deemphasize these securities when Dimensional believes the expected credit premium for holding such securities is relatively low. The weighted average duration of the Portfolio increased to 2.74 years as of October 31, 2021, from 1.58 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.03% for the Portfolio and -1.03% for the FTSE World Government Bond Index 1-3 Years (unhedged) in USD terms, the Portfolio's benchmark. The Portfolio was approximately 98% hedged to the U.S. dollar during the period. The U.S. dollar generally appreciated relative to other developed market currencies such as the euro and Japanese yen. As a result, the Portfolio's hedge to the U.S. dollar was the primary contributor to performance relative to the unhedged benchmark. During the period, yield curves in global developed markets generally steepened, indicating larger expected term premiums. As a result, the Portfolio's weighted average duration was increased. Credit spreads narrowed over the period, indicating smaller expected credit premiums. As such, the Portfolio's allocation to single-A and BBB rated credit securities was decreased. However, the Portfolio remained overweight to single-A and BBB rated credit securities relative to the government bond benchmark. Realized term premiums were generally negative for government securities but positive for credit securities during the period and realized credit premiums were positive. As such, the Portfolio's allocation to longer maturity credit securities and underweight to government securities also contributed positively to relative performance.

#### **DFA Five-Year Global Fixed Income Portfolio**

The DFA Five-Year Global Fixed Income Portfolio is designed to provide a market rate of return by investing in U.S. and foreign government securities, high-quality corporate fixed income securities, and currency-hedged global fixed income instruments maturing in five years or less. The Portfolio also maintains an average portfolio maturity of five years or less. The currency exposure associated with non-U.S. dollar denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The

investment strategy uses a variable maturity approach and shifts maturities and country allocations based on changes in the eligible yield curves. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies for each eligible country. Maturity targets and country allocations are shifted based on Dimensional's expectations for term premiums. The weighted average duration of the Portfolio increased to 4.20 years as of October 31, 2021, from 1.00 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.98% for the Portfolio and -0.65% for the FTSE World Government Bond Index, 1-5 Years, Currency-Hedged in USD terms, the Portfolio's benchmark. During the period, yield curves in global developed markets generally steepened along the Portfolio's eligible maturity range, indicating larger expected term premiums. As a result, the Portfolio's weighted average duration was increased with a focus on securities denominated in the Australian dollar, Canadian dollar, and U.S. dollar in the four- to five-year maturity range. Realized term premiums, however, were generally negative in global developed markets for the period as longer maturity securities underperformed shorter maturity securities. As such, the Portfolio's overweight to Australian dollar-, Canadian dollar-, and U.S. dollar-denominated securities in the four- to five-year maturity range, and underweight to securities in the one- to three-year maturity range, detracted from relative performance.

#### **DFA World ex U.S. Government Fixed Income Portfolio**

The DFA World ex U.S. Government Fixed Income Portfolio is designed to maximize total returns by investing in high-quality debt securities issued primarily by non-U.S. government issuers and supranational organizations and their agencies. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The Portfolio primarily invests in securities that mature within 15 years and generally maintains a weighted average duration of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio was relatively unchanged at 9.93 years as of October 31, 2021, compared to 9.84 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -5.34% for the Portfolio and -2.20% for the FTSE Non-USD World Government Bond Index, Currency-Hedged in USD terms, the Portfolio's benchmark. Global developed yield curves were generally upwardly sloped, indicating positive expected term premiums. As such, the Portfolio maintained a duration similar to the benchmark during the period. Realized term premiums were, however, generally negative during the period with longer maturity securities underperforming shorter maturity securities. As a result, the Portfolio's underweight to securities in the one- to six-year maturity range and overweight to intermediate-term securities denominated in the Australian dollar, British pound, Canadian dollar, euro, New Zealand dollar, and Singapore dollar detracted from performance relative to the benchmark. The Portfolio's underweight to securities denominated in Japanese yen also detracted from relative performance.

#### **DFA Short-Term Government Portfolio**

The DFA Short-Term Government Portfolio is designed to maximize risk-adjusted total returns by investing in U.S. government and U.S. government agency securities maturing in five years or less and maintains a weighted average portfolio maturity and duration of three years or less. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The

strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average duration of the Portfolio increased to 2.77 years as of October 31, 2021, from 0.10 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -1.15% for the Portfolio and -0.72% for the ICE BofA 1-5 Year U.S. Treasury and Agency Index, the Portfolio's benchmark. The eligible portion of the U.S. Treasury yield curve began the period flat, but steepened throughout the year, indicating larger expected term premiums. As a result, the Portfolio's duration was increased towards the longer end of the eligible range during the period. However, interest rates generally increased during the period, resulting in negative realized term premiums for government securities. As such, the Portfolio's underweight to securities in the one- to three-year maturity range and overweight to securities in the four- to five-year maturity range detracted from relative performance.

#### **DFA Intermediate Government Fixed Income Portfolio**

The DFA Intermediate Government Fixed Income Portfolio is designed to provide current income consistent with the preservation of capital from investing generally in U.S. Treasury and government agency issues with maturities of between five and 15 years. The weighted average duration of the Portfolio decreased to 6.94 years as of October 31, 2021, from 7.08 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -3.20% for the Portfolio and -2.38% for the Bloomberg U.S. Government Bond Index, the Portfolio's benchmark. Interest rates generally increased during the period and the combination of short- and long-term government securities generally outperformed intermediate-term government securities. As a result, the Portfolio's underweight to securities in the one- to five-year maturity range, overweight to securities in the five- to 15-year maturity range, and exclusion of securities with maturities longer than 15-years detracted from relative performance.

#### **DFA Short-Term Extended Quality Portfolio**

The DFA Short-Term Extended Quality Portfolio is designed to maximize total returns by investing in U.S. and foreign corporate debt securities with an investment grade credit rating. The Portfolio uses both variable maturity and variable credit approaches and generally emphasizes investment grade obligations rated in the lower half of the investment grade spectrum except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within five years and maintains a weighted average portfolio maturity and duration of three years or less. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 2.78 years as of October 31, 2021, from 1.45 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.05% for the Portfolio and -0.25% for the ICE BofA 1-5 Year U.S. Corporate & Government Index, the Portfolio's benchmark. Credit spreads narrowed over the period, indicating smaller expected credit premiums. As such, the Portfolio's allocation to single-A and BBB rated corporate securities was decreased. However, the Portfolio remained overweight to single-A and BBB rated corporate securities relative to the benchmark. Realized credit premiums were positive for the period. As such, the Portfolio's overweight to BBB rated corporate securities contributed positively to relative performance. Yield curves in global developed markets generally steepened along the Portfolio's eligible maturity range, indicating larger expected term

premiums. As a result, the Portfolio's duration was increased to the longer end of its eligible duration range. Realized term premiums were, however, generally negative for government securities but positive for credit securities during the period. As such, the Portfolio's overweight to longer maturity credit securities and underweight to longer maturity government securities also contributed positively to relative performance.

#### **DFA Intermediate-Term Extended Quality Portfolio**

The DFA Intermediate-Term Extended Quality Portfolio is designed to maximize total returns by investing in U.S. and foreign corporate debt securities with an investment grade credit rating. The Portfolio uses a variable credit approach and generally emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within 20 years and generally maintains a weighted average duration of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 8.15 years as of October 31, 2021, compared to 7.80 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.52% for the Portfolio and 1.90% for the Bloomberg U.S. Credit Bond Index, the Portfolio's benchmark. The U.S. yield curve was upwardly sloped, indicating positive expected term premiums. As such, the Portfolio maintained a duration similar to the benchmark. During the period, corporate securities outperformed government securities and longer maturity corporate securities were the best performers. As a result, the Portfolio's exclusion of corporate securities with maturities longer than 20-years, and overweight to intermediate-term government and corporate securities detracted from relative performance.

#### **DFA Targeted Credit Portfolio**

The DFA Targeted Credit Portfolio seeks to maximize total returns by investing in U.S. and foreign corporate debt securities rated in the lower half of the investment grade spectrum as well as BB rated securities that mature within five years. The Portfolio also maintains a weighted average maturity and duration of five years or less. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The investment strategy uses both variable maturity and variable credit approaches and shifts maturities and country allocations based on changes in the eligible yield curves. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies for each eligible country. Maturity targets and country allocations are shifted based on Dimensional's expectations for term premiums. While the Portfolio targets debt securities rated single-A, BBB, and BB, it may vary its exposure to credit within this range. The weighted average duration of the Portfolio increased to 3.43 years as of October 31, 2021, from 2.09 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.85% for the Portfolio and 0.69% for the Bloomberg Global Aggregate Credit Index 1-5 Years (hedged to USD), the Portfolio's benchmark. Credit spreads narrowed over the period, indicating smaller expected credit premiums. As such, the Portfolio's allocation to BBB and BB rated credit securities was decreased during the period. However, the Portfolio remained overweight to these securities relative to the benchmark. Realized credit premiums were positive for the period. As a result, the Portfolio's overweight to BBB and BB rated

credit securities contributed positively to relative performance. During the period, yield curves in global developed markets generally steepened along the Portfolio's eligible maturity range, indicating larger expected term premiums. As a result, the Portfolio's weighted average duration was increased but was on average shorter than the benchmark's duration over the period. Longer duration credit securities generally outperformed shorter duration credit securities during the period. As such, the Portfolio's shorter weighted average duration detracted from performance relative to the benchmark.

#### **DFA Global Core Plus Fixed Income Portfolio**

The DFA Global Core Plus Fixed Income Portfolio is designed to maximize total returns by investing in a universe of U.S. and foreign fixed income securities using a variable credit approach. The Portfolio emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, as well as BB-rated securities, except when Dimensional believes the expected credit premium is relatively low. The Portfolio follows a variable maturity strategy within a range of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 7.73 years as of October 31, 2021, from 7.27 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.22% for the Portfolio and -0.83% for the Bloomberg Global Aggregate Bond Index (hedged to USD), the Portfolio's benchmark. Credit spreads narrowed over the period, indicating smaller expected credit premiums. As such, the Portfolio's allocation to single-A, BBB, and BB rated credit securities was decreased. However, the Portfolio was overweight intermediate-term single-A, BBB, and BB rated credit securities relative the benchmark. Realized credit premiums were positive for the period. As a result, the Portfolio's overweight to intermediate-term BBB and BB rated credit securities contributed positively to relative performance. Global developed yield curves were generally upwardly sloped, indicating positive expected term premiums. As such, the Portfolio maintained a duration similar to that of the benchmark. Realized term premiums were generally negative for government securities but positive for credit securities during the period. As a result, the Portfolio's underweight to long-term government securities and overweight to intermediate-term credit securities contributed positively to relative performance.

#### **DFA Investment Grade Portfolio**

The DFA Investment Grade Portfolio is designed to maximize total returns through exposure to a broad portfolio of investment grade debt securities of U.S. and non-U.S. corporate and government issuers using a variable credit approach. The Portfolio emphasizes investment grade obligations rated in the lower half of the investment grade spectrum, except when Dimensional believes the expected credit premium is relatively low. The Portfolio primarily invests in securities that mature within 20 years and follows a variable maturity strategy within a range of no more than a quarter of a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The currency exposure associated with non-U.S. dollar-denominated securities within the Portfolio is generally hedged back to the U.S. dollar. The weighted average duration of the Portfolio increased to 6.63 years as of October 31, 2021, from 6.02 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -1.01% for the Portfolio and -0.48% for the Bloomberg U.S. Aggregate Bond Index, the Portfolio's benchmark. The U.S. yield curve was upwardly sloped, indicating positive expected term premiums for intermediate-term strategies. As

such, the Portfolio maintained a duration similar to the benchmark with a focus on intermediate-term securities. During the period, corporate securities outperformed government securities and longer maturity corporate securities were the best performers. As a result, the Portfolios exclusion of corporate securities with maturities longer than 20-years, and overweight to intermediate-term government securities detracted from relative performance. Credit spreads narrowed over the period, indicating smaller expected credit premiums. As such, the Portfolio's allocation to single-A, and BBB rated corporate securities was decreased during the period. However, the Portfolio was overweight intermediate-term single-A and BBB rated corporate securities relative the benchmark. Realized credit premiums were positive for the period. As a result, the Portfolio's overweight to intermediate-term single-A and BBB rated corporate securities contributed positively to relative performance.

#### **DFA Diversified Fixed Income Portfolio**

The DFA Diversified Fixed Income Portfolio is designed to provide a market rate of return for a fixed income portfolio with low relative volatility by investing directly or through other funds managed by Dimensional ("Underlying Funds") in a universe of U.S. and foreign debt securities, including inflation-protected securities. During the period covered by this report, the Portfolio's investments in Underlying Funds included the DFA Two-Year Global Fixed Income Portfolio and DFA Intermediate Government Fixed Income Portfolio. Generally, the Portfolio or the Underlying Funds will purchase debt securities that mature within 20 years. The average duration of the Portfolio increased to 4.49 years as of October 31, 2021, from 4.35 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.54% for the Portfolio and -1.53% for the Bloomberg U.S. Intermediate Government Bond Index, the Portfolio's benchmark. Realized inflation was higher than expected inflation during the period. As a result, the Portfolio's allocation to inflation-protected securities relative to the nominal benchmark was the primary contributor to relative performance. Realized term premiums were generally negative within short- to intermediate-term nominal government securities. As a result, the Portfolio's inclusion of government securities with maturities shorter than one-year also contributed positively to relative performance.

#### **DFA LTIP Portfolio**

The DFA LTIP Portfolio seeks to provide total return composed of income and capital appreciation consistent with inflation-protected long-term instruments. The Portfolio generally invests in inflation-protected securities issued by the U.S. government and its agencies and instrumentalities with maturities longer than 10 years. The weighted average duration of the Portfolio increased to 26.61 years as of October 31, 2021, from 25.80 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 8.30% for the Portfolio and 6.86% for the FTSE U.S. Inflation-Linked Securities Index, 20+ Years, the Portfolio's benchmark. The Portfolio's longer duration contributed positively to performance relative to the benchmark, as realized term premiums were positive in the U.S. Treasury Inflation-Protected Securities market.

#### **DFA Inflation-Protected Securities Portfolio**

The DFA Inflation-Protected Securities Portfolio is designed to provide inflation protection and current income by investing in inflation-protected securities (TIPS) issued by the U.S. government and its agencies and instrumentalities with maturities of between five and 20 years. The weighted average duration of the Portfolio was relatively unchanged at 7.84 years as of October 31, 2021, compared to 7.81 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 6.91% for the Portfolio and 7.07% for the Bloomberg U.S. TIPS Index, the Portfolio's benchmark. Real interest rates decreased during the period and the combination of short- and long-term TIPS generally outperformed intermediate-term TIPS. As a result, the Portfolio's underweight to TIPS in the one- to six-year maturity range, overweight to TIPS in the 15- to 20-year maturity range, and exclusion of TIPS with maturities longer than 20-years, detracted from relative performance.

#### **DFA Short-Duration Real Return Portfolio**

The DFA Short-Duration Real Return Portfolio is designed to seek inflation protection and maximize total returns. The strategy pursues its investment objective by using both variable maturity and variable credit approaches and investing in a combination of investment grade debt securities and inflation-protected securities that mature within five years, and derivative instruments such as inflation swaps. The Portfolio maintains a weighted average portfolio duration of three years or less. The weighted average duration of the Portfolio increased to 2.88 years as of October 31, 2021, from 1.37 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 6.13% for the Portfolio and 6.87% for the Bloomberg U.S. TIPS 1-5 Years Index, the Portfolio's benchmark. The eligible segment of the U.S. real yield curve was relatively flat until the end of the period, indicating smaller expected real term premiums for most of the year. As such, the Portfolio's duration was maintained toward the shorter end of the eligible range until the end of the period. Longer duration securities generally outperformed shorter duration securities for the year. As a result, the Portfolio's shorter weighted average duration relative to the benchmark detracted from relative performance.

#### **DFA Global Core Plus Real Return Portfolio**

The DFA Global Core Plus Real Return Portfolio is designed to seek inflation protection and maximize total returns. The strategy pursues its investment objective by using both variable maturity and variable credit approaches and investing in a combination of investment grade debt securities, BB rated securities, inflation-protected securities, and derivative instruments such as inflation swaps. The portfolio follows a variable maturity strategy within a range of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio was 7.64 years as of October 31, 2021.

Since the Portfolio's inception on April 26, 2021 through October 31, 2021, total returns were 4.78% for the Portfolio and 0.31% for the Bloomberg Global Aggregate Bond Index (hedged to USD), the Portfolio's benchmark. The Portfolio's zero-coupon inflation swaps, designed for protection from unexpected inflation, was the primary contributor to relative performance as breakeven inflation rates increased over the period, benefiting the Portfolio's inflation swaps. The benchmark is a nominal interest rate benchmark that does not contain an inflation-protection component. Credit spreads were narrow since the Portfolio's inception, indicating smaller expected credit premiums. As such, the Portfolio's allocation to single-A, BBB, and BB rated credit securities were below its maximum allowable weight. However, the Portfolio was overweight intermediate-term single-A, BBB, and BB rated credit securities relative the benchmark. Realized credit premiums were positive since the Portfolio's inception date. As a result, the Portfolio's overweight to intermediate-term BBB and BB rated credit securities contributed positively to relative performance. Global developed yield curves were generally upwardly sloped, indicating positive expected term premiums. As such, the Portfolio maintained a duration similar



to that of the benchmark. Realized term premiums were generally positive since the Portfolio's inception date. As a result, the Portfolio's overweight to intermediate-term securities and underweight to short-term securities contributed positively to relative performance. Conversely, the Portfolio's underweight to long-term securities detracted from relative performance.

#### **DFA Municipal Real Return Portfolio**

The DFA Municipal Real Return Portfolio seeks to provide inflation protection and current income that is exempt from federal personal income taxes by investing in a universe of investment grade municipal securities, including inflation-protected municipal securities, and in derivative instruments to provide inflation protection. The Portfolio maintains an average portfolio duration of five years or less. The weighted average duration of the Portfolio decreased to 2.90 years as of October 31, 2021, from 3.30 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 8.00% for the Portfolio and 2.06% for the S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. The Portfolio's zero-coupon inflation swaps, designed for protection from unexpected inflation, was the primary contributor to relative performance as breakeven inflation rates increased over the period, benefiting the Portfolio's inflation swaps. The benchmark is a nominal interest rate benchmark that does not contain an inflation-protection component. During the period, municipal yield curves and the real yield curve were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was maintained shorter than the allowable limit with an overweight to short-term municipal securities and an underweight to long-term municipal securities relative to the benchmark. Longer-term municipal securities generally outperformed shorter-term municipal securities during the period. As such, the Portfolio's underweight to long-term municipal securities and overweight to short-term municipal securities detracted from relative performance. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance as higher-quality municipal securities generally underperformed lower-quality municipal securities.

#### **DFA California Municipal Real Return Portfolio**

The DFA California Municipal Real Return Portfolio seeks to provide inflation protection and current income that is exempt from both federal personal income taxes and California state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of California state or local governments and their agencies, instrumentalities, and regional governmental authorities. The Portfolio also invests in derivative instruments to provide inflation protection. The Portfolio maintains an average portfolio duration of five years or less. The weighted average duration of the Portfolio modestly decreased to 2.69 years as of October 31, 2021, from 2.79 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 7.41% for the Portfolio and 1.12% for the S&P Intermediate Term California AMT-Free Municipal Bond Index, the Portfolio's benchmark. The Portfolio's zero-coupon inflation swaps, designed for protection from unexpected inflation, was the primary contributor to relative performance as breakeven inflation rates increased over the period, benefiting the Portfolio's inflation swaps. The benchmark is a nominal interest rate benchmark that does not contain an inflation-protection component. During the period, the California municipal yield curve and the real yield curve were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio's duration was maintained shorter than the allowable limit with an

overweight to short-term California municipal securities and an underweight to long-term California municipal securities relative to the benchmark. Longer-term California municipal securities generally outperformed shorter-term California municipal securities during the period. As such, the Portfolio's underweight to long-term California municipal securities and overweight to short-term California municipal securities detracted from relative performance.

### **DFA Municipal Bond Portfolio**

The DFA Municipal Bond Portfolio is designed to provide current income exempt from federal personal income tax by investing in a universe of investment grade municipal securities. The investment strategy uses a variable maturity approach. The Portfolio will maintain a weighted average duration of more than three years but less than five years. The weighted average duration of the Portfolio was relatively unchanged at 3.08 years as of October 31, 2021, compared to 3.14 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.23% for the Portfolio and 2.06% for S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, municipal yield curves were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities and lack of exposure to municipal securities with maturities longer than 10 years detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality municipal securities also detracted from relative performance as higher-quality municipal securities generally underperformed lower-quality municipal securities.

### **DFA Short-Term Municipal Bond Portfolio**

The DFA Short-Term Municipal Bond Portfolio seeks to provide current income exempt from federal personal income tax by investing in a universe of investment grade municipal securities. The investment strategy uses a variable maturity approach. The weighted average maturity of the Portfolio generally will not exceed three years. The weighted average duration of the Portfolio was relatively unchanged at 0.71 year as of October 31, 2021, compared to 0.73 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.03% for the Portfolio and 0.61% for the ICE BofA 1-3 Year U.S. Municipal Securities Index, the Portfolio's benchmark. During the period, municipal yield curves were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to shorter-term municipal securities detracted from performance relative to the benchmark.

### **DFA Intermediate-Term Municipal Bond Portfolio**

The DFA Intermediate-Term Municipal Bond Portfolio is designed to provide current income exempt from federal personal income tax by investing in a universe of investment grade municipal securities. The Portfolio follows a variable maturity strategy within a range of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio decreased to 2.93 years as of October 31, 2021, compared to 3.48 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.11% for the Portfolio and 2.06% for the S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, municipal yield curves were relatively flat, indicating smaller expected term premiums. As a result, the Portfolio maintained a shorter weighted average duration than its benchmark. Realized term premiums were, however, positive during the period. As such, the Portfolio's overweight to short-term municipal securities, and underweight to municipal securities with maturities longer than eight years, detracted from performance relative to the benchmark. The Portfolio's focus on

higher-quality municipal securities also detracted from relative performance as higher-quality municipal securities generally underperformed lower-quality municipal securities.

#### **DFA California Short-Term Municipal Bond Portfolio**

The DFA California Short-Term Municipal Bond Portfolio is designed to provide current income that is exempt from both federal personal income taxes and California state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of California state or local governments and their agencies, instrumentalities, and regional governmental authorities. The investment strategy uses a variable maturity approach. The weighted average maturity of the Portfolio generally will not exceed three years. The weighted average duration of the Portfolio was relatively unchanged at 1.05 years as of October 31, 2021, compared to 1.10 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.05% for the Portfolio and 0.29% for the ICE BofA 1-3 Year California including Puerto Rico Municipal Securities Index, the Portfolio's benchmark. During the period, the California municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums were, however, positive during the period with longer-term California municipal securities generally outperforming shorter-term California municipal securities. As such, the Portfolio's allocation to California municipal securities with maturities shorter than one year and underweight to California municipal securities in the two- to three-year maturity range detracted from performance relative to the benchmark.

#### **DFA California Intermediate-Term Municipal Bond Portfolio**

The DFA California Intermediate-Term Municipal Bond Portfolio is designed to provide current income that is exempt from both federal personal income taxes and California state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of California state or local governments and their agencies, instrumentalities, and regional governmental authorities. The Portfolio follows a variable maturity strategy within a range of no more than half a year greater than, and no less than one year below, the weighted average duration of the Portfolio's benchmark. The weighted average duration of the Portfolio decreased to 3.02 years as of October 31, 2021, from 3.43 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.07% for the Portfolio and 1.12% for the S&P Intermediate Term California AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, the California municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio maintained a shorter weighted average duration than its benchmark. Realized term premiums were, however, positive during the period with longer-term California municipal securities generally outperforming shorter-term California municipal securities. As such, the Portfolio's overweight to California municipal securities in the zero- to six-year maturity range and underweight to California municipal securities with maturities longer than seven years detracted from performance relative to the benchmark.

#### **DFA NY Municipal Bond Portfolio**

The DFA NY Municipal Bond Portfolio seeks to provide current income that is exempt from both federal personal income taxes and New York state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of New York state or local governments and their agencies, instrumentalities, and regional governmental authorities. The investment strategy uses a

variable maturity approach. The Portfolio maintains an average portfolio duration of five years or less. The average duration of the Portfolio was relatively unchanged at 1.18 years as of October 31, 2021, compared to 1.14 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.10% for the Portfolio and 2.67% for the S&P Intermediate Term New York AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, the New York municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums were, however, positive during the period with longer-term New York municipal securities generally outperforming shorter-term New York municipal securities. As such, the Portfolio's overweight to shorter-term New York municipal securities and lack of exposure to New York municipal securities with maturities longer than five years detracted from performance relative to the benchmark. The Portfolio's focus on higher-quality New York municipal securities also detracted from relative performance as higher-quality New York municipal securities generally underperformed lower-quality New York municipal securities.

#### **DFA MN Municipal Bond Portfolio**

The DFA MN Municipal Bond Portfolio seeks to provide current income that is exempt from federal personal income taxes and Minnesota state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of Minnesota state or local governments and their agencies, instrumentalities, and regional governmental authorities. The investment strategy uses a variable maturity approach. The average duration of the Portfolio decreased to 1.59 years as of October 31, 2021, from 2.11 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.18% for the Portfolio and 2.06% for the S&P Intermediate Term National AMT-Free Municipal Bond Index. During the period, the Minnesota municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums were, however, positive during the period as longer maturity Minnesota municipal securities generally outperformed shorter maturity Minnesota municipal securities. As such, the Portfolio's overweight to shorter-term Minnesota municipal securities and lack of exposure to Minnesota municipal securities with maturities longer than six years detracted from performance relative to the benchmark. The Portfolio's focus on Minnesota municipal securities also detracted from performance relative to the S&P Intermediate-Term National AMT-Free Municipal Bond Index as the broad national municipal bond market outperformed the Minnesota municipal bond market.

#### **DFA Oregon Municipal Bond Portfolio**

The DFA Oregon Municipal Bond Portfolio seeks to provide current income that is exempt from federal personal income taxes and Oregon state personal income taxes by investing primarily in a universe of municipal securities issued by or on behalf of Oregon state or local governments and their agencies, instrumentalities, and regional governmental authorities. The average duration of the Portfolio decreased to 3.07 years as of October 31, 2021, from 3.38 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.25% for the Portfolio and 2.06% for the S&P Intermediate Term National AMT-Free Municipal Bond Index. During the period, the Oregon municipal yield curve was relatively flat, indicating smaller expected term premiums. As a result, the Portfolio was focused on the shorter end of its eligible duration range. Realized term premiums

were, however, positive during the period as longer-term Oregon municipal securities generally outperformed shorter-term Oregon municipal securities. As such, the Portfolio's overweight to shorter-term Oregon municipal securities and lack of exposure to Oregon municipal securities with maturities longer than nine years detracted from performance relative to the benchmark. The Portfolio's focus on Oregon municipal securities also detracted from performance relative to the S&P Intermediate-Term National AMT-Free Municipal Bond Index as the broad national municipal bond market outperformed the Oregon municipal bond market.

#### **DFA Selective State Municipal Bond Portfolio**

The DFA Selective State Municipal Bond Portfolio is designed to provide current income exempt from federal personal income tax by investing in investment grade municipal securities. The Portfolio is expected to emphasize investments in municipal securities issued on behalf of: (i) states with no personal income tax; (ii) states that generally tax income earned from both in-state and out-of-state municipal securities; and (iii) states that do not tax income earned from in-state municipal securities and certain out-of-state municipal securities. The Portfolio will maintain a weighted average duration of more than three years but less than five years. The weighted average duration of the Portfolio decreased to 4.40 years as of October 31, 2021, from 4.51 years as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 0.66% for the Portfolio and 2.06% for the S&P Intermediate Term National AMT-Free Municipal Bond Index, the Portfolio's benchmark. During the period, municipal yield curves indicated positive expected term premiums for full investment grade rated municipal securities. As a result, the Portfolio was focused on the longer end of its eligible duration range but was underweight municipal securities with maturities longer than 10 years relative to the benchmark. Realized term premiums were positive during the period as longer-maturity municipal securities generally outperformed shorter-maturity municipal securities. As such, the Portfolio's underweight to municipal securities with maturities longer than 10 years detracted from relative performance. The Portfolio's overweight to municipal issuers in the emphasized states and underweight to New York and New Jersey issuers also detracted from relative performance.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**DISCLOSURE OF FUND EXPENSES**

**(Unaudited)**

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

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

**Actual Fund Return**

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

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2021**

**EXPENSE TABLES**

	<u>Beginning Account Value 05/01/21</u>	<u>Ending Account Value 10/31/21</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA One-Year Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,000.00	0.17%	\$0.86
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.35	0.17%	\$0.87
<b><u>DFA Two-Year Global Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 996.00	0.17%	\$0.86
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.35	0.17%	\$0.87

## DISCLOSURE OF FUND EXPENSES

### CONTINUED

	<u>Beginning Account Value 05/01/21</u>	<u>Ending Account Value 10/31/21</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA Selectively Hedged Global Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 995.90	0.17%	\$0.86
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.35	0.17%	\$0.87
<b><u>DFA Five-Year Global Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 988.10	0.26%	\$1.30
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.90	0.26%	\$1.33
<b><u>DFA World ex U.S. Government Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 991.20	0.20%	\$1.00
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>DFA Short-Term Government Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 993.20	0.20%	\$1.00
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>DFA Intermediate Government Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,003.20	0.12%	\$0.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.60	0.12%	\$0.61
<b><u>DFA Short-Term Extended Quality Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 995.00	0.22%	\$1.11
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Intermediate-Term Extended Quality Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,019.00	0.22%	\$1.12
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Targeted Credit Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 997.80	0.20%	\$1.01
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02
<b><u>DFA Global Core Plus Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,004.20	0.28%	\$1.41
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.79	0.28%	\$1.43
<b><u>DFA Investment Grade Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,006.60	0.22%	\$1.11
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Diversified Fixed Income Portfolio (2)</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,007.10	0.15%	\$0.76
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77



## DISCLOSURE OF FUND EXPENSES

### CONTINUED

	<u>Beginning Account Value 05/01/21</u>	<u>Ending Account Value 10/31/21</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA LTIP Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,134.30	0.13%	\$0.70
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.55	0.13%	\$0.66
<b><u>DFA Inflation-Protected Securities Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,044.70	0.11%	\$0.57
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.65	0.11%	\$0.56
<b><u>DFA Short-Duration Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,031.20	0.22%	\$1.13
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Global Core Plus Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,050.90	0.30%	\$1.55
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.69	0.30%	\$1.53
<b><u>DFA Municipal Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,037.10	0.24%	\$1.23
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.00	0.24%	\$1.22
<b><u>DFA California Municipal Real Return Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$1,036.40	0.26%	\$1.33
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.90	0.26%	\$1.33
<b><u>DFA Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 996.70	0.23%	\$1.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA Short-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 999.70	0.22%	\$1.11
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Intermediate-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 996.70	0.22%	\$1.11
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12
<b><u>DFA Selective State Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 997.80	0.23%	\$1.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA California Short-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 998.50	0.22%	\$1.11
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.10	0.22%	\$1.12

## DISCLOSURE OF FUND EXPENSES

### CONTINUED

	<u>Beginning Account Value 05/01/21</u>	<u>Ending Account Value 10/31/21</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA California Intermediate-Term Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 997.50	0.23%	\$1.16
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<b><u>DFA NY Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 998.50	0.25%	\$1.26
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.95	0.25%	\$1.28
<b><u>DFA MN Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 997.70	0.32%	\$1.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63
<b><u>DFA Oregon Municipal Bond Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 997.10	0.32%	\$1.61
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63

- (1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.
- (2) DFA Diversified Fixed Income Portfolio invests directly and indirectly through other funds. The expenses shown reflect the direct expenses of the Portfolio and the Portfolio's portion of the expenses of its Underlying Funds (Affiliated Investment Companies).

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**DISCLOSURE OF PORTFOLIO HOLDINGS**

**(Unaudited)**

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For DFA Investment Dimensions Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. DFA Investment Dimensions Group Inc. filed its most recent Form N-PORT with the SEC on September 24, 2021 (September 27, 2021 with respect to DFA Selective State Municipal Bond Portfolio). They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**PORTFOLIO HOLDINGS**

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

**FIXED INCOME PORTFOLIOS**

<b>DFA One-Year Fixed Income Portfolio</b>	
Financial.....	24.0%
Foreign Government.....	6.0%
Supranational.....	16.7%
U.S. Government.....	53.3%
	<u>100.0%</u>

<b>DFA Two-Year Global Fixed Income Portfolio</b>	
Consumer, Cyclical.....	0.8%
Consumer, Non-cyclical.....	2.1%
Energy.....	0.8%
Financial.....	26.0%
Foreign Government.....	20.7%
Industrial.....	1.0%
Multi-National.....	0.6%
Supranational.....	12.9%
U.S. Government.....	35.1%
	<u>100.0%</u>

<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>	
Basic Materials.....	0.8%
Communications.....	5.7%
Consumer, Cyclical.....	4.7%
Consumer, Non-cyclical.....	7.6%
Energy.....	2.9%
Financial.....	37.9%
Foreign Government.....	18.2%
Industrial.....	3.4%
Supranational.....	12.8%
Technology.....	3.6%
U.S. Government.....	0.6%
Utilities.....	1.8%
	<u>100.0%</u>

<b>DFA Five-Year Global Fixed Income Portfolio</b>	
Communications.....	1.4%
Consumer, Cyclical.....	0.9%
Consumer, Non-cyclical.....	1.3%
Energy.....	0.5%
Financial.....	26.1%
Foreign Government.....	27.7%
Supranational.....	17.3%
Technology.....	1.9%
U.S. Government.....	22.9%
	<u>100.0%</u>

<b>DFA World ex U.S. Government Fixed Income Portfolio</b>	
Energy.....	2.2%
Financial.....	8.7%
Foreign Government.....	68.3%
Industrial.....	7.0%
Supranational.....	13.5%
U.S. Government.....	0.3%
	<u>100.0%</u>

<b>DFA Short-Term Government Portfolio</b>	
U.S. Government.....	100.0%
	<u>100.0%</u>

## DISCLOSURE OF PORTFOLIO HOLDINGS

### CONTINUED

<b>DFA Intermediate Government Fixed Income Portfolio</b>		<b>DFA Short-Term Extended Quality Portfolio</b>		<b>DFA Intermediate-Term Extended Quality Portfolio</b>	
U.S. Government.....	100.0%	Basic Materials.....	1.3%	Basic Materials.....	3.6%
	<u>100.0%</u>	Communications.....	3.8%	Communications.....	9.5%
		Consumer, Cyclical.....	4.3%	Consumer, Cyclical.....	7.4%
		Consumer, Non-cyclical.....	7.9%	Consumer, Non-cyclical.....	19.7%
		Energy.....	3.4%	Energy.....	9.1%
		Financial.....	32.2%	Financial.....	26.9%
		Foreign Government.....	18.3%	Foreign Government.....	0.5%
		Industrial.....	2.2%	Industrial.....	8.4%
		Supranational.....	18.5%	Technology.....	6.9%
		Technology.....	3.5%	U.S. Government.....	5.1%
		U.S. Government.....	2.5%	Utilities.....	2.9%
		Utilities.....	2.1%		<u>100.0%</u>
			<u>100.0%</u>		
<b>DFA Targeted Credit Portfolio</b>		<b>DFA Global Core Plus Fixed Income Portfolio</b>		<b>DFA Investment Grade Portfolio</b>	
Basic Materials.....	3.0%	Basic Materials.....	2.9%	Basic Materials.....	1.2%
Communications.....	6.9%	Communications.....	7.6%	Communications.....	4.2%
Consumer, Cyclical.....	10.6%	Consumer, Cyclical.....	9.5%	Consumer, Cyclical.....	5.1%
Consumer, Non-cyclical.....	14.8%	Consumer, Non-cyclical.....	9.8%	Consumer, Non-cyclical.....	10.8%
Diversified.....	0.1%	Energy.....	9.3%	Energy.....	3.6%
Energy.....	5.9%	Financial.....	19.6%	Financial.....	16.1%
Financial.....	35.7%	Foreign Government.....	17.6%	Foreign Government.....	0.3%
Foreign Government.....	1.0%	Industrial.....	4.7%	Industrial.....	3.1%
Industrial.....	6.9%	Mortgage Securities.....	8.6%	Supranational.....	0.0%
Technology.....	6.8%	Supranational.....	2.9%	Technology.....	4.8%
U.S. Government.....	5.1%	Technology.....	4.8%	U.S. Government.....	49.0%
Utilities.....	3.2%	U.S. Government.....	1.1%	Utilities.....	1.8%
	<u>100.0%</u>	Utilities.....	1.6%		<u>100.0%</u>
			<u>100.0%</u>		
<b>DFA Diversified Fixed Income Portfolio</b>		<b>DFA LTIP Portfolio</b>		<b>DFA Inflation-Protected Securities Portfolio</b>	
Affiliated Investment Companies....	80.1%	U.S. Government.....	100.0%	U.S. Government.....	100.0%
U.S. Government.....	19.9%		<u>100.0%</u>		<u>100.0%</u>
	<u>100.0%</u>				
<b>DFA Short-Duration Real Return Portfolio</b>		<b>DFA Global Core Plus Real Return Portfolio</b>		<b>DFA Municipal Real Return Portfolio</b>	
Basic Materials.....	1.5%	Basic Materials.....	1.8%	Education.....	0.5%
Communications.....	3.2%	Communications.....	5.6%	General Obligation.....	66.3%
Consumer, Cyclical.....	5.4%	Consumer, Cyclical.....	7.9%	Higher Education.....	3.6%
Consumer, Non-cyclical.....	8.7%	Consumer, Non-cyclical.....	7.6%	Medical.....	0.2%
Energy.....	4.7%	Energy.....	7.1%	Power.....	0.3%
Financial.....	32.6%	Financial.....	24.5%	School District.....	16.3%
Foreign Government.....	15.7%	Foreign Government.....	17.6%	Tobacco Settlement.....	0.2%
Industrial.....	2.2%	Industrial.....	7.2%	Transportation.....	0.8%
Supranational.....	10.1%	Mortgage Securities.....	8.7%	Utilities.....	3.6%
Technology.....	3.5%	Supranational.....	3.0%	Water.....	8.2%
U.S. Government.....	10.7%	Technology.....	3.7%		<u>100.0%</u>
Utilities.....	1.7%	U.S. Government.....	2.6%		
	<u>100.0%</u>	Utilities.....	2.7%		
			<u>100.0%</u>		

## DISCLOSURE OF PORTFOLIO HOLDINGS

### CONTINUED

<b>DFA California Municipal Real Return Portfolio</b>		<b>DFA Municipal Bond Portfolio</b>		<b>DFA Short-Term Municipal Bond Portfolio</b>	
Education.....	0.7%	General Obligation.....	66.5%	Airport.....	0.3%
General Obligation.....	44.9%	Higher Education.....	1.3%	Education.....	4.4%
Higher Education.....	8.4%	Medical.....	0.4%	General Obligation.....	61.4%
Medical.....	0.4%	Nursing Homes.....	0.3%	Higher Education.....	1.7%
Power.....	3.8%	Power.....	0.5%	Medical.....	2.1%
School District.....	22.9%	School District.....	19.8%	Power.....	0.8%
Transportation.....	2.1%	Transportation.....	1.9%	School District.....	19.8%
Utilities.....	1.2%	Utilities.....	2.5%	Tobacco Settlement.....	0.8%
Water.....	15.6%	Water.....	6.8%	Transportation.....	2.1%
	<u>100.0%</u>		<u>100.0%</u>	Utilities.....	2.0%
				Water.....	3.4%
					<u>100.0%</u>
<b>DFA Intermediate-Term Municipal Bond Portfolio</b>		<b>DFA Selective State Municipal Bond Portfolio</b>		<b>DFA California Short-Term Municipal Bond Portfolio</b>	
Education.....	0.1%	Airport.....	3.1%	Education.....	4.9%
General Obligation.....	71.0%	Bond Bank.....	0.5%	General Obligation.....	42.1%
Higher Education.....	3.0%	Development.....	0.9%	Higher Education.....	7.8%
Medical.....	0.3%	Education.....	3.6%	Power.....	5.1%
Nursing Homes.....	0.7%	Facilities.....	0.3%	School District.....	26.7%
Power.....	1.2%	General Obligation.....	38.0%	Tobacco Settlement.....	0.4%
School District.....	14.9%	Higher Education.....	5.2%	Transportation.....	2.8%
Transportation.....	2.4%	Housing.....	0.7%	Utilities.....	0.2%
Utilities.....	0.9%	Medical.....	9.6%	Water.....	10.0%
Water.....	5.5%	Pollution.....	0.1%		<u>100.0%</u>
	<u>100.0%</u>	Power.....	3.6%		
		School District.....	13.5%		
		Transportation.....	6.7%		
		Utilities.....	7.5%		
		Water.....	6.7%		
			<u>100.0%</u>		
<b>DFA California Intermediate-Term Municipal Bond Portfolio</b>		<b>DFA NY Municipal Bond Portfolio</b>		<b>DFA MN Municipal Bond Portfolio</b>	
Airport.....	0.1%	General Obligation.....	70.0%	General Obligation.....	69.6%
Bond Bank.....	0.6%	Higher Education.....	6.2%	Higher Education.....	0.8%
Development.....	0.2%	School District.....	18.4%	Multifamily Housing.....	3.1%
Education.....	0.4%	Transportation.....	4.8%	Power.....	1.9%
General Obligation.....	38.3%	Utilities.....	0.3%	School District.....	22.9%
Higher Education.....	6.0%	Water.....	0.3%	Water.....	1.7%
Medical.....	2.2%		<u>100.0%</u>		<u>100.0%</u>
Pollution.....	0.2%				
Power.....	7.0%				
School District.....	24.0%				
Transportation.....	5.9%				
Utilities.....	1.6%				
Water.....	13.5%				
	<u>100.0%</u>				
<b>DFA Oregon Municipal Bond Portfolio</b>					
General Obligation.....	58.2%				
School District.....	19.4%				
Transportation.....	3.3%				
Utilities.....	1.1%				
Water.....	18.0%				
	<u>100.0%</u>				

**DFA ONE-YEAR FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
BONDS — (19.4%)			Landeskreditbank		
African Development Bank, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.350%, FRN		
(r) 0.126%, 12/15/21.....	97,850	\$ 97,859,944	(r) 0.399%, 03/15/22.....	99,600	\$ 99,669,521
Asian Development Bank, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			Nederlandse Waterschapsbank NV, Floating Rate Note, 3M USD LIBOR + 0.070%, FRN		
(r) 0.126%, 12/15/21.....	136,500	136,505,468	(r) 0.186%, 12/15/21.....	42,200	42,204,483
Bank of Montreal, Floating Rate Note, SOFR + 0.190%, FRN			(r) 0.186%, 12/15/21.....	115,000	115,012,222
(r) 0.240%, 05/06/22.....	25,000	25,009,043	Oesterreichische Kontrollbank AG, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN		
EUROFIMA, Floating Rate Note, 3M USD LIBOR + 0.090%, FRN			(r) 0.141%, 11/22/21.....	20,000	20,000,713
(r) 0.215%, 11/15/21.....	50,700	50,701,318	Svensk Exportkredit AB, Floating Rate Note, 3M USD LIBOR + 0.120%, FRN		
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN			(r) 0.234%, 12/13/21.....	19,600	19,603,104
(r) 0.309%, 08/19/22.....	54,852	54,940,860	Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN		
(r) 0.309%, 03/13/23.....	15,555	15,591,554	(r) 1.049%, 12/19/22.....	75,000	75,770,250
European Investment Bank, Floating Rate Note, SOFR + 0.290%, FRN			(r) 1.049%, 05/25/23.....	4,310	4,369,469
(r) 0.339%, 06/10/22.....	38,750	38,797,275	Swedbank AB Ω 0.600%, 09/25/23.....	6,000	5,984,277
Inter-American Development Bank, Floating Rate Note, SOFR + 0.260%, FRN			Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.220%, FRN		
(r) 0.309%, 09/16/22.....	69,670	69,793,316	(r) 0.269%, 06/02/23.....	80,000	80,141,174
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.130%, FRN			Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN		
(r) 0.179%, 01/13/23.....	133,937	134,034,774	(r) 0.289%, 01/06/23.....	14,867	14,880,849
International Finance Corp., Floating Rate Note, SOFR + 0.090%, FRN			TOTAL BONDS.....		<u>1,223,393,357</u>
(r) 0.139%, 06/30/23.....	25,000	25,000,000	CERTIFICATES OF DEPOSIT — (8.1%)		
Kommunalbanken AS, Floating Rate Note, 3M USD LIBOR + 0.080%, FRN			Bank of Montreal, Floating Rate Note, SOFR + 0.150%, FRN		
(r) 0.208%, 02/24/22.....	83,500	83,520,334	(r) 0.200%, 09/02/22.....	68,250	68,250,364
(r) 0.208%, 02/24/22.....	14,000	14,003,409	(r) 0.200%, 09/27/22.....	28,000	27,997,827

**DFA ONE-YEAR FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
Bank of Montreal, Floating Rate Note, SOFR + 0.200%, FRN (r) 0.250%, 02/11/22. ....	35,000	\$ 35,014,831	U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.034%, FRN #(r) 0.089%, 04/30/23. ....	178,000	\$ 178,010,911
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.150%, FRN (r) 0.200%, 06/15/22. ....	66,000	66,014,385	TOTAL U.S. TREASURY OBLIGATIONS. ....		<u>1,983,643,557</u>
(r) 0.200%, 08/19/22. ....	41,500	41,502,587	TOTAL INVESTMENT SECURITIES (Cost \$3,721,396,353). ....		<u>3,720,332,949</u>
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.160%, FRN (r) 0.210%, 07/08/22. ....	50,000	50,012,907	COMMERCIAL PAPER — (33.7%) Banque Et Caisse d'Epargne de l'Etat		
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.160%, FRN (r) 0.210%, 07/15/22. ....	61,500	61,512,526	0.070%, 12/01/21. ....	17,000	16,998,753
National Australia Bank Ltd, Floating Rate Note, SOFR + 0.100%, FRN (r)Ω 0.150%, 05/06/22. ....	21,000	21,000,000	0.071%, 12/02/21. ....	80,000	79,993,955
Royal Bank of Canada 0.200%, 10/11/22. ....	40,000	39,996,651	BNG Bank NV Ω 0.076%, 11/16/21. ....	81,000	80,997,084
Westpac Banking Corp., Floating Rate Note, 3M USD LIBOR + 0.010%, FRN (r)Ω 0.135%, 02/07/22. ....	20,000	20,000,059	Ω 0.061%, 11/05/21. ....	38,000	37,999,520
Westpac Banking Corp., Floating Rate Note, SOFR + 0.130%, FRN (r) 0.180%, 09/22/22. ....	60,000	59,985,691	Caisse des Depots et Consignations Ω 0.140%, 01/04/22. ....	41,250	41,240,788
Westpac Banking Corp., Floating Rate Note, SOFR + 0.170%, FRN (r) 0.220%, 04/19/22. ....	22,000	<u>22,008,207</u>	CDP Financial, Inc. Ω 0.140%, 11/01/21. ....	30,000	29,999,845
TOTAL CERTIFICATES OF DEPOSIT. ....		<u>513,296,035</u>	Ω 0.130%, 11/08/21. ....	10,000	9,999,814
U.S. TREASURY OBLIGATIONS — (31.4%) U.S. Treasury Notes 0.125%, 08/31/23. ....	76,000	75,563,594	Ω 0.091%, 11/05/21. ....	90,000	89,998,862
# 0.125%, 09/15/23. ....	566,000	562,396,170	Ω 0.101%, 11/09/21. ....	45,000	44,999,079
# 0.250%, 09/30/23. ....	567,000	564,696,562	Commonwealth Bank of Australia, Floating Rate Note, SOFR + 0.130%, FRN (r)Ω 0.180%, 09/29/22. ....	34,000	33,994,730
# 0.125%, 10/15/23. ....	569,000	564,976,994	DNB Bank ASA Ω 0.162%, 11/23/21. ....	40,000	39,998,667
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.029%, FRN #(r) 0.084%, 07/31/23. ....	38,000	37,999,326	Ω 0.122%, 12/01/21. ....	50,000	49,997,663
			Ω 0.112%, 12/06/21. ....	30,000	29,998,322
			Ω 0.117%, 11/18/21. ....	27,000	26,999,310
			Ω 0.096%, 12/09/21. ....	23,250	23,248,570
			Erste Abwicklungsanstalt Ω 0.070%, 11/08/21. ....	53,000	52,998,719
			Ω 0.070%, 11/17/21. ....	15,000	14,999,264
			Ω 0.081%, 12/13/21. ....	53,000	52,994,038
			Export Development Canada 0.061%, 11/04/21. ....	28,500	28,499,715
			FMS Wertmanagement Ω 0.100%, 11/17/21. ....	80,000	79,996,495
			Ω 0.101%, 11/24/21. ....	66,000	65,995,853
			Ω 0.095%, 01/12/22. ....	24,000	23,994,000
			Kingdom of Denmark 0.051%, 11/04/21. ....	40,000	39,999,600
			0.050%, 11/04/21. ....	40,000	39,999,600

**DFA ONE-YEAR FIXED INCOME PORTFOLIO**

**CONTINUED**

	<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †		<u>Face Amount</u> <u>(000)</u>	<u>Value</u> †
Kreditanstalt fuer Wiederaufbau			Skandinaviska Enskilda Banken AB		
Ω 0.081%, 11/01/21.....	19,750	\$19,749,901	Ω 0.193%, 12/16/21.....	65,000	\$ 64,993,414
Ω 0.091%, 11/02/21.....	70,000	69,999,533	Ω 0.095%, 12/16/21.....	57,000	56,994,224
Nederlandse Waterschapsbank NV			Ω 0.095%, 12/22/21.....	50,000	49,994,150
Ω 0.081%, 12/06/21.....	12,000	11,998,733	Svenska Handelsbanken AB		
Nordea Bank Abp			Ω 0.100%, 01/28/22.....	32,750	32,743,294
Ω 0.105%, 12/01/21.....	20,000	19,998,533	Swedbank AB		
Ω 0.127%, 12/20/21.....	53,000	52,993,875	0.120%, 12/22/21.....	61,250	61,244,671
Ω 0.075%, 12/20/21.....	35,000	34,995,955	0.140%, 12/20/21.....	20,000	19,998,353
NRW Bank			0.100%, 11/30/21.....	20,000	19,999,093
Ω 0.095%, 12/03/21.....	50,000	49,995,966	0.090%, 12/16/21.....	40,000	39,997,013
Oesterreichische Kontrollbank AG			0.085%, 12/20/21.....	12,000	<u>11,999,012</u>
0.051%, 11/03/21.....	25,800	25,799,771	TOTAL COMMERCIAL PAPER		
Province of Alberta Canada			(Cost \$2,125,450,908).....		<u>2,125,480,931</u>
Ω 0.200%, 01/12/22.....	10,600	10,598,344			
Ω 0.140%, 12/07/21.....	48,500	48,495,271	<b>Shares</b>		
Ω 0.085%, 12/01/21.....	22,000	21,998,185	TEMPORARY CASH INVESTMENTS — (0.1%)		
PSP Capital, Inc.			State Street Institutional		
Ω 0.152%, 11/10/21.....	50,000	49,998,867	U.S. Government		
Ω 0.090%, 11/29/21.....	42,500	42,497,072	Money Market Fund		
Ω 0.091%, 12/02/21.....	35,000	34,997,355	0.025%.....	3,737,401	<u>3,737,401</u>
Queensland Treasury Corp.			SECURITIES LENDING COLLATERAL — (7.3%)		
0.090%, 01/04/22.....	6,000	5,999,196	@§ The DFA Short Term		
0.090%, 01/28/22.....	45,250	45,240,850	Investment Fund .....	40,147,800	<u>464,510,048</u>
0.101%, 01/31/22.....	93,250	93,230,521	TOTAL INVESTMENTS — (100.0%)		
Sanofi			(Cost \$6,315,087,151).....		<u>\$6,314,061,329</u>
Ω 0.070%, 12/28/21.....	82,000	81,989,067			
Ω 0.060%, 12/30/21.....	11,000	10,998,466			

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds.....	—	\$1,223,393,357	—	\$1,223,393,357
Certificates of Deposit.....	—	513,296,035	—	513,296,035
U.S. Treasury Obligations.....	—	1,983,643,557	—	1,983,643,557
Commercial Paper.....	—	2,125,480,931	—	2,125,480,931
Temporary Cash Investments.....	\$3,737,401	—	—	3,737,401
Securities Lending Collateral.....	—	464,510,048	—	464,510,048
TOTAL.....	<u>\$3,737,401</u>	<u>\$6,310,323,928</u>	<u>—</u>	<u>\$6,314,061,329</u>

See accompanying Notes to Financial Statements.



**DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (55.2%)			CANADA — (19.4%)		
AUSTRALIA — (3.4%)			Bank of Montreal		
Australia & New Zealand			2.890%, 06/20/23..... CAD	179,000	\$ 148,561,611
Banking Group Ltd.,			Bank of Nova Scotia		
Floating Rate Note, 3M			2.980%, 04/17/23..... CAD	89,000	73,821,243
Swap + 0.900%, FRN			2.290%, 06/28/24..... CAD	10,000	8,247,253
(r) 0.915%, 05/09/23..... AUD	29,000	\$ 22,050,176	Canadian Government Bond		
Commonwealth Bank of Australia,			0.250%, 08/01/23..... CAD	10,000	7,972,689
Floating Rate Note			2.250%, 03/01/24..... CAD	25,000	20,720,144
(r) 3M Swap + 0.880%,			0.250%, 04/01/24..... CAD	23,000	18,188,324
FRN, 0.922%,			Canadian Imperial Bank of		
07/25/22..... AUD	17,500	13,235,667	Commerce		
(r) 3M Swap + 0.930%,			2.970%, 07/11/23..... CAD	153,000	127,231,319
FRN, 0.946%,			Province of Alberta Canada		
08/16/23..... AUD	35,640	27,140,254	2.650%, 09/01/23..... CAD	65,000	53,954,832
National Australia Bank Ltd.			3.100%, 06/01/24..... CAD	25,000	21,084,155
0.875%, 01/20/22..... EUR	700	811,626	Province of British Columbia		
National Australia Bank Ltd.,			Canada		
Floating Rate Note			3.300%, 12/18/23..... CAD	15,000	12,657,523
(r) 3M USD LIBOR +			Province of Manitoba Canada		
0.710%, FRN,			2.550%, 06/02/23..... CAD	115,000	95,081,286
0.834%, 11/04/21.....	2,507	2,507,100	Province of Ontario Canada		
(r) 3M Swap + 0.800%,			2.850%, 06/02/23..... CAD	100,000	83,065,611
FRN, 0.813%,			2.600%, 09/08/23..... CAD	25,000	20,733,072
02/10/23..... AUD	47,626	36,100,046	Province of Ontario Canada,		
(r) 3M Swap + 0.900%,			Floating Rate Note, 3M		
FRN, 0.916%,			CDOR + 0.150%, FRN		
05/16/23..... AUD	22,000	16,719,768	(r) 0.600%, 06/27/22..... CAD	66,300	53,700,000
(r) 3M Swap + 0.930%,			Province of Quebec Canada		
FRN, 0.947%,			3.000%, 09/01/23..... CAD	25,000	20,889,019
09/26/23..... AUD	67,500	51,400,099	2.250%, 02/22/24..... CAD	56,500	46,715,676
New South Wales Treasury			PSP Capital, Inc.		
Corp.			2.090%, 11/22/23..... CAD	13,000	10,692,437
5.000%, 08/20/24..... AUD	11,000	9,104,311	Royal Bank of Canada		
Westpac Banking Corp.			2.949%, 05/01/23..... CAD	105,000	87,102,658
2.625%, 12/14/22..... GBP	10,000	13,952,730	2.333%, 12/05/23..... CAD	76,000	62,652,715
Westpac Banking Corp.,			Toronto-Dominion Bank		
Floating Rate Note, 3M			3.005%, 05/30/23..... CAD	71,500	59,412,710
Swap + 0.810%, FRN			2.850%, 03/08/24..... CAD	119,000	98,911,538
(r) 0.851%, 10/27/22..... AUD	5,000	<u>3,785,057</u>	TOTAL CANADA.....		<u>1,131,395,815</u>
TOTAL AUSTRALIA.....		<u>196,806,834</u>	FINLAND — (0.7%)		
AUSTRIA — (0.3%)			Nordea Bank Abp, Floating		
Oesterreichische Kontrollbank AG			Rate Note, 3M EURIBOR		
0.500%, 09/16/24.....	18,200	<u>18,022,914</u>	+ 0.500%, FRN		
BELGIUM — (0.0%)			(r) 0.000%, 02/07/22..... EUR	25,445	29,455,303
Dexia Credit Local SA					
1.125%, 06/15/22..... GBP	400	<u>549,527</u>			

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
FINLAND — (Continued)			GERMANY — (Continued)		
OP Corporate Bank PLC, Floating Rate Note, 3M EURIBOR + 0.750%, FRN (r) 0.207%, 06/13/22..... EUR	11,900	\$ 13,818,054	Landwirtschaftliche Rentenbank 5.375%, 04/23/24..... NZD	1,650	\$ 1,264,379
TOTAL FINLAND.....		<u>43,273,357</u>	NRW Bank 0.000%, 02/01/22..... EUR	2,000	2,314,728
FRANCE — (1.9%)			1.600%, 07/31/24..... AUD	4,000	3,007,971
Bpifrance SACA 0.750%, 07/22/22..... GBP	20,400	27,945,515	State of Brandenburg, Floating Rate Note, 3M EURIBOR + 0.400%, FRN (r) 0.000%, 11/28/22..... EUR	4,000	<u>4,652,160</u>
Dexia Credit Local SA 0.500%, 07/22/23..... GBP	500	678,852	TOTAL GERMANY.....		<u>243,716,928</u>
Sanofi 1.125%, 03/10/22..... EUR	1,000	1,157,942	JAPAN — (0.7%)		
0.000%, 03/21/22..... EUR	4,400	5,092,402	Toyota Motor Credit Corp. 0.750%, 07/21/22..... EUR	17,419	20,308,769
0.000%, 09/13/22..... EUR	9,800	11,360,225	Toyota Motor Finance Netherlands BV 0.250%, 01/10/22..... EUR	15,692	<u>18,164,439</u>
SNCF Reseau 5.500%, 12/01/21..... GBP	32,992	45,338,964	TOTAL JAPAN.....		<u>38,473,208</u>
TotalEnergies Capital Canada Ltd 1.125%, 03/18/22..... EUR	2,500	2,907,033	NETHERLANDS — (1.4%)		
TotalEnergies Capital International SA 2.125%, 11/19/21..... EUR	16,800	<u>19,443,714</u>	Cooperatieve Rabobank UA 2.250%, 03/23/22..... GBP	1,445	1,991,003
TOTAL FRANCE.....		<u>113,924,647</u>	Nederlandse Waterschapsbank NV, Floating Rate Note (r)Ω 3M USD LIBOR + 0.070%, FRN, 0.186%, 12/15/21.....	50,000	50,005,312
GERMANY — (4.2%)			(r) 3M USD LIBOR + 0.070%, FRN, 0.186%, 12/15/21.....	23,000	23,002,444
Allianz Finance II BV 3.500%, 02/14/22..... EUR	3,600	4,209,175	Shell International Finance BV 1.250%, 03/15/22..... EUR	2,882	3,352,514
FMS Wertmanagement 1.125%, 09/07/23..... GBP	2,200	3,022,644	1.000%, 04/06/22..... EUR	2,836	<u>3,298,480</u>
FMS Wertmanagement, Floating Rate Note, SONIO/N + 0.280%, FRN (r) 0.329%, 01/14/22..... GBP	20,000	27,383,155	TOTAL NETHERLANDS.....		<u>81,649,753</u>
Kreditanstalt fuer Wiederaufbau 0.125%, 06/03/22..... SEK	126,000	14,682,345	NEW ZEALAND — (1.8%)		
1.250%, 08/28/23..... NOK	910,370	107,646,061	New Zealand Government Bond 5.500%, 04/15/23..... NZD	96,000	72,663,909
1.625%, 04/03/24..... NOK	252,900	30,023,249	0.500%, 05/15/24..... NZD	38,000	26,187,309
1.500%, 07/24/24..... AUD	15,200	11,457,278	New Zealand Local Government Funding Agency Bond 5.500%, 04/15/23..... NZD	9,680	7,281,366
Land Baden-Wuerttemberg, Floating Rate Note, 6M EURIBOR + 0.700%, FRN (r) 0.182%, 01/23/23..... EUR	5,000	5,834,100	2.250%, 04/15/24..... NZD	3,200	<u>2,281,283</u>
Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.350%, FRN (r) 0.399%, 03/15/22.....	28,200	28,219,683	TOTAL NEW ZEALAND.....		<u>108,413,867</u>

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NORWAY — (4.9%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
DNB Bank ASA, Floating			(Continued)		
Rate Note, 3M EURIBOR			European Bank for Reconstruction		
+ 0.750%, FRN			& Development, Floating Rate		
(r) 0.202%, 07/25/22..... EUR	9,100	\$ 10,574,827	Note		
Equinor ASA			(r) SOFR + 0.260%, FRN,	33,957	\$34,012,010
0.875%, 02/17/23..... EUR	4,758	5,566,471	(r) SONIO/N + 0.250%,		
Kommunalbanken AS			FRN, 0.300%,		
1.500%, 04/19/22..... NOK	100,000	11,867,683	02/27/23..... GBP	6,000	8,228,714
Kommunalbanken AS,			(r) SOFR + 0.260%, FRN,	28,900	28,967,915
Floating Rate Note, 3M			0.309%, 03/13/23.....		
USD LIBOR + 0.080%,			European Investment Bank		
FRN			4.250%, 12/07/21..... GBP	1,674	2,299,701
(r)Ω 0.208%, 02/24/22.....	85,000	85,020,699	1.500%, 05/12/22..... NOK	225,000	26,722,955
Norway Government Bond			2.375%, 07/06/23..... CAD	36,762	30,380,038
Ω 2.000%, 05/24/23..... NOK	88,000	10,556,479	0.750%, 07/14/23..... GBP	9,500	12,968,887
Ω 3.000%, 03/14/24..... NOK	1,312,000	161,124,142	1.500%, 01/26/24..... NOK	139,830	16,573,626
TOTAL NORWAY.....		<u>284,710,301</u>	1.750%, 07/30/24..... CAD	35,000	28,589,305
SINGAPORE — (0.1%)			European Investment Bank,		
DBS Bank Ltd., Floating Rate			Floating Rate Note,		
Note, 3M Swap + 0.630%,			SONIO/N + 0.280%, FRN		
FRN			(r) 0.329%, 01/10/22..... GBP	13,947	19,095,537
(r) 0.642%, 09/13/22..... AUD	2,000	1,511,101	Inter-American Development		
Temasek Financial I Ltd.			Bank		
0.500%, 03/01/22..... EUR	2,000	2,317,775	4.750%, 08/27/24..... AUD	2,500	2,051,537
TOTAL SINGAPORE.....		<u>3,828,876</u>	International Bank for		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (11.1%)			Reconstruction & Development		
African Development Bank			2.200%, 01/18/22..... CAD	15,000	12,166,290
5.250%, 03/23/22..... AUD	13,000	9,972,723	2.500%, 08/03/23..... CAD	43,500	36,002,085
African Development Bank,			2.500%, 01/24/24..... NZD	60,357	43,362,170
Floating Rate Note, 3M			International Bank for		
USD LIBOR + 0.010%,			Reconstruction &		
FRN			Development, Floating		
(r) 0.126%, 12/15/21.....	50,000	50,005,081	Rate Note, SOFR +		
Asian Development Bank			0.130%, FRN		
3.500%, 05/30/24..... NZD	91,000	66,852,430	(r) 0.179%, 01/13/23.....	15,000	15,010,950
Asian Development Bank, Floating			International Finance Corp.		
Rate Note			2.625%, 09/07/23..... NZD	15,184	10,960,715
(r) 3M USD LIBOR +			International Finance Corp.,		
0.010%, FRN,			Floating Rate Note		
0.126%, 12/15/21.....	84,000	84,003,365	(r) 3M USD LIBOR +		
(r) SONIO/N + 0.260%,			0.180%, FRN,		
FRN, 0.308%,			0.296%, 12/15/21.....	15,000	15,003,449
02/01/22..... GBP	5,000	6,846,284	(r) SONIO/N + 0.250%,		
EUROFIMA, Floating Rate			FRN, 0.299%,		
Note, 3M USD LIBOR +			01/18/22..... GBP	15,000	20,536,695
0.090%, FRN			Nordic Investment Bank		
(r) 0.215%, 11/15/21.....	27,500	27,500,715	1.875%, 04/10/24..... NOK	100,000	11,928,053

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED STATES — (Continued)		
0.375%, 09/20/24. ....	26,750	\$ 26,413,774	Chevron Corp., Floating Rate Note, 3M USD LIBOR + 0.530%, FRN		
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS. ....		<u>646,455,004</u>	(r) 0.655%, 11/15/21. ....	6,000	\$ 6,001,081
SWEDEN — (3.5%)			Johnson & Johnson 0.250%, 01/20/22. .... EUR	30,363	35,133,460
Skandinaviska Enskilda Banken AB			Pfizer, Inc. 0.250%, 03/06/22. .... EUR	13,190	15,276,884
Ω 0.650%, 09/09/24. ....	33,603	33,256,217	Procter & Gamble Co. 2.000%, 11/05/21. .... EUR	20,124	23,267,994
Svensk Exportkredit AB 0.625%, 10/07/24. ....	36,400	36,129,300	Walmart, Inc. 1.900%, 04/08/22. .... EUR	500	<u>580,536</u>
Svensk Exportkredit AB, Floating Rate Note			TOTAL UNITED STATES. ....		<u>84,192,886</u>
(r) 3M USD LIBOR + 0.120%, FRN, 0.234%, 12/13/21. ....	26,050	26,054,125	TOTAL BONDS. ....		<u>3,221,674,033</u>
(r) SOFR + 1.000%, FRN, 1.049%, 12/19/22. ....	44,000	44,451,880	CERTIFICATES OF DEPOSIT — (0.4%)		
(r) SOFR + 1.000%, FRN, 1.049%, 05/25/23. ....	40,000	40,551,918	AUSTRALIA — (0.4%)		
Svenska Handelsbanken AB 0.250%, 02/28/22. .... EUR	7,000	8,111,582	Westpac Banking Corp., Floating Rate Note		
Swedbank AB 1.625%, 12/28/22. .... GBP	5,748	7,935,119	(r)Ω 3M USD LIBOR + 0.010%, FRN, 0.135%, 02/07/22. ....	25,000	<u>25,000,073</u>
Ω 0.600%, 09/25/23. ....	7,000	<u>6,981,657</u>	U.S. TREASURY OBLIGATIONS — (30.1%)		
TOTAL SWEDEN. ....		<u>203,471,798</u>	U.S. Treasury Notes		
SWITZERLAND — (0.2%)			# 0.250%, 09/30/23. ....	205,000	204,167,187
Nestle Finance International Ltd.			0.125%, 10/15/23. ....	560,850	556,884,617
0.750%, 11/08/21. .... EUR	4,249	4,912,826	0.375%, 07/15/24. ....	125,000	123,881,836
Novartis Finance SA 0.750%, 11/09/21. .... EUR	5,700	<u>6,590,649</u>	0.375%, 08/15/24. ....	100,000	99,062,500
TOTAL SWITZERLAND. ....		<u>11,503,475</u>	0.375%, 09/15/24. ....	10,000	9,898,438
UNITED KINGDOM — (0.2%)			U.S. Treasury Notes, Floating Rate Note		
Network Rail Infrastructure Finance PLC			(r) 3M USTMMR + 0.034%, FRN, 0.089%, 04/30/23. ....	548,500	548,533,623
3.000%, 09/07/23. .... GBP	2,192	3,116,300	#(r) 3M USTMMR + 0.029%, FRN, 0.084%, 07/31/23. ....	214,500	<u>214,496,193</u>
United Kingdom Gilt 2.250%, 09/07/23. .... GBP	5,800	<u>8,168,543</u>	TOTAL U.S. TREASURY OBLIGATIONS. ....		<u>1,756,924,394</u>
TOTAL UNITED KINGDOM. ....		<u>11,284,843</u>	TOTAL INVESTMENT SECURITIES (Cost \$4,976,759,202). ....		<u>5,003,598,500</u>
UNITED STATES — (1.4%)			COMMERCIAL PAPER — (11.0%)		
3M Co.			BNG Bank NV 0.076%, 11/16/21. ....	50,000	49,998,200
1.875%, 11/15/21. .... EUR	1,400	1,619,743			
0.375%, 02/15/22. .... EUR	2,000	2,313,188			

## DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Caisse des Depots et Consignations			0.090%, 01/04/22.....	20,000	\$ 19,997,320
0.140%, 01/04/22.....	8,000	\$ 7,998,213	0.090%, 01/28/22.....	50,000	49,989,889
Cooperatieve Rabobank UA			Skandinaviska Enskilda Banken AB		
0.110%, 12/08/21.....	25,000	24,998,056	0.080%, 11/08/21.....	6,000	5,999,883
DNB Bank ASA			0.095%, 12/22/21.....	15,000	14,998,245
0.090%, 11/04/21.....	34,500	34,499,770	Skandinaviska Enskilda Banken AG		
Erste Abwicklungsanstalt			0.193%, 11/01/21.....	55,000	54,999,679
0.080%, 11/01/21.....	47,250	47,249,677	Swedbank AB		
FMS Wertmanagement			0.110%, 12/01/21.....	35,000	34,998,364
0.100%, 12/15/21.....	44,750	44,744,683			
Kingdom of Denmark			TOTAL COMMERCIAL		
0.050%, 11/04/21.....	40,000	39,999,600	PAPER		
Nederlandse			(Cost \$641,456,849).....		641,459,374
Waterschapsbank NV					
0.090%, 11/23/21.....	50,000	49,996,632			
0.091%, 12/29/21.....	20,000	19,996,577			
Nordea Bank Abp					
0.110%, 11/24/21.....	22,000	21,998,761			
0.070%, 12/13/21.....	4,000	3,999,600			
NRW Bank					
0.071%, 11/16/21.....	40,000	39,998,600			
Queensland Treasury Corp.					
0.081%, 11/17/21.....	75,000	74,997,625			

				<u>Shares</u>	
			SECURITIES LENDING COLLATERAL — (3.3%)		
			@§ The DFA Short Term		
			Investment Fund.....	16,551,914	191,505,647
			TOTAL INVESTMENTS — (100.0%)		
			(Cost \$5,809,713,957).....		<u>\$5,836,563,521</u>

As of October 31, 2021, 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:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 82,030,090	GBP 59,826,885	HSBC Bank	11/08/21	\$ 153,400
USD 115,165,718	CAD 142,181,281	State Street Bank and Trust	12/30/21	262,742
USD 53,195,106	EUR 45,635,491	Bank of America Corp.	01/04/22	349,739
USD 52,118,043	GBP 37,997,519	HSBC Bank	01/13/22	100,466
USD 69,967,541	EUR 60,172,225	Morgan Stanley and Co. International	01/13/22	276,084
USD 147,979,869	EUR 126,654,755	State Street Bank and Trust	01/19/22	1,270,504
USD 114,640,407	NOK 961,335,075	Goldman Sachs International	01/20/22	932,611
USD 101,448,749	CAD 125,163,185	HSBC Bank	01/20/22	301,212
USD 104,103,556	CAD 128,603,224	HSBC Bank	01/24/22	177,439
USD 114,824,093	CAD 141,926,161	State Street Bank and Trust	01/25/22	131,907
USD 102,713,288	NOK 863,451,708	HSBC Bank	01/26/22	593,092
<b>Total Appreciation</b>				<b>\$ 4,549,196</b>
USD 15,519,538	CAD 19,353,640	BNY Mellon	11/02/21	\$ (118,491)
USD 100,103,461	CAD 126,516,890	Morgan Stanley and Co. International	11/02/21	(2,124,067)
CAD 145,870,530	USD 118,159,618	State Street Bank and Trust	11/02/21	(294,062)
USD 59,502,821	AUD 82,275,789	Bank of America Corp.	11/04/21	(2,389,742)
USD 82,396,082	NOK 709,446,330	Bank of America Corp.	11/08/21	(1,581,230)
USD 32,081,327	CAD 39,922,805	BNY Mellon	11/08/21	(176,737)
USD 100,436,081	CAD 127,193,760	UBS AG	11/08/21	(2,337,869)
USD 108,851,162	CAD 137,709,009	Barclays Capital	11/15/21	(2,418,787)

## DFA TWO-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
GBP	48,779,418	USD	66,804,311	HSBC Bank	12/22/21	\$ (32,535)
USD	7,696,803	GBP	5,724,212	Morgan Stanley and Co. International	12/22/21	(138,792)
USD	58,634,928	GBP	43,055,206	State Street Bank and Trust	12/22/21	(301,252)
USD	60,261,206	AUD	80,353,460	Bank of America Corp.	12/31/21	(198,477)
USD	7,403,032	AUD	9,921,366	State Street Bank and Trust	12/31/21	(62,019)
EUR	45,635,491	USD	53,006,855	HSBC Bank	01/04/22	(161,488)
USD	102,099,795	CAD	128,716,139	Morgan Stanley and Co. International	01/04/22	(1,924,595)
USD	99,455,854	CAD	125,195,208	Bank of America Corp.	01/05/22	(1,722,687)
USD	73,836,580	EUR	63,841,487	Bank of America Corp.	01/05/22	(92,618)
EUR	2,002,446	USD	2,325,811	HSBC Bank	01/05/22	(6,954)
USD	29,399,417	CAD	37,018,099	State Street Bank and Trust	01/05/22	(517,361)
USD	546,529	AUD	747,579	Australia & New Zealand Banking Group Ltd.	01/06/22	(15,974)
USD	11,631,020	AUD	15,476,994	Bank of America Corp.	01/06/22	(14,377)
USD	57,717,167	AUD	78,986,978	HSBC Bank	01/06/22	(1,715,222)
USD	106,033,918	CAD	133,941,314	Morgan Stanley and Co. International	01/06/22	(2,212,565)
USD	7,127,091	AUD	9,543,541	State Street Bank and Trust	01/06/22	(53,782)
USD	81,604,633	NOK	698,153,261	Bank of America Corp.	01/07/22	(990,973)
GBP	35,822,116	USD	49,058,395	Bank of America Corp.	01/07/22	(17,508)
USD	48,826,268	GBP	35,822,116	HSBC Bank	01/07/22	(214,620)
USD	14,444,033	SEK	126,177,227	Morgan Stanley and Co. International	01/07/22	(265,088)
USD	115,849,393	CAD	145,230,826	State Street Bank and Trust	01/07/22	(1,520,466)
USD	82,533,002	GBP	60,578,282	HSBC Bank	01/12/22	(397,417)
GBP	2,575,989	USD	3,527,435	HSBC Bank	01/12/22	(960)
USD	110,243,336	NZD	157,040,000	Morgan Stanley and Co. International	01/13/22	(2,156,009)
EUR	7,304,740	USD	8,498,722	BNY Mellon	01/19/22	(37,344)
EUR	12,767,433	USD	14,857,625	JP Morgan	01/19/22	(68,587)
USD	121,654,551	NZD	170,309,627	Morgan Stanley and Co. International	01/19/22	(225,788)
USD	105,318,804	CAD	130,742,458	State Street Bank and Trust	01/26/22	(335,344)
<b>Total (Depreciation)</b>						<b><u>\$(26,841,787)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(22,292,591)</u></b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$ 196,806,834	—	\$ 196,806,834
Austria.....	—	18,022,914	—	18,022,914
Belgium.....	—	549,527	—	549,527
Canada.....	—	1,131,395,815	—	1,131,395,815
Finland.....	—	43,273,357	—	43,273,357
France.....	—	113,924,647	—	113,924,647
Germany.....	—	243,716,928	—	243,716,928
Japan.....	—	38,473,208	—	38,473,208
Netherlands.....	—	81,649,753	—	81,649,753
New Zealand.....	—	108,413,867	—	108,413,867
Norway.....	—	284,710,301	—	284,710,301
Singapore.....	—	3,828,876	—	3,828,876
Supranational Organization Obligations.....	—	646,455,004	—	646,455,004

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Sweden.....	—	\$ 203,471,798	—	\$ 203,471,798
Switzerland.....	—	11,503,475	—	11,503,475
United Kingdom.....	—	11,284,843	—	11,284,843
United States.....	—	84,192,886	—	84,192,886
Certificates of Deposit				
Australia.....	—	25,000,073	—	25,000,073
U.S. Treasury Obligations.....	—	1,756,924,394	—	1,756,924,394
Commercial Paper.....	—	641,459,374	—	641,459,374
Securities Lending Collateral.....	—	191,505,647	—	191,505,647
Forward Currency Contracts**.....	—	(22,292,591)	—	(22,292,591)
<b>TOTAL.....</b>	<b>—</b>	<b>\$5,814,270,930</b>	<b>—</b>	<b>\$5,814,270,930</b>

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

See accompanying Notes to Financial Statements.

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (98.5%)			AUSTRALIA — (Continued)		
AUSTRALIA — (7.5%)			Westpac Banking Corp.,		
ANZ New Zealand			Floating Rate Note, 3M		
International Ltd.			Swap + 0.880%, FRN		
Ω 1.250%, 06/22/26. ....	2,500	\$ 2,459,701	(r) 0.896%, 08/16/24. .... AUD	17,200	\$13,110,785
Australia & New Zealand Banking			TOTAL AUSTRALIA. ....		<u>92,799,532</u>
Group Ltd., Floating Rate Note			AUSTRIA — (0.0%)		
(r) 3M Swap + 1.030%,			Oesterreichische Kontrollbank AG		
FRN, 1.042%,			# 0.500%, 02/02/26. ....	300	<u>291,807</u>
12/06/23. .... AUD	500	381,930	BELGIUM — (0.6%)		
(r) 3M Swap + 0.760%,			Dexia Credit Local SA		
FRN, 0.794%,			0.250%, 06/02/22. .... EUR	2,000	2,322,126
01/16/25. .... AUD	9,700	7,363,640	1.125%, 06/15/22. .... GBP	2,000	2,747,634
Australia Government Bond			Ω 1.125%, 04/09/26. ....	300	297,504
0.250%, 11/21/25. .... AUD	23,600	16,898,050	Euroclear Bank SA		
4.250%, 04/21/26. .... AUD	2,000	1,681,967	0.250%, 09/07/22. .... EUR	1,404	<u>1,632,165</u>
Commonwealth Bank of Australia			TOTAL BELGIUM. ....		<u>6,999,429</u>
0.500%, 07/11/22. .... EUR	3,000	3,491,443	CANADA — (20.8%)		
Ω 1.125%, 06/15/26. ....	3,000	2,952,531	Bank of Montreal		
Commonwealth Bank of			2.890%, 06/20/23. .... CAD	2,100	1,742,902
Australia, Floating Rate			2.280%, 07/29/24. .... CAD	5,500	4,510,702
Note, 3M Swap + 0.930%,			Bank of Montreal, Floating		
FRN			Rate Note, 3M Swap +		
(r) 0.946%, 08/16/23. .... AUD	2,000	1,523,022	0.990%, FRN		
Glencore Funding LLC			(r) 1.002%, 09/07/23. .... AUD	4,250	3,241,206
#Ω 4.125%, 03/12/24. ....	825	876,453	Bank of Nova Scotia		
Ω 4.625%, 04/29/24. ....	1,200	1,295,142	1.900%, 12/02/21. .... CAD	4,000	3,236,199
Ω 1.625%, 04/27/26. ....	5,000	4,944,656	2.290%, 06/28/24. .... CAD	21,000	17,319,231
National Australia Bank Ltd.,			1.050%, 03/02/26. ....	6,600	6,464,856
Floating Rate Note			Canada Government		
(r) 3M Swap + 1.040%,			International Bond		
FRN, 1.053%,			0.750%, 05/19/26. ....	8,000	7,854,640
02/26/24. .... AUD	4,000	3,056,173	Canada Housing Trust No 1,		
(r) 3M Swap + 0.920%,			Floating Rate Note		
FRN, 0.933%,			(r)Ω 3M CDOR - 0.050%,		
06/19/24. .... AUD	2,000	1,525,335	FRN, 0.400%,		
(r) 3M Swap + 0.770%,			03/15/24. .... CAD	4,000	3,247,182
FRN, 0.810%,			(r)Ω 3M CDOR - 0.040%,		
01/21/25. .... AUD	7,760	5,893,031	FRN, 0.410%,		
New South Wales Treasury			03/15/25. .... CAD	30,500	24,816,516
Corp.			Canadian Imperial Bank of		
4.000%, 05/20/26. .... AUD	3,900	3,226,444	Commerce		
Treasury Corp. of Victoria			2.970%, 07/11/23. .... CAD	28,500	23,699,952
0.500%, 11/20/25. .... AUD	4,000	2,874,121	1.250%, 06/22/26. ....	573	561,551
Westpac Banking Corp.			Canadian Natural Resources Ltd.		
0.250%, 01/17/22. .... EUR	3,000	3,473,549	2.950%, 01/15/23. ....	2,000	2,048,173
2.850%, 05/13/26. ....	2,790	2,962,646	3.900%, 02/01/25. ....	1,110	1,187,374
1.150%, 06/03/26. ....	12,970	12,808,913			



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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CANADA — (Continued)			DENMARK — (0.0%)		
Enbridge, Inc.			Kommunekredit		
4.000%, 10/01/23.....	3,000	\$ 3,155,118	0.500%, 01/28/26.....	380	\$ 369,219
Export Development Canada,			FINLAND — (0.5%)		
Floating Rate Note			Nordea Bank Abp		
(r) 3M GBP LIBOR +			0.300%, 06/30/22.....	EUR 5,000	5,810,287
0.080%, FRN,			OP Corporate Bank PLC		
0.151%, 11/15/21.....	GBP 4,000	5,474,192	0.750%, 03/03/22.....	EUR 725	841,553
(r) SONIO/N + 0.310%,			TOTAL FINLAND.....		<u>6,651,840</u>
FRN, 0.360%,			FRANCE — (2.2%)		
05/29/24.....	GBP 1,000	1,374,299	BPCE SA		
Honda Canada Finance, Inc.			Ω 1.000%, 01/20/26.....	2,000	1,947,872
2.488%, 12/19/22.....	CAD 5,000	4,103,790	Caisse d'Amortissement de la		
2.537%, 03/01/23.....	CAD 3,500	2,875,820	Dette Sociale		
HSBC Bank Canada			0.625%, 02/18/26.....	10,400	10,161,595
2.542%, 01/31/23.....	CAD 5,000	4,113,647	Dexia Credit Local SA		
National Bank of Canada			1.125%, 04/09/26.....	6,080	6,029,412
1.534%, 06/15/26.....	CAD 2,000	1,572,818	SFIL SA		
Province of Alberta Canada			0.625%, 02/09/26.....	7,800	7,591,992
2.650%, 09/01/23.....	CAD 3,500	2,905,260	Societe Generale SA		
2.200%, 06/01/26.....	CAD 9,700	7,986,825	Ω 1.375%, 07/08/25.....	1,000	992,965
Province of Manitoba Canada			TOTAL FRANCE.....		<u>26,723,836</u>
2.550%, 06/02/26.....	CAD 2,400	2,005,598	GERMANY — (5.7%)		
Province of Ontario Canada			Daimler Finance North		
0.625%, 01/21/26.....	15,500	15,139,780	America LLC		
Province of Ontario Canada,			Ω 3.300%, 05/19/25.....	500	532,209
Floating Rate Note, 3M			Ω 1.450%, 03/02/26.....	11,000	10,947,910
CDOR + 0.050%, FRN			Deutsche Bank AG		
(r) 0.490%, 08/21/23.....	CAD 25,700	20,858,615	# 3.700%, 05/30/24.....	748	791,117
Province of Quebec Canada			Kreditanstalt fuer Wiederaufbau		
3.000%, 09/01/23.....	CAD 8,500	7,102,266	1.250%, 08/28/23.....	NOK 70,000	8,277,101
Province of Quebec Canada,			1.625%, 04/03/24.....	NOK 10,000	1,187,159
Floating Rate Note, 3M			0.625%, 01/22/26.....	27,000	26,428,073
CDOR + 0.405%, FRN			Landeskreditbank		
(r) 0.863%, 10/13/24.....	CAD 21,400	17,607,794	Baden-Wuerttemberg		
PSP Capital, Inc.			Foerderbank		
Ω 1.000%, 06/29/26.....	7,821	7,727,162	4.250%, 08/07/25.....	AUD 7,500	6,140,671
Royal Bank of Canada			Landwirtschaftliche		
1.968%, 03/02/22.....	CAD 8,000	6,497,996	Rentenbank		
2.949%, 05/01/23.....	CAD 9,500	7,880,717	4.750%, 05/06/26.....	AUD 9,900	8,375,958
2.352%, 07/02/24.....	CAD 2,500	2,054,965	NRW Bank		
# 1.200%, 04/27/26.....	4,000	3,942,357	1.050%, 03/31/26.....	AUD 2,800	2,024,838
Suncor Energy, Inc.			Siemens		
# 3.100%, 05/15/25.....	2,400	2,532,853	Financieringsmaatschappij		
Toronto-Dominion Bank			NV		
0.750%, 01/06/26.....	4,740	4,621,170	1.200%, 03/11/26.....	1,500	1,484,796
1.200%, 06/03/26.....	8,560	8,454,154	Volkswagen Group of America		
Toronto-Dominion Bank,			Finance LLC		
Floating Rate Note, 3M			Ω 2.850%, 09/26/24.....	1,000	1,046,992
Swap + 1.000%, FRN			#Ω 4.625%, 11/13/25.....	1,000	1,112,938
(r) 1.025%, 07/10/24.....	AUD 20,640	<u>15,774,682</u>			
TOTAL CANADA.....		<u>255,692,362</u>			

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
GERMANY — (Continued)			JAPAN — (Continued)		
Volkswagen International			3.040%, 07/12/23..... CAD	6,000	\$ 4,978,895
Finance NV			Toyota Motor Corp.		
0.875%, 01/16/23..... EUR	300	\$ 351,161	1.339%, 03/25/26.....	163	<u>162,892</u>
VW Credit Canada, Inc.			TOTAL JAPAN.....		<u>30,805,156</u>
1.200%, 09/25/23..... CAD	2,000	<u>1,601,955</u>			
TOTAL GERMANY.....		<u>70,302,878</u>	NETHERLANDS — (3.4%)		
IRELAND — (0.7%)			BNG Bank NV		
AerCap Ireland Capital			3.250%, 07/15/25..... AUD	7,000	5,547,015
DAC/AerCap Global Aviation			Ω 0.875%, 05/18/26.....	15,500	15,273,163
Trust			Cooperatieve Rabobank UA		
# 2.875%, 08/14/24.....	5,000	5,181,344	4.000%, 01/11/22..... EUR	980	1,142,725
1.750%, 01/30/26.....	2,700	2,656,431	4.750%, 06/06/22..... EUR	1,367	1,629,461
4.450%, 04/03/26.....	150	<u>163,481</u>	LeasePlan Corp. NV		
TOTAL IRELAND.....		<u>8,001,256</u>	Ω 2.875%, 10/24/24.....	1,000	1,040,819
ITALY — (0.9%)			Nederlandse		
Enel Finance International			Waterschapsbank NV,		
NV			Floating Rate Note, 3M		
5.000%, 09/14/22..... EUR	2,000	2,420,303	USD LIBOR + 0.070%,		
Intesa Sanpaolo SpA			FRN		
Ω 3.125%, 07/14/22.....	400	407,083	(r)Ω 0.186%, 12/15/21.....	14,000	14,001,487
Republic of Italy Government			Shell International Finance BV		
International Bond			1.250%, 03/15/22..... EUR	647	752,629
6.875%, 09/27/23.....	2,500	2,777,647	1.000%, 04/06/22..... EUR	929	1,080,496
2.375%, 10/17/24.....	4,562	4,693,831	# 2.875%, 05/10/26.....	1,000	<u>1,066,161</u>
UniCredit SpA			TOTAL NETHERLANDS.....		<u>41,533,956</u>
Ω 7.830%, 12/04/23.....	500	<u>564,501</u>	NEW ZEALAND — (0.3%)		
TOTAL ITALY.....		<u>10,863,365</u>	New Zealand Government Bond		
JAPAN — (2.5%)			5.500%, 04/15/23..... NZD	5,500	<u>4,163,037</u>
7-Eleven, Inc.			NORWAY — (3.6%)		
Ω 0.950%, 02/10/26.....	1,000	972,572	Aker BP ASA		
Daiwa Securities Group, Inc.			Ω 2.875%, 01/15/26.....	1,300	1,356,689
#Ω 3.129%, 04/19/22.....	700	708,643	Kommunalbanken AS		
Nissan Motor Acceptance			4.250%, 07/16/25..... AUD	90	73,726
Corp.			0.500%, 01/13/26.....	7,000	6,818,980
#Ω 2.000%, 03/09/26.....	7,495	7,429,658	Norway Government Bond		
Nissan Motor Co. Ltd.			Ω 3.000%, 03/14/24..... NOK	270,000	33,158,170
Ω 3.522%, 09/17/25.....	500	526,027	Ω 1.750%, 03/13/25..... NOK	20,000	<u>2,386,250</u>
Nomura Holdings, Inc.			TOTAL NORWAY.....		<u>43,793,815</u>
1.653%, 07/14/26.....	5,828	5,737,463	SINGAPORE — (0.3%)		
NTT Finance Corp.			DBS Bank Ltd., Floating Rate		
Ω 1.162%, 04/03/26.....	4,000	3,940,041	Note, 3M Swap + 0.630%,		
1.162%, 04/03/26.....	1,500	1,477,516	FRN		
Sumitomo Mitsui Financial Group,			(r) 0.642%, 09/13/22..... AUD	3,200	2,417,762
Inc.			Temasek Financial I Ltd.		
0.948%, 01/12/26.....	600	584,876	0.500%, 03/01/22..... EUR	320	370,844
2.632%, 07/14/26.....	1,000	1,038,254			
Toyota Credit Canada, Inc.					
2.020%, 02/28/22..... CAD	4,000	3,248,319			

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**
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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
SINGAPORE — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
United Overseas Bank Ltd.,			(Continued)		
Floating Rate Note, 3M			Inter-American Development Bank		
Swap + 0.530%, FRN			2.750%, 10/30/25..... AUD		
(r) 0.572%, 07/25/22..... AUD	1,000	\$ 754,403		10,000	\$ 7,810,777
				28,388	28,010,580
TOTAL SINGAPORE.....			International Bank for		
		<u>3,543,009</u>	Reconstruction &		
SPAIN — (1.2%)			Development		
Banco Santander SA			0.500%, 05/18/26..... AUD		
3.848%, 04/12/23.....	2,000	2,089,303		1,800	1,273,572
Santander Holdings USA,			International Bank for		
Inc.			Reconstruction &		
3.400%, 01/18/23.....	9,525	9,802,427	Development, Floating		
Telefonica Emisiones SA			Rate Note, SOFR +		
0.750%, 04/13/22..... EUR	2,200	<u>2,556,241</u>	0.300%, FRN		
TOTAL SPAIN.....			(r) 0.349%, 08/06/24.....	2,500	2,512,600
		<u>14,447,971</u>	Nordic Investment Bank		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (12.6%)			1.500%, 01/24/22..... NOK		
African Development Bank			# 1.875%, 04/10/24..... NOK	47,890	5,712,345
# 0.875%, 03/23/26.....	15,000	14,810,100	# 0.500%, 01/21/26.....	2,000	<u>1,942,046</u>
Asian Development Bank			TOTAL SUPRANATIONAL		
0.500%, 02/04/26.....	13,000	12,659,599	ORGANIZATION		
0.500%, 05/05/26..... AUD	5,400	3,822,536	OBLIGATIONS.....		
Asian Development Bank, Floating					
Rate Note			<u>155,608,211</u>		
(r) SONIO/N + 0.290%,			SWEDEN — (1.5%)		
FRN, 0.339%,			Kommuninvest I Sverige AB		
03/19/24..... GBP	4,280	5,880,346	0.250%, 06/01/22..... SEK		
(r) FEDL01 + 0.250%,			0.750%, 02/22/23..... SEK		
FRN, 0.330%,			Skandinaviska Enskilda Banken		
05/28/24.....	10,000	10,031,844	AB		
Asian Infrastructure			0.300%, 02/17/22..... EUR		
Investment Bank			1.250%, 08/05/22..... GBP		
1.000%, 05/06/26..... AUD	200	144,734	Svenska Handelsbanken AB		
European Bank for			0.250%, 02/28/22..... EUR		
Reconstruction &			TOTAL SWEDEN.....		
Development			<u>18,281,263</u>		
0.500%, 01/28/26.....	15,000	14,608,777	SWITZERLAND — (1.3%)		
European Bank for Reconstruction			Credit Suisse Group AG		
& Development, Floating Rate			3.750%, 03/26/25.....		
Note			4.550%, 04/17/26.....		
(r) SONIO/N + 0.300%,			Credit Suisse Group Funding		
FRN, 0.350%,			Guernsey Ltd.		
02/28/24..... GBP	1,800	2,473,970	1.250%, 04/14/22..... EUR		
(r) SOFR + 0.280%, FRN,			Novartis Finance SA		
0.329%, 10/15/24.....	6,000	6,030,540	0.750%, 11/09/21..... EUR		
European Investment Bank			Roche Holdings, Inc.		
# 0.375%, 03/26/26.....	25,800	24,946,101	Ω 0.991%, 03/05/26.....		
European Investment Bank,			UBS Group AG		
Floating Rate Note,			Ω 4.125%, 09/24/25.....		
SONIO/N + 0.350%, FRN			Ω 4.125%, 04/15/26.....		
(r) 0.399%, 06/29/23..... GBP	7,686	10,565,699	TOTAL SWITZERLAND.....		
			<u>16,114,718</u>		

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**

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UNITED KINGDOM — (3.0%)			UNITED STATES — (Continued)		
AstraZeneca PLC			Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc. 2.773%, 12/15/22.....	420	\$ 429,416
0.700%, 04/08/26.....	9,900	\$ 9,615,845	Boeing Co. 2.600%, 10/30/25.....	5,194	5,318,737
Barclays PLC			3.100%, 05/01/26.....	1,100	1,146,747
4.375%, 01/12/26.....	3,000	3,304,102	Booking Holdings, Inc. 3.650%, 03/15/25.....	1,000	1,075,733
BAT Capital Corp.			Bristol-Myers Squibb Co. # 3.200%, 06/15/26.....	2,000	2,162,114
# 3.222%, 08/15/24.....	2,500	2,628,947	Broadcom, Inc. 4.700%, 04/15/25.....	5,050	5,575,603
BAT International Finance PLC			# 4.250%, 04/15/26.....	1,000	1,099,743
0.875%, 10/13/23..... EUR	3,000	3,515,109	Brown & Brown, Inc. 4.200%, 09/15/24.....	1,429	1,542,579
# 1.668%, 03/25/26.....	1,000	988,923	Bunge Ltd. Finance Corp. 4.350%, 03/15/24.....	6,000	6,447,185
British Telecommunications PLC			1.630%, 08/17/25.....	500	501,793
0.500%, 06/23/22..... EUR	400	463,870	Campbell Soup Co. 3.650%, 03/15/23.....	286	296,874
1.125%, 03/10/23..... EUR	2,550	2,995,436	Capital One Financial Corp. 3.750%, 04/24/24.....	700	744,319
CNH Industrial Capital LLC			3.200%, 02/05/25.....	1,000	1,057,889
4.375%, 04/05/22.....	3,700	3,756,008	Cargill, Inc. Ω 0.750%, 02/02/26.....	1,300	1,267,252
4.200%, 01/15/24.....	380	405,376	Carrier Global Corp. 2.242%, 02/15/25.....	3,129	3,212,255
HSBC Holdings PLC			Charles Schwab Corp. # 0.900%, 03/11/26.....	2,000	1,962,994
3.196%, 12/05/23..... CAD	4,000	3,332,805	1.150%, 05/13/26.....	2,500	2,479,034
4.300%, 03/08/26.....	1,000	1,101,297	Chevron Corp. 3.326%, 11/17/25.....	3,000	3,234,263
Natwest Group PLC			2.954%, 05/16/26.....	2,000	2,131,298
4.800%, 04/05/26.....	4,000	4,484,780	Church & Dwight Co., Inc. 2.875%, 10/01/22.....	2,000	2,045,153
TOTAL UNITED KINGDOM...		<u>36,592,498</u>	Cigna Corp. 1.250%, 03/15/26.....	7,000	6,921,012
UNITED STATES — (29.9%)			Citigroup, Inc. 3.700%, 01/12/26.....	1,000	1,084,664
Aircastle Ltd.			3.400%, 05/01/26.....	5,000	5,380,800
Ω 5.250%, 08/11/25.....	7,500	8,288,235	3.200%, 10/21/26.....	1,000	1,063,130
Amazon.com, Inc.			Citrix Systems, Inc. 1.250%, 03/01/26.....	1,000	973,530
# 1.000%, 05/12/26.....	29,310	29,057,780	CNA Financial Corp. 3.950%, 05/15/24.....	7,000	7,453,660
American International Group, Inc.			Comcast Corp. # 3.150%, 03/01/26.....	2,000	2,143,498
4.125%, 02/15/24.....	307	328,705	Conagra Brands, Inc. 4.300%, 05/01/24.....	1,409	1,517,376
Ameriprise Financial, Inc.			Crown Castle International Corp. 1.050%, 07/15/26.....	2,500	2,420,415
# 2.875%, 09/15/26.....	1,000	1,060,048			
Amgen, Inc.					
2.600%, 08/19/26.....	2,000	2,089,405			
Anthem, Inc.					
# 1.500%, 03/15/26.....	3,000	3,000,991			
Apple, Inc.					
# 0.700%, 02/08/26.....	180	176,442			
3.250%, 02/23/26.....	3,000	3,234,941			
Ares Capital Corp.					
3.250%, 07/15/25.....	6,314	6,566,970			
2.150%, 07/15/26.....	500	495,156			
Assurant, Inc.					
4.200%, 09/27/23.....	1,500	1,587,431			
AT&T, Inc.					
2.500%, 03/15/23..... EUR	5,000	5,954,729			
4.125%, 02/17/26.....	1,100	1,213,191			
Autodesk, Inc.					
3.600%, 12/15/22.....	2,239	2,293,933			
Avnet, Inc.					
4.625%, 04/15/26.....	2,000	2,208,812			

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Discover Financial Services			Goldman Sachs Group, Inc.		
# 4.500%, 01/30/26. ....	2,017	\$2,235,891	3.750%, 02/25/26. ....	6,700	\$7,261,360
Discovery			Harley-Davidson Financial		
Communications LLC			Services, Inc.		
3.450%, 03/15/25. ....	200	212,322	Ω 2.550%, 06/09/22. ....	1,924	1,942,370
Edison International			Hewlett Packard Enterprise		
2.400%, 09/15/22. ....	1,300	1,316,061	Co.		
4.950%, 04/15/25. ....	6,000	6,581,724	4.450%, 10/02/23. ....	3,400	3,616,476
Enterprise Products			Humana, Inc.		
Operating LLC			3.850%, 10/01/24. ....	6,850	7,356,084
3.350%, 03/15/23. ....	1,200	1,237,389	Hyatt Hotels Corp.		
Equifax, Inc.			4.850%, 03/15/26. ....	1,000	1,101,474
3.300%, 12/15/22. ....	1,000	1,023,151	International Business		
Equinix, Inc.			Machines Corp.		
# 1.450%, 05/15/26. ....	600	592,865	3.300%, 05/15/26. ....	2,200	2,373,348
ERAC USA Finance LLC			Interpublic Group of Cos.,		
Ω 3.850%, 11/15/24. ....	4,000	4,283,222	Inc.		
Exelon Corp.			4.200%, 04/15/24. ....	1,002	1,073,522
3.950%, 06/15/25. ....	1,700	1,836,011	J M Smucker Co.		
Exelon Generation Co. LLC			3.500%, 03/15/25. ....	1,000	1,070,790
3.400%, 03/15/22. ....	815	821,911	Jabil, Inc.		
3.250%, 06/01/25. ....	2,000	2,113,864	1.700%, 04/15/26. ....	4,000	3,965,869
Expedia Group, Inc.			JPMorgan Chase & Co.		
5.000%, 02/15/26. ....	3,000	3,369,422	3.300%, 04/01/26. ....	2,400	2,566,759
Fidelity & Guaranty Life			Juniper Networks, Inc.		
Holdings, Inc.			1.200%, 12/10/25. ....	1,000	986,162
Ω 5.500%, 05/01/25. ....	721	812,098	Kellogg Co.		
Fidelity National Information			3.250%, 04/01/26. ....	1,122	1,199,813
Services, Inc.			Kinder Morgan, Inc.		
1.150%, 03/01/26. ....	7,300	7,153,918	4.300%, 06/01/25. ....	2,000	2,186,159
Fiserv, Inc.			Lazard Group LLC		
3.200%, 07/01/26. ....	3,750	3,986,339	3.750%, 02/13/25. ....	2,460	2,636,723
Flex Ltd.			LyondellBasell Industries NV		
# 3.750%, 02/01/26. ....	2,250	2,418,192	5.750%, 04/15/24. ....	200	220,493
GATX Corp.			Marathon Petroleum Corp.		
4.750%, 06/15/22. ....	5,000	5,123,942	4.500%, 05/01/23. ....	200	210,090
GE Capital Funding LLC			# 4.700%, 05/01/25. ....	3,900	4,308,925
3.450%, 05/15/25. ....	3,280	3,508,187	McDonald's Corp.		
General Electric Co.			3.700%, 01/30/26. ....	1,287	1,399,508
0.375%, 05/17/22. .... EUR	1,000	1,159,838	McKesson Corp.		
General Motors Co.			# 0.900%, 12/03/25. ....	1,600	1,561,316
6.125%, 10/01/25. ....	500	580,305	Micron Technology, Inc.		
General Motors Financial Co., Inc.			2.497%, 04/24/23. ....	300	308,265
3.450%, 01/14/22. ....	3,705	3,718,191	Morgan Stanley		
3.250%, 01/05/23. ....	900	924,395	3.000%, 02/07/24. .... CAD	11,500	9,562,488
2.750%, 06/20/25. ....	2,000	2,076,554	MPLX LP		
Gilead Sciences, Inc.			4.875%, 12/01/24. ....	165	180,877
3.650%, 03/01/26. ....	4,279	4,639,677	1.750%, 03/01/26. ....	3,000	2,988,309
Glencore Funding LLC			Mylan, Inc.		
Ω 1.625%, 09/01/25. ....	975	968,875	Ω 3.125%, 01/15/23. ....	3,550	3,651,081
Global Payments, Inc.			4.200%, 11/29/23. ....	331	350,425
3.750%, 06/01/23. ....	1,000	1,039,170			
1.200%, 03/01/26. ....	300	292,877			

**DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
National Rural Utilities			Valero Energy Corp.		
Cooperative Finance Corp.			2.850%, 04/15/25.....	2,100	\$ 2,195,040
1.000%, 06/15/26.....	2,600	\$2,555,807	Ventas Realty LP		
NetApp, Inc.			3.500%, 04/15/24.....	1,000	1,058,489
3.250%, 12/15/22.....	500	508,330	Verizon Communications, Inc.		
Oracle Corp.			3.376%, 02/15/25.....	1,000	1,068,388
1.650%, 03/25/26.....	7,450	7,473,788	1.450%, 03/20/26.....	7,100	7,081,937
Penske Truck Leasing			ViacomCBS, Inc.		
Canada, Inc.			4.750%, 05/15/25.....	4,500	4,992,778
2.850%, 12/07/22..... CAD	1,000	820,548	VMware, Inc.		
Penske Truck Leasing Co.			1.400%, 08/15/26.....	3,725	3,669,227
LP/PTL Finance Corp.			Walgreens Boots Alliance,		
Ω 4.450%, 01/29/26.....	1,715	1,892,970	Inc.		
Philip Morris International,			# 3.450%, 06/01/26.....	677	725,685
Inc.			Wells Fargo & Co.		
# 0.875%, 05/01/26.....	1,009	980,148	1.500%, 09/12/22..... EUR	300	352,461
Phillips 66 Partners LP			3.184%, 02/08/24..... CAD	4,250	3,541,484
2.450%, 12/15/24.....	851	877,358	# 3.550%, 09/29/25.....	2,500	2,691,937
Public Storage			3.000%, 04/22/26.....	4,000	4,233,609
0.875%, 02/15/26.....	4,000	3,920,533	2.975%, 05/19/26..... CAD	1,000	829,864
PulteGroup, Inc.			Western Union Co.		
5.500%, 03/01/26.....	1,000	1,146,950	1.350%, 03/15/26.....	3,062	2,998,281
Roper Technologies, Inc.			Whirlpool Corp.		
1.000%, 09/15/25.....	1,500	1,476,003	3.700%, 03/01/23.....	1,000	1,039,642
Ross Stores, Inc.			Williams Cos., Inc.		
4.600%, 04/15/25.....	2,000	2,210,913	3.700%, 01/15/23.....	1,670	1,717,242
Royalty Pharma PLC			WRKCo, Inc.		
1.200%, 09/02/25.....	6,000	5,911,841	4.650%, 03/15/26.....	500	562,355
Ryder System, Inc.			TOTAL UNITED STATES.....		<u>368,469,379</u>
3.400%, 03/01/23.....	2,325	2,405,752	TOTAL BONDS.....		<u>1,212,048,537</u>
2.500%, 09/01/24.....	2,000	2,076,800	U.S. TREASURY OBLIGATIONS — (0.6%)		
Sempra Energy			U.S. Treasury Notes		
4.050%, 12/01/23.....	1,000	1,058,962	0.750%, 05/31/26.....	7,500	7,367,871
Simon Property Group LP			TOTAL INVESTMENT		
3.500%, 09/01/25.....	3,500	3,770,867	SECURITIES		
Southwest Airlines Co.			(Cost \$1,222,050,775).....		<u>1,219,416,408</u>
4.750%, 05/04/23.....	1,000	1,058,196			
Southwestern Electric Power					
Co.					
1.650%, 03/15/26.....	3,345	3,344,916			
Steel Dynamics, Inc.					
# 2.400%, 06/15/25.....	2,100	2,163,780			
Sysco Corp.					
3.550%, 03/15/25.....	7,667	8,202,394			
United Parcel Service, Inc.					
2.125%, 05/21/24..... CAD	5,000	4,090,094			
UnitedHealth Group, Inc.					
1.150%, 05/15/26.....	1,250	1,237,836			
Utah Acquisition Sub, Inc.					
3.950%, 06/15/26.....	2,000	2,175,262			

## DFA SELECTIVELY HEDGED GLOBAL FIXED INCOME PORTFOLIO

### CONTINUED

As of October 31, 2021, 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)
NOK	85,898,757	USD	9,959,931	Goldman Sachs International	11/01/21	\$ 208,129
USD	2,973,623	NOK	24,805,469	Goldman Sachs International	11/01/21	37,335
USD	7,332,403	NOK	61,093,288	HSBC Bank	11/01/21	100,631
AUD	1,596,710	USD	1,184,275	Goldman Sachs International	11/03/21	16,856
AUD	1,890,836	USD	1,419,668	HSBC Bank	11/03/21	2,721
NZD	33,750,000	USD	24,107,523	Goldman Sachs International	11/22/21	71,290
USD	1,777,246	CAD	2,198,121	Goldman Sachs International	01/05/22	799
USD	25,753,001	EUR	22,085,358	State Street Bank and Trust	01/19/22	170,630
USD	26,762,710	EUR	22,979,463	Royal Bank of Scotland	01/25/22	141,421
USD	121,136,578	CAD	149,592,021	State Street Bank and Trust	01/25/22	249,521
<b>Total Appreciation</b>						<b>\$ 999,333</b>
USD	114,597,501	AUD	157,149,499	Royal Bank of Scotland	11/03/21	\$(3,618,798)
GBP	5,011,605	USD	6,864,370	Goldman Sachs International	11/15/21	(5,661)
USD	37,768,299	GBP	27,884,643	UBS AG	11/15/21	(393,657)
NZD	46,671,707	USD	33,496,712	Goldman Sachs International	11/22/21	(60,670)
NOK	66,315,760	USD	7,957,775	HSBC Bank	11/30/21	(109,249)
USD	75,384,172	CAD	95,084,159	Bank of America Corp.	01/05/22	(1,459,636)
USD	8,735,318	SEK	75,464,148	Royal Bank of Scotland	01/14/22	(62,415)
<b>Total (Depreciation)</b>						<b>\$(5,710,086)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$(4,710,753)</b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$ 92,799,532	—	\$ 92,799,532
Austria.....	—	291,807	—	291,807
Belgium.....	—	6,999,429	—	6,999,429
Canada.....	—	255,692,362	—	255,692,362
Denmark.....	—	369,219	—	369,219
Finland.....	—	6,651,840	—	6,651,840
France.....	—	26,723,836	—	26,723,836
Germany.....	—	70,302,878	—	70,302,878
Ireland.....	—	8,001,256	—	8,001,256
Italy.....	—	10,863,365	—	10,863,365
Japan.....	—	30,805,156	—	30,805,156
Netherlands.....	—	41,533,956	—	41,533,956
New Zealand.....	—	4,163,037	—	4,163,037
Norway.....	—	43,793,815	—	43,793,815
Singapore.....	—	3,543,009	—	3,543,009
Spain.....	—	14,447,971	—	14,447,971
Supranational Organization Obligations.....	—	155,608,211	—	155,608,211
Sweden.....	—	18,281,263	—	18,281,263

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

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Switzerland.....	—	\$ 16,114,718	—	\$ 16,114,718
United Kingdom.....	—	36,592,498	—	36,592,498
United States.....	—	368,469,379	—	368,469,379
U.S. Treasury Obligations.....	—	7,367,871	—	7,367,871
Securities Lending Collateral.....	—	11,409,722	—	11,409,722
Forward Currency Contracts**.....	—	(4,710,753)	—	(4,710,753)
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,226,115,377</b>	<b>—</b>	<b>\$1,226,115,377</b>

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

See accompanying Notes to Financial Statements.



**DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
AGENCY OBLIGATIONS — (0.1%)			AUSTRALIA — (Continued)		
Federal National Mortgage Association			South Australian Government Financing Authority		
2.125%, 04/24/26. ....	8,750	\$ 9,138,128	3.000%, 07/20/26. .... AUD	49,500	\$ 39,317,790
BONDS — (75.9%)			Treasury Corp. of Victoria		
AUSTRALIA — (9.8%)			0.500%, 11/20/25. .... AUD	69,620	50,024,076
Australia & New Zealand Banking Group Ltd.			Westpac Banking Corp.		
3.700%, 11/16/25. ....	5,000	5,475,953	2.850%, 05/13/26. ....	57,130	60,665,216
Australia & New Zealand Banking Group Ltd., Floating Rate Note			1.150%, 06/03/26. ....	113,167	111,761,466
(r) 3M Swap + 1.030%, FRN, 1.042%, 12/06/23. .... AUD	13,393	10,230,383	4.125%, 06/04/26. .... AUD	15,300	12,492,898
(r) 3M Swap + 1.100%, FRN, 1.115%, 02/08/24. .... AUD	24,800	18,984,215	Westpac Banking Corp., Floating Rate Note		
(r) 3M Swap + 0.770%, FRN, 0.782%, 08/29/24. .... AUD	60,400	45,907,552	(r) 3M Swap + 1.140%, FRN, 1.182%, 04/24/24. .... AUD	72,100	55,276,884
(r) 3M Swap + 0.760%, FRN, 0.794%, 01/16/25. .... AUD	121,850	92,500,981	(r) 3M Swap + 0.880%, FRN, 0.896%, 08/16/24. .... AUD	73,000	55,644,612
Australia Government Bond			TOTAL AUSTRALIA. ....		<u>1,357,786,997</u>
0.250%, 11/21/25. .... AUD	260,740	186,694,812	AUSTRIA — (0.3%)		
4.250%, 04/21/26. .... AUD	37,550	31,578,937	Oesterreichische Kontrollbank AG		
Bank of New Zealand			# 0.500%, 02/02/26. ....	35,300	<u>34,335,957</u>
Ω 1.000%, 03/03/26. ....	6,717	6,548,202	BELGIUM — (0.1%)		
Commonwealth Bank of Australia			Dexia Credit Local SA		
Ω 1.125%, 06/15/26. ....	154,303	151,861,467	Ω 1.125%, 04/09/26. ....	17,400	<u>17,255,224</u>
National Australia Bank Ltd.			CANADA — (19.8%)		
3.375%, 01/14/26. ....	39,854	43,121,497	Canada Government		
National Australia Bank Ltd., Floating Rate Note			International Bond		
(r) 3M Swap + 0.930%, FRN, 0.947%, 09/26/23. .... AUD	35,332	26,904,715	0.750%, 05/19/26. ....	344,250	337,994,977
(r) 3M Swap + 0.920%, FRN, 0.933%, 06/19/24. .... AUD	37,050	28,256,838	Canada Housing Trust No. 1		
(r) 3M Swap + 0.770%, FRN, 0.810%, 01/21/25. .... AUD	103,327	78,467,682	Ω 1.250%, 06/15/26. .... CAD	89,000	70,475,113
New South Wales Treasury Corp.			CDP Financial, Inc.		
4.000%, 05/20/26. .... AUD	193,900	160,412,187	1.000%, 05/26/26. ....	45,550	45,062,064
Queensland Treasury Corp.			CPPIB Capital, Inc.		
Ω 3.250%, 07/21/26. .... AUD	106,700	85,658,634	#Ω 0.875%, 09/09/26. ....	415,950	408,314,551
			Ontario Teachers' Finance Trust		
			#Ω 0.875%, 09/21/26. ....	194,400	189,944,123
			Province of Alberta Canada		
			2.200%, 06/01/26. .... CAD	224,300	184,685,024
			Province of British Columbia		
			Canada		
			2.300%, 06/18/26. .... CAD	46,900	38,894,864
			# 0.900%, 07/20/26. ....	216,400	212,992,739
			Province of Manitoba Canada		
			2.550%, 06/02/26. .... CAD	153,900	128,608,967
			Province of Ontario Canada		
			# 0.625%, 01/21/26. ....	145,200	141,825,552

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
<b>CANADA — (Continued)</b>			<b>GERMANY — (Continued)</b>		
1.050%, 04/14/26.....	174,500	\$ 173,210,904	4.750%, 05/06/26..... AUD	24,410	\$ 20,652,236
2.500%, 04/27/26.....	15,100	15,895,581	NRW Bank		
2.400%, 06/02/26..... CAD	79,500	66,042,942	0.875%, 03/09/26.....	10,506	10,348,341
1.350%, 09/08/26..... CAD	13,000	10,291,071	1.050%, 03/31/26..... AUD	2,500	1,807,891
Province of Quebec Canada			State of North		
2.500%, 04/20/26.....	9,480	9,997,814	Rhine-Westphalia Germany		
2.500%, 09/01/26..... CAD	317,000	264,995,709	1.000%, 04/21/26.....	167,100	165,381,291
PSP Capital, Inc.			<b>TOTAL GERMANY.....</b>		<b><u>776,419,736</u></b>
0.900%, 06/15/26..... CAD	45,200	35,180,107	<b>NETHERLANDS — (2.4%)</b>		
Ω 1.000%, 06/29/26.....	92,492	91,382,259	BNG Bank NV		
Toronto-Dominion Bank			2.375%, 03/16/26.....	66,500	69,792,415
# 0.750%, 09/11/25.....	12,650	12,376,593	Ω 0.875%, 05/18/26.....	183,980	181,287,515
1.128%, 12/09/25..... CAD	77,600	60,472,948	0.875%, 05/18/26.....	36,388	35,860,742
# 0.750%, 01/06/26.....	91,570	89,274,379	Nederlandse		
1.200%, 06/03/26.....	151,863	149,985,187	Waterschapsbank NV		
<b>TOTAL CANADA.....</b>		<b><u>2,737,903,468</u></b>	0.500%, 12/02/25.....	10,250	9,988,707
<b>DENMARK — (1.3%)</b>			Shell International Finance BV		
Kommunekredit			# 3.250%, 05/11/25.....	8,435	9,021,007
0.500%, 01/28/26.....	179,735	174,635,918	# 2.875%, 05/10/26.....	26,274	28,012,322
<b>FINLAND — (2.4%)</b>			<b>TOTAL NETHERLANDS.....</b>		<b><u>333,962,708</u></b>
Finnvera Oyj			<b>NEW ZEALAND — (1.0%)</b>		
Ω 1.125%, 10/27/26.....	102,500	101,476,722	New Zealand Government Bond		
Kuntarahoitus Oyj			0.500%, 05/15/24..... NZD	33,400	23,017,267
0.625%, 03/20/26.....	214,451	209,057,444	0.500%, 05/15/26..... NZD	83,900	55,440,968
Nordea Bank Abp			New Zealand Local		
Ω 0.750%, 08/28/25.....	23,548	23,066,045	Government Funding		
<b>TOTAL FINLAND.....</b>		<b><u>333,600,211</u></b>	Agency Bond		
<b>FRANCE — (5.6%)</b>			2.250%, 04/15/24..... NZD	86,399	61,593,925
Agence Francaise de			<b>TOTAL NEW ZEALAND.....</b>		<b><u>140,052,160</u></b>
Developpement EPIC			<b>NORWAY — (2.7%)</b>		
0.625%, 01/22/26.....	184,800	180,242,832	Equinor ASA		
Caisse d'Amortissement de la			1.750%, 01/22/26.....	18,950	19,218,470
Dette Sociale			Kommunalbanken AS		
0.625%, 02/18/26.....	266,733	260,618,530	4.250%, 07/16/25..... AUD	750	614,385
#Ω 0.625%, 02/18/26.....	20,300	19,831,882	0.500%, 01/13/26.....	124,000	120,793,360
Dexia Credit Local SA			Ω 0.500%, 01/13/26.....	8,400	8,181,656
1.125%, 04/09/26.....	184,130	182,597,956	Ω 1.125%, 10/26/26.....	220,000	218,085,857
SFIL SA			<b>TOTAL NORWAY.....</b>		<b><u>366,893,728</u></b>
0.625%, 02/09/26.....	129,200	125,754,543	<b>SINGAPORE — (0.1%)</b>		
<b>TOTAL FRANCE.....</b>		<b><u>769,045,743</u></b>	Singapore Government Bond		
<b>GERMANY — (5.6%)</b>			2.125%, 06/01/26..... SGD	18,000	13,781,980
Kreditanstalt fuer Wiederaufbau			<b>SUPRANATIONAL ORGANIZATION OBLIGATIONS — (17.1%)</b>		
1.625%, 04/03/24..... NOK	44,000	5,223,499	African Development Bank		
0.625%, 01/22/26.....	309,910	303,345,334	0.875%, 03/23/26.....	236,650	233,654,011
0.750%, 02/19/26..... CAD	48,500	37,695,661	4.500%, 06/02/26..... AUD	24,000	20,102,753
3.200%, 09/11/26..... AUD	4,700	3,748,897	0.875%, 07/22/26.....	156,000	153,301,200
Landwirtschaftliche Rentenbank					
0.875%, 03/30/26.....	231,300	228,216,586			

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			SWITZERLAND — (0.5%)		
Asian Development Bank			Nestle Holdings, Inc.		
0.500%, 02/04/26.....	57,950	\$ 56,432,597	#Ω 0.625%, 01/15/26.....	28,481	\$ 27,671,330
1.000%, 04/14/26.....	334,500	331,682,078	Roche Holdings, Inc.		
0.500%, 05/05/26..... AUD	19,880	14,072,596	Ω 0.991%, 03/05/26.....	36,750	36,036,931
Asian Infrastructure Investment Bank			Ω 2.625%, 05/15/26.....	6,253	6,595,748
# 0.500%, 01/27/26.....	317,538	308,560,118	<b>TOTAL SWITZERLAND.....</b>		<b>70,304,009</b>
1.000%, 05/06/26..... AUD	12,400	8,973,493	UNITED STATES — (5.8%)		
European Bank for Reconstruction & Development			Amazon.com, Inc.		
0.500%, 01/28/26.....	413,035	402,262,407	# 1.000%, 05/12/26.....	191,905	190,253,611
European Investment Bank			Apple, Inc.		
0.750%, 09/09/24..... NOK	265,000	30,684,590	# 0.550%, 08/20/25.....	50,000	48,996,909
# 0.375%, 12/15/25.....	38,002	36,934,947	# 0.700%, 02/08/26.....	190,673	186,904,207
# 0.375%, 03/26/26.....	170,129	164,498,268	3.250%, 02/23/26.....	8,458	9,120,378
Inter-American Development Bank			2.450%, 08/04/26.....	7,715	8,080,805
4.750%, 08/27/24..... AUD	20,500	16,822,603	Berkshire Hathaway, Inc.		
2.750%, 10/30/25..... AUD	21,735	16,976,723	# 3.125%, 03/15/26.....	25,396	27,332,606
4.400%, 01/26/26..... CAD	1,664	1,495,395	Chevron Corp.		
# 0.875%, 04/20/26.....	323,428	319,128,005	3.326%, 11/17/25.....	2,000	2,156,175
4.250%, 06/11/26..... AUD	54,000	44,839,316	2.954%, 05/16/26.....	4,000	4,262,597
1.000%, 06/29/26..... CAD	6,000	4,691,112	Exxon Mobil Corp.		
Inter-American Investment Corp.			# 2.275%, 08/16/26.....	10,000	10,405,415
0.625%, 02/10/26.....	8,938	8,704,933	Johnson & Johnson		
International Bank for Reconstruction & Development			2.450%, 03/01/26.....	15,000	15,757,824
1.750%, 11/06/24..... NOK	64,000	7,602,287	Merck & Co., Inc.		
0.625%, 01/14/26..... CAD	89,576	69,347,284	# 0.750%, 02/24/26.....	32,367	31,724,985
0.500%, 05/18/26..... AUD	21,331	15,092,538	National Securities Clearing Corp.		
1.200%, 07/22/26..... CAD	32,000	25,242,405	Ω 0.750%, 12/07/25.....	49,413	48,250,560
International Finance Corp.			0.750%, 12/07/25.....	11,975	11,693,288
3.200%, 07/22/26..... AUD	30,700	24,465,254	Novartis Capital Corp.		
Nordic Investment Bank			# 3.000%, 11/20/25.....	2,500	2,669,500
1.875%, 04/10/24..... NOK	15,000	1,789,208	Procter & Gamble Co.		
1.500%, 03/13/25..... NOK	112,000	13,189,058	# 0.550%, 10/29/25.....	23,000	22,494,556
# 0.500%, 01/21/26.....	28,100	27,285,750	1.000%, 04/23/26.....	32,107	31,822,383
<b>TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....</b>		<b>2,357,830,929</b>	Visa, Inc.		
SWEDEN — (1.4%)			3.150%, 12/14/25.....	21,434	23,030,633
Skandinaviska Enskilda Banken AB			Walmart, Inc.		
Ω 0.850%, 09/02/25.....	20,005	19,640,509	# 1.050%, 09/17/26.....	122,100	120,999,558
#Ω 1.200%, 09/09/26.....	182,950	179,975,233	<b>TOTAL UNITED STATES.....</b>		<b>795,955,990</b>
<b>TOTAL SWEDEN.....</b>		<b>199,615,742</b>	<b>TOTAL BONDS.....</b>		<b>10,479,380,500</b>
			U.S. TREASURY OBLIGATIONS — (22.5%)		
			U.S. Treasury Notes		
			0.750%, 03/31/26.....	688,000	676,820,000
			0.750%, 04/30/26.....	684,000	672,430,783
			2.375%, 04/30/26.....	150,000	158,203,125
			1.625%, 05/15/26.....	660,000	674,257,030
			0.750%, 05/31/26.....	795,000	780,994,334

## DFA FIVE-YEAR GLOBAL FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount <sup>^</sup> (000)	Value†		Shares	Value†
2.125%, 05/31/26 .....	136,000	\$ 142,003,124	SECURITIES LENDING COLLATERAL — (1.5%) @§ The DFA Short Term Investment Fund.....	18,189,314	\$ 210,450,368
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>3,104,708,396</u>	TOTAL INVESTMENTS — (100.0%) (Cost \$13,957,688,621).....		<u>\$13,803,677,392</u>
TOTAL INVESTMENT SECURITIES (Cost \$13,747,239,710).....		<u>13,593,227,024</u>			

As of October 31, 2021, 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)
NZD 2,740,804	USD 1,961,022	Goldman Sachs International	11/01/21	\$ 3,039
AUD 11,407,069	USD 8,563,834	Australia & New Zealand Banking Group Ltd.	11/09/21	17,420
AUD 938,910	USD 686,751	Bank of America Corp.	11/09/21	19,568
NOK 180,267,512	USD 20,580,022	Bank of America Corp.	11/10/21	758,047
NOK 32,643,107	USD 3,812,323	Citibank NA	11/10/21	51,606
USD 140,888,220	NZD 196,332,252	Australia & New Zealand Banking Group Ltd.	11/29/21	247,783
USD 111,169,187	AUD 147,497,574	State Street Bank and Trust	11/30/21	201,940
USD 141,780,679	CAD 174,797,273	Bank of America Corp.	12/31/21	518,412
USD 128,225,258	CAD 158,225,121	State Street Bank and Trust	01/19/22	359,101
USD 103,522,169	CAD 127,696,977	HSBC Bank	01/21/22	327,359
USD 118,044,112	CAD 145,832,841	HSBC Bank	01/24/22	194,494
USD 3,276,409	GBP 2,378,843	Morgan Stanley and Co. International	01/24/22	20,006
<b>Total Appreciation</b>				<b>\$ 2,718,775</b>
USD 3,973,784	NZD 5,617,982	Australia & New Zealand Banking Group Ltd.	11/01/21	\$ (52,061)
NZD 198,078,947	USD 142,194,934	Australia & New Zealand Banking Group Ltd.	11/01/21	(251,596)
USD 3,623,704	NZD 5,214,506	Bank of America Corp.	11/01/21	(113,010)
USD 16,951,359	NZD 24,590,230	Barclays Capital	11/01/21	(669,996)
USD 116,921,058	NZD 165,397,033	Citibank NA	11/01/21	(1,602,427)
USD 107,928,149	AUD 147,497,574	Barclays Capital	11/02/21	(3,026,926)
AUD 147,497,574	USD 111,158,597	State Street Bank and Trust	11/02/21	(203,522)
AUD 7,100,000	USD 5,357,972	Australia & New Zealand Banking Group Ltd.	11/04/21	(16,946)
USD 106,691,339	AUD 147,524,701	Bank of America Corp.	11/04/21	(4,285,196)
USD 108,076,899	AUD 149,065,108	Citibank NA	11/09/21	(4,061,080)
USD 103,835,458	CAD 131,460,892	Bank of America Corp.	11/10/21	(2,386,262)
USD 102,591,082	AUD 141,461,643	Citibank NA	11/10/21	(3,827,387)
USD 88,446,309	NOK 760,699,908	Citibank NA	11/10/21	(1,596,908)
NOK 2,356,970	USD 279,704	Citibank NA	11/10/21	(712)
NOK 48,966,415	USD 5,860,734	HSBC Bank	11/10/21	(64,633)
USD 10,425,816	CAD 13,000,000	JP Morgan	11/10/21	(78,314)
USD 10,006,028	CAD 12,476,392	Morgan Stanley and Co. International	11/10/21	(75,022)
USD 110,142,773	CAD 139,547,842	HSBC Bank	11/17/21	(2,612,840)
SGD 211,849	USD 157,505	Royal Bank of Canada	11/17/21	(416)
USD 14,124,498	SGD 19,155,612	State Street Bank and Trust	11/17/21	(79,690)
USD 28,824,460	CAD 35,683,056	State Street Bank and Trust	12/22/21	(11,180)
USD 109,626,881	AUD 146,204,380	Bank of America Corp.	12/31/21	(380,461)
USD 112,830,574	CAD 142,509,844	Morgan Stanley and Co. International	01/05/22	(2,341,071)
AUD 7,082,112	USD 5,345,840	Goldman Sachs International	01/06/22	(17,027)
USD 108,007,763	AUD 147,806,616	HSBC Bank	01/06/22	(3,206,776)

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

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	109,466,284	AUD	147,496,522	State Street Bank and Trust	01/10/22	\$ (1,514,808)
USD	104,003,921	AUD	140,705,368	Morgan Stanley and Co. International	01/18/22	(1,867,058)
USD	126,937,991	CAD	157,332,658	State Street Bank and Trust	01/18/22	(207,371)
USD	104,956,892	AUD	140,458,248	Bank of America Corp.	01/19/22	(728,117)
USD	101,047,574	AUD	134,734,536	State Street Bank and Trust	01/21/22	(330,686)
USD	4,732,555	CAD	5,860,047	State Street Bank and Trust	01/21/22	(3,081)
GBP	2,378,843	USD	3,276,186	Bank of America Corp.	01/24/22	(19,782)
USD	108,538,327	AUD	144,769,269	Morgan Stanley and Co. International	01/24/22	(390,273)
<b>Total (Depreciation)</b>						<b><u>\$(36,022,635)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(33,303,860)</u></b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$ 9,138,128	—	\$ 9,138,128
Bonds				
Australia.....	—	1,357,786,997	—	1,357,786,997
Austria.....	—	34,335,957	—	34,335,957
Belgium.....	—	17,255,224	—	17,255,224
Canada.....	—	2,737,903,468	—	2,737,903,468
Denmark.....	—	174,635,918	—	174,635,918
Finland.....	—	333,600,211	—	333,600,211
France.....	—	769,045,743	—	769,045,743
Germany.....	—	776,419,736	—	776,419,736
Netherlands.....	—	333,962,708	—	333,962,708
New Zealand.....	—	140,052,160	—	140,052,160
Norway.....	—	366,893,728	—	366,893,728
Singapore.....	—	13,781,980	—	13,781,980
Supranational Organization Obligations.....	—	2,357,830,929	—	2,357,830,929
Sweden.....	—	199,615,742	—	199,615,742
Switzerland.....	—	70,304,009	—	70,304,009
United States.....	—	795,955,990	—	795,955,990
U.S. Treasury Obligations.....	—	3,104,708,396	—	3,104,708,396
Securities Lending Collateral.....	—	210,450,368	—	210,450,368
Forward Currency Contracts**.....	—	(33,303,860)	—	(33,303,860)
<b>TOTAL.....</b>	<b>—</b>	<b><u>\$13,770,373,532</u></b>	<b>—</b>	<b><u>\$13,770,373,532</u></b>

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

See accompanying Notes to Financial Statements.

**DFA WORLD EX U.S. GOVERNMENT FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
BONDS — (99.7%)			FINLAND — (Continued)		
AUSTRALIA — (7.4%)			Kuntarahoitus Oyj		
New South Wales Treasury Corp.			1.250%, 02/23/33. ....	EUR 30,511	\$ 38,973,220
2.000%, 03/20/31. ....	AUD 20,000	\$ 14,639,816	TOTAL FINLAND. ....		<u>96,675,462</u>
Queensland Treasury Corp.			FRANCE — (24.9%)		
Ω 3.500%, 08/21/30. ....	AUD 53,500	44,214,095	Action Logement Services		
Ω 1.750%, 08/21/31. ....	AUD 7,000	4,972,751	0.500%, 10/30/34. ....	EUR 25,200	28,412,821
Ω 1.750%, 07/20/34. ....	AUD 7,000	4,746,283	Agence Francaise de Developpement		
South Australian Government			1.375%, 07/05/32. ....	EUR 13,000	16,467,530
Financing Authority			Agence Francaise de Developpement EPIC		
1.750%, 05/24/32. ....	AUD 6,000	4,213,036	0.875%, 05/25/31. ....	EUR 5,500	6,657,207
Treasury Corp. of Victoria			French Republic Government Bond		
4.250%, 12/20/32. ....	AUD 10,000	8,829,701	OAT		
2.250%, 11/20/34. ....	AUD 51,500	36,792,876	1.250%, 05/25/34. ....	EUR 82,000	104,460,393
Western Australian Treasury Corp.			4.750%, 04/25/35. ....	EUR 46,000	83,632,438
2.000%, 10/24/34. ....	AUD 10,000	<u>6,961,058</u>	Ω 1.250%, 05/25/36. ....	EUR 65,000	83,189,889
TOTAL AUSTRALIA. ....		<u>125,369,616</u>	SNCF Reseau		
BELGIUM — (0.7%)			5.250%, 12/07/28. ....	GBP 16,713	28,907,749
Kingdom of Belgium Government Bond			1.125%, 05/25/30. ....	EUR 4,000	4,918,086
Ω 1.250%, 04/22/33. ....	EUR 9,000	<u>11,544,277</u>	5.000%, 10/10/33. ....	EUR 11,000	19,121,416
CANADA — (12.9%)			Societe Nationale SNCF SA		
CPPIB Capital, Inc.			0.625%, 04/17/30. ....	EUR 26,000	30,609,327
1.125%, 12/14/29. ....	GBP 1,000	1,348,608	Unedic Asseo		
1.500%, 03/04/33. ....	EUR 31,520	40,437,911	1.500%, 04/20/32. ....	EUR 9,000	11,606,332
Province of Alberta Canada			1.250%, 05/25/33. ....	EUR 3,400	<u>4,292,995</u>
2.050%, 06/01/30. ....	CAD 9,000	7,158,549	TOTAL FRANCE. ....		<u>422,276,183</u>
3.500%, 06/01/31. ....	CAD 28,000	24,917,421	GERMANY — (5.8%)		
3.900%, 12/01/33. ....	CAD 36,000	33,162,702	Bundesrepublik Deutschland		
Province of Manitoba Canada			Bundesanleihe		
6.300%, 03/05/31. ....	CAD 5,000	5,387,726	0.000%, 05/15/35. ....	EUR 10,000	11,583,535
Province of Ontario Canada			Deutsche Bahn Finance		
5.850%, 03/08/33. ....	CAD 45,000	48,476,446	GMBH		
5.600%, 06/02/35. ....	CAD 13,000	14,154,622	1.625%, 08/16/33. ....	EUR 4,773	6,082,467
Province of Quebec Canada			Kreditanstalt fuer Wiederaufbau		
0.000%, 10/15/29. ....	EUR 10,000	11,246,376	5.750%, 06/07/32. ....	GBP 22,000	43,262,351
Province of Saskatchewan			0.050%, 09/29/34. ....	EUR 10,000	11,212,135
Canada			State of North Rhine-Westphalia		
6.400%, 09/05/31. ....	CAD 29,200	<u>31,925,821</u>	Germany		
TOTAL CANADA. ....		<u>218,216,182</u>	2.375%, 05/13/33. ....	EUR 9,000	12,810,839
FINLAND — (5.7%)			1.100%, 03/13/34. ....	EUR 10,000	<u>12,567,337</u>
Finland Government Bond			TOTAL GERMANY. ....		<u>97,518,664</u>
Ω 1.125%, 04/15/34. ....	EUR 45,000	57,702,242	NETHERLANDS — (1.6%)		
			BNG Bank NV		
			3.300%, 04/26/29. ....	AUD 25,000	19,922,100

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NETHERLANDS — (Continued)			SUPRANATIONAL ORGANIZATION OBLIGATIONS —		
Nederlandse			(Continued)		
Waterschapsbank NV			European Union		
0.500%, 04/29/30..... EUR	6,500	\$ 7,710,866	1.250%, 04/04/33..... EUR	10,000	\$ 12,850,557
TOTAL NETHERLANDS.....		<u>27,632,966</u>	International Bank for Reconstruction & Development		
NEW ZEALAND — (3.8%)			1.200%, 08/08/34..... EUR	10,000	<u>12,786,399</u>
New Zealand Government Bond			TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>228,036,225</u>
3.500%, 04/14/33..... NZD	82,000	<u>63,641,889</u>	SWEDEN — (1.3%)		
NORWAY — (6.0%)			Sweden Government Bond		
Equinor ASA			2.250%, 06/01/32..... SEK	165,000	<u>22,864,066</u>
6.875%, 03/11/31..... GBP	19,124	37,638,293	UNITED KINGDOM — (12.6%)		
Norway Government Bond			Network Rail Infrastructure		
Ω 1.750%, 09/06/29..... NOK	419,224	49,864,824	Finance PLC		
Ω 1.375%, 08/19/30..... NOK	128,000	<u>14,760,023</u>	4.375%, 12/09/30..... GBP	16,700	28,984,545
TOTAL NORWAY.....		<u>102,263,140</u>	United Kingdom Gilt		
SINGAPORE — (3.5%)			0.250%, 07/31/31..... GBP	3,000	3,802,619
Singapore Government Bond			4.250%, 06/07/32..... GBP	18,650	33,634,830
2.875%, 09/01/30..... SGD	9,000	7,208,009	4.500%, 09/07/34..... GBP	17,000	32,654,238
3.375%, 09/01/33..... SGD	62,000	<u>52,367,816</u>	0.625%, 07/31/35..... GBP	90,000	<u>114,627,466</u>
TOTAL SINGAPORE.....		<u>59,575,825</u>	TOTAL UNITED KINGDOM...		<u>213,703,698</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (13.5%)			TOTAL BONDS.....		<u>1,689,318,193</u>
Asian Development Bank			U.S. TREASURY OBLIGATIONS — (0.3%)		
2.350%, 06/21/27..... JPY	1,830,000	18,303,801	U.S. Treasury Notes		
EUROFIMA			0.375%, 07/31/27.....	6,000	<u>5,691,328</u>
3.350%, 05/21/29..... AUD	15,000	11,926,475	TOTAL INVESTMENT SECURITIES		
0.150%, 10/10/34..... EUR	30,000	33,036,442	(Cost \$1,682,791,153).....		<u>1,695,009,521</u>
European Financial Stability Facility			TOTAL INVESTMENTS — (100.0%)		
1.250%, 05/24/33..... EUR	30,000	38,597,657	(Cost \$1,682,791,153).....		<u>\$1,695,009,521</u>
European Investment Bank					
1.900%, 01/26/26..... JPY	2,297,800	21,844,227			
2.150%, 01/18/27..... JPY	517,100	5,068,769			
1.375%, 05/12/28..... SEK	110,000	13,153,377			
5.625%, 06/07/32..... GBP	5,800	11,301,324			
European Stability Mechanism					
1.200%, 05/23/33..... EUR	38,500	49,167,197			

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

### CONTINUED

As of October 31, 2021, 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)
NZD	1,274,493	USD	883,076	Bank of America Corp.	11/03/21	\$ 30,214
NZD	1,040,343	USD	719,042	JP Morgan	11/03/21	26,458
NZD	1,726,972	USD	1,235,027	Royal Bank of Canada	11/03/21	2,506
USD	132,789,290	EUR	114,057,413	Royal Bank of Canada	12/30/21	733,236
SGD	1,016,115	USD	751,001	UBS AG	01/04/22	2,302
AUD	2,351,978	USD	1,756,500	JP Morgan	01/05/22	13,206
USD	65,693,458	NOK	553,137,405	Bank of America Corp.	01/10/22	257,229
USD	116,438,756	EUR	100,131,621	State Street Bank and Trust	01/10/22	473,393
USD	43,870,413	CAD	54,155,875	UBS AG	01/10/22	104,202
USD	18,690,288	EUR	16,061,078	Bank of America Corp.	01/12/22	88,728
USD	80,603,917	EUR	69,568,700	HSBC Bank	01/12/22	31,099
USD	135,767,442	EUR	116,773,055	HSBC Bank	01/14/22	518,172
USD	110,540,740	EUR	94,829,250	HSBC Bank	01/20/22	693,926
USD	119,408,212	EUR	102,351,551	Barclays Capital	01/21/22	845,427
USD	3,171,898	GBP	2,300,000	HSBC Bank	01/21/22	23,378
USD	3,134,753	GBP	2,273,082	Royal Bank of Canada	01/21/22	23,082
USD	85,942,871	GBP	62,229,197	State Street Bank and Trust	01/21/22	755,975
USD	60,037,170	EUR	51,539,506	Barclays Capital	01/24/22	330,802
<b>Total Appreciation</b>						<b>\$ 4,953,335</b>
NZD	1,591,800	USD	1,146,371	Barclays Capital	11/03/21	\$ (5,701)
USD	66,601,876	NZD	94,830,943	HSBC Bank	11/03/21	(1,353,147)
USD	51,391,111	CAD	65,011,153	Barclays Capital	11/12/21	(1,138,494)
USD	36,035,244	SEK	314,401,716	HSBC Bank	11/12/21	(577,014)
GBP	1,980,956	USD	2,711,912	Bank of America Corp.	12/29/21	(86)
USD	126,379,865	GBP	94,018,612	State Street Bank and Trust	12/29/21	(2,326,721)
CAD	2,665,825	USD	2,155,371	Barclays Capital	01/04/22	(934)
USD	61,574,069	SGD	83,511,463	JP Morgan	01/04/22	(337,652)
USD	71,633,301	CAD	90,314,471	State Street Bank and Trust	01/04/22	(1,356,052)
SGD	861,452	USD	639,319	UBS AG	01/04/22	(676)
USD	79,820,869	AUD	109,601,926	Bank of America Corp.	01/05/22	(2,647,233)
USD	61,868,336	GBP	45,557,079	Australia & New Zealand Banking Group Ltd.	01/06/22	(500,120)
USD	61,871,277	GBP	45,557,078	State Street Bank and Trust	01/06/22	(497,177)
USD	45,440,176	JPY	5,189,382,599	Bank of America Corp.	01/14/22	(134,692)
USD	80,886,954	AUD	109,062,159	State Street Bank and Trust	01/14/22	(1,174,807)
<b>Total (Depreciation)</b>						<b><u>\$(12,050,506)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$ (7,097,171)</u></b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$ 125,369,616	—	\$ 125,369,616
Belgium.....	—	11,544,277	—	11,544,277
Canada.....	—	218,216,182	—	218,216,182
Finland.....	—	96,675,462	—	96,675,462



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

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
France.....	—	\$ 422,276,183	—	\$ 422,276,183
Germany.....	—	97,518,664	—	97,518,664
Netherlands.....	—	27,632,966	—	27,632,966
New Zealand.....	—	63,641,889	—	63,641,889
Norway.....	—	102,263,140	—	102,263,140
Singapore.....	—	59,575,825	—	59,575,825
Supranational Organization Obligations.....	—	228,036,225	—	228,036,225
Sweden.....	—	22,864,066	—	22,864,066
United Kingdom.....	—	213,703,698	—	213,703,698
U.S. Treasury Obligations.....	—	5,691,328	—	5,691,328
Forward Currency Contracts**.....	—	(7,097,171)	—	(7,097,171)
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,687,912,350</b>	<b>—</b>	<b>\$1,687,912,350</b>

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

See accompanying Notes to Financial Statements.

**DFA SHORT-TERM GOVERNMENT PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.8%)		
U.S. Treasury Notes		
∞ 0.250%, 09/30/25.....	80,000	\$ 77,643,750
∞ 0.375%, 12/31/25.....	123,000	119,454,141
∞ 0.375%, 01/31/26.....	200,000	193,960,938
∞ 1.625%, 02/15/26.....	190,000	194,223,047
∞ 0.500%, 02/28/26.....	201,000	195,817,969
∞ 2.500%, 02/28/26.....	172,000	182,192,343
∞ 0.750%, 05/31/26.....	178,000	174,864,140
∞ 0.875%, 06/30/26.....	8,500	8,388,438
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN		
(r) 0.110%, 10/31/22.....	167,750	167,829,700
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.114%, FRN		
(r) 0.169%, 04/30/22.....	237,750	237,874,797
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.154%, FRN		
(r) 0.209%, 01/31/22.....	167,500	<u>167,561,387</u>
<b>TOTAL U.S. TREASURY OBLIGATIONS</b>		
Cost (\$1,740,965,518).....		<u>1,719,810,650</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	3,067,176	<u>3,067,176</u>
<b>TOTAL INVESTMENTS — (100.0%)</b>		
(Cost \$1,744,032,694).....		<u><u>\$1,722,877,826</u></u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$1,719,810,650	—	\$1,719,810,650
Temporary Cash Investments.....	\$3,067,176	—	—	3,067,176
<b>TOTAL.....</b>	<u>\$3,067,176</u>	<u>\$1,719,810,650</u>	<u>—</u>	<u>\$1,722,877,826</u>

See accompanying Notes to Financial Statements.

**DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**

**October 31, 2021**

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
<b>AGENCY OBLIGATIONS — (20.6%)</b>					
Federal Home Loan Bank					
4.375%, 03/13/26.....	14,080	\$ 16,034,862		5,000	\$ 5,069,336
5.750%, 06/12/26.....	16,080	19,354,464		91,500	96,200,098
1.875%, 09/11/26.....	2,500	2,579,094		5,000	4,969,531
3.000%, 09/11/26.....	62,930	68,252,359		5,000	4,833,984
2.125%, 12/11/26.....	30,250	31,594,873		5,000	4,790,820
2.500%, 12/10/27.....	97,640	103,761,421		121,000	128,070,937
3.000%, 03/10/28.....	51,070	55,796,940		5,000	4,784,766
3.250%, 06/09/28.....	202,360	225,065,794		25,000	23,907,226
3.250%, 11/16/28.....	265,180	296,655,954		0.375%, 07/31/27.....	75,000
2.125%, 09/14/29.....	11,305	11,760,200		2.250%, 08/15/27.....	160,400
2.125%, 12/14/29.....	28,270	29,454,848		0.500%, 08/31/27.....	5,000
5.500%, 07/15/36.....	12,165	17,716,079		0.375%, 09/30/27.....	5,000
Tennessee Valley Authority				0.500%, 10/31/27.....	7,000
2.875%, 02/01/27.....	170,019	182,754,826		2.250%, 11/15/27.....	32,000
7.125%, 05/01/30.....	120,440	173,501,334		0.625%, 11/30/27.....	5,000
1.500%, 09/15/31.....	30,000	29,530,121		2.750%, 02/15/28.....	86,750
4.650%, 06/15/35.....	2,635	3,384,540		1.125%, 02/29/28.....	5,000
				1.250%, 03/31/28.....	5,000
<b>TOTAL AGENCY OBLIGATIONS.....</b>		<u>1,267,197,709</u>		1.250%, 04/30/28.....	67,000
				2.875%, 05/15/28.....	136,000
<b>U.S. TREASURY OBLIGATIONS — (79.2%)</b>				2.875%, 08/15/28.....	10,750
U.S. Treasury Bonds				3.125%, 11/15/28.....	21,000
6.750%, 08/15/26.....	8,183	10,309,049		2.625%, 02/15/29.....	130,000
6.500%, 11/15/26.....	15,000	18,895,898		2.375%, 05/15/29.....	286,000
6.625%, 02/15/27.....	5,000	6,383,984		1.625%, 08/15/29.....	217,500
6.125%, 11/15/27.....	20,000	25,589,062		1.500%, 02/15/30.....	389,000
5.500%, 08/15/28.....	5,000	6,318,750		0.625%, 05/15/30.....	461,500
5.250%, 11/15/28.....	69,132	86,822,897		0.625%, 08/15/30.....	364,750
5.250%, 02/15/29.....	10,000	12,621,094		0.875%, 11/15/30.....	320,000
6.125%, 08/15/29.....	6,278	8,440,477		1.125%, 02/15/31.....	287,000
6.250%, 05/15/30.....	87,039	120,328,571		1.625%, 05/15/31.....	137,000
5.375%, 02/15/31.....	182,250	243,609,873		1.250%, 08/15/31.....	163,000
4.500%, 02/15/36.....	141,500	194,457,480		<b>TOTAL U.S. TREASURY OBLIGATIONS.....</b>	<u>4,880,834,571</u>
U.S. Treasury Notes				<b>TOTAL INVESTMENT SECURITIES</b>	
2.250%, 11/15/25.....	8,500	8,909,395		(Cost \$6,126,816,763).....	<u>6,148,032,280</u>
1.625%, 02/15/26.....	9,000	9,200,039			
2.250%, 03/31/26.....	8,000	8,392,812		<u>Shares</u>	
2.375%, 04/30/26.....	13,000	13,710,937		<b>TEMPORARY CASH INVESTMENTS — (0.2%)</b>	
1.625%, 05/15/26.....	83,000	84,792,929		State Street Institutional	
2.125%, 05/31/26.....	25,000	26,103,515		U.S. Government	
1.875%, 06/30/26.....	40,000	41,326,562		Money Market Fund	
1.875%, 07/31/26.....	45,000	46,492,383		0.025%.....	10,427,368
1.500%, 08/15/26.....	100,000	101,515,625			<u>10,427,368</u>
1.375%, 08/31/26.....	11,000	11,106,563		<b>TOTAL INVESTMENTS — (100.0%)</b>	
1.625%, 09/30/26.....	19,000	19,406,719		(Cost \$6,137,244,131).....	<u>\$6,158,459,648</u>
1.625%, 10/31/26.....	31,000	31,663,594			
2.000%, 11/15/26.....	122,550	127,327,536			

**DFA INTERMEDIATE GOVERNMENT FIXED INCOME PORTFOLIO****CONTINUED**

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Agency Obligations.....	—	\$1,267,197,709	—	\$1,267,197,709
U.S. Treasury Obligations.....	—	4,880,834,571	—	4,880,834,571
Temporary Cash Investments.....	\$10,427,368	—	—	10,427,368
<b>TOTAL.....</b>	<b>\$10,427,368</b>	<b>\$6,148,032,280</b>	<b>—</b>	<b>\$6,158,459,648</b>

See accompanying Notes to Financial Statements.

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (96.3%)			AmerisourceBergen Corp.		
3M Co.			3.400%, 05/15/24. ....	4,200	\$ 4,446,145
1.875%, 11/15/21. .... EUR	2,730	\$ 3,158,499	Amgen, Inc.		
0.375%, 02/15/22. .... EUR	2,200	2,544,507	2.600%, 08/19/26. ....	13,000	13,581,132
7-Eleven, Inc.			Anthem, Inc.		
Ω 0.950%, 02/10/26. ....	9,000	8,753,148	# 1.500%, 03/15/26. ....	40,400	40,413,346
AbbVie, Inc.			ANZ New Zealand Int'l Ltd.		
3.200%, 05/14/26. ....	1,500	1,599,065	0.400%, 03/01/22. .... EUR	9,750	11,303,527
Activision Blizzard, Inc.			Apple, Inc.		
3.400%, 09/15/26. ....	5,000	5,384,894	1.125%, 05/11/25. ....	5,000	4,997,868
AerCap Ireland Capital			# 0.700%, 02/08/26. ....	27,000	26,466,325
DAC/AerCap Global			Ares Capital Corp.		
Aviation Trust			3.250%, 07/15/25. ....	14,376	14,951,974
# 2.875%, 08/14/24. ....	4,000	4,145,075	3.875%, 01/15/26. ....	10,000	10,607,212
1.750%, 01/30/26. ....	9,200	9,051,543	2.150%, 07/15/26. ....	1,000	990,312
4.450%, 04/03/26. ....	410	446,847	Arrow Electronics, Inc.		
Aetna, Inc.			3.250%, 09/08/24. ....	1,000	1,050,590
2.750%, 11/15/22. ....	2,000	2,034,477	Asian Development Bank		
3.500%, 11/15/24. ....	1,236	1,318,675	0.500%, 02/04/26. ....	17,703	17,239,452
African Development Bank			1.000%, 04/14/26. ....	55,700	55,230,768
0.875%, 03/23/26. ....	85,000	83,923,900	Asian Development Bank,		
0.875%, 07/22/26. ....	126,800	124,606,360	Floating Rate Note, 3M		
Agence Francaise de			USD LIBOR + 0.010%,		
Developpement EPIC			FRN		
0.625%, 01/22/26. ....	15,200	14,825,168	(r) 0.126%, 12/15/21. ....	50,000	50,002,003
Aircastle Ltd.			Asian Development Bank,		
Ω 5.250%, 08/11/25. ....	5,000	5,525,490	Floating Rate Note,		
Aker BP ASA			FEDL01 + 0.250%, FRN		
Ω 2.875%, 01/15/26. ....	5,700	5,948,561	(r) 0.330%, 05/28/24. ....	59,250	59,438,676
Albemarle Corp.			Asian Development Bank,		
4.150%, 12/01/24. ....	3,455	3,738,266	Floating Rate Note,		
Altria Group, Inc.			SONIO/N + 0.260%, FRN		
1.000%, 02/15/23. .... EUR	15,875	18,568,706	(r) 0.308%, 02/01/22. .... GBP	7,000	9,584,798
Amazon.com, Inc.			Asian Development Bank,		
# 1.000%, 05/12/26. ....	74,137	73,499,033	Floating Rate Note,		
American Campus			SONIO/N + 0.290%, FRN		
Communities Operating			(r) 0.339%, 03/19/24. .... GBP	9,250	12,708,692
Partnership LP			Asian Infrastructure		
3.300%, 07/15/26. ....	2,196	2,329,073	Investment Bank		
American Electric Power Co.,			# 0.500%, 01/27/26. ....	38,000	36,925,610
Inc.			1.000%, 05/06/26. .... AUD	800	578,935
# 1.000%, 11/01/25. ....	1,582	1,553,844	Assurant, Inc.		
American Express Co.			4.200%, 09/27/23. ....	6,000	6,349,723
2.500%, 08/01/22. ....	1,220	1,236,476	AstraZeneca PLC		
# 2.650%, 12/02/22. ....	12,256	12,528,675	# 3.375%, 11/16/25. ....	10,000	10,823,261
American International			# 0.700%, 04/08/26. ....	20,063	19,487,141
Group, Inc.			AT&T, Inc.		
4.125%, 02/15/24. ....	12,338	13,210,305	4.125%, 02/17/26. ....	8,000	8,823,206
3.750%, 07/10/25. ....	7,821	8,433,541	Australia & New Zealand		
Ameriprise Financial, Inc.			Banking Group Ltd.		
2.875%, 09/15/26. ....	3,000	3,180,144	3.300%, 03/07/22. .... AUD	22,166	16,851,080

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Australia & New Zealand			# 2.700%, 03/07/22.....	3,305	\$ 3,331,840
Banking Group Ltd.,			3.400%, 02/11/24.....	2,801	2,956,135
Floating Rate Note, 3M			Barclays PLC		
Swap + 0.760%, FRN			1.500%, 04/01/22..... EUR	1,764	2,055,261
(r) 0.794%, 01/16/25..... AUD	28,500	\$21,635,437	3.650%, 03/16/25.....	11,000	11,720,632
Australia & New Zealand			4.375%, 01/12/26.....	3,680	4,053,032
Banking Group Ltd.,			BAT International Finance		
Floating Rate Note, 3M			PLC		
Swap + 0.770%, FRN			3.625%, 11/09/21..... EUR	1,078	1,247,115
(r) 0.804%, 01/18/23..... AUD	3,000	2,272,421	2.375%, 01/19/23..... EUR	12,041	14,324,894
(r) 0.782%, 08/29/24..... AUD	10,000	7,600,588	7.250%, 03/12/24..... GBP	2,443	3,775,379
Australia & New Zealand			Ω 3.950%, 06/15/25.....	1,900	2,049,423
Banking Group Ltd.,			1.668%, 03/25/26.....	15,948	15,771,344
Floating Rate Note, 3M			Bayer U.S. Finance II LLC		
Swap + 0.820%, FRN			Ω 4.250%, 12/15/25.....	5,000	5,481,668
(r) 0.832%, 12/06/21..... AUD	3,000	2,258,262	Bayer U.S. Finance LLC		
Australia & New Zealand			Ω 3.375%, 10/08/24.....	1,000	1,056,673
Banking Group Ltd.,			Beam Suntory, Inc.		
Floating Rate Note, 3M			3.250%, 06/15/23.....	10,000	10,331,328
USD LIBOR + 0.870%,			BMW U.S. Capital LLC		
FRN			0.625%, 04/20/22..... EUR	2,000	2,323,809
(r)Ω 1.001%, 11/23/21.....	2,050	2,050,950	Ω 2.800%, 04/11/26.....	2,026	2,137,185
Australia Government Bond			BNG Bank NV		
0.250%, 11/21/25..... AUD	37,100	26,564,307	Ω 0.875%, 05/18/26.....	102,312	100,814,699
4.250%, 04/21/26..... AUD	17,300	14,549,018	0.875%, 05/18/26.....	8,000	7,884,081
Autodesk, Inc.			Boeing Co.		
3.600%, 12/15/22.....	1,000	1,024,535	2.200%, 10/30/22.....	3,900	3,944,677
AutoZone, Inc.			2.800%, 03/01/23.....	4,000	4,093,170
2.875%, 01/15/23.....	22,501	22,974,455	2.600%, 10/30/25.....	8,861	9,073,801
Avnet, Inc.			# 3.100%, 05/01/26.....	1,400	1,459,497
# 4.875%, 12/01/22.....	4,291	4,473,800	Booking Holdings, Inc.		
Banco Santander SA			0.800%, 03/10/22..... EUR	7,866	9,122,648
3.848%, 04/12/23.....	25,400	26,534,150	3.650%, 03/15/25.....	5,000	5,378,666
Bank of America Corp.			BP Capital Markets PLC		
3.228%, 06/22/22..... CAD	7,130	5,853,099	2.500%, 11/06/22.....	2,000	2,037,717
3.300%, 01/11/23.....	563	581,745	BPCE SA		
# 3.500%, 04/19/26.....	19,335	20,878,636	1.125%, 01/18/23..... EUR	1,600	1,880,107
Bank of Montreal			Ω 2.375%, 01/14/25.....	14,627	14,995,165
2.270%, 07/11/22..... CAD	50,000	40,858,516	Ω 1.000%, 01/20/26.....	17,000	16,556,916
2.890%, 06/20/23..... CAD	12,900	10,706,395	1.000%, 01/20/26.....	3,000	2,921,809
2.280%, 07/29/24..... CAD	8,750	7,176,117	Bristol-Myers Squibb Co.		
Bank of Montreal, Floating			# 3.200%, 06/15/26.....	9,858	10,657,058
Rate Note, 3M Swap +			British Telecommunications		
0.920%, FRN			PLC		
(r) 0.935%, 10/06/22..... AUD	8,500	6,438,191	0.500%, 06/23/22..... EUR	1,600	1,855,482
Bank of Montreal, Floating			1.125%, 03/10/23..... EUR	8,776	10,308,999
Rate Note, 3M Swap +			Broadcom, Inc.		
0.990%, FRN			4.700%, 04/15/25.....	32,760	36,169,655
(r) 1.002%, 09/07/23..... AUD	9,000	6,863,730	4.250%, 04/15/26.....	7,000	7,698,199
Bank of New Zealand			Brown & Brown, Inc.		
Ω 1.000%, 03/03/26.....	3,000	2,924,610	# 4.200%, 09/15/24.....	4,094	4,419,398
Bank of Nova Scotia			Bunge Ltd. Finance Corp.		
1.900%, 12/02/21..... CAD	59,500	48,138,462	3.000%, 09/25/22.....	600	612,211
			4.350%, 03/15/24.....	36,460	39,177,392
			1.630%, 08/17/25.....	800	802,868

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Caisse d'Amortissement de la Dette Sociale			Cigna Corp.		
#Ω 0.625%, 02/18/26.....	29,000	\$ 28,331,260	3.250%, 04/15/25.....	1,260	\$ 1,337,536
0.625%, 02/18/26.....	50,100	48,951,530	1.250%, 03/15/26.....	29,445	29,112,744
Campbell Soup Co.			Citigroup, Inc.		
3.950%, 03/15/25.....	7,000	7,572,790	3.400%, 05/01/26.....	26,000	27,980,162
Canada Government			3.200%, 10/21/26.....	3,000	3,189,390
International Bond			Citizens Bank NA		
0.750%, 05/19/26.....	145,300	142,659,899	2.650%, 05/26/22.....	8,635	8,730,795
Canada Housing Trust No 1,			Citrix Systems, Inc.		
Floating Rate Note, 3M			1.250%, 03/01/26.....	2,000	1,947,060
CDOR - 0.035%, FRN			CNA Financial Corp.		
(r)Ω 0.415%, 09/15/25..... CAD	10,000	8,141,944	3.950%, 05/15/24.....	11,000	11,712,893
Canada Housing Trust No 1,			CNH Industrial Capital LLC		
Floating Rate Note, 3M			4.375%, 04/05/22.....	200	203,027
CDOR - 0.040%, FRN			1.950%, 07/02/23.....	4,000	4,073,365
(r)Ω 0.410%, 03/15/25..... CAD	53,000	43,123,782	4.200%, 01/15/24.....	2,570	2,741,621
Canada Housing Trust No 1,			Comcast Cable		
Floating Rate Note, 3M			Communications Holdings,		
CDOR - 0.050%, FRN			Inc.		
(r)Ω 0.400%, 03/15/24..... CAD	25,000	20,294,885	9.455%, 11/15/22.....	6,000	6,566,092
Canadian Imperial Bank of			Comcast Corp.		
Commerce			# 3.150%, 03/01/26.....	5,000	5,358,745
2.040%, 03/21/22..... CAD	5,000	4,065,651	Comerica, Inc.		
2.300%, 07/11/22..... CAD	60,000	49,038,946	3.700%, 07/31/23.....	3,000	3,145,831
0.750%, 03/22/23..... EUR	2,000	2,346,192	Commonwealth Bank of		
2.970%, 07/11/23..... CAD	21,500	17,878,911	Australia		
3.290%, 01/15/24..... CAD	20,000	16,750,323	3.250%, 01/17/22..... AUD	18,780	14,217,131
1.250%, 06/22/26.....	6,718	6,583,772	Ω 2.750%, 03/10/22.....	11,500	11,600,069
Canadian Natural Resources			3.250%, 03/31/22..... AUD	3,200	2,436,704
Ltd.			Commonwealth Bank of		
2.950%, 01/15/23.....	5,215	5,340,612	Australia, Floating Rate		
3.900%, 02/01/25.....	3,389	3,625,235	Note, 3M Swap + 0.930%,		
2.050%, 07/15/25.....	9,609	9,755,046	FRN		
Capital One Financial Corp.			(r) 0.946%, 08/16/23..... AUD	13,000	9,899,644
3.750%, 04/24/24.....	1,959	2,083,029	Conagra Brands, Inc.		
# 3.200%, 02/05/25.....	17,612	18,631,547	4.300%, 05/01/24.....	1,409	1,517,376
Cardinal Health, Inc.			Constellation Brands, Inc.		
3.079%, 06/15/24.....	6,000	6,296,080	# 3.200%, 02/15/23.....	5,191	5,344,966
Cargill, Inc.			Cooperatieve Rabobank UA		
Ω 0.750%, 02/02/26.....	3,200	3,119,391	2.750%, 01/10/22.....	4,928	4,949,091
Carrier Global Corp.			4.000%, 01/11/22..... EUR	2,500	2,915,114
2.242%, 02/15/25.....	4,000	4,106,430	4.750%, 06/06/22..... EUR	3,000	3,575,993
Celanese U.S. Holdings LLC			Cooperatieve Rabobank UA,		
1.400%, 08/05/26.....	3,019	2,968,450	Floating Rate Note, SOFR		
Charles Schwab Corp.			+ 0.300%, FRN		
# 0.900%, 03/11/26.....	11,064	10,859,285	(r) 0.349%, 01/12/24.....	3,925	3,936,183
1.150%, 05/13/26.....	4,500	4,462,261	Corporate Office		
Chevron Corp.			Properties LP		
2.498%, 03/03/22.....	540	543,063	2.250%, 03/15/26.....	8,645	8,790,587
# 3.326%, 11/17/25.....	4,000	4,312,351	Cox Communications, Inc.		
2.954%, 05/16/26.....	4,000	4,262,597	Ω 3.850%, 02/01/25.....	2,000	2,144,229
Church & Dwight Co., Inc.			Credit Suisse Group AG		
2.875%, 10/01/22.....	7,000	7,158,035	3.750%, 03/26/25.....	7,157	7,660,419
			4.550%, 04/17/26.....	25,143	27,935,115

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Credit Suisse Group Funding Guernsey Ltd. 1.250%, 04/14/22. .... EUR	10,220	\$11,895,696	Equinor ASA 1.750%, 01/22/26. ....	10,100	\$ 10,243,089
Crown Castle International Corp. # 1.050%, 07/15/26. ....	8,500	8,229,410	ERAC USA Finance LLC Ω 3.850%, 11/15/24. ....	15,000	16,062,082
CVS Health Corp. 3.875%, 07/20/25. ....	1,000	1,085,463	European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.190%, FRN (r) 0.239%, 04/14/26. ....	142,000	142,191,714
Daimler Finance North America LLC Ω 2.700%, 06/14/24. ....	3,000	3,127,692	European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN (r) 0.309%, 03/13/23. ....	1,450	1,453,408
Ω 3.300%, 05/19/25. ....	200	212,884	European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.280%, FRN #(r) 0.329%, 10/15/24. ....	52,556	52,823,510
Ω 1.450%, 03/02/26. ....	43,727	43,519,932	European Investment Bank 0.500%, 07/19/22. .... SEK	40,000	4,672,660
Daimler International Finance BV 2.000%, 09/04/23. .... GBP	2,000	2,772,202	# 0.375%, 03/26/26. ....	104,489	101,030,744
Danske Bank AS 0.875%, 05/22/23. .... EUR	1,500	1,759,392	European Investment Bank, Floating Rate Note, SOFR + 0.280%, FRN (r) 0.329%, 03/05/24. ....	93,500	93,888,025
Ω 5.375%, 01/12/24. ....	2,000	2,177,767	European Investment Bank, Floating Rate Note, SONIO/N + 0.350%, FRN (r) 0.399%, 06/29/23. .... GBP	1,653	2,272,326
Dexia Credit Local SA 0.625%, 01/21/22. .... EUR	750	869,100	European Investment Bank, Floating Rate Note, SONIO/N + 1.000%, FRN (r) 1.049%, 09/08/25. .... GBP	5,000	7,078,889
0.250%, 06/02/22. .... EUR	8,000	9,288,505	Exelon Corp. 3.950%, 06/15/25. ....	3,300	3,564,022
1.125%, 04/09/26. ....	23,700	23,502,805	Exelon Generation Co. LLC 3.250%, 06/01/25. ....	14,000	14,797,048
Discover Financial Services # 4.500%, 01/30/26. ....	403	446,735	Expedia Group, Inc. 5.000%, 02/15/26. ....	19,000	21,339,673
Discovery Communications LLC 3.450%, 03/15/25. ....	1,200	1,273,933	Fidelity & Guaranty Life Holdings, Inc. Ω 5.500%, 05/01/25. ....	27,262	30,706,527
Dollar General Corp. 3.250%, 04/15/23. ....	8,009	8,258,464	Fidelity National Information Services, Inc. 1.150%, 03/01/26. ....	32,700	32,045,634
Dollar Tree, Inc. 3.700%, 05/15/23. ....	6,702	6,986,074	Fiserv, Inc. 3.200%, 07/01/26. ....	11,250	11,959,018
Duke Energy Corp. 2.650%, 09/01/26. ....	5,800	6,057,308	Flex Ltd. 4.750%, 06/15/25. ....	2,050	2,252,286
E*TRADE Financial Corp. 2.950%, 08/24/22. ....	4,060	4,136,560			
Eaton Corp. 2.750%, 11/02/22. ....	1,285	1,313,432			
Edison International 2.400%, 09/15/22. ....	2,600	2,632,123			
2.950%, 03/15/23. ....	2,000	2,041,152			
4.950%, 04/15/25. ....	39,815	43,675,225			
Enbridge, Inc. 3.190%, 12/05/22. .... CAD	5,000	4,126,737			
# 2.500%, 01/15/25. ....	6,000	6,207,327			
Enel Finance International NV 5.000%, 09/14/22. .... EUR	2,000	2,420,303			
Enterprise Products Operating LLC 3.350%, 03/15/23. ....	3,960	4,083,383			
# 3.700%, 02/15/26. ....	1,071	1,161,104			
Equifax, Inc. 3.950%, 06/15/23. ....	10,000	10,489,610			



**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
3.750%, 02/01/26.....	8,500	\$ 9,135,391	Humana, Inc.		
GATX Corp.			3.850%, 10/01/24.....	17,000	\$ 18,255,975
4.750%, 06/15/22.....	12,125	12,425,559	Hyatt Hotels Corp.		
GE Capital Funding LLC			4.850%, 03/15/26.....	2,000	2,202,948
3.450%, 05/15/25.....	21,523	23,020,339	Hydro-Quebec, Floating Rate		
GE Capital International			Note, 3M CDOR + 0.200%,		
Funding Co. Unlimited Co.			FRN		
3.373%, 11/15/25.....	9,800	10,572,752	(r) 0.658%, 04/14/23.....	CAD 1,920	1,561,086
General Electric Co.			ING Bank NV, Floating Rate		
0.375%, 05/17/22.....	EUR 1,500	1,739,757	Note, 3M EURIBOR +		
3.375%, 03/11/24.....	731	771,769	0.420%, FRN		
General Motors Co.			(r) 0.000%, 11/26/21.....	EUR 15,400	17,808,629
6.125%, 10/01/25.....	3,000	3,481,831	ING Groep NV		
General Motors Financial			Ω 4.625%, 01/06/26.....	7,000	7,842,742
Co., Inc.			Inter-American Development		
3.550%, 07/08/22.....	1,150	1,173,552	Bank		
# 3.250%, 01/05/23.....	1,300	1,335,237	0.875%, 04/20/26.....	168,323	166,085,136
2.750%, 06/20/25.....	24,253	25,181,327	4.250%, 06/11/26.....	AUD 41,200	34,210,737
5.250%, 03/01/26.....	11,892	13,448,876	Inter-American Development		
Georgia Power Co.			Bank, Floating Rate Note,		
3.250%, 04/01/26.....	3,300	3,522,619	SOFR + 0.250%, FRN		
Gilead Sciences, Inc.			(r) 0.299%, 02/04/25.....	5,000	5,019,750
3.650%, 03/01/26.....	7,918	8,585,408	International Bank for		
GlaxoSmithKline Capital, Inc.			Reconstruction &		
2.800%, 03/18/23.....	5,700	5,880,006	Development		
Glencore Funding LLC			2.600%, 09/20/22.....	AUD 6,000	4,600,131
#Ω 4.125%, 03/12/24.....	2,145	2,278,777	0.500%, 05/18/26.....	AUD 7,540	5,334,853
Ω 4.625%, 04/29/24.....	16,455	17,759,637	International Bank for		
#Ω 1.625%, 09/01/25.....	6,626	6,584,378	Reconstruction &		
#Ω 1.625%, 04/27/26.....	16,100	15,921,793	Development, Floating		
Global Payments, Inc.			Rate Note, SOFR +		
3.750%, 06/01/23.....	1,000	1,039,170	0.300%, FRN		
2.650%, 02/15/25.....	10,500	10,879,445	(r) 0.349%, 08/06/24.....	69,900	70,252,296
1.200%, 03/01/26.....	15,348	14,983,592	International Bank for		
Goldman Sachs Group, Inc.			Reconstruction &		
3.250%, 02/01/23.....	EUR 12,360	14,905,731	Development, Floating		
3.500%, 01/23/25.....	10,000	10,627,338	Rate Note, SOFR +		
Halliburton Co.			0.310%, FRN		
3.500%, 08/01/23.....	2,800	2,917,930	(r) 0.359%, 09/18/25.....	119,400	119,959,986
Harley-Davidson Financial			International Bank for		
Services, Inc.			Reconstruction &		
Ω 2.550%, 06/09/22.....	11,012	11,117,140	Development, Floating		
Ω 3.350%, 02/15/23.....	500	514,154	Rate Note, SONIO/N +		
Hewlett Packard Enterprise			0.270%, FRN		
Co.			(r) 0.320%, 05/15/24.....	GBP 4,182	5,746,458
4.450%, 10/02/23.....	19,100	20,316,085	International Business		
4.900%, 10/15/25.....	500	560,215	Machines Corp.		
Honda Canada Finance, Inc.			3.300%, 05/15/26.....	13,000	14,024,329
2.268%, 07/15/22.....	CAD 20,000	16,334,195	Interpublic Group of Cos.,		
HP, Inc.			Inc.		
# 2.200%, 06/17/25.....	19,000	19,489,396	4.200%, 04/15/24.....	1,000	1,071,379
HSBC Holdings PLC			Intesa Sanpaolo SpA		
3.196%, 12/05/23.....	CAD 16,000	13,331,222	0.875%, 06/27/22.....	EUR 3,000	3,496,403
4.300%, 03/08/26.....	9,000	9,911,672			

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Ω 3.125%, 07/14/22.....	1,025	\$ 1,043,150	Marathon Petroleum Corp.		
J M Smucker Co.			4.500%, 05/01/23.....	20,388	\$21,416,562
3.500%, 03/15/25.....	1,000	1,070,790	4.700%, 05/01/25.....	12,646	13,971,966
Jabil, Inc.			Marsh & McLennan Cos., Inc.		
1.700%, 04/15/26.....	15,609	15,475,813	3.500%, 06/03/24.....	2,165	2,298,252
Japan Bank for International Cooperation			McDonald's Corp.		
1.750%, 10/17/24.....	1,000	1,023,694	3.700%, 01/30/26.....	22,822	24,817,068
JPMorgan Chase & Co.			McKesson Corp.		
# 3.300%, 04/01/26.....	13,990	14,962,065	0.900%, 12/03/25.....	15,057	14,692,955
Juniper Networks, Inc.			Merck & Co., Inc.		
# 1.200%, 12/10/25.....	12,000	11,833,949	# 0.750%, 02/24/26.....	8,100	7,939,333
Kellogg Co.			Micron Technology, Inc.		
0.800%, 11/17/22..... EUR	6,000	7,015,292	2.497%, 04/24/23.....	3,000	3,082,647
3.250%, 04/01/26.....	3,888	4,157,641	Mitsubishi UFJ Financial Group, Inc.		
Kinder Morgan, Inc.			2.998%, 02/22/22.....	2,500	2,520,429
# 4.300%, 06/01/25.....	9,000	9,837,714	0.680%, 01/26/23..... EUR	15,142	17,696,871
Kinross Gold Corp.			2.193%, 02/25/25.....	3,000	3,080,944
5.950%, 03/15/24.....	3,715	4,077,767	Morgan Stanley		
Kommunalbanken AS			1.000%, 12/02/22..... EUR	600	703,588
4.250%, 07/16/25..... AUD	190	155,644	3.000%, 02/07/24..... CAD	8,500	7,067,926
0.500%, 01/13/26.....	29,000	28,250,060	3.875%, 01/27/26.....	12,375	13,508,656
Kommuninvest I Sverige AB			3.125%, 07/27/26.....	21,000	22,309,757
0.250%, 06/01/22..... SEK	839,890	97,943,131	MPLX LP		
0.750%, 02/22/23..... SEK	97,500	11,460,390	4.875%, 12/01/24.....	6,290	6,895,262
Kreditanstalt fuer Wiederaufbau			4.000%, 02/15/25.....	1,000	1,073,930
1.250%, 08/28/23..... NOK	755,000	89,274,445	1.750%, 03/01/26.....	2,000	1,992,206
1.625%, 04/03/24..... NOK	122,000	14,483,339	Mylan, Inc.		
0.625%, 01/22/26.....	40,800	39,935,754	Ω 3.125%, 01/15/23.....	5,125	5,270,927
Kuntarahoitus Oyj			4.200%, 11/29/23.....	663	701,908
0.625%, 03/20/26.....	3,000	2,924,548	National Australia Bank Ltd.		
Laboratory Corp. of America Holdings			2.800%, 01/10/22.....	17,631	17,714,037
# 1.550%, 06/01/26.....	6,000	5,959,954	2.500%, 05/22/22.....	35,800	36,247,688
Landwirtschaftliche Rentenbank			3.375%, 01/14/26.....	7,400	8,006,701
0.875%, 03/30/26.....	10,000	9,866,692	National Australia Bank Ltd., Floating Rate Note, 3M Swap + 0.770%, FRN		
4.750%, 05/06/26..... AUD	14,100	11,929,395	(r) 0.810%, 01/21/25..... AUD	3,000	2,278,234
Lazard Group LLC			National Australia Bank Ltd., Floating Rate Note, 3M Swap + 0.920%, FRN		
3.750%, 02/13/25.....	2,000	2,143,677	(r) 0.933%, 06/19/24..... AUD	13,000	9,914,680
LeasePlan Corp. NV			National Australia Bank Ltd., Floating Rate Note, 3M Swap + 0.930%, FRN		
Ω 2.875%, 10/24/24.....	15,100	15,716,363	(r) 0.947%, 09/26/23..... AUD	16,000	12,183,727
Liberty Mutual Group, Inc.			National Australia Bank Ltd., Floating Rate Note, 3M Swap + 1.040%, FRN		
Ω 4.950%, 05/01/22.....	1,200	1,224,816	(r) 1.053%, 02/26/24..... AUD	11,000	8,404,476
Lloyds Banking Group PLC			National Bank of Canada		
3.000%, 01/11/22.....	9,804	9,854,140	2.100%, 02/01/23.....	1,120	1,140,437
4.450%, 05/08/25.....	3,600	3,961,195			
Lowe's Cos., Inc.					
# 2.500%, 04/15/26.....	4,600	4,808,599			
LSEGA Financing PLC					
Ω 1.375%, 04/06/26.....	2,500	2,469,901			
LyondellBasell Industries NV					
5.750%, 04/15/24.....	4,255	4,690,984			

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
National Rural Utilities Cooperative Finance Corp. 1.000%, 06/15/26. ....	6,000	\$ 5,898,016	Omnicom Group, Inc./Omnicom Capital, Inc. 3.650%, 11/01/24. ....	4,000	\$ 4,271,120
National Securities Clearing Corp. 0.750%, 12/07/25. ....	4,000	3,905,900	Oracle Corp. # 2.500%, 05/15/22. ....	1,329	1,339,612
Nationwide Building Society Ω 3.900%, 07/21/25. ....	6,918	7,535,502	# 3.400%, 07/08/24. ....	5,000	5,285,424
Natwest Group PLC # 4.800%, 04/05/26. ....	8,500	9,530,157	# 1.650%, 03/25/26. ....	36,500	36,616,547
Natwest Markets PLC Ω 3.625%, 09/29/22. ....	200	205,738	Penske Truck Leasing Canada, Inc. 2.850%, 12/07/22. .... CAD	2,000	1,641,096
Nederlandse Waterschapsbank NV, Floating Rate Note, 3M USD LIBOR + 0.070%, FRN			Penske Truck Leasing Co. LP/PTL Finance Corp. Ω 4.250%, 01/17/23. ....	9,025	9,400,381
(r)Ω 0.186%, 12/15/21. ....	104,000	104,011,048	Ω 4.125%, 08/01/23. ....	2,707	2,848,502
Nestle Holdings, Inc. Ω 0.625%, 01/15/26. ....	1,399	1,359,229	Ω 4.450%, 01/29/26. ....	3,072	3,390,790
NetApp, Inc. 1.875%, 06/22/25. ....	5,000	5,085,277	Ω 1.700%, 06/15/26. ....	25,000	24,890,714
New South Wales Treasury Corp. 4.000%, 05/20/26. .... AUD	24,000	19,855,041	Perrigo Finance Unlimited Co. 3.900%, 12/15/24. ....	9,632	10,186,378
New Zealand Government Bond 5.500%, 04/15/23. .... NZD	9,500	7,190,699	Pfizer, Inc. 0.250%, 03/06/22. .... EUR	14,700	17,025,791
0.500%, 05/15/26. .... NZD	6,500	4,295,188	Phillips 66 3.850%, 04/09/25. ....	5,000	5,387,655
Nissan Motor Acceptance Corp. #Ω 2.000%, 03/09/26. ....	24,209	23,997,945	Phillips 66 Partners LP 2.450%, 12/15/24. ....	11,084	11,427,299
Nissan Motor Co. Ltd. Ω 3.522%, 09/17/25. ....	2,790	2,935,230	3.605%, 02/15/25. ....	4,667	4,950,715
Nomura Holdings, Inc. 2.648%, 01/16/25. ....	11,228	11,621,429	PPG Industries, Inc. 1.200%, 03/15/26. ....	33,526	32,943,814
1.851%, 07/16/25. ....	13,000	13,072,401	Procter & Gamble Co. 2.000%, 11/05/21. .... EUR	550	635,927
# 1.653%, 07/14/26. ....	17,657	17,382,702	2.700%, 02/02/26. ....	900	954,256
Nordic Investment Bank 1.875%, 04/10/24. .... NOK	489,000	58,328,180	Province of Alberta Canada 2.650%, 09/01/23. .... CAD	21,500	17,846,598
# 0.500%, 01/21/26. ....	3,000	2,913,069	Province of British Columbia Canada # 0.900%, 07/20/26. ....	146,800	144,488,605
Norway Government Bond Ω 2.000%, 05/24/23. .... NOK	720,000	86,371,193	Province of Manitoba Canada 0.750%, 12/15/21. .... GBP	6,970	9,543,740
Ω 3.000%, 03/14/24. .... NOK	1,088,000	133,615,142	Province of Ontario Canada 3.150%, 06/02/22. .... CAD	15,300	12,552,898
NRW Bank 1.050%, 03/31/26. .... AUD	5,600	4,049,675	0.625%, 01/21/26. ....	118,667	115,909,179
NTT Finance Corp. Ω 1.162%, 04/03/26. ....	21,500	21,177,721	1.050%, 04/14/26. ....	70,000	69,482,884
1.162%, 04/03/26. ....	5,000	4,925,051	Province of Ontario Canada, Floating Rate Note, 3M CDOR + 0.050%, FRN		
Nutrien Ltd. 3.625%, 03/15/24. ....	4,350	4,594,539	(r) 0.490%, 08/21/23. .... CAD	20,000	16,232,385
Oesterreichische Kontrollbank AG # 0.500%, 02/02/26. ....	3,600	3,501,684	Province of Quebec Canada 3.000%, 09/01/23. .... CAD	40,000	33,422,431
			2.500%, 04/20/26. ....	6,695	7,060,693
			Province of Quebec Canada, Floating Rate Note, 3M CDOR + 0.405%, FRN		
			(r) 0.863%, 10/13/24. .... CAD	30,000	24,683,824

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
Province of Quebec Canada, Floating Rate Note, 3M CDOR + 0.545%, FRN (r) 1.003%, 10/19/23. .... CAD	15,000	\$12,307,854	Simon Property Group LP 3.500%, 09/01/25. ....	18,500	\$ 19,931,726
PSP Capital, Inc. Ω 1.000%, 06/29/26. ....	44,693	44,156,763	Skandinaviska Enskilda Banken AB 1.250%, 08/05/22. .... GBP	2,000	2,748,236
Public Storage # 0.875%, 02/15/26. ....	22,500	22,052,996	SNCF Reseau 5.500%, 12/01/21. .... GBP	708	972,963
PulteGroup, Inc. 5.500%, 03/01/26. ....	3,000	3,440,850	Societe Generale SA Ω 4.250%, 09/14/23. ....	500	530,876
Republic of Italy Government International Bond 6.875%, 09/27/23. ....	14,450	16,054,802	Ω 2.625%, 10/16/24. ....	2,000	2,068,709
2.375%, 10/17/24. ....	23,379	24,054,595	Ω 1.375%, 07/08/25. ....	1,600	1,588,744
1.250%, 02/17/26. ....	3,000	2,924,123	Southern Power Co. 1.000%, 06/20/22. .... EUR	17,310	20,184,448
Reynolds American, Inc. 4.450%, 06/12/25. ....	8,000	8,727,953	# 0.900%, 01/15/26. ....	6,682	6,486,740
Roche Holdings, Inc. #Ω 0.991%, 03/05/26. ....	44,350	43,489,466	Southwest Airlines Co. 4.750%, 05/04/23. ....	5,185	5,486,744
Roper Technologies, Inc. 1.000%, 09/15/25. ....	3,000	2,952,007	Southwestern Electric Power Co. 1.650%, 03/15/26. ....	34,229	34,228,140
Ross Stores, Inc. 4.600%, 04/15/25. ....	7,200	7,959,287	Spectra Energy Partners LP 3.500%, 03/15/25. ....	5,000	5,314,013
# 0.875%, 04/15/26. ....	3,000	2,921,863	State of North Rhine-Westphalia Germany, Floating Rate Note, SONIO/N + 0.380%, FRN		
Royal Bank of Canada 1.968%, 03/02/22. .... CAD	35,000	28,428,733	(r) 0.429%, 10/15/24. .... GBP	4,000	5,504,037
2.352%, 07/02/24. .... CAD	10,000	8,219,861	Sumitomo Mitsui Financial Group, Inc. 2.784%, 07/12/22. ....	1,150	1,169,443
# 0.875%, 01/20/26. ....	56,400	55,013,734	# 0.948%, 01/12/26. ....	24,971	24,341,568
Royalty Pharma PLC 1.200%, 09/02/25. ....	8,700	8,572,169	2.632%, 07/14/26. ....	4,000	4,153,017
Ryder System, Inc. 3.400%, 03/01/23. ....	18,180	18,811,426	Suncor Energy, Inc. # 3.100%, 05/15/25. ....	18,000	18,996,397
3.875%, 12/01/23. ....	290	307,541	Svenska Handelsbanken AB 0.250%, 02/28/22. .... EUR	13,000	15,064,366
2.500%, 09/01/24. ....	6,000	6,230,399	Sysco Corp. 3.550%, 03/15/25. ....	16,102	17,226,418
Sanofi 0.000%, 03/21/22. .... EUR	1,500	1,736,046	5.650%, 04/01/25. ....	10,000	11,379,681
Santander Holdings USA, Inc. 3.400%, 01/18/23. ....	18,560	19,100,582	Temasek Financial I Ltd. 0.500%, 03/01/22. .... EUR	3,180	3,685,262
3.450%, 06/02/25. ....	2,625	2,785,521	Toronto-Dominion Bank 0.750%, 01/06/26. ....	32,440	31,626,743
Schlumberger Holdings Corp. Ω 4.000%, 12/21/25. ....	5,340	5,814,842	1.200%, 06/03/26. ....	169,033	166,942,877
SFIL SA 0.625%, 02/09/26. ....	40,400	39,322,628	Toronto-Dominion Bank, Floating Rate Note, 3M Swap + 1.000%, FRN		
Shell International Finance BV 1.000%, 04/06/22. .... EUR	1,000	1,163,075	(r) 1.025%, 07/10/24. .... AUD	7,200	5,502,796
# 3.250%, 05/11/25. ....	2,000	2,138,946	Toyota Credit Canada, Inc. 2.020%, 02/28/22. .... CAD	10,000	8,120,798
2.875%, 05/10/26. ....	4,200	4,477,878	2.350%, 07/18/22. .... CAD	10,000	8,174,855
Siemens Financieringsmaatschappij NV 1.200%, 03/11/26. ....	6,000	5,939,183	Toyota Motor Corp. 1.339%, 03/25/26. ....	12,018	12,010,054
Ω 2.350%, 10/15/26. ....	1,500	1,552,949			

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

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		Face Amount <sup>^</sup> (000)	Value†		Face Amount <sup>^</sup> (000)	Value†
Toyota Motor Credit Corp.				Volkswagen Leasing GmbH		
2.375%, 02/01/23..... EUR	2,000	\$ 2,389,799		2.125%, 04/04/22..... EUR	2,496	\$ 2,915,764
# 1.125%, 06/18/26.....	5,000	4,928,967		Vornado Realty LP		
Toyota Motor Finance				2.150%, 06/01/26.....	16,200	16,315,276
Netherlands BV				Walgreens Boots Alliance, Inc.		
0.250%, 01/10/22..... EUR	3,000	3,472,681		3.450%, 06/01/26.....	2,031	2,177,054
Treasury Corp. of Victoria				Walt Disney Co.		
0.500%, 11/20/25..... AUD	27,400	19,687,729		1.750%, 01/13/26.....	3,600	3,652,234
UBS Group AG				Wells Fargo & Co.		
1.750%, 11/16/22..... EUR	9,052	10,692,187		1.500%, 09/12/22..... EUR	2,700	3,172,150
Ω 4.125%, 09/24/25.....	7,000	7,648,127		3.184%, 02/08/24..... CAD	35,750	29,790,126
# 4.125%, 09/24/25.....	21,000	22,944,381		3.000%, 02/19/25.....	2,800	2,947,837
4.125%, 04/15/26.....	4,000	4,402,614		3.550%, 09/29/25.....	2,300	2,476,582
Ω 4.125%, 04/15/26.....	2,700	2,971,765		3.000%, 04/22/26.....	4,000	4,233,609
UniCredit SpA				2.975%, 05/19/26..... CAD	1,000	829,864
Ω 7.830%, 12/04/23.....	6,920	7,812,694		Western Australian Treasury Corp.		
UnitedHealth Group, Inc.				2.750%, 10/20/22..... AUD	27,000	20,778,591
1.250%, 01/15/26.....	8,000	7,995,840		Western Union Co.		
3.100%, 03/15/26.....	1,000	1,074,862		# 1.350%, 03/15/26.....	52,086	51,002,118
# 1.150%, 05/15/26.....	1,500	1,485,404		Westpac Banking Corp.		
Utah Acquisition Sub, Inc.				2.800%, 01/11/22.....	15,512	15,589,459
3.950%, 06/15/26.....	3,000	3,262,893		2.500%, 06/28/22.....	3,140	3,185,933
Valero Energy Corp.				2.850%, 05/13/26.....	8,100	8,601,230
2.700%, 04/15/23.....	2,000	2,056,804		1.150%, 06/03/26.....	85,650	84,586,227
# 3.650%, 03/15/25.....	2,000	2,146,392		4.125%, 06/04/26..... AUD	1,500	1,224,794
2.850%, 04/15/25.....	27,750	29,005,881		Westpac Banking Corp., Floating Rate Note, 3M Swap + 0.880%, FRN (r) 0.896%, 08/16/24..... AUD	8,000	6,098,040
# 3.400%, 09/15/26.....	8,000	8,552,622		Westpac Banking Corp., Floating Rate Note, 3M Swap + 1.140%, FRN (r) 1.182%, 04/24/24..... AUD	8,000	6,133,357
Ventas Realty LP				Whirlpool Corp.		
3.500%, 04/15/24.....	1,000	1,058,489		3.700%, 03/01/23.....	1,525	1,585,454
2.650%, 01/15/25.....	2,000	2,075,296		Williams Cos., Inc.		
VEREIT Operating				3.350%, 08/15/22.....	4,600	4,665,893
Partnership LP				3.700%, 01/15/23.....	6,726	6,916,270
4.625%, 11/01/25.....	400	446,396		4.300%, 03/04/24.....	5,100	5,455,285
Verizon Communications, Inc.				3.900%, 01/15/25.....	5,442	5,848,638
3.376%, 02/15/25.....	5,000	5,341,941		WRKCo, Inc.		
# 0.850%, 11/20/25.....	4,900	4,800,248		# 4.650%, 03/15/26.....	1,000	1,124,710
1.450%, 03/20/26.....	29,100	29,025,966		Zimmer Biomet Holdings, Inc.		
VF Corp.				3.550%, 04/01/25.....	14,145	15,053,935
2.050%, 04/23/22.....	2,700	2,720,406		3.050%, 01/15/26.....	3,000	3,168,946
ViacomCBS, Inc.				Zoetis, Inc.		
4.750%, 05/15/25.....	33,200	36,835,606		3.250%, 02/01/23.....	3,015	3,094,976
4.000%, 01/15/26.....	1,400	1,528,044		TOTAL BONDS.....		<u>7,022,563,346</u>
VMware, Inc.				U.S. TREASURY OBLIGATIONS — (2.5%)		
2.950%, 08/21/22.....	2,000	2,033,530		U.S. Treasury Notes		
# 1.400%, 08/15/26.....	12,609	12,420,210		0.750%, 03/31/26.....	145,000	142,643,750
Volkswagen Financial						
Services AG						
1.375%, 10/16/23..... EUR	5,000	5,932,476				
Volkswagen Group of						
America Finance LLC						
#Ω 2.850%, 09/26/24.....	1,000	1,046,992				
Volkswagen International						
Finance NV						
0.875%, 01/16/23..... EUR	4,200	4,916,258				

**DFA SHORT-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Shares</u>	<u>Value<sup>†</sup></u>
0.750%, 04/30/26.....	20,000	\$ 19,661,719	SECURITIES LENDING COLLATERAL — (1.2%)		
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.029%, FRN			@§ The DFA Short Term Investment Fund .....	7,796,342	\$ 90,203,672
(r) 0.084%, 07/31/23.....	15,000	<u>14,999,733</u>	TOTAL INVESTMENTS — (100.0%)		
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>177,305,202</u>	(Cost \$7,302,004,649).....		<u>\$7,290,072,220</u>
TOTAL INVESTMENT SECURITIES (Cost \$7,211,801,838).....		<u>7,199,868,548</u>			

As of October 31, 2021, 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:

<u>Currency Purchased</u>		<u>Currency Sold</u>		<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD	69,114,310	EUR	59,427,691	Morgan Stanley and Co. International	01/10/22	\$ 289,360
USD	70,247,136	EUR	60,621,926	HSBC Bank	01/12/22	36,259
USD	105,478,806	NOK	888,155,384	Bank of America Corp.	01/18/22	423,411
USD	69,903,429	EUR	60,139,949	BNY Mellon	01/18/22	242,288
USD	128,957,804	CAD	159,122,840	State Street Bank and Trust	01/19/22	366,176
USD	143,711,371	NOK	1,204,969,017	Goldman Sachs International	01/20/22	1,186,278
USD	64,907,559	EUR	55,681,072	HSBC Bank	01/20/22	408,595
USD	35,363,916	CAD	43,631,006	HSBC Bank	01/21/22	104,715
USD	123,141,610	CAD	152,199,249	Bank of America Corp.	01/25/22	147,621
<b>Total Appreciation</b>						<b>\$ 3,204,703</b>
USD	39,152,038	SEK	339,522,874	Bank of America Corp.	11/03/21	\$ (382,836)
USD	63,113,133	GBP	46,139,699	Bank of America Corp.	11/05/21	(31,602)
USD	136,607,410	NOK	1,184,087,485	UBS AG	11/05/21	(3,554,698)
USD	119,967,838	CAD	151,925,158	HSBC Bank	11/17/21	(2,788,731)
USD	60,337,597	AUD	80,471,417	Bank of America Corp.	12/31/21	(210,839)
USD	11,615,250	NZD	16,255,861	State Street Bank and Trust	12/31/21	(22,838)
USD	35,382,998	SEK	305,001,725	Bank of America Corp.	01/07/22	(172,604)
USD	120,697,745	CAD	151,267,864	State Street Bank and Trust	01/07/22	(1,551,011)
USD	38,657,349	SEK	337,772,649	UBS AG	01/07/22	(718,526)
USD	120,322,209	AUD	161,007,910	Bank of America Corp.	01/19/22	(824,983)
CAD	13,665,807	USD	11,074,454	Morgan Stanley and Co. International	01/19/22	(30,732)
USD	126,686,218	AUD	168,931,783	State Street Bank and Trust	01/21/22	(423,064)
<b>Total (Depreciation)</b>						<b>\$ (10,712,464)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$ (7,507,761)</b>

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

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Bonds.....	—	\$7,022,563,346	—	\$7,022,563,346
U.S. Treasury Obligations.....	—	177,305,202	—	177,305,202
Securities Lending Collateral.....	—	90,203,672	—	90,203,672
Forward Currency Contracts**.....	—	(7,507,761)	—	(7,507,761)
<b>TOTAL.....</b>	<b>—</b>	<b>\$7,282,564,459</b>	<b>—</b>	<b>\$7,282,564,459</b>

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

See accompanying Notes to Financial Statements.

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
<b>AGENCY OBLIGATIONS — (3.0%)</b>			<b>Amcor Flexibles North</b>		
Federal Home Loan Bank			America, Inc.		
2.125%, 09/14/29.....	5,000	\$ 5,201,327	2.630%, 06/19/30.....	375	\$ 380,234
2.125%, 12/14/29.....	5,000	5,209,559	American International		
Federal Home Loan			Group, Inc.		
Mortgage Corp.			4.700%, 07/10/35.....	5,000	6,011,353
6.750%, 03/15/31.....	6,000	8,649,548	AmerisourceBergen Corp.		
6.250%, 07/15/32.....	16,000	23,053,614	3.450%, 12/15/27.....	8,000	8,638,523
Federal National Mortgage			2.800%, 05/15/30.....	3,800	3,921,854
Association			Amgen, Inc.		
0.875%, 08/05/30.....	15,000	14,085,704	2.300%, 02/25/31.....	7,100	7,062,577
6.625%, 11/15/30.....	5,000	<u>7,078,971</u>	2.800%, 08/15/41.....	2,000	1,942,211
<b>TOTAL AGENCY</b>			Amphenol Corp.		
<b>OBLIGATIONS.....</b>		<u><b>63,278,723</b></u>	2.800%, 02/15/30.....	6,000	6,220,971
<b>BONDS — (92.6%)</b>			Anheuser-Busch InBev		
3M Co.			Worldwide, Inc.		
# 3.375%, 03/01/29.....	2,500	2,746,817	4.000%, 04/13/28.....	3,000	3,373,901
2.375%, 08/26/29.....	9,500	9,780,697	4.900%, 01/23/31.....	7,000	8,492,297
7-Eleven, Inc.			Anthem, Inc.		
#Ω 2.500%, 02/10/41.....	2,000	1,859,723	3.650%, 12/01/27.....	555	609,212
Abbott Laboratories			4.101%, 03/01/28.....	5,000	5,628,329
# 5.300%, 05/27/40.....	2,000	2,763,599	2.250%, 05/15/30.....	8,100	8,076,172
AbbVie, Inc.			ANZ New Zealand		
4.250%, 11/14/28.....	4,000	4,543,558	International Ltd.		
Activision Blizzard, Inc.			#Ω 3.450%, 07/17/27.....	7,000	7,626,170
1.350%, 09/15/30.....	2,000	1,843,857	Aon Corp.		
Aetna, Inc.			3.750%, 05/02/29.....	10,175	11,286,567
6.750%, 12/15/37.....	1,000	1,464,964	2.800%, 05/15/30.....	500	518,148
Affiliated Managers Group,			Appalachian Power Co.		
Inc.			7.000%, 04/01/38.....	1,600	2,356,819
3.300%, 06/15/30.....	5,200	5,541,503	Apple, Inc.		
Agilent Technologies, Inc.			# 3.200%, 05/11/27.....	6,405	6,949,398
2.750%, 09/15/29.....	1,400	1,455,372	3.000%, 11/13/27.....	9,500	10,215,635
Ahold Finance USA LLC			2.200%, 09/11/29.....	5,000	5,113,101
6.875%, 05/01/29.....	388	509,981	1.250%, 08/20/30.....	5,500	5,192,794
Allstate Corp.			1.650%, 02/08/31.....	6,500	6,295,726
5.350%, 06/01/33.....	1,900	2,403,598	4.500%, 02/23/36.....	1,000	1,249,796
Alphabet, Inc.			ArcelorMittal SA		
1.100%, 08/15/30.....	34,400	32,261,305	# 4.250%, 07/16/29.....	2,447	2,687,205
1.900%, 08/15/40.....	6,000	5,434,807	Ares Capital Corp.		
Altria Group, Inc.			3.200%, 11/15/31.....	5,000	4,982,741
4.800%, 02/14/29.....	736	838,408	Arizona Public Service Co.		
3.400%, 05/06/30.....	2,500	2,617,538	# 2.200%, 12/15/31.....	5,000	4,895,700
2.450%, 02/04/32.....	6,000	5,693,810	Arrow Electronics, Inc.		
Amazon.com, Inc.			3.875%, 01/12/28.....	5,330	5,758,846
# 1.500%, 06/03/30.....	3,000	2,903,167	Assurant, Inc.		
2.100%, 05/12/31.....	21,000	21,171,800	2.650%, 01/15/32.....	3,000	2,949,419
4.800%, 12/05/34.....	11,900	15,122,149	AstraZeneca PLC		
3.875%, 08/22/37.....	1,000	1,176,259	4.000%, 01/17/29.....	3,000	3,413,120
			AT&T, Inc.		
			# 2.750%, 06/01/31.....	6,634	6,748,305



**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

**CONTINUED**

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
Automatic Data Processing, Inc. 1.250%, 09/01/30.....	7,405	\$ 6,990,546	Bristol-Myers Squibb Co. 4.125%, 06/15/39.....	3,400	\$ 4,061,623
AvalonBay Communities, Inc. 2.450%, 01/15/31.....	3,000	3,068,094	Brixmor Operating Partnership LP 2.500%, 08/16/31.....	1,983	1,940,920
2.050%, 01/15/32.....	3,200	3,135,023	Broadcom, Inc. # 4.300%, 11/15/32.....	4,000	4,453,883
Avnet, Inc. 3.000%, 05/15/31.....	400	398,265	Ω 3.419%, 04/15/33.....	1,000	1,032,515
AXIS Specialty Finance PLC 4.000%, 12/06/27.....	4,780	5,280,897	#Ω 3.137%, 11/15/35.....	7,900	7,764,248
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc. # 3.337%, 12/15/27.....	10,970	11,833,454	Brookfield Finance, Inc. 4.350%, 04/15/30.....	2,000	2,281,190
3.138%, 11/07/29.....	2,000	2,122,485	Bunge Ltd Finance Corp. # 3.750%, 09/25/27.....	6,075	6,640,598
Banco Santander SA 3.800%, 02/23/28.....	5,800	6,343,082	Camden Property Trust 2.800%, 05/15/30.....	2,000	2,098,220
3.490%, 05/28/30.....	600	637,100	Campbell Soup Co. 4.150%, 03/15/28.....	905	1,014,025
BAT Capital Corp. # 4.906%, 04/02/30.....	9,000	10,197,875	Canadian Natural Resources Ltd. 2.950%, 07/15/30.....	4,980	5,132,321
4.390%, 08/15/37.....	2,000	2,138,095	5.850%, 02/01/35.....	2,000	2,515,689
Bayer U.S. Finance II LLC Ω 4.375%, 12/15/28.....	7,000	7,879,819	Cargill, Inc. Ω 2.125%, 04/23/30.....	3,470	3,479,477
Berkshire Hathaway Finance Corp. 1.850%, 03/12/30.....	5,000	4,945,397	Carrier Global Corp. 2.700%, 02/15/31.....	2,500	2,552,119
1.450%, 10/15/30.....	30,631	29,317,523	3.377%, 04/05/40.....	1,000	1,046,341
Best Buy Co., Inc. 4.450%, 10/01/28.....	5,000	5,709,415	CenterPoint Energy Resources Corp. 4.000%, 04/01/28.....	3,000	3,331,776
Biogen, Inc. 2.250%, 05/01/30.....	12,000	11,840,813	CenterPoint Energy, Inc. 2.950%, 03/01/30.....	2,000	2,074,020
Black Hills Corp. 4.350%, 05/01/33.....	8,837	10,111,318	Charles Schwab Corp. 2.750%, 10/01/29.....	3,000	3,154,707
BlackRock, Inc. # 3.200%, 03/15/27.....	5,545	6,013,053	4.625%, 03/22/30.....	5,000	5,946,655
3.250%, 04/30/29.....	1,365	1,494,567	Chevron Corp. 2.236%, 05/11/30.....	11,500	11,749,375
1.900%, 01/28/31.....	26,000	25,714,879	Choice Hotels International, Inc. 3.700%, 12/01/29.....	1,580	1,683,332
BMW U.S. Capital LLC Ω 4.150%, 04/09/30.....	4,000	4,592,044	Chubb Corp. # 6.500%, 05/15/38.....	500	751,953
BNP Paribas SA #Ω 3.500%, 11/16/27.....	8,631	9,251,098	CI Financial Corp. 3.200%, 12/17/30.....	1,000	1,024,558
Boeing Co. 2.950%, 02/01/30.....	3,000	3,034,176	Cigna Corp. 4.375%, 10/15/28.....	5,000	5,731,766
6.125%, 02/15/33.....	3,335	4,223,619	2.400%, 03/15/30.....	4,000	4,040,541
3.600%, 05/01/34.....	3,000	3,132,915	3.200%, 03/15/40.....	1,870	1,927,322
3.250%, 02/01/35.....	700	701,448	Cincinnati Financial Corp. 6.920%, 05/15/28.....	358	462,381
Booking Holdings, Inc. 4.625%, 04/13/30.....	4,900	5,778,069	Citigroup, Inc. 8.125%, 07/15/39.....	5,000	8,490,575
BP Capital Markets America, Inc. 3.017%, 01/16/27.....	1,600	1,698,754	Clorox Co. # 3.900%, 05/15/28.....	1,000	1,125,523
# 1.749%, 08/10/30.....	1,800	1,742,036			
3.060%, 06/17/41.....	5,000	5,048,442			

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
CME Group, Inc. 3.750%, 06/15/28.....	813	\$ 909,821	Discovery Communications LLC		
CNO Financial Group, Inc. # 5.250%, 05/30/29.....	2,750	3,206,913	# 3.625%, 05/15/30.....	7,000	\$ 7,530,971
Coca-Cola Co. 2.500%, 06/01/40.....	3,000	2,956,870	Dollar Tree, Inc. 4.200%, 05/15/28.....	5,234	5,892,328
Comcast Corp. 4.250%, 10/15/30.....	1,000	1,153,637	Dow Chemical Co. 7.375%, 11/01/29.....	458	617,897
4.250%, 01/15/33.....	4,000	4,682,708	4.250%, 10/01/34.....	1,402	1,616,664
7.050%, 03/15/33.....	3,837	5,517,723	DuPont de Nemours, Inc. 5.319%, 11/15/38.....	8,000	10,322,005
Comerica, Inc. 4.000%, 02/01/29.....	1,000	1,135,733	E*TRADE Financial Corp. 4.500%, 06/20/28.....	2,500	2,846,106
Commonwealth Bank of Australia Ω 1.875%, 09/15/31.....	3,500	3,407,625	Eagle Materials, Inc. 2.500%, 07/01/31.....	1,000	989,666
Conagra Brands, Inc. 5.300%, 11/01/38.....	5,000	6,341,020	Eaton Corp. 4.000%, 11/02/32.....	12,465	14,379,503
ConocoPhillips 5.900%, 10/15/32.....	7,000	9,194,875	El du Pont de Nemours & Co. 2.300%, 07/15/30.....	1,225	1,241,047
6.500%, 02/01/39.....	1,500	2,214,325	Enel Finance International NV Ω 3.500%, 04/06/28.....	4,000	4,338,760
Consolidated Edison Co. of New York, Inc. 6.750%, 04/01/38.....	1,300	1,895,827	Enterprise Products Operating LLC 6.875%, 03/01/33.....	2,035	2,805,919
# 5.500%, 12/01/39.....	1,400	1,847,154	6.650%, 10/15/34.....	1,500	2,068,418
5.700%, 06/15/40.....	294	397,320	EOG Resources, Inc. 4.375%, 04/15/30.....	8,000	9,305,824
Costco Wholesale Corp. 1.750%, 04/20/32.....	37,598	36,644,271	Equinor ASA Ω 6.500%, 12/01/28.....	5,000	6,461,871
Cox Communications, Inc. Ω 4.800%, 02/01/35.....	1,797	2,132,893	# 2.375%, 05/22/30.....	2,000	2,048,799
Credit Agricole SA 3.875%, 04/15/24.....	78	83,444	ERP Operating LP # 1.850%, 08/01/31.....	2,000	1,931,580
CRH America Finance, Inc. Ω 3.950%, 04/04/28.....	2,280	2,538,361	Estee Lauder Cos., Inc. 2.600%, 04/15/30.....	2,400	2,506,448
Crown Castle International Corp. # 2.250%, 01/15/31.....	2,000	1,945,500	Expedia Group, Inc. 3.250%, 02/15/30.....	853	876,970
CSX Corp. # 2.400%, 02/15/30.....	2,000	2,038,605	Exxon Mobil Corp. 2.440%, 08/16/29.....	6,050	6,247,989
CVS Health Corp. 3.250%, 08/15/29.....	6,151	6,574,641	3.482%, 03/19/30.....	5,750	6,366,460
2.700%, 08/21/40.....	1,000	958,784	FedEx Corp. 3.100%, 08/05/29.....	1,500	1,599,699
Daimler Finance North America LLC 8.500%, 01/18/31.....	9,188	13,846,483	4.900%, 01/15/34.....	6,488	7,917,280
Danske Bank AS Ω 4.375%, 06/12/28.....	6,000	6,668,866	3.900%, 02/01/35.....	2,000	2,231,699
Deere & Co. 5.375%, 10/16/29.....	650	813,485	Fidelity National Financial, Inc. 3.400%, 06/15/30.....	8,900	9,478,128
Dentsply Sirona, Inc. # 3.250%, 06/01/30.....	3,833	4,062,249	2.450%, 03/15/31.....	1,000	991,479
Diageo Capital PLC 2.375%, 10/24/29.....	7,400	7,579,474	Flex Ltd. 4.875%, 06/15/29.....	2,789	3,170,911
2.125%, 04/29/32.....	2,600	2,578,444	4.875%, 05/12/30.....	2,500	2,866,178
			Flowserve Corp. 2.800%, 01/15/32.....	1,000	978,117

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount</u> (000)	<u>Value†</u>		<u>Face Amount</u> (000)	<u>Value†</u>
FMR LLC			International Business		
Ω 4.950%, 02/01/33.....	9,555	\$11,838,574	Machines Corp.		
Fortune Brands Home & Security, Inc.			3.300%, 01/27/27.....	1,726	\$ 1,871,425
3.250%, 09/15/29.....	4,700	5,051,341	# 3.500%, 05/15/29.....	29	31,776
Fox Corp.			1.950%, 05/15/30.....	2,800	2,741,033
5.476%, 01/25/39.....	4,000	5,172,743	5.875%, 11/29/32.....	66	87,567
Fresenius Medical Care			4.150%, 05/15/39.....	2,300	2,696,051
U.S. Finance III, Inc.			Interstate Power & Light Co.		
Ω 2.375%, 02/16/31.....	3,600	3,474,246	2.300%, 06/01/30.....	2,228	2,231,310
General Dynamics Corp.			ITC Holdings Corp.		
# 4.250%, 04/01/40.....	3,952	4,826,879	Ω 2.950%, 05/14/30.....	1,500	1,561,833
General Electric Co.			Jabil, Inc.		
6.750%, 03/15/32.....	8,273	11,370,827	3.600%, 01/15/30.....	3,995	4,340,360
General Mills, Inc.			3.000%, 01/15/31.....	6,567	6,721,818
4.200%, 04/17/28.....	1,250	1,415,974	Jefferies Group LLC/Jefferies		
Georgia Power Co.			Group Capital Finance, Inc.		
2.650%, 09/15/29.....	5,000	5,169,330	2.625%, 10/15/31.....	1,900	1,864,095
Georgia-Pacific LLC			Johnson & Johnson		
7.750%, 11/15/29.....	4,960	7,008,285	6.950%, 09/01/29.....	1,000	1,378,582
Ω 2.300%, 04/30/30.....	7,000	7,106,968	# 1.300%, 09/01/30.....	12,825	12,287,045
Gilead Sciences, Inc.			4.950%, 05/15/33.....	3,800	4,892,134
2.600%, 10/01/40.....	5,000	4,798,455	4.375%, 12/05/33.....	4,334	5,320,697
GlaxoSmithKline Capital, Inc.			# 3.550%, 03/01/36.....	1,500	1,720,826
3.875%, 05/15/28.....	2,800	3,163,208	# 2.100%, 09/01/40.....	14,000	13,320,876
5.375%, 04/15/34.....	7,000	9,187,443	Juniper Networks, Inc.		
Glencore Funding LLC			3.750%, 08/15/29.....	7,000	7,622,947
Ω 2.850%, 04/27/31.....	3,000	3,003,896	Kellogg Co.		
Global Payments, Inc.			4.300%, 05/15/28.....	2,500	2,843,377
4.450%, 06/01/28.....	1,071	1,204,718	7.450%, 04/01/31.....	1,100	1,562,788
Goldman Sachs Group, Inc.			Kemper Corp.		
6.125%, 02/15/33.....	7,000	9,275,068	# 2.400%, 09/30/30.....	5,500	5,425,642
Halliburton Co.			KeyCorp		
# 2.920%, 03/01/30.....	3,000	3,099,791	2.550%, 10/01/29.....	9,783	10,108,960
6.700%, 09/15/38.....	5,400	7,504,127	Kilroy Realty LP		
Health Care Service Corp. A			2.500%, 11/15/32.....	3,000	2,939,489
Mutual Legal Reserve Co.			Kinder Morgan Energy		
Ω 2.200%, 06/01/30.....	3,500	3,481,240	Partners LP		
Home Depot, Inc.			6.500%, 09/01/39.....	1,565	2,144,358
3.300%, 04/15/40.....	4,000	4,346,240	Kroger Co.		
HP, Inc.			7.500%, 04/01/31.....	6,725	9,453,752
3.400%, 06/17/30.....	9,000	9,506,320	Lam Research Corp.		
HSBC Holdings PLC			# 4.000%, 03/15/29.....	2,000	2,281,436
4.950%, 03/31/30.....	3,556	4,186,486	Lazard Group LLC		
ING Groep NV			4.500%, 09/19/28.....	7,000	8,032,483
3.950%, 03/29/27.....	6,550	7,205,100	Lear Corp.		
4.550%, 10/02/28.....	206	238,244	3.800%, 09/15/27.....	639	697,913
Intel Corp.			3.500%, 05/30/30.....	3,995	4,265,744
4.000%, 12/15/32.....	1,200	1,396,395	Leggett & Platt, Inc.		
Intercontinental Exchange, Inc.			# 4.400%, 03/15/29.....	11,000	12,507,953
2.100%, 06/15/30.....	5,581	5,506,159	Liberty Mutual Group, Inc.		
2.650%, 09/15/40.....	5,000	4,812,500	Ω 4.569%, 02/01/29.....	4,000	4,615,192
			Lincoln National Corp.		
			3.050%, 01/15/30.....	11,900	12,565,831
			# 3.400%, 01/15/31.....	60	64,734

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
Lloyds Banking Group PLC 4.375%, 03/22/28.....	4,000	\$ 4,511,227	3.250%, 03/27/40.....	5,000	\$ 5,499,278
Loews Corp. 6.000%, 02/01/35.....	1,900	2,536,468	Nomura Holdings, Inc. 3.103%, 01/16/30.....	7,625	7,884,208
LSEGA Financing PLC Ω 2.500%, 04/06/31.....	5,000	5,047,174	2.679%, 07/16/30.....	2,000	2,007,028
Markel Corp. 3.350%, 09/17/29.....	8,000	8,638,573	Norfolk Southern Corp. 5.640%, 05/17/29.....	2,048	2,513,272
Mars, Inc. Ω 3.600%, 04/01/34.....	9,159	10,267,939	Northern Trust Corp. 1.950%, 05/01/30.....	9,100	9,075,481
Marsh & McLennan Cos., Inc. 4.375%, 03/15/29.....	1,762	2,035,199	Northrop Grumman Corp. # 5.150%, 05/01/40.....	2,000	2,611,204
2.250%, 11/15/30.....	8,300	8,295,419	Novartis Capital Corp. 3.100%, 05/17/27.....	3,678	3,968,369
5.875%, 08/01/33.....	2,500	3,320,328	2.200%, 08/14/30.....	5,000	5,104,684
McDonald's Corp. 4.875%, 07/15/40.....	7,200	9,126,865	Nucor Corp. 3.950%, 05/01/28.....	6,000	6,701,292
Merck & Co., Inc. 1.450%, 06/24/30.....	11,000	10,571,324	2.700%, 06/01/30.....	3,700	3,817,473
2.350%, 06/24/40.....	5,100	4,878,663	Nutrien Ltd. 2.950%, 05/13/30.....	2,000	2,098,667
Merck Sharp & Dohme Corp. 6.400%, 03/01/28.....	1,591	2,018,019	NVIDIA Corp. 3.500%, 04/01/40.....	2,000	2,237,148
MetLife, Inc. 6.500%, 12/15/32.....	300	418,155	Omnicom Group, Inc. 4.200%, 06/01/30.....	1,270	1,441,206
# 5.700%, 06/15/35.....	6,900	9,318,281	Ontario Teachers' Finance Trust Ω 2.000%, 04/16/31.....	12,800	12,881,592
Micron Technology, Inc. # 4.663%, 02/15/30.....	4,334	4,946,828	Oracle Corp. 3.250%, 11/15/27.....	5,650	6,038,215
Microsoft Corp. 3.500%, 02/12/35.....	19,000	21,824,177	# 3.250%, 05/15/30.....	7,966	8,453,042
4.200%, 11/03/35.....	5,750	7,081,203	ORIX Corp. # 2.250%, 03/09/31.....	1,500	1,495,016
Mitsubishi UFJ Financial Group, Inc. 3.195%, 07/18/29.....	1,002	1,061,743	Owens Corning 3.875%, 06/01/30.....	5,300	5,812,860
2.048%, 07/17/30.....	4,000	3,895,213	Parker-Hannifin Corp. 3.250%, 06/14/29.....	2,850	3,054,044
3.751%, 07/18/39.....	3,200	3,601,284	PerkinElmer, Inc. 3.300%, 09/15/29.....	2,700	2,893,510
Mizuho Financial Group, Inc. 2.839%, 09/13/26.....	2,000	2,101,021	Pfizer, Inc. 3.900%, 03/15/39.....	2,400	2,827,076
Morgan Stanley # 7.250%, 04/01/32.....	3,000	4,325,738	Philip Morris International, Inc. 3.375%, 08/15/29.....	7,000	7,663,352
Mosaic Co. 4.050%, 11/15/27.....	4,000	4,440,029	2.100%, 05/01/30.....	5,000	4,942,497
Motorola Solutions, Inc. 4.600%, 05/23/29.....	9,894	11,388,118	Phillips 66 # 2.150%, 12/15/30.....	3,000	2,899,059
MPLX LP 4.125%, 03/01/27.....	2,000	2,205,460	Phillips 66 Partners LP 3.550%, 10/01/26.....	3,550	3,802,115
National Australia Bank Ltd. Ω 3.500%, 01/10/27.....	5,790	6,313,955	3.150%, 12/15/29.....	5,500	5,748,733
Nestle Holdings, Inc. #Ω 1.250%, 09/15/30.....	22,000	20,847,766	PNC Financial Services Group, Inc. 3.450%, 04/23/29.....	1,000	1,099,991
NetApp, Inc. 2.700%, 06/22/30.....	8,000	8,155,062	PPG Industries, Inc. 2.800%, 08/15/29.....	5,500	5,707,885
NextEra Energy Capital Holdings, Inc. 2.750%, 11/01/29.....	2,000	2,075,178	2.550%, 06/15/30.....	4,000	4,093,416
NIKE, Inc. 2.850%, 03/27/30.....	13,300	14,247,243	Procter & Gamble Co. 2.850%, 08/11/27.....	5,000	5,367,845

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount</u> (000)	<u>Value</u> †		<u>Face Amount</u> (000)	<u>Value</u> †
1.200%, 10/29/30.....	29,000	\$27,421,962	Simon Property Group LP		
# 1.950%, 04/23/31.....	2,500	2,519,122	2.650%, 07/15/30.....	4,000	\$ 4,082,757
Progress Energy, Inc.			2.250%, 01/15/32.....	1,100	1,067,992
6.000%, 12/01/39.....	4,010	5,506,604	Societe Generale SA		
Progressive Corp.			Ω 3.000%, 01/22/30.....	5,400	5,566,873
6.250%, 12/01/32.....	900	1,227,389	Southwest Gas Corp.		
Province of Ontario Canada			2.200%, 06/15/30.....	5,700	5,575,602
1.600%, 02/25/31.....	10,000	9,818,395	Steel Dynamics, Inc.		
Prudential Financial, Inc.			3.250%, 01/15/31.....	7,626	8,093,061
# 3.878%, 03/27/28.....	2,856	3,204,059	STORE Capital Corp.		
5.750%, 07/15/33.....	3,625	4,749,142	2.750%, 11/18/30.....	4,000	4,001,525
3.000%, 03/10/40.....	1,000	1,028,220	Sumitomo Mitsui Financial		
Prudential PLC			Group, Inc.		
3.125%, 04/14/30.....	3,000	3,214,381	3.544%, 01/17/28.....	3,500	3,814,151
QUALCOMM, Inc.			3.040%, 07/16/29.....	3,000	3,145,735
# 2.150%, 05/20/30.....	13,250	13,404,718	Suncor Energy, Inc.		
Quest Diagnostics, Inc.			5.950%, 12/01/34.....	7,000	9,078,707
# 2.800%, 06/30/31.....	5,600	5,796,559	Takeda Pharmaceutical Co.		
Rayonier LP			Ltd.		
2.750%, 05/17/31.....	3,500	3,474,387	3.025%, 07/09/40.....	9,961	10,126,320
Raytheon Technologies Corp.			Telefonica Europe BV		
7.500%, 09/15/29.....	5,114	7,023,020	# 8.250%, 09/15/30.....	9,275	13,137,239
4.450%, 11/16/38.....	1,000	1,206,138	Textron, Inc.		
5.700%, 04/15/40.....	1,080	1,499,067	# 2.450%, 03/15/31.....	6,750	6,715,981
Realty Income Corp.			TotalEnergies Capital		
1.800%, 03/15/33.....	5,000	4,715,373	International SA		
Reinsurance Group of			2.829%, 01/10/30.....	9,400	9,991,127
America, Inc.			TotalEnergies Capital SA		
# 3.950%, 09/15/26.....	4,857	5,331,210	# 3.883%, 10/11/28.....	4,928	5,577,319
3.150%, 06/15/30.....	1,600	1,688,329	Toyota Motor Credit Corp.		
RELX Capital, Inc.			3.050%, 01/11/28.....	7,000	7,539,581
3.000%, 05/22/30.....	900	950,060	TransCanada PipeLines Ltd.		
Republic Services, Inc.			4.625%, 03/01/34.....	9,545	11,200,795
6.200%, 03/01/40.....	230	330,052	Travelers Cos., Inc.		
Rio Tinto Finance USA Ltd.			6.250%, 06/15/37.....	670	972,657
7.125%, 07/15/28.....	2,120	2,808,888	Travelers Property Casualty		
Royalty Pharma PLC			Corp.		
2.200%, 09/02/30.....	4,000	3,871,014	6.375%, 03/15/33.....	4,744	6,614,680
# 3.300%, 09/02/40.....	4,500	4,495,912	Union Pacific Corp.		
Schlumberger Investment SA			# 2.375%, 05/20/31.....	3,000	3,062,384
# 2.650%, 06/26/30.....	550	564,091	2.891%, 04/06/36.....	2,930	3,053,725
Sempra Energy			United Parcel Service, Inc.		
3.800%, 02/01/38.....	2,000	2,215,176	6.200%, 01/15/38.....	2,000	2,928,973
Shell International Finance			5.200%, 04/01/40.....	5,260	7,084,584
BV			UnitedHealth Group, Inc.		
2.500%, 09/12/26.....	3,700	3,889,550	3.875%, 12/15/28.....	3,000	3,391,831
2.375%, 11/07/29.....	10,000	10,262,442	4.625%, 07/15/35.....	6,050	7,481,183
2.750%, 04/06/30.....	5,000	5,268,503	2.750%, 05/15/40.....	2,000	2,011,230
Sherwin-Williams Co.			Unum Group		
2.950%, 08/15/29.....	1,230	1,302,543	3.875%, 11/05/25.....	6,000	6,403,333
Siemens			4.000%, 06/15/29.....	3,775	4,180,153
Financieringsmaatschappij			Valero Energy Corp.		
NV			7.500%, 04/15/32.....	4,400	6,116,763
Ω 6.125%, 08/17/26.....	80	96,890	6.625%, 06/15/37.....	1,300	1,776,286

**DFA INTERMEDIATE-TERM EXTENDED QUALITY PORTFOLIO**

CONTINUED

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
Ventas Realty LP			# 2.150%, 06/03/31.....	21,300	\$ 21,246,765
3.000%, 01/15/30.....	3,800	\$ 3,941,093	WestRock MWV LLC		
Verizon Communications, Inc.			8.200%, 01/15/30.....	3,885	5,382,734
# 4.016%, 12/03/29.....	4,307	4,826,800	7.950%, 02/15/31.....	3,112	4,380,947
# 4.500%, 08/10/33.....	4,500	5,312,541	Whirlpool Corp.		
ViacomCBS, Inc.			4.750%, 02/26/29.....	2,000	2,323,983
4.200%, 05/19/32.....	4,800	5,463,257	Williams Cos., Inc.		
Viatis, Inc.			8.750%, 03/15/32.....	5,000	7,595,344
3.850%, 06/22/40.....	5,750	6,158,123	Wisconsin Power & Light Co.		
Virginia Electric & Power Co.			1.950%, 09/16/31.....	3,250	3,174,023
8.875%, 11/15/38.....	670	1,183,330	WP Carey, Inc.		
Visa, Inc.			2.450%, 02/01/32.....	2,300	2,273,154
2.050%, 04/15/30.....	2,000	2,028,750	WRKCo, Inc.		
1.100%, 02/15/31.....	14,750	13,784,980	4.200%, 06/01/32.....	2,000	2,285,824
4.150%, 12/14/35.....	16,000	19,235,137	TOTAL BONDS.....		<u>1,952,421,788</u>
2.700%, 04/15/40.....	2,000	2,050,310	U.S. TREASURY OBLIGATIONS — (2.0%)		
Vodafone Group PLC			U.S. Treasury Bonds		
# 7.875%, 02/15/30.....	8,125	11,430,658	1.750%, 08/15/41.....	7,000	6,738,594
Vornado Realty LP			U.S. Treasury Notes		
3.400%, 06/01/31.....	5,250	5,386,592	1.125%, 02/15/31.....	33,000	31,829,531
Walgreens Boots Alliance, Inc.			1.625%, 05/15/31.....	3,500	3,524,609
# 3.200%, 04/15/30.....	4,604	4,896,207	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>42,092,734</u>
Walmart, Inc.			TOTAL INVESTMENT SECURITIES		
2.375%, 09/24/29.....	1,881	1,962,503	(Cost \$2,008,230,375).....		<u>2,057,793,245</u>
1.800%, 09/22/31.....	15,000	14,781,876		<b>Shares</b>	
Walt Disney Co.			SECURITIES LENDING COLLATERAL — (2.4%)		
# 2.650%, 01/13/31.....	5,535	5,751,806	@§ The DFA Short Term		
6.200%, 12/15/34.....	6,200	8,678,856	Investment Fund .....	4,464,654	51,656,042
Wells Fargo & Co.			TOTAL INVESTMENTS — (100.0%)		
4.150%, 01/24/29.....	7,042	7,928,178	(Cost \$2,059,883,922).....		<u>\$2,109,449,287</u>
Welltower, Inc.					
3.100%, 01/15/30.....	2,000	2,102,566			
2.750%, 01/15/31.....	7,500	7,703,733			
Westlake Chemical Corp.					
3.375%, 06/15/30.....	1,416	1,514,080			
Westpac Banking Corp.					
2.700%, 08/19/26.....	7,595	8,028,945			
3.350%, 03/08/27.....	7,000	7,581,399			

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Agency Obligations.....	—	\$ 63,278,723	—	\$ 63,278,723
Bonds.....	—	1,952,421,788	—	1,952,421,788
U.S. Treasury Obligations.....	—	42,092,734	—	42,092,734
Securities Lending Collateral.....	—	51,656,042	—	51,656,042
TOTAL.....	—	<u>\$2,109,449,287</u>	—	<u>\$2,109,449,287</u>

See accompanying Notes to Financial Statements.

**DFA TARGETED CREDIT PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (93.8%)			CANADA — (Continued)		
AUSTRALIA — (1.9%)			National Bank of Canada		
ANZ New Zealand			1.534%, 06/15/26. .... CAD	7,500	\$ 5,898,069
International Ltd.			Nutrien Ltd.		
Ω 1.250%, 06/22/26. ....	3,583	\$ 3,525,243	3.625%, 03/15/24. ....	1,250	1,320,270
Australia & New Zealand			Royal Bank of Canada		
Banking Group Ltd.			0.875%, 01/20/26. ....	8,000	7,803,366
2.550%, 11/23/21. ....	886	887,205	Spectra Energy Partners LP		
Bank of New Zealand			4.750%, 03/15/24. ....	500	538,635
Ω 1.000%, 03/03/26. ....	300	292,461	Toronto-Dominion Bank		
BHP Billiton Finance USA			1.200%, 06/03/26. ....	7,500	7,407,261
Ltd.			TransCanada PipeLines Ltd.		
2.875%, 02/24/22. ....	704	709,751	2.500%, 08/01/22. ....	600	<u>608,916</u>
Commonwealth Bank of			TOTAL CANADA. ....		<u>51,891,695</u>
Australia			DENMARK — (0.4%)		
Ω 2.750%, 03/10/22. ....	991	999,623	Danske Bank AS		
FMG Resources August 2006			0.875%, 05/22/23. .... EUR	1,000	1,172,928
Pty Ltd.			Ω 5.375%, 01/12/24. ....	2,000	<u>2,177,767</u>
Ω 5.125%, 05/15/24. ....	1,500	1,598,925	TOTAL DENMARK. ....		<u>3,350,695</u>
Glencore Finance Europe			FINLAND — (0.3%)		
Ltd.			Nokia Oyj		
0.625%, 09/11/24. .... EUR	1,975	2,306,638	3.375%, 06/12/22. ....	2,228	<u>2,258,635</u>
Glencore Funding LLC			FRANCE — (1.4%)		
Ω 4.625%, 04/29/24. ....	3,400	3,669,570	BNP Paribas SA		
Telstra Corp. Ltd.			Ω 3.375%, 01/09/25. ....	2,000	2,115,206
Ω 3.125%, 04/07/25. ....	2,953	<u>3,119,916</u>	BPCE SA		
TOTAL AUSTRALIA. ....		<u>17,109,332</u>	2.750%, 12/02/21. ....	1,000	1,002,108
CANADA — (5.8%)			0.625%, 09/26/24. .... EUR	2,000	2,347,322
Bank of Montreal			Ω 1.000%, 01/20/26. ....	3,000	2,921,809
1.250%, 09/15/26. ....	5,000	4,906,730	Societe Generale SA		
Bank of Nova Scotia			Ω 2.625%, 10/16/24. ....	800	827,484
2.700%, 03/07/22. ....	950	957,715	Ω 1.375%, 07/08/25. ....	3,600	<u>3,574,673</u>
1.050%, 03/02/26. ....	5,900	5,779,190	TOTAL FRANCE. ....		<u>12,788,602</u>
Canadian Imperial Bank of			GERMANY — (3.5%)		
Commerce			Bayer U.S. Finance II LLC		
1.250%, 06/22/26. ....	7,631	7,478,530	Ω 4.250%, 12/15/25. ....	2,000	2,192,667
Canadian National Railway			Bayer U.S. Finance LLC		
Co.			Ω 3.375%, 10/08/24. ....	1,000	1,056,672
# 2.750%, 03/01/26. ....	2,000	2,108,310	BMW U.S. Capital LLC		
Canadian Natural Resources Ltd.			Ω 2.800%, 04/11/26. ....	4,500	4,746,956
2.950%, 01/15/23. ....	1,000	1,024,087	Daimler Canada Finance, Inc.		
3.900%, 02/01/25. ....	200	213,941	3.300%, 08/16/22. .... CAD	1,000	822,851
2.050%, 07/15/25. ....	250	253,800	Daimler Finance North		
Enbridge Pipelines, Inc.			America LLC		
3.000%, 08/10/26. .... CAD	2,000	1,670,750	3.350%, 02/22/23. ....	333	344,522
Enbridge, Inc.			Ω 3.300%, 05/19/25. ....	300	319,325
3.190%, 12/05/22. .... CAD	1,000	825,347			
2.500%, 01/15/25. ....	2,200	2,276,020			
Honda Canada Finance, Inc.					
2.488%, 12/19/22. .... CAD	1,000	820,758			

**DFA TARGETED CREDIT PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
GERMANY — (Continued)			JAPAN — (Continued)		
Ω 1.450%, 03/02/26.....	6,000	\$ 5,971,587	Ω 2.000%, 03/09/26.....	1,000	\$ 991,282
Deutsche Bank AG			Nissan Motor Co. Ltd.		
3.700%, 05/30/24.....	1,800	1,905,558	Ω 3.522%, 09/17/25.....	3,000	3,156,161
1.686%, 03/19/26.....	2,200	2,194,366	Nomura Holdings, Inc.		
Siemens			2.648%, 01/16/25.....	5,500	5,692,720
Financieringsmaatschappij NV			1.653%, 07/14/26.....	700	689,126
1.200%, 03/11/26.....	7,500	7,423,979	NTT Finance Corp.		
Ω 1.200%, 03/11/26.....	1,500	1,484,796	Ω 0.583%, 03/01/24.....	2,750	2,730,166
Volkswagen Bank GmbH			Ω 1.162%, 04/03/26.....	2,886	2,842,740
1.250%, 06/10/24..... EUR	500	594,501	1.162%, 04/03/26.....	1,600	1,576,016
ZF North America Capital, Inc.			Sumitomo Mitsui Financial Group, Inc.		
Ω 4.500%, 04/29/22.....	2,299	<u>2,333,485</u>	2.348%, 01/15/25.....	270	278,318
TOTAL GERMANY.....		<u>31,391,265</u>	0.948%, 01/12/26.....	5,200	5,068,926
IRELAND — (0.7%)			2.632%, 07/14/26.....	1,500	1,557,382
AerCap Ireland Capital			Sumitomo Mitsui Trust Bank Ltd.		
DAC/AerCap Global Aviation Trust			1.550%, 03/25/26.....	800	798,508
6.500%, 07/15/25.....	5,200	6,025,468	Toyota Motor Corp.		
1.750%, 01/30/26.....	500	<u>491,932</u>	1.339%, 03/25/26.....	6,163	6,158,925
TOTAL IRELAND.....		<u>6,517,400</u>	Toyota Motor Credit Corp.		
ITALY — (1.0%)			2.600%, 01/11/22.....	776	<u>779,630</u>
Intesa Sanpaolo SpA			TOTAL JAPAN.....		<u>59,310,370</u>
1.000%, 07/04/24..... EUR	2,000	2,364,413	LUXEMBOURG — (0.4%)		
Ω 3.250%, 09/23/24.....	800	838,854	ArcelorMittal SA		
Republic of Italy Government International Bond			0.950%, 01/17/23..... EUR	3,000	<u>3,500,321</u>
6.875%, 09/27/23.....	750	833,294	NETHERLANDS — (1.3%)		
2.375%, 10/17/24.....	1,161	1,194,550	Cooperatieve Rabobank UA		
# 1.250%, 02/17/26.....	3,500	<u>3,411,477</u>	Ω 2.625%, 07/22/24.....	1,450	1,511,651
TOTAL ITALY.....		<u>8,642,588</u>	ING Groep NV		
JAPAN — (6.6%)			Ω 4.625%, 01/06/26.....	6,100	6,834,390
7-Eleven, Inc.			LeasePlan Corp. NV		
Ω 0.950%, 02/10/26.....	8,176	7,951,749	Ω 2.875%, 10/24/24.....	3,000	<u>3,122,456</u>
Aircastle Ltd.			TOTAL NETHERLANDS.....		<u>11,468,497</u>
4.125%, 05/01/24.....	2,000	2,108,777	NORWAY — (0.6%)		
4.250%, 06/15/26.....	3,500	3,795,983	Aker BP ASA		
Japan Bank for International Cooperation			Ω 2.875%, 01/15/26.....	5,400	<u>5,635,479</u>
2.750%, 01/21/26.....	3,000	3,183,090	SPAIN — (0.4%)		
Mitsubishi UFJ Financial Group, Inc.			Banco Santander SA		
3.850%, 03/01/26.....	4,000	4,363,985	1.849%, 03/25/26.....	2,000	2,002,572
Mizuho Financial Group, Inc.			Santander Holdings USA, Inc.		
3.477%, 04/12/26.....	3,300	3,541,879	3.400%, 01/18/23.....	1,000	1,029,126
Nissan Motor Acceptance Corp.			Telefonica Emisiones SA		
Ω 2.650%, 07/13/22.....	1,000	1,013,067	2.242%, 05/27/22..... EUR	400	469,330
Ω 3.450%, 03/15/23.....	1,000	1,031,940	3.987%, 01/23/23..... EUR	300	<u>365,063</u>
			TOTAL SPAIN.....		<u>3,866,091</u>



## DFA TARGETED CREDIT PORTFOLIO

### CONTINUED

	Face Amount <sup>^</sup> (000)	Value†		Face Amount <sup>^</sup> (000)	Value†
SWITZERLAND — (1.3%)			UNITED STATES — (Continued)		
Credit Suisse Group AG			3.500%, 11/15/24.....	412	\$ 439,558
3.750%, 03/26/25.....	1,500	\$ 1,605,509	Ally Financial, Inc.		
4.550%, 04/17/26.....	3,500	3,888,673	5.125%, 09/30/24.....	3,000	3,332,479
UBS Group AG			Altria Group, Inc.		
Ω 4.125%, 09/24/25.....	3,000	3,277,769	1.000%, 02/15/23..... EUR	2,000	2,339,365
4.125%, 09/24/25.....	2,000	2,185,179	Amcor Finance USA, Inc.		
4.125%, 04/15/26.....	1,000	1,100,654	3.625%, 04/28/26.....	1,000	1,080,042
TOTAL SWITZERLAND.....		<u>12,057,784</u>	American Electric Power Co., Inc.		
UNITED KINGDOM — (5.4%)			1.000%, 11/01/25.....	678	665,933
AstraZeneca PLC			American International Group, Inc.		
# 3.375%, 11/16/25.....	2,500	2,705,815	1.500%, 06/08/23..... EUR	900	1,062,346
0.700%, 04/08/26.....	5,820	5,652,951	4.125%, 02/15/24.....	3,300	3,533,312
Barclays PLC			American Tower Corp.		
3.125%, 01/17/24..... GBP	2,000	2,825,931	4.400%, 02/15/26.....	1,300	1,437,725
3.650%, 03/16/25.....	1,650	1,758,095	# 1.600%, 04/15/26.....	4,500	4,475,417
4.375%, 01/12/26.....	460	506,629	Ameriprise Financial, Inc.		
BAT International Finance PLC			2.875%, 09/15/26.....	2,500	2,650,120
2.375%, 01/19/23..... EUR	500	594,838	Anthem, Inc.		
# 1.668%, 03/25/26.....	3,000	2,966,769	1.500%, 03/15/26.....	6,201	6,203,049
British Telecommunications PLC			Archer-Daniels-Midland Co.		
0.875%, 09/26/23..... EUR	1,500	1,758,900	# 2.500%, 08/11/26.....	476	501,083
CNH Industrial Capital LLC			Ares Capital Corp.		
4.375%, 04/05/22.....	150	152,271	4.200%, 06/10/24.....	3,000	3,193,669
1.950%, 07/02/23.....	800	814,673	3.250%, 07/15/25.....	2,500	2,600,162
4.200%, 01/15/24.....	1,567	1,671,642	Arrow Electronics, Inc.		
HSBC Holdings PLC			3.500%, 04/01/22.....	700	705,226
4.300%, 03/08/26.....	2,500	2,753,242	3.250%, 09/08/24.....	1,400	1,470,826
3.900%, 05/25/26.....	1,500	1,629,771	AvalonBay Communities, Inc.		
LSEGA Financing PLC			2.950%, 05/11/26.....	4,000	4,246,113
Ω 1.375%, 04/06/26.....	5,700	5,631,374	Avient Corp.		
Nationwide Building Society			5.250%, 03/15/23.....	1,400	1,466,500
Ω 3.900%, 07/21/25.....	1,800	1,960,668	Baker Hughes a GE Co. LLC/Baker Hughes		
Ω 1.000%, 08/28/25.....	2,600	2,560,428	Co-Obligor, Inc.		
Natwest Group PLC			2.773%, 12/15/22.....	245	250,492
4.800%, 04/05/26.....	5,500	6,166,572	Bank of America Corp.		
Natwest Markets PLC			3.500%, 04/19/26.....	4,690	5,064,432
Ω 3.625%, 09/29/22.....	200	205,738	Boardwalk Pipelines LP		
Reynolds American, Inc.			4.950%, 12/15/24.....	3,937	4,316,527
4.450%, 06/12/25.....	1,500	1,636,491	5.950%, 06/01/26.....	726	842,378
Standard Chartered PLC			Boeing Co.		
Ω 3.200%, 04/17/25.....	2,000	2,096,700	3.100%, 05/01/26.....	2,500	2,606,244
Ω 4.050%, 04/12/26.....	2,400	<u>2,603,698</u>	Booking Holdings, Inc.		
TOTAL UNITED KINGDOM...		<u>48,653,196</u>	3.600%, 06/01/26.....	2,000	2,175,905
UNITED STATES — (62.8%)			Boston Scientific Corp.		
AbbVie, Inc.			3.850%, 05/15/25.....	318	344,712
3.200%, 05/14/26.....	1,200	1,279,252	BP Capital Markets America, Inc.		
AES Corp.			3.119%, 05/04/26.....	1,500	1,604,369
Ω 3.300%, 07/15/25.....	1,500	1,576,650	Bristol-Myers Squibb Co.		
Aetna, Inc.			3.200%, 06/15/26.....	2,500	2,702,642
2.750%, 11/15/22.....	221	224,810			

**DFA TARGETED CREDIT PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Broadcom, Inc.			5.375%, 07/15/25. ....	2,000	\$2,210,000
4.700%, 04/15/25. ....	5,150	\$5,686,011	Discover Financial Services		
Brown & Brown, Inc.			3.750%, 03/04/25. ....	1,200	1,282,669
4.200%, 09/15/24. ....	1,840	1,986,246	4.500%, 01/30/26. ....	2,500	2,771,308
Bunge Ltd. Finance Corp.			Dollar Tree, Inc.		
4.350%, 03/15/24. ....	4,319	4,640,898	3.700%, 05/15/23. ....	4,544	4,736,604
Campbell Soup Co.			DPL, Inc.		
2.500%, 08/02/22. ....	886	899,395	4.125%, 07/01/25. ....	2,000	2,115,260
3.950%, 03/15/25. ....	1,000	1,081,827	DTE Energy Co.		
3.300%, 03/19/25. ....	1,223	1,296,575	# 1.050%, 06/01/25. ....	2,300	2,271,248
Capital One Financial Corp.			DXC Technology Co.		
3.200%, 02/05/25. ....	1,000	1,057,889	1.800%, 09/15/26. ....	2,500	2,462,543
Cargill, Inc.			Eastman Chemical Co.		
Ω 0.750%, 02/02/26. ....	6,390	6,229,033	3.800%, 03/15/25. ....	1,000	1,074,111
Carrier Global Corp.			eBay, Inc.		
2.242%, 02/15/25. ....	564	579,007	# 2.750%, 01/30/23. ....	816	836,251
CenterPoint Energy, Inc.			1.400%, 05/10/26. ....	5,335	5,293,159
1.450%, 06/01/26. ....	500	494,480	Edison International		
CF Industries, Inc.			4.950%, 04/15/25. ....	3,000	3,290,862
3.450%, 06/01/23. ....	160	165,910	Energy Transfer LP		
Charles Schwab Corp.			4.650%, 02/15/22. ....	2,750	2,782,236
0.900%, 03/11/26. ....	3,375	3,312,553	3.450%, 01/15/23. ....	500	511,660
1.150%, 05/13/26. ....	3,000	2,974,841	3.600%, 02/01/23. ....	2,500	2,567,838
Cigna Corp.			Equinix, Inc.		
# 1.250%, 03/15/26. ....	7,000	6,921,012	1.450%, 05/15/26. ....	4,000	3,952,435
CIT Group, Inc.			ERAC USA Finance LLC		
5.000%, 08/01/23. ....	2,335	2,478,019	Ω 3.850%, 11/15/24. ....	4,394	4,705,119
Citigroup, Inc.			Exelon Generation Co. LLC		
3.700%, 01/12/26. ....	1,700	1,843,929	3.250%, 06/01/25. ....	2,500	2,642,330
3.400%, 05/01/26. ....	6,000	6,456,960	Expedia Group, Inc.		
Citrix Systems, Inc.			# 4.500%, 08/15/24. ....	3,467	3,746,132
1.250%, 03/01/26. ....	1,000	973,530	5.000%, 02/15/26. ....	1,000	1,123,141
CK Hutchison International			Exxon Mobil Corp.		
16 Ltd.			# 2.275%, 08/16/26. ....	1,000	1,040,541
Ω 2.750%, 10/03/26. ....	1,200	1,255,188	Fidelity & Guaranty Life		
CNO Financial Group, Inc.			Holdings, Inc.		
5.250%, 05/30/25. ....	5,500	6,140,457	Ω 5.500%, 05/01/25. ....	4,900	5,519,110
Comcast Corp.			Fidelity National Information		
3.950%, 10/15/25. ....	3,900	4,285,308	Services, Inc.		
3.150%, 03/01/26. ....	900	964,574	# 1.150%, 03/01/26. ....	6,100	5,977,932
Conagra Brands, Inc.			Fiserv, Inc.		
4.300%, 05/01/24. ....	704	758,149	3.200%, 07/01/26. ....	1,500	1,594,536
Constellation Brands, Inc.			Flex Ltd.		
3.200%, 02/15/23. ....	1,000	1,029,660	5.000%, 02/15/23. ....	1,700	1,789,881
Corporate Office			4.750%, 06/15/25. ....	650	714,139
Properties LP			Ford Credit Canada Co.		
2.250%, 03/15/26. ....	1,200	1,220,209	2.766%, 06/22/22. .... CAD	2,500	2,027,836
Cox Communications, Inc.			Ford Motor Credit Co. LLC		
Ω 3.850%, 02/01/25. ....	380	407,403	4.134%, 08/04/25. ....	2,000	2,112,500
Crown Castle International			Freeport-McMoRan, Inc.		
Corp.			4.550%, 11/14/24. ....	2,000	2,162,540
1.050%, 07/15/26. ....	6,000	5,808,995	GE Capital Funding LLC		
DCP Midstream Operating LP			3.450%, 05/15/25. ....	800	855,655
4.950%, 04/01/22. ....	450	452,250			

**DFA TARGETED CREDIT PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
General Electric Co.			Intercontinental Exchange, Inc.		
2.700%, 10/09/22.....	1,500	\$1,530,117	3.750%, 12/01/25.....	4,000	\$4,354,320
3.375%, 03/11/24.....	183	193,206	International Business Machines Corp.		
General Motors Financial Co., Inc.			3.300%, 05/15/26.....	5,680	6,127,553
3.450%, 01/14/22.....	800	802,848	Interpublic Group of Cos., Inc.		
3.250%, 01/05/23.....	500	513,553	4.200%, 04/15/24.....	500	535,690
2.750%, 06/20/25.....	3,500	3,633,969	Jabil, Inc.		
5.250%, 03/01/26.....	473	534,924	1.700%, 04/15/26.....	6,200	6,147,097
Gilead Sciences, Inc.			John Deere Capital Corp.		
3.700%, 04/01/24.....	2,651	2,809,384	# 1.050%, 06/17/26.....	4,500	4,433,046
3.650%, 03/01/26.....	3,986	4,321,980	John Deere Financial, Inc.		
Global Payments, Inc.			1.630%, 04/09/26..... CAD	3,500	2,773,190
1.200%, 03/01/26.....	1,500	1,464,385	JPMorgan Chase & Co.		
4.800%, 04/01/26.....	4,250	4,758,039	3.900%, 07/15/25.....	2,000	2,173,264
GLP Capital LP/GLP			3.300%, 04/01/26.....	1,762	1,884,429
Financing II, Inc.			3.200%, 06/15/26.....	1,000	1,067,199
3.350%, 09/01/24.....	3,125	3,292,563	Kinder Morgan Energy Partners LP		
Goldman Sachs Group, Inc.			3.950%, 09/01/22.....	706	720,267
3.750%, 05/22/25.....	2,000	2,146,615	Laboratory Corp. of America Holdings		
3.750%, 02/25/26.....	3,500	3,793,248	1.550%, 06/01/26.....	6,502	6,458,604
Graphic Packaging International LLC			Lazard Group LLC		
4.875%, 11/15/22.....	700	718,375	3.750%, 02/13/25.....	1,000	1,071,838
4.125%, 08/15/24.....	824	869,320	Liberty Mutual Group, Inc.		
Halliburton Co.			Ω 4.950%, 05/01/22.....	615	627,718
3.500%, 08/01/23.....	800	833,694	Lincoln National Corp.		
Hanesbrands, Inc.			3.350%, 03/09/25.....	1,000	1,066,360
#Ω 4.875%, 05/15/26.....	1,500	1,603,478	Marathon Petroleum Corp.		
Harley-Davidson Financial Services, Inc.			4.500%, 05/01/23.....	300	315,135
0.900%, 11/19/24..... EUR	1,500	1,763,673	3.625%, 09/15/24.....	100	106,473
HCA, Inc.			4.700%, 05/01/25.....	1,900	2,099,220
5.375%, 02/01/25.....	3,250	3,615,625	Marriott International, Inc.		
Healthcare Trust of America Holdings LP			3.750%, 03/15/25.....	5,000	5,314,174
3.500%, 08/01/26.....	5,000	5,357,521	McDonald's Corp.		
Hewlett Packard Enterprise Co.			3.700%, 01/30/26.....	1,000	1,087,419
4.450%, 10/02/23.....	2,500	2,659,173	McKesson Corp.		
1.750%, 04/01/26.....	2,000	2,012,920	0.900%, 12/03/25.....	2,600	2,537,138
Howmet Aerospace, Inc.			MGM Resorts International		
# 6.875%, 05/01/25.....	112	129,778	7.750%, 03/15/22.....	1,500	1,533,750
HP, Inc.			Micron Technology, Inc.		
# 2.200%, 06/17/25.....	2,000	2,051,515	2.497%, 04/24/23.....	2,577	2,647,994
#Ω 1.450%, 06/17/26.....	1,175	1,157,464	Molson Coors Beverage Co.		
Humana, Inc.			1.250%, 07/15/24..... EUR	2,000	2,372,371
3.850%, 10/01/24.....	3,000	3,221,643	3.000%, 07/15/26.....	2,500	2,648,186
Huntington Bancshares, Inc.			Morgan Stanley		
2.300%, 01/14/22.....	183	183,438	3.875%, 04/29/24.....	900	961,089
Hyatt Hotels Corp.			3.875%, 01/27/26.....	6,000	6,549,651
3.375%, 07/15/23.....	714	738,376	Mosaic Co.		
4.850%, 03/15/26.....	1,796	1,978,248	3.250%, 11/15/22.....	1,750	1,793,487

**DFA TARGETED CREDIT PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
MPLX LP			PNC Financial Services		
4.875%, 12/01/24.....	1,165	\$1,277,103	Group, Inc.		
1.750%, 03/01/26.....	500	498,052	# 1.150%, 08/13/26.....	372	\$ 368,498
National Rural Utilities			PPG Industries, Inc.		
Cooperative Finance Corp.			1.200%, 03/15/26.....	6,000	5,895,809
1.000%, 06/15/26.....	7,400	7,274,219	Public Storage		
NetApp, Inc.			0.875%, 02/15/26.....	6,500	6,370,866
3.250%, 12/15/22.....	935	950,577	PulteGroup, Inc.		
1.875%, 06/22/25.....	100	101,706	5.500%, 03/01/26.....	3,186	3,654,183
Netflix, Inc.			Qwest Corp.		
5.875%, 02/15/25.....	3,000	3,401,250	7.250%, 09/15/25.....	2,000	2,387,160
Newell Brands, Inc.			Radian Group, Inc.		
4.875%, 06/01/25.....	2,000	2,190,680	4.500%, 10/01/24.....	3,500	3,710,000
NortonLifeLock, Inc.			Realty Income Corp.		
3.950%, 06/15/22.....	1,200	1,209,000	0.750%, 03/15/26.....	2,000	1,936,687
Nucor Corp.			Roper Technologies, Inc.		
2.000%, 06/01/25.....	2,000	2,041,596	1.000%, 09/15/25.....	1,500	1,476,003
Nuveen Finance LLC			Ross Stores, Inc.		
Ω 4.125%, 11/01/24.....	2,500	2,720,142	0.875%, 04/15/26.....	2,024	1,971,284
Omnicom Group,			Royalty Pharma PLC		
Inc./Omnicom Capital, Inc.			1.200%, 09/02/25.....	1,000	985,307
3.650%, 11/01/24.....	500	533,890	Ryder System, Inc.		
OneMain Finance Corp.			3.400%, 03/01/23.....	2,000	2,069,464
6.875%, 03/15/25.....	3,585	4,001,756	Schlumberger Finance BV		
Oracle Corp.			0.000%, 10/15/24..... EUR	2,832	3,272,001
2.950%, 05/15/25.....	5,000	5,263,147	Seagate HDD Cayman		
1.650%, 03/25/26.....	2,700	2,708,621	4.750%, 06/01/23.....	2,000	2,092,500
Penske Truck Leasing			4.750%, 01/01/25.....	1,500	1,620,000
Canada, Inc.			Sealed Air Corp.		
2.850%, 12/07/22..... CAD	1,000	820,548	Ω 5.500%, 09/15/25.....	1,500	1,657,500
Penske Truck Leasing Co. LP/PTL			Sempra Energy		
Finance Corp.			2.875%, 10/01/22.....	600	608,948
Ω 4.450%, 01/29/26.....	572	631,358	3.750%, 11/15/25.....	2,000	2,166,060
Ω 1.700%, 06/15/26.....	2,500	2,489,071	Sensata Technologies BV		
Perrigo Finance Unlimited			Ω 5.625%, 11/01/24.....	2,000	2,205,000
Co.			Sherwin-Williams Co.		
3.900%, 12/15/24.....	4,500	4,759,002	2.750%, 06/01/22.....	98	99,042
Philip Morris International, Inc.			Simon Property Group LP		
0.625%, 11/08/24..... EUR	1,800	2,109,119	3.500%, 09/01/25.....	2,000	2,154,781
2.750%, 02/25/26.....	2,000	2,102,624	Southern Power Co.		
0.875%, 05/01/26.....	3,000	2,914,218	2.500%, 12/15/21.....	898	898,711
Phillips 66			Southwest Airlines Co.		
1.300%, 02/15/26.....	1,500	1,475,519	4.750%, 05/04/23.....	1,000	1,058,196
Phillips 66 Partners LP			5.250%, 05/04/25.....	3,500	3,923,874
2.450%, 12/15/24.....	1,000	1,030,973	Southwestern Electric Power		
# 3.605%, 02/15/25.....	1,000	1,060,792	Co.		
3.550%, 10/01/26.....	193	206,707	1.650%, 03/15/26.....	4,600	4,599,884
Plains All American			Steel Dynamics, Inc.		
Pipeline LP/PAA Finance Corp.			2.400%, 06/15/25.....	100	103,037
2.850%, 01/31/23.....	1,500	1,526,139	Stellantis NV		
3.600%, 11/01/24.....	1,500	1,587,421	5.250%, 04/15/23.....	3,000	3,188,280
			Stryker Corp.		
			# 3.500%, 03/15/26.....	3,000	3,240,697

**DFA TARGETED CREDIT PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Sysco Corp.			Walt Disney Co.		
1.250%, 06/23/23..... EUR	225	\$ 265,176	1.750%, 01/13/26.....	7,000	\$ 7,101,567
3.550%, 03/15/25.....	300	320,949	Waste Management, Inc.		
5.650%, 04/01/25.....	3,000	3,413,904	0.750%, 11/15/25.....	2,000	1,954,553
Tapestry, Inc.			Wells Fargo & Co.		
4.250%, 04/01/25.....	3,400	3,676,466	3.550%, 09/29/25.....	1,000	1,076,775
T-Mobile USA, Inc.			2.975%, 05/19/26..... CAD	2,500	2,074,661
4.000%, 04/15/22.....	1,239	1,254,488	Western Digital Corp.		
Travel + Leisure Co.			4.750%, 02/15/26.....	3,000	3,296,250
4.250%, 03/01/22.....	2,400	2,405,280	Western Union Co.		
TRI Pointe Group, Inc./TRI			# 1.350%, 03/15/26.....	6,000	5,875,143
Pointe Homes, Inc.			Williams Cos., Inc.		
5.875%, 06/15/24.....	250	276,938	4.300%, 03/04/24.....	1,000	1,069,664
Trinity Industries, Inc.			3.900%, 01/15/25.....	596	640,534
4.550%, 10/01/24.....	1,000	1,059,850	WRKCo, Inc.		
Truist Financial Corp.			4.650%, 03/15/26.....	5,500	6,185,904
3.700%, 06/05/25.....	1,500	1,625,404	Xerox Holdings Corp.		
UnitedHealth Group, Inc.			Ω 5.000%, 08/15/25.....	3,500	3,635,625
2.875%, 12/15/21.....	500	501,583	Zimmer Biomet Holdings, Inc.		
# 1.250%, 01/15/26.....	1,000	999,480	3.550%, 04/01/25.....	4,250	<u>4,523,098</u>
3.100%, 03/15/26.....	500	537,431	TOTAL UNITED STATES.....		<u>564,767,966</u>
# 1.150%, 05/15/26.....	4,750	4,703,778	TOTAL BONDS.....		<u>843,209,916</u>
Unum Group			U.S. TREASURY OBLIGATIONS — (5.0%)		
4.000%, 03/15/24.....	2,800	2,980,166	U.S. Treasury Notes		
Utah Acquisition Sub, Inc.			0.375%, 01/31/26.....	24,000	23,275,313
2.250%, 11/22/24..... EUR	1,642	2,007,231	0.750%, 05/31/26.....	9,000	8,841,445
3.950%, 06/15/26.....	4,000	4,350,525	0.875%, 06/30/26.....	8,500	8,388,437
Valero Energy Corp.			0.625%, 07/31/26.....	5,000	<u>4,873,240</u>
2.700%, 04/15/23.....	2,000	2,056,804	TOTAL U.S. TREASURY		
2.850%, 04/15/25.....	900	940,731	OBLIGATIONS.....		<u>45,378,435</u>
3.400%, 09/15/26.....	2,000	2,138,155	TOTAL INVESTMENT		
Ventas Realty LP			SECURITIES		
3.500%, 04/15/24.....	1,000	1,058,489	(Cost \$888,364,596).....		<u>888,588,351</u>
2.650%, 01/15/25.....	500	518,824		<u>Shares</u>	
Verizon Communications, Inc.			SECURITIES LENDING COLLATERAL — (1.2%)		
1.450%, 03/20/26.....	5,200	5,186,771	@§ The DFA Short Term		
ViacomCBS, Inc.			Investment Fund.....	920,042	<u>10,644,884</u>
4.750%, 05/15/25.....	4,900	5,436,580	TOTAL INVESTMENTS — (100.0%)		
VMware, Inc.			(Cost \$899,008,877).....		<u><u>\$899,233,235</u></u>
1.400%, 08/15/26.....	6,107	6,015,562			
Vontier Corp.					
Ω 1.800%, 04/01/26.....	3,500	3,444,700			
Vornado Realty LP					
2.150%, 06/01/26.....	6,100	6,143,407			
Walgreens Boots Alliance,					
Inc.					
3.450%, 06/01/26.....	5,000	5,359,562			

## DFA TARGETED CREDIT PORTFOLIO

### CONTINUED

As of October 31, 2021, 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)
CAD	12,784,467	USD	10,155,599	Royal Bank of Canada	11/15/21	\$ 174,350
USD	2,933,043	GBP	2,127,543	Royal Bank of Canada	12/30/21	20,519
USD	7,323,173	EUR	6,296,091	State Street Bank and Trust	01/10/22	31,486
EUR	2,070,401	USD	2,397,565	HSBC Bank	01/18/22	616
USD	48,812,153	EUR	41,832,633	Morgan Stanley and Co. International	01/18/22	356,692
<b>Total Appreciation</b>						<b>\$ 583,663</b>
USD	26,189,141	CAD	33,132,744	Citibank NA	11/15/21	\$(582,373)
CAD	249,752	USD	202,331	Citibank NA	11/15/21	(530)
USD	1,662,484	CAD	2,058,692	Citibank NA	01/07/22	(1,270)
EUR	7,289,145	USD	8,480,184	BNY Mellon	01/18/22	(37,042)
EUR	6,584,330	USD	7,648,947	Citibank NA	01/18/22	(22,204)
EUR	5,482,735	USD	6,419,594	State Street Bank and Trust	01/18/22	(68,847)
<b>Total (Depreciation)</b>						<b>\$(712,266)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$(128,603)</b>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Bonds				
Australia.....	—	\$ 17,109,332	—	\$ 17,109,332
Canada.....	—	51,891,695	—	51,891,695
Denmark.....	—	3,350,695	—	3,350,695
Finland.....	—	2,258,635	—	2,258,635
France.....	—	12,788,602	—	12,788,602
Germany.....	—	31,391,265	—	31,391,265
Ireland.....	—	6,517,400	—	6,517,400
Italy.....	—	8,642,588	—	8,642,588
Japan.....	—	59,310,370	—	59,310,370
Luxembourg.....	—	3,500,321	—	3,500,321
Netherlands.....	—	11,468,497	—	11,468,497
Norway.....	—	5,635,479	—	5,635,479
Spain.....	—	3,866,091	—	3,866,091
Switzerland.....	—	12,057,784	—	12,057,784
United Kingdom.....	—	48,653,196	—	48,653,196
United States.....	—	564,767,966	—	564,767,966
U.S. Treasury Obligations.....	—	45,378,435	—	45,378,435
Securities Lending Collateral.....	—	10,644,884	—	10,644,884
Forward Currency Contracts**.....	—	(128,603)	—	(128,603)
<b>TOTAL.....</b>	<b>—</b>	<b>\$899,104,632</b>	<b>—</b>	<b>\$899,104,632</b>

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

See accompanying Notes to Financial Statements.

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
AGENCY OBLIGATIONS — (9.1%)			AUSTRALIA — (Continued)		
Federal Farm Credit Banks			South Australian Government		
Funding Corp.			Financing Authority		
2.630%, 08/03/26 .....	67	\$ 71,541	1.750%, 05/24/32 .....	AUD 29,500	\$ 20,714,092
Federal Home Loan Bank			Telstra Corp. Ltd.		
4.750%, 03/10/23 .....	170	180,215	1.375%, 03/26/29 .....	EUR 3,000	3,672,716
Federal National Mortgage			Treasury Corp. of Victoria		
Association			1.500%, 09/10/31 .....		
0.750%, 10/08/27 .....	14,000	13,499,011	2.250%, 11/20/34 .....	AUD 55,600	39,722,017
7.125%, 01/15/30 .....	75	107,069	Western Australian Treasury		
0.875%, 08/05/30 .....	9,200	8,639,232	Corp.		
2.500%, 11/01/36 .....	22,400	23,275,875	2.000%, 10/24/34 .....	AUD 15,500	10,789,641
2.000%, 11/01/51 .....	72,300	72,298,588	Westpac Banking Corp.		
2.500%, 11/01/51 .....	70,600	72,507,027	2.850%, 05/13/26 .....	104	110,436
3.000%, 11/01/51 .....	67,500	70,416,211	2.700%, 08/19/26 .....	23	24,314
Government National			# 3.350%, 03/08/27 .....	5,000	5,415,285
Mortgage Association			1.125%, 09/05/27 .....	EUR 2,000	2,419,531
3.000%, 11/01/51 .....	49,000	50,879,610	2.650%, 01/16/30 .....	4,200	4,428,845
Tennessee Valley Authority			# 2.150%, 06/03/31 .....	37,612	37,517,996
5.625%, 06/07/32 .....	GBP 1,850	3,501,835	TOTAL AUSTRALIA .....		
TOTAL AGENCY OBLIGATIONS .....			<u>224,685,663</u>		
			BELGIUM — (0.3%)		
			Anheuser-Busch InBev SA/NV		
			2.000%, 03/17/28 .....	EUR 1,000	1,267,607
			2.250%, 05/24/29 .....	GBP 600	845,524
			1.650%, 03/28/31 .....	EUR 1,500	1,859,455
			Anheuser-Busch InBev Worldwide,		
			Inc.		
			4.000%, 04/13/28 .....	2,000	2,249,267
			# 4.900%, 01/23/31 .....	2,925	3,548,567
			TOTAL BELGIUM .....		
			<u>9,770,420</u>		
BONDS — (88.1%)			CANADA — (12.5%)		
AUSTRALIA — (6.5%)			Alimentation Couche-Tard, Inc.		
Australia Government Bond			1.875%, 05/06/26 .....		
1.000%, 12/21/30 .....	AUD 8,700	5,978,305	Ω 3.550%, 07/26/27 .....	1,620	1,754,715
BHP Billiton Finance USA			Bank of Nova Scotia		
Ltd.			2.150%, 08/01/31 .....		
2.875%, 02/24/22 .....	13	13,106	Canadian Natural Resources Ltd.		
Commonwealth Bank of Australia			3.420%, 12/01/26 .....		
#Ω 3.150%, 09/19/27 .....	2,010	2,170,544	3.850%, 06/01/27 .....	3,865	4,189,991
Ω 1.875%, 09/15/31 .....	13,300	12,948,975	6.250%, 03/15/38 .....	3,000	4,011,683
FMG Resources August 2006			Canadian Pacific Railway Co.		
Pty Ltd.			3.700%, 02/01/26 .....		
Ω 4.500%, 09/15/27 .....	4,000	4,180,000	Cenovus Energy, Inc.		
Glencore Funding LLC			3.600%, 03/10/27 .....		
Ω 2.500%, 09/01/30 .....	11,110	10,867,190	# 4.400%, 04/15/29 .....	3,038	3,397,316
National Australia Bank Ltd.			CPPIB Capital, Inc.		
Ω 3.500%, 01/10/27 .....	351	382,763	1.125%, 12/14/29 .....		
New South Wales Treasury Corp.			GBP 28,050		
2.000%, 03/20/31 .....	AUD 8,000	5,855,926	Enbridge, Inc.		
1.500%, 02/20/32 .....	AUD 14,820	10,184,559	4.000%, 10/01/23 .....		
2.000%, 03/08/33 .....	AUD 8,000	5,689,553			
Queensland Treasury Corp.					
Ω 1.750%, 08/21/31 .....	AUD 4,000	2,841,572			
Ω 1.500%, 08/20/32 .....	AUD 9,700	6,615,760			
Ω 1.750%, 07/20/34 .....	AUD 34,000	23,053,372			
Rio Tinto Finance PLC					
4.000%, 12/11/29 .....	GBP 3,500	5,621,861			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CANADA — (Continued)			CANADA — (Continued)		
3.500%, 06/10/24.....	15	\$ 15,850	Suncor Energy, Inc.		
Fairfax Financial Holdings Ltd.			5.950%, 12/01/34.....	1,700	\$ 2,204,829
4.850%, 04/17/28.....	1,000	1,133,321	TC PipeLines LP		
ITC Holdings Corp.			3.900%, 05/25/27.....	2,000	2,202,135
3.650%, 06/15/24.....	113	119,560	Thomson Reuters Corp.		
Masonite International Corp.			4.300%, 11/23/23.....	60	63,822
Ω 3.500%, 02/15/30.....	6,000	5,855,640	TransCanada PipeLines Ltd.		
Methanex Corp.			# 4.625%, 03/01/34.....	6,200	7,275,529
5.250%, 12/15/29.....	7,600	8,056,000	5.600%, 03/31/34.....	1,000	<u>1,260,101</u>
Nutrien Ltd.			TOTAL CANADA.....		<u>431,157,550</u>
3.000%, 04/01/25.....	40	41,997	DENMARK — (0.2%)		
Ontario Teachers' Finance Trust			AP Moller - Maersk AS		
0.100%, 05/19/28..... EUR	5,000	5,696,550	1.750%, 03/16/26..... EUR	4,500	<u>5,517,521</u>
Province of Alberta Canada			FINLAND — (0.5%)		
3.600%, 04/11/28..... AUD	2,500	1,986,509	Nokia Oyj		
2.050%, 06/01/30..... CAD	19,000	15,112,492	# 4.375%, 06/12/27.....	7,350	7,901,250
3.500%, 06/01/31..... CAD	4,000	3,559,631	Nordea Bank Abp		
3.900%, 12/01/33..... CAD	49,600	45,690,834	0.500%, 05/14/27..... EUR	360	421,970
Province of British Columbia			OP Corporate Bank PLC		
Canada			0.100%, 11/16/27..... EUR	8,350	<u>9,505,358</u>
# 6.500%, 01/15/26.....	93	111,840	TOTAL FINLAND.....		<u>17,828,578</u>
2.950%, 12/18/28..... CAD	5,000	4,284,341	FRANCE — (2.8%)		
2.200%, 06/18/30..... CAD	19,500	15,805,462	BNP Paribas SA		
1.550%, 06/18/31..... CAD	9,000	6,832,902	1.500%, 11/17/25..... EUR	1,200	1,453,192
5.400%, 06/18/35..... CAD	27,000	29,121,429	BPCE SA		
Province of Manitoba Canada			Ω 3.500%, 10/23/27.....	5,000	5,304,100
2.050%, 06/02/30..... CAD	20,000	15,925,178	Credit Agricole SA		
2.050%, 06/02/31..... CAD	32,400	25,554,008	1.375%, 05/03/27..... EUR	2,000	2,443,714
Province of Nova Scotia			Dexia Credit Local SA		
Canada			0.000%, 01/21/28..... EUR	3,800	4,334,533
2.000%, 09/01/30..... CAD	8,000	6,333,290	Electricite de France SA		
Province of Ontario Canada			Ω 3.625%, 10/13/25.....	40	43,175
# 1.050%, 05/21/27.....	5,000	4,886,750	6.250%, 05/30/28..... GBP	1,000	1,736,349
2.050%, 06/02/30..... CAD	2,000	1,594,602	5.875%, 07/18/31..... GBP	3,200	5,826,128
1.350%, 12/02/30..... CAD	6,000	4,485,504	6.125%, 06/02/34..... GBP	1,500	2,906,605
5.850%, 03/08/33..... CAD	16,600	17,882,422	Orange SA		
5.600%, 06/02/35..... CAD	44,000	47,907,951	8.125%, 11/20/28..... GBP	1,964	3,816,202
Province of Quebec Canada			2.000%, 01/15/29..... EUR	1,200	1,538,238
0.875%, 05/04/27..... EUR	190	228,539	3.250%, 01/15/32..... GBP	600	909,793
2.300%, 09/01/29..... CAD	5,000	4,097,851	Pernod Ricard SA		
6.000%, 10/01/29..... CAD	4,000	4,134,712	Ω 3.250%, 06/08/26.....	173	185,806
1.900%, 09/01/30..... CAD	32,200	25,403,032	Sanofi		
1.500%, 09/01/31..... CAD	7,000	5,268,495	1.375%, 03/21/30..... EUR	9,200	11,482,399
6.250%, 06/01/32..... CAD	15,000	16,485,577	SNCF Reseau		
Province of Saskatchewan Canada			5.250%, 12/07/28..... GBP	280	484,304
2.200%, 06/02/30..... CAD	10,000	8,060,924	5.250%, 01/31/35..... GBP	5,050	9,858,316
2.150%, 06/02/31..... CAD	5,000	3,979,436	Societe Generale SA		
6.400%, 09/05/31..... CAD	23,000	25,147,051	Ω 4.750%, 09/14/28.....	1,000	1,145,589
Spectra Energy Partners LP			2.125%, 09/27/28..... EUR	2,000	2,503,466
4.750%, 03/15/24.....	22	23,700	#Ω 3.000%, 01/22/30.....	1,400	1,443,263



**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
FRANCE — (Continued)			GERMANY — (Continued)		
Societe Nationale SNCF SA			Volkswagen International		
0.625%, 04/17/30..... EUR	3,000	\$ 3,531,845	Finance NV		
Total Capital Canada Ltd.			1.875%, 03/30/27..... EUR	5,400	\$ 6,706,609
2.125%, 09/18/29..... EUR	8,400	10,863,237	TOTAL GERMANY.....		<u>58,710,853</u>
TotalEnergies Capital International			ITALY — (0.8%)		
SA			Eni SpA		
0.696%, 05/31/28..... EUR	7,300	8,613,837	1.500%, 01/17/27..... EUR	1,000	1,222,583
0.750%, 07/12/28..... EUR	8,600	10,150,551	1.125%, 09/19/28..... EUR	1,700	2,038,502
1.405%, 09/03/31..... GBP	3,500	4,625,355	Intesa Sanpaolo SpA		
TotalEnergies Capital SA			Ω 3.875%, 07/14/27.....	1,500	1,619,190
3.883%, 10/11/28.....	2,200	<u>2,489,875</u>	1.750%, 07/04/29..... EUR	3,800	4,642,873
TOTAL FRANCE.....		<u>97,689,872</u>	Ω 4.000%, 09/23/29.....	2,000	2,163,572
GERMANY — (1.7%)			2.500%, 01/15/30..... GBP	3,850	5,315,687
Allianz Finance II BV			Italy Buoni Poliennali Del		
1.500%, 01/15/30..... EUR	2,900	3,659,333	Tesoro		
Bayer Capital Corp. BV			1.250%, 12/01/26..... EUR	2,100	2,520,868
1.500%, 06/26/26..... EUR	5,700	6,906,799	Telecom Italia Capital SA		
2.125%, 12/15/29..... EUR	900	1,144,912	6.375%, 11/15/33.....	1,500	1,720,815
Bayer U.S. Finance II LLC			6.000%, 09/30/34.....	6,000	<u>6,675,000</u>
Ω 5.500%, 08/15/25.....	26	28,871	TOTAL ITALY.....		<u>27,919,090</u>
BMW Finance NV			JAPAN — (1.5%)		
1.500%, 02/06/29..... EUR	2,600	3,258,526	Aircastle Ltd.		
BMW U.S. Capital LLC			4.250%, 06/15/26.....	3,500	3,795,983
Ω 2.800%, 04/11/26.....	194	204,646	American Honda Finance		
3.300%, 04/06/27.....	500	540,235	Corp.		
Ω 3.300%, 04/06/27.....	58	62,667	2.300%, 09/09/26.....	130	134,845
Daimler AG			Japan Government Twenty Year		
1.000%, 11/15/27..... EUR	4,300	5,164,412	Bond		
2.000%, 02/27/31..... EUR	1,000	1,298,197	1.800%, 09/20/31..... JPY	680,000	6,962,938
1.125%, 08/08/34..... EUR	1,900	2,273,981	1.500%, 03/20/34..... JPY	550,000	5,592,266
Daimler Finance North			1.200%, 09/20/35..... JPY	550,000	5,445,905
America LLC			Mitsubishi UFJ Financial Group,		
8.500%, 01/18/31.....	1,304	1,965,152	Inc.		
Deutsche Bank AG			3.677%, 02/22/27.....	35	38,174
3.700%, 05/30/24.....	113	119,514	3.195%, 07/18/29.....	2,551	2,703,100
Deutsche Telekom AG			Nomura Holdings, Inc.		
3.125%, 02/06/34..... GBP	3,000	4,562,472	3.103%, 01/16/30.....	10,168	10,513,656
1.375%, 07/05/34..... EUR	3,000	3,629,990	Shire Acquisitions		
Deutsche Telekom International			Investments Ireland DAC		
Finance BV			3.200%, 09/23/26.....	800	851,360
1.375%, 01/30/27..... EUR	500	610,904	StanCorp Financial Group,		
Ω 2.250%, 04/13/29..... GBP	1,600	2,251,978	Inc.		
E.ON SE			5.000%, 08/15/22.....	37	38,248
1.625%, 05/22/29..... EUR	1,200	1,497,108	Sumitomo Mitsui Financial Group,		
Fresenius Medical Care			Inc.		
U.S. Finance III, Inc.			# 3.944%, 07/19/28.....	700	779,569
Ω 2.375%, 02/16/31.....	7,100	6,851,986	3.040%, 07/16/29.....	9,750	10,223,637
Kreditanstalt fuer			2.750%, 01/15/30.....	790	812,678
Wiederaufbau			2.130%, 07/08/30.....	1,000	981,286
2.050%, 02/16/26..... JPY	623,000	5,972,561			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
JAPAN — (Continued)			NEW ZEALAND — (Continued)		
Toyota Credit Canada, Inc.			Westpac Securities NZ Ltd.		
2.020%, 02/28/22..... CAD	58	\$ 47,101	0.100%, 07/13/27..... EUR	9,600	\$10,818,050
Toyota Motor Corp.			TOTAL NEW ZEALAND.....		<u>29,833,005</u>
3.669%, 07/20/28.....	2,615	2,904,881	NORWAY — (1.5%)		
Toyota Motor Credit Corp.			Aker BP ASA		
2.625%, 01/10/23.....	75	<u>76,915</u>	Ω 2.875%, 01/15/26.....	4,000	4,174,429
TOTAL JAPAN.....		<u>51,902,542</u>	Ω 3.750%, 01/15/30.....	4,000	4,273,305
NETHERLANDS — (3.2%)			Equinor ASA		
Ahold Finance USA LLC			2.650%, 01/15/24.....	81	84,232
6.875%, 05/01/29.....	8	10,515	6.125%, 11/27/28..... GBP	1,250	2,222,263
BNG Bank NV			6.875%, 03/11/31..... GBP	18,350	36,114,970
3.300%, 04/26/29..... AUD	5,000	3,984,420	Kommunalbanken AS		
1.000%, 06/03/30.....	6,000	5,703,255	3.400%, 07/24/28..... AUD	3,500	2,801,569
Cooperatieve Rabobank UA			1.125%, 06/14/30.....	2,500	<u>2,390,450</u>
3.875%, 02/08/22.....	83	83,781	TOTAL NORWAY.....		<u>52,061,218</u>
1.375%, 02/03/27..... EUR	1,000	1,229,938	SINGAPORE — (0.6%)		
4.550%, 08/30/29..... GBP	415	696,913	Singapore Government Bond		
E.ON International Finance			2.875%, 09/01/30..... SGD	25,700	<u>20,582,870</u>
BV			SPAIN — (0.5%)		
6.375%, 06/07/32..... GBP	2,150	4,098,600	Banco Santander SA		
Heineken NV			3.490%, 05/28/30.....	4,000	4,247,331
Ω 2.750%, 04/01/23.....	26	26,718	Santander Holdings USA, Inc.		
ING Groep NV			4.500%, 07/17/25.....	206	225,532
1.375%, 01/11/28..... EUR	3,100	3,753,419	4.400%, 07/13/27.....	2,000	2,225,058
4.050%, 04/09/29.....	300	338,367	Santander UK PLC		
Koninklijke Ahold Delhaize			4.000%, 03/13/24.....	103	110,451
NV			3.875%, 10/15/29..... GBP	1,478	2,364,314
1.125%, 03/19/26..... EUR	520	623,890	Telefonica Emisiones SA		
Koninklijke KPN NV			1.715%, 01/12/28..... EUR	4,300	5,344,603
5.750%, 09/17/29..... GBP	1,500	2,492,020	5.445%, 10/08/29..... GBP	650	1,110,871
Koninklijke Philips NV			Telefonica Europe BV		
1.375%, 05/02/28..... EUR	2,000	2,453,365	8.250%, 09/15/30.....	500	<u>708,207</u>
Nederlandse			TOTAL SPAIN.....		<u>16,336,367</u>
Waterschapsbank NV			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.8%)		
3.300%, 05/02/29..... AUD	4,500	3,583,576	African Development Bank		
Shell International Finance			3.350%, 08/08/28..... AUD	6,000	4,779,947
B.V.			Asian Development Bank		
0.125%, 11/08/27..... EUR	5,000	5,712,316	2.350%, 06/21/27..... JPY	2,970,000	29,706,169
Shell International Finance BV			EUROFIMA		
1.625%, 01/20/27..... EUR	1,408	1,747,185	3.350%, 05/21/29..... AUD	8,000	6,360,787
1.250%, 05/12/28..... EUR	5,600	6,817,425	European Investment Bank		
0.750%, 08/15/28..... EUR	2,000	2,353,315	2.150%, 01/18/27..... JPY	1,489,600	14,601,505
3.875%, 11/13/28.....	7,950	8,975,422	5.625%, 06/07/32..... GBP	500	974,252
2.375%, 11/07/29.....	14,282	14,656,820	Inter-American Development Bank		
1.000%, 12/10/30..... GBP	32,953	<u>42,043,554</u>	2.250%, 06/18/29.....	8,000	8,395,194
TOTAL NETHERLANDS.....		<u>111,384,814</u>	1.125%, 01/13/31.....	9,900	9,486,200
NEW ZEALAND — (0.9%)					
New Zealand Government					
Bond					
3.500%, 04/14/33..... NZD	24,500	19,014,955			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED KINGDOM — (Continued)		
International Bank for Reconstruction & Development			3.125%, 11/21/31..... GBP	1,500	\$ 2,112,354
0.750%, 11/24/27.....	14,000	\$13,461,656	Centrica PLC		
3.300%, 08/14/28..... AUD	6,500	5,212,008	4.375%, 03/13/29..... GBP	1,000	1,581,708
1.000%, 12/21/29..... GBP	2,600	3,507,934	CNH Industrial Finance Europe SA		
International Finance Corp.			1.750%, 03/25/27..... EUR	2,000	2,440,306
1.250%, 02/06/31..... AUD	3,000	<u>2,010,064</u>	1.625%, 07/03/29..... EUR	2,550	3,091,086
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>98,495,716</u>	Coca-Cola European Partners PLC		
			1.750%, 05/26/28..... EUR	1,400	1,739,531
			Diageo Finance PLC		
			1.500%, 10/22/27..... EUR	1,000	1,236,150
			GlaxoSmithKline Capital PLC		
			5.250%, 12/19/33..... GBP	1,388	2,595,783
			HSBC Holdings PLC		
			2.625%, 08/16/28..... GBP	5,164	7,270,024
			4.950%, 03/31/30.....	2,000	2,354,604
			Janus Capital Group, Inc.		
			4.875%, 08/01/25.....	106	117,288
			Lloyds Banking Group PLC		
			3.750%, 01/11/27.....	3,500	3,800,400
			1.500%, 09/12/27..... EUR	2,100	2,587,151
			4.550%, 08/16/28.....	2,300	2,624,912
			LSEGA Financing PLC		
			Ω 2.500%, 04/06/31.....	1,500	1,514,152
			Nationwide Building Society		
			3.250%, 01/20/28..... GBP	1,500	2,270,738
			Natwest Group PLC		
			4.800%, 04/05/26.....	3,000	3,363,585
			Prudential PLC		
			3.125%, 04/14/30.....	100	107,146
			Rolls-Royce PLC		
			Ω 3.625%, 10/14/25.....	5,720	5,841,150
			3.375%, 06/18/26..... GBP	800	1,099,636
			Royalty Pharma PLC		
			2.200%, 09/02/30.....	1,000	967,753
			Southern Gas Networks PLC		
			1.250%, 12/02/31..... GBP	4,200	5,242,148
			Transport for London		
			4.000%, 09/12/33..... GBP	5,900	9,788,332
			Unilever Finance Netherlands BV		
			1.375%, 07/31/29..... EUR	700	867,838
			United Kingdom Gilt		
			0.250%, 07/31/31..... GBP	15,200	19,266,602
			0.625%, 07/31/35..... GBP	21,500	27,383,228
			Vodafone Group PLC		
			1.500%, 07/24/27..... EUR	1,750	2,148,810
			4.200%, 12/13/27..... AUD	1,800	1,444,333
			7.875%, 02/15/30.....	77	108,327
			1.625%, 11/24/30..... EUR	2,500	3,093,144
			5.900%, 11/26/32..... GBP	3,250	<u>6,138,750</u>
			TOTAL UNITED KINGDOM...		<u>164,898,852</u>
SWEDEN — (0.0%)					
Svenska Handelsbanken AB					
0.250%, 02/28/22..... EUR	110	<u>127,468</u>			
SWITZERLAND — (0.4%)					
ABB Finance USA, Inc.					
2.875%, 05/08/22.....	45	45,578			
Novartis Capital Corp.					
2.200%, 08/14/30.....	6,200	6,329,808			
Novartis Finance SA					
1.375%, 08/14/30..... EUR	4,000	4,971,927			
UBS Group AG					
1.250%, 09/01/26..... EUR	1,800	<u>2,159,862</u>			
TOTAL SWITZERLAND.....		<u>13,507,175</u>			
UNITED KINGDOM — (4.8%)					
AstraZeneca PLC					
1.250%, 05/12/28..... EUR	1,200	1,461,618			
5.750%, 11/13/31..... GBP	450	846,984			
Barclays PLC					
4.375%, 01/12/26.....	2,000	2,202,735			
3.250%, 02/12/27..... GBP	1,657	2,398,058			
3.250%, 01/17/33..... GBP	6,500	9,641,349			
BAT Capital Corp.					
# 2.726%, 03/25/31.....	3,200	3,124,172			
BAT International Finance PLC					
4.000%, 09/04/26..... GBP	1,220	1,809,587			
1.250%, 03/13/27..... EUR	1,000	1,173,784			
3.125%, 03/06/29..... EUR	3,200	4,107,872			
BP Capital Markets America, Inc.					
3.017%, 01/16/27.....	127	134,839			
3.633%, 04/06/30.....	800	885,892			
BP Capital Markets PLC					
3.535%, 11/04/24.....	15	16,075			
1.231%, 05/08/31..... EUR	2,500	2,975,862			
British Telecommunications PLC					
1.500%, 06/23/27..... EUR	2,500	2,972,648			
5.125%, 12/04/28.....	1,000	1,150,500			
5.750%, 12/07/28..... GBP	1,000	1,658,859			
Ω 3.250%, 11/08/29.....	4,000	4,141,049			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (46.6%)			UNITED STATES — (Continued)		
7-Eleven, Inc.			American Water Capital Corp.		
1.300%, 02/10/28.....	300	\$ 285,815	3.850%, 03/01/24.....	25	\$ 26,529
AbbVie, Inc.			Ameriprise Financial, Inc.		
3.250%, 10/01/22.....	88	89,535	4.000%, 10/15/23.....	43	45,795
2.900%, 11/06/22.....	33	33,750	2.875%, 09/15/26.....	65	68,903
3.800%, 03/15/25.....	29	31,255	AmerisourceBergen Corp.		
4.250%, 11/14/28.....	2,400	2,726,135	3.400%, 05/15/24.....	433	458,376
2.625%, 11/15/28..... EUR	3,416	4,478,719	2.800%, 05/15/30.....	6,900	7,121,262
2.125%, 06/01/29..... EUR	1,500	1,916,190	Amgen, Inc.		
Activision Blizzard, Inc.			3.125%, 05/01/25.....	37	39,105
# 1.350%, 09/15/30.....	500	460,964	2.600%, 08/19/26.....	28	29,252
Advance Auto Parts, Inc.			4.000%, 09/13/29..... GBP	1,836	2,917,039
# 3.900%, 04/15/30.....	7,100	7,830,911	2.450%, 02/21/30.....	350	355,678
AECOM			2.300%, 02/25/31.....	2,413	2,400,282
5.125%, 03/15/27.....	5,660	6,247,225	Amphenol Technologies		
Aetna, Inc.			Holding GmbH		
2.750%, 11/15/22.....	97	98,672	2.000%, 10/08/28..... EUR	4,000	5,100,618
6.750%, 12/15/37.....	700	1,025,474	Analog Devices, Inc.		
Affiliated Managers Group,			3.500%, 12/05/26.....	23	25,171
Inc.			Anthem, Inc.		
3.300%, 06/15/30.....	2,600	2,770,751	3.125%, 05/15/22.....	25	25,364
Aflac, Inc.			3.500%, 08/15/24.....	58	61,644
3.250%, 03/17/25.....	129	137,804	2.250%, 05/15/30.....	1,550	1,545,440
3.600%, 04/01/30.....	4,025	4,469,344	Aon Corp.		
Alabama Power Co.			4.500%, 12/15/28.....	960	1,110,272
2.800%, 04/01/25.....	30	31,351	3.750%, 05/02/29.....	5,000	5,546,225
Albemarle Corp.			2.800%, 05/15/30.....	2,550	2,642,556
4.150%, 12/01/24.....	86	93,051	Aon PLC		
Ally Financial, Inc.			4.000%, 11/27/23.....	47	49,681
8.000%, 11/01/31.....	2,800	4,009,106	3.500%, 06/14/24.....	107	113,425
Alphabet, Inc.			2.875%, 05/14/26..... EUR	1,400	1,801,331
1.998%, 08/15/26.....	86	88,748	Apple, Inc.		
# 0.800%, 08/15/27.....	6,800	6,518,681	2.500%, 02/09/25.....	53	55,361
1.100%, 08/15/30.....	20,900	19,600,618	2.450%, 08/04/26.....	200	209,483
Altria Group, Inc.			1.625%, 11/10/26..... EUR	500	622,450
2.200%, 06/15/27..... EUR	4,700	5,778,968	3.000%, 06/20/27.....	64	69,063
4.800%, 02/14/29.....	598	681,206	2.000%, 09/17/27..... EUR	150	191,572
# 3.400%, 05/06/30.....	400	418,806	3.000%, 11/13/27.....	3,081	3,313,092
2.450%, 02/04/32.....	1,500	1,423,453	1.200%, 02/08/28.....	7,000	6,782,113
Amazon.com, Inc.			3.050%, 07/31/29..... GBP	2,156	3,315,419
# 1.200%, 06/03/27.....	7,871	7,741,813	2.200%, 09/11/29.....	19,100	19,532,045
# 1.650%, 05/12/28.....	18,000	17,941,134	1.650%, 05/11/30.....	14,400	13,990,990
# 1.500%, 06/03/30.....	13,300	12,870,707	1.250%, 08/20/30.....	25,800	24,358,924
# 2.100%, 05/12/31.....	9,483	9,560,580	# 1.650%, 02/08/31.....	3,000	2,905,720
American Express Credit			Applied Materials, Inc.		
Corp.			3.300%, 04/01/27.....	59	64,014
3.300%, 05/03/27.....	131	142,753	ArcelorMittal SA		
American International Group, Inc.			# 4.250%, 07/16/29.....	1,000	1,098,163
4.125%, 02/15/24.....	118	126,343	Archer-Daniels-Midland Co.		
3.900%, 04/01/26.....	46	50,509	2.500%, 08/11/26.....	58	61,056
1.875%, 06/21/27..... EUR	4,075	5,010,112	Ares Capital Corp.		
American Tower Corp.			4.200%, 06/10/24.....	6,000	6,387,338
2.300%, 09/15/31.....	500	488,651	3.875%, 01/15/26.....	4,000	4,242,885
			3.200%, 11/15/31.....	3,000	2,989,644

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Arrow Electronics, Inc.			Berkshire Hathaway Finance Corp.		
3.875%, 01/12/28.....	2,203	\$2,380,251	1.850%, 03/12/30.....	2,005	\$ 1,983,104
Ashland LLC			1.450%, 10/15/30.....	11,500	11,006,873
Ω 3.375%, 09/01/31.....	5,000	4,937,500	Berkshire Hathaway, Inc.		
Assurant, Inc.			3.400%, 01/31/22.....	37	37,288
# 2.650%, 01/15/32.....	1,750	1,720,494	1.125%, 03/16/27.....	EUR 3,800	4,576,383
AT&T, Inc.			0.440%, 09/13/29.....	JPY 1,920,000	16,450,417
1.800%, 09/05/26.....	EUR 800	983,913	0.437%, 04/15/31.....	JPY 1,700,000	14,862,760
4.375%, 09/14/29.....	GBP 500	798,775	Best Buy Co., Inc.		
2.600%, 12/17/29.....	EUR 1,463	1,919,138	4.450%, 10/01/28.....	5,000	5,709,415
# 2.750%, 06/01/31.....	3,500	3,560,305	Biogen, Inc.		
3.550%, 12/17/32.....	EUR 1,500	2,143,772	2.250%, 05/01/30.....	3,000	2,960,203
2.550%, 12/01/33.....	746	724,491	Black Hills Corp.		
4.850%, 03/01/39.....	1,700	2,042,870	4.350%, 05/01/33.....	2,250	2,574,456
5.550%, 08/15/41.....	2,000	2,631,365	BlackRock, Inc.		
Autodesk, Inc.			# 3.250%, 04/30/29.....	15,544	17,019,445
4.375%, 06/15/25.....	35	38,370	2.400%, 04/30/30.....	9,500	9,805,310
3.500%, 06/15/27.....	3,236	3,511,968	1.900%, 01/28/31.....	13,800	13,648,666
Automatic Data Processing, Inc.			Boeing Co.		
3.375%, 09/15/25.....	114	122,925	2.500%, 03/01/25.....	75	76,374
1.700%, 05/15/28.....	400	397,883	2.600%, 10/30/25.....	42	43,009
1.250%, 09/01/30.....	10,558	9,967,074	2.950%, 02/01/30.....	2,000	2,022,784
AutoNation, Inc.			# 3.550%, 03/01/38.....	2,000	2,034,554
2.400%, 08/01/31.....	3,800	3,684,198	Booking Holdings, Inc.		
AutoZone, Inc.			3.600%, 06/01/26.....	108	117,499
2.875%, 01/15/23.....	140	142,946	1.800%, 03/03/27.....	EUR 800	989,941
3.250%, 04/15/25.....	72	76,280	4.625%, 04/13/30.....	5,182	6,110,603
AvalonBay Communities, Inc.			Boston Properties LP		
2.050%, 01/15/32.....	1,500	1,469,542	3.400%, 06/21/29.....	200	214,442
Avnet, Inc.			3.250%, 01/30/31.....	600	629,453
4.625%, 04/15/26.....	65	71,786	BP Capital Markets America, Inc.		
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.			4.234%, 11/06/28.....	230	262,322
3.337%, 12/15/27.....	2,000	2,157,421	Bristol-Myers Squibb Co.		
Ball Corp.			2.000%, 08/01/22.....	79	79,981
4.875%, 03/15/26.....	4,000	4,385,000	Brixmor Operating Partnership LP		
2.875%, 08/15/30.....	6,100	5,863,625	2.500%, 08/16/31.....	550	538,329
Baltimore Gas & Electric Co.			Broadcom, Inc.		
2.400%, 08/15/26.....	8	8,311	4.300%, 11/15/32.....	2,700	3,006,371
Bank of America Corp.			Ω 3.419%, 04/15/33.....	1,000	1,032,515
3.300%, 01/11/23.....	52	53,731	Ω 3.137%, 11/15/35.....	205	201,477
4.000%, 04/01/24.....	72	77,255	Ω 3.500%, 02/15/41.....	3,000	2,975,999
7.000%, 07/31/28.....	GBP 1,500	2,730,305	Brown & Brown, Inc.		
Bank of New York Mellon Corp.			4.200%, 09/15/24.....	54	58,292
2.800%, 05/04/26.....	64	67,698	4.500%, 03/15/29.....	1,500	1,703,064
# 1.800%, 07/28/31.....	2,000	1,952,280	Brown-Forman Corp.		
Bath & Body Works, Inc.			1.200%, 07/07/26.....	EUR 2,000	2,411,601
5.250%, 02/01/28.....	2,000	2,156,000	2.600%, 07/07/28.....	GBP 1,100	1,601,162
Baxter International, Inc.			Buckeye Partners LP		
2.600%, 08/15/26.....	49	51,204	4.150%, 07/01/23.....	22	22,762
1.300%, 05/15/29.....	EUR 1,300	1,566,101	3.950%, 12/01/26.....	87	89,190
Belo Corp.			Bunge Ltd Finance Corp.		
7.250%, 09/15/27.....	1,000	1,160,000	# 3.750%, 09/25/27.....	2,900	3,169,997

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Burlington Northern Santa Fe LLC			3.750%, 06/15/28. ....	3,200	\$3,581,091
7.000%, 12/15/25. ....	10	\$ 12,212	CMS Energy Corp.		
Camden Property Trust			3.600%, 11/15/25. ....	37	39,673
2.800%, 05/15/30. ....	6,188	6,491,894	3.000%, 05/15/26. ....	58	61,314
Campbell Soup Co.			CNO Financial Group, Inc.		
3.300%, 03/19/25. ....	47	49,827	5.250%, 05/30/25. ....	2,220	2,478,512
4.150%, 03/15/28. ....	2,883	3,230,315	5.250%, 05/30/29. ....	2,000	2,332,301
# 2.375%, 04/24/30. ....	1,460	1,459,825	Coca-Cola Co.		
Capital One Financial Corp.			2.900%, 05/25/27. ....	275	294,992
3.750%, 04/24/24. ....	54	57,419	Comcast Corp.		
3.750%, 03/09/27. ....	1,800	1,963,009	3.375%, 08/15/25. ....	49	52,581
3.800%, 01/31/28. ....	4,400	4,853,573	4.250%, 01/15/33. ....	3,150	3,687,633
1.650%, 06/12/29. .... EUR	2,800	3,375,380	Comerica, Inc.		
Cardinal Health, Inc.			4.000%, 02/01/29. ....	3,500	3,975,064
# 3.410%, 06/15/27. ....	4,067	4,387,276	Conagra Brands, Inc.		
Cargill, Inc.			5.300%, 11/01/38. ....	2,000	2,536,408
Ω 2.125%, 04/23/30. ....	2,000	2,005,462	ConocoPhillips Co.		
CF Industries, Inc.			4.950%, 03/15/26. ....	173	196,727
3.450%, 06/01/23. ....	1,364	1,414,386	6.950%, 04/15/29. ....	800	1,060,093
5.150%, 03/15/34. ....	4,000	4,858,140	Consolidated Edison Co. of New York, Inc.		
Charles Schwab Corp.			3.300%, 12/01/24. ....	15	15,895
2.750%, 10/01/29. ....	2,000	2,103,138	Constellation Brands, Inc.		
Chemours Co.			3.500%, 05/09/27. ....	3,000	3,258,369
# 5.375%, 05/15/27. ....	1,600	1,688,000	Costco Wholesale Corp.		
Chevron Corp.			# 1.375%, 06/20/27. ....	5,000	4,964,070
2.954%, 05/16/26. ....	133	141,731	1.600%, 04/20/30. ....	7,325	7,133,313
1.995%, 05/11/27. ....	5,200	5,299,198	1.750%, 04/20/32. ....	9,800	9,551,408
2.236%, 05/11/30. ....	18,429	18,828,629	Cox Communications, Inc.		
Chevron USA, Inc.			Ω 3.850%, 02/01/25. ....	79	84,697
1.018%, 08/12/27. ....	14,400	13,930,005	Ω 3.500%, 08/15/27. ....	800	865,838
3.850%, 01/15/28. ....	5,937	6,653,108	Ω 4.800%, 02/01/35. ....	5,000	5,934,593
3.250%, 10/15/29. ....	200	218,771	Crown Castle International Corp.		
Choice Hotels International, Inc.			# 2.250%, 01/15/31. ....	1,500	1,459,125
# 3.700%, 12/01/29. ....	1,500	1,598,100	Cummins, Inc.		
Chubb INA Holdings, Inc.			1.500%, 09/01/30. ....	500	476,564
3.350%, 05/15/24. ....	60	63,781	CVS Health Corp.		
1.550%, 03/15/28. .... EUR	4,900	6,012,669	3.375%, 08/12/24. ....	174	184,122
CI Financial Corp.			3.250%, 08/15/29. ....	1,000	1,068,874
3.200%, 12/17/30. ....	672	688,503	CyrusOne LP/CyrusOne Finance Corp.		
Cigna Corp.			# 2.150%, 11/01/30. ....	4,800	4,529,155
3.400%, 03/01/27. ....	174	187,228	Darden Restaurants, Inc.		
4.375%, 10/15/28. ....	3,750	4,298,824	# 3.850%, 05/01/27. ....	4,000	4,348,306
Cisco Systems, Inc.			DCP Midstream Operating LP		
# 5.500%, 01/15/40. ....	4,000	5,618,058	5.375%, 07/15/25. ....	6,100	6,740,500
CIT Group, Inc.			Deere & Co.		
5.250%, 03/07/25. ....	1,465	1,607,837	5.375%, 10/16/29. ....	5	6,258
Citigroup, Inc.			DH Europe Finance Sarl		
4.500%, 01/14/22. ....	17	17,136	1.200%, 06/30/27. .... EUR	1,300	1,563,795
3.875%, 10/25/23. ....	33	35,066	Discover Bank		
1.500%, 10/26/28. .... EUR	1,900	2,325,574	4.650%, 09/13/28. ....	2,600	2,993,129
CME Group, Inc.					
3.000%, 03/15/25. ....	33	34,819			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Discovery Communications LLC			Exelon Corp.		
3.900%, 11/15/24.....	63	\$ 67,537	3.950%, 06/15/25.....	27	\$ 29,160
3.450%, 03/15/25.....	66	70,066	Expedia Group, Inc.		
1.900%, 03/19/27..... EUR	5,700	6,947,467	3.800%, 02/15/28.....	4,426	4,777,335
3.625%, 05/15/30.....	3,000	3,227,559	3.250%, 02/15/30.....	2,500	2,570,253
Dollar General Corp.			Extra Space Storage LP		
3.250%, 04/15/23.....	79	81,461	2.350%, 03/15/32.....	1,000	973,305
4.150%, 11/01/25.....	13	14,309	Exxon Mobil Corp.		
4.125%, 05/01/28.....	2,000	2,262,047	# 2.440%, 08/16/29.....	7,900	8,158,530
Dollar Tree, Inc.			FedEx Corp.		
4.200%, 05/15/28.....	3,600	4,052,805	1.625%, 01/11/27..... EUR	2,000	2,449,037
Dominion Energy, Inc.			3.400%, 02/15/28.....	1,000	1,094,017
# 3.900%, 10/01/25.....	117	127,247	3.100%, 08/05/29.....	910	970,484
Dover Corp.			4.900%, 01/15/34.....	1,300	1,586,385
1.250%, 11/09/26..... EUR	3,100	3,726,263	Fidelity & Guaranty Life		
DPL, Inc.			Holdings, Inc.		
4.125%, 07/01/25.....	940	994,172	Ω 5.500%, 05/01/25.....	8,000	9,010,792
DTE Energy Co.			Fidelity National Financial, Inc.		
2.850%, 10/01/26.....	500	524,064	3.400%, 06/15/30.....	2,907	3,095,833
DXC Technology Co.			2.450%, 03/15/31.....	2,350	2,329,975
1.750%, 01/15/26..... EUR	2,350	2,846,339	Fidelity National Information		
E*TRADE Financial Corp.			Services, Inc.		
4.500%, 06/20/28.....	3,297	3,753,444	2.000%, 05/21/30..... EUR	3,000	3,765,776
Eagle Materials, Inc.			3.360%, 05/21/31..... GBP	3,143	4,750,494
2.500%, 07/01/31.....	3,000	2,968,998	FirstEnergy Corp.		
Eastman Chemical Co.			7.375%, 11/15/31.....	750	1,021,732
3.800%, 03/15/25.....	51	54,780	Fiserv, Inc.		
1.875%, 11/23/26..... EUR	5,000	6,172,924	1.625%, 07/01/30..... EUR	8,800	10,748,071
Eaton Corp.			3.000%, 07/01/31..... GBP	2,000	2,944,212
4.000%, 11/02/32.....	500	576,795	Five Corners Funding Trust II		
eBay, Inc.			Ω 2.850%, 05/15/30.....	1,500	1,552,837
3.600%, 06/05/27.....	2,215	2,417,946	Flex Ltd.		
Ecolab, Inc.			4.875%, 06/15/29.....	1,794	2,039,661
2.700%, 11/01/26.....	52	54,962	4.875%, 05/12/30.....	9,200	10,547,536
Edison International			Flowserve Corp.		
# 4.125%, 03/15/28.....	995	1,065,439	3.500%, 10/01/30.....	300	314,021
El du Pont de Nemours &			2.800%, 01/15/32.....	5,700	5,575,268
Co.			Ford Motor Credit Co. LLC		
2.300%, 07/15/30.....	1,000	1,013,100	4.134%, 08/04/25.....	4,000	4,225,000
Emerson Electric Co.			5.113%, 05/03/29.....	4,000	4,445,000
3.150%, 06/01/25.....	62	65,935	Fox Corp.		
Energy Transfer LP			4.709%, 01/25/29.....	79	91,274
4.750%, 01/15/26.....	2,366	2,619,534	GATX Corp.		
# 3.750%, 05/15/30.....	5,000	5,329,157	3.250%, 03/30/25.....	60	62,899
EnerSys			3.250%, 09/15/26.....	32	33,931
Ω 4.375%, 12/15/27.....	3,700	3,885,000	3.500%, 03/15/28.....	500	537,611
Enterprise Products Operating LLC			GE Capital Funding LLC		
3.900%, 02/15/24.....	24	25,482	4.550%, 05/15/32.....	4,000	4,787,615
3.700%, 02/15/26.....	62	67,216	General Electric Co.		
Equifax, Inc.			0.375%, 05/17/22..... EUR	135	156,578
3.250%, 06/01/26.....	900	952,906	3.375%, 03/11/24.....	37	39,064
3.100%, 05/15/30.....	4,000	4,208,496	0.875%, 05/17/25..... EUR	500	589,329
Equitable Holdings, Inc.			6.750%, 03/15/32.....	221	303,753
4.350%, 04/20/28.....	800	905,526			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
General Mills, Inc.			2.250%, 02/22/28. .... EUR	3,905	\$5,008,148
3.200%, 02/10/27. ....	1,007	\$1,079,738	Howmet Aerospace, Inc.		
1.500%, 04/27/27. .... EUR	2,000	2,455,145	# 6.875%, 05/01/25. ....	32	37,079
General Motors Co.			5.900%, 02/01/27. ....	2,700	3,091,527
6.125%, 10/01/25. ....	2,000	2,321,221	6.750%, 01/15/28. ....	700	851,375
4.200%, 10/01/27. ....	1,400	1,530,239	HP, Inc.		
6.800%, 10/01/27. ....	1,035	1,275,811	3.400%, 06/17/30. ....	3,300	3,485,651
General Motors Financial Co., Inc.			Humana, Inc.		
5.250%, 03/01/26. ....	178	201,303	3.850%, 10/01/24. ....	91	97,723
4.350%, 01/17/27. ....	1,058	1,168,101	Huntington Bancshares, Inc.		
Georgia Power Co.			2.300%, 01/14/22. ....	18	18,043
3.250%, 03/30/27. ....	154	163,692	Huntsman International LLC		
Global Payments, Inc.			4.500%, 05/01/29. ....	5,550	6,234,773
4.800%, 04/01/26. ....	69	77,248	Hyatt Hotels Corp.		
# 3.200%, 08/15/29. ....	150	156,829	4.375%, 09/15/28. ....	5,300	5,809,641
GLP Capital LP/GLP			Intercontinental Exchange, Inc.		
Financing II, Inc.			2.100%, 06/15/30. ....	3,380	3,334,674
5.300%, 01/15/29. ....	5,000	5,720,300	1.850%, 09/15/32. ....	500	469,820
Goldman Sachs Group, Inc.			International Business Machines		
4.000%, 03/03/24. ....	250	266,927	Corp.		
1.625%, 07/27/26. .... EUR	1,175	1,432,219	1.750%, 03/07/28. .... EUR	1,000	1,251,442
2.000%, 03/22/28. .... EUR	2,000	2,489,793	# 3.500%, 05/15/29. ....	800	876,578
3.800%, 03/15/30. ....	950	1,051,912	International Flavors &		
6.125%, 02/15/33. ....	2,484	3,291,324	Fragrances, Inc.		
Goodyear Tire & Rubber Co.			#Ω 3.268%, 11/15/40. ....	1,500	1,545,509
# 4.875%, 03/15/27. ....	2,739	2,912,926	International Paper Co.		
Graphic Packaging			5.000%, 09/15/35. ....	2,210	2,712,231
International LLC			Interpublic Group of Cos., Inc.		
Ω 4.750%, 07/15/27. ....	1,151	1,238,764	4.200%, 04/15/24. ....	274	293,558
Ω 3.500%, 03/15/28. ....	3,000	3,022,500	4.650%, 10/01/28. ....	500	581,340
Halliburton Co.			J M Smucker Co.		
3.500%, 08/01/23. ....	4	4,168	3.500%, 03/15/25. ....	58	62,106
# 3.800%, 11/15/25. ....	124	135,092	Jabil, Inc.		
# 2.920%, 03/01/30. ....	500	516,632	3.600%, 01/15/30. ....	3,283	3,566,809
Hanesbrands, Inc.			3.000%, 01/15/31. ....	3,475	3,556,924
#Ω 4.875%, 05/15/26. ....	7,800	8,338,083	Japan Government Twenty		
Harley-Davidson, Inc.			Year Bond		
# 3.500%, 07/28/25. ....	42	44,364	0.400%, 03/20/36. .... JPY	330,000	2,945,896
Hasbro, Inc.			Jefferies Group LLC/Jefferies		
3.500%, 09/15/27. ....	3,912	4,211,047	Group Capital Finance, Inc.		
HCA, Inc.			4.850%, 01/15/27. ....	57	65,205
5.375%, 02/01/25. ....	6,805	7,570,562	2.625%, 10/15/31. ....	5,500	5,396,064
3.500%, 09/01/30. ....	725	762,446	Johnson & Johnson		
Health Care Service Corp. A			2.450%, 03/01/26. ....	38	39,920
Mutual Legal Reserve Co.			2.950%, 03/03/27. ....	500	538,944
Ω 2.200%, 06/01/30. ....	2,800	2,784,992	# 0.950%, 09/01/27. ....	1,000	968,506
Healthcare Trust of America			2.900%, 01/15/28. ....	5,016	5,392,313
Holdings LP			# 1.300%, 09/01/30. ....	4,400	4,215,438
2.000%, 03/15/31. ....	1,600	1,511,296	JPMorgan Chase & Co.		
Hess Corp.			3.900%, 07/15/25. ....	129	140,175
4.300%, 04/01/27. ....	2,000	2,193,532	Juniper Networks, Inc.		
Honeywell International, Inc.			3.750%, 08/15/29. ....	4,000	4,355,970
# 2.500%, 11/01/26. ....	102	107,378	2.000%, 12/10/30. ....	750	710,320



**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
KB Home			Marriott International, Inc.		
4.000%, 06/15/31.....	2,500	\$ 2,534,375	3.750%, 03/15/25.....	1,500	\$1,594,252
Kellogg Co.			4.000%, 04/15/28.....	5,901	6,461,275
3.250%, 04/01/26.....	661	706,842	4.650%, 12/01/28.....	650	737,610
7.450%, 04/01/31.....	61	86,664	2.750%, 10/15/33.....	500	487,963
Kemper Corp.			Mars, Inc.		
# 2.400%, 09/30/30.....	4,400	4,340,514	Ω 3.600%, 04/01/34.....	595	667,040
Kilroy Realty LP			Marsh & McLennan Cos., Inc.		
2.500%, 11/15/32.....	10,500	10,288,210	3.500%, 06/03/24.....	97	102,970
Kimco Realty Corp.			1.349%, 09/21/26..... EUR	6,000	7,245,775
1.900%, 03/01/28.....	400	394,055	4.375%, 03/15/29.....	800	924,040
2.250%, 12/01/31.....	1,000	974,370	2.250%, 11/15/30.....	1,650	1,649,089
Kinder Morgan Energy			Maxim Integrated Products,		
Partners LP			Inc.		
6.950%, 01/15/38.....	3,300	4,654,297	3.450%, 06/15/27.....	69	74,863
Kraft Heinz Foods Co.			McDonald's Corp.		
2.250%, 05/25/28..... EUR	200	248,066	1.500%, 11/28/29..... EUR	1,000	1,228,206
Kroger Co.			5.875%, 04/23/32..... GBP	750	1,400,840
3.700%, 08/01/27.....	3,394	3,734,822	McKesson Corp.		
7.500%, 04/01/31.....	90	126,519	3.125%, 02/17/29..... GBP	4,420	6,485,951
Laboratory Corp. of America			Medtronic, Inc.		
Holdings			3.500%, 03/15/25.....	7	7,545
4.000%, 11/01/23.....	45	47,475	Merck & Co., Inc.		
Lazard Group LLC			# 2.750%, 02/10/25.....	136	142,748
4.500%, 09/19/28.....	1,800	2,065,496	3.400%, 03/07/29.....	2,200	2,416,265
Lear Corp.			Meritage Homes Corp.		
3.800%, 09/15/27.....	5,100	5,570,198	6.000%, 06/01/25.....	3,008	3,377,082
4.250%, 05/15/29.....	1,000	1,115,689	MetLife, Inc.		
Legg Mason, Inc.			3.600%, 04/10/24.....	189	201,510
3.950%, 07/15/24.....	55	59,229	6.500%, 12/15/32.....	281	391,672
4.750%, 03/15/26.....	23	26,066	MGM Resorts International		
Leggett & Platt, Inc.			5.750%, 06/15/25.....	2,928	3,162,240
4.400%, 03/15/29.....	9,326	10,604,470	4.625%, 09/01/26.....	2,693	2,814,185
Liberty Mutual Group, Inc.			Micron Technology, Inc.		
2.750%, 05/04/26..... EUR	5,200	6,594,189	5.327%, 02/06/29.....	550	648,752
Ω 4.569%, 02/01/29.....	78	89,996	Microsoft Corp.		
Lincoln National Corp.			4.200%, 11/03/35.....	900	1,108,362
3.050%, 01/15/30.....	4,900	5,174,166	Molina Healthcare, Inc.		
# 3.400%, 01/15/31.....	127	137,020	Ω 3.875%, 11/15/30.....	5,000	5,156,250
Lockheed Martin Corp.			Molson Coors Beverage Co.		
3.550%, 01/15/26.....	56	61,001	3.500%, 05/01/22.....	33	33,497
Loews Corp.			1.250%, 07/15/24..... EUR	1,200	1,423,423
2.625%, 05/15/23.....	44	45,158	3.000%, 07/15/26.....	687	727,722
Lowe's Cos., Inc.			Mondelez International, Inc.		
3.120%, 04/15/22.....	3	3,017	1.625%, 03/08/27..... EUR	2,500	3,070,422
3.375%, 09/15/25.....	61	65,545	Morgan Stanley		
LYB International Finance II			1.375%, 10/27/26..... EUR	2,550	3,092,063
BV			1.875%, 04/27/27..... EUR	1,856	2,302,108
1.625%, 09/17/31..... EUR	6,500	7,971,151	# 7.250%, 04/01/32.....	1,500	2,162,869
Marathon Petroleum Corp.			Mosaic Co.		
3.625%, 09/15/24.....	96	102,214	4.050%, 11/15/27.....	5,000	5,550,037
Markel Corp.			Motorola Solutions, Inc.		
3.350%, 09/17/29.....	4,300	4,643,233	# 4.600%, 02/23/28.....	500	572,564
			4.600%, 05/23/29.....	4,260	4,903,314

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
MPLX LP			ONEOK, Inc.		
4.125%, 03/01/27.....	2,876	\$ 3,171,451	4.000%, 07/13/27.....	77	\$ 84,267
# 4.000%, 03/15/28.....	1,500	1,649,838	4.550%, 07/15/28.....	1,766	1,988,654
Mylan, Inc.			4.350%, 03/15/29.....	3,073	3,427,071
4.200%, 11/29/23.....	52	55,052	6.350%, 01/15/31.....	2,000	2,541,212
Nasdaq, Inc.			Oracle Corp.		
4.250%, 06/01/24.....	33	35,434	2.500%, 10/15/22.....	22	22,402
1.750%, 03/28/29..... EUR	5,924	7,328,883	3.250%, 11/15/27.....	5,956	6,365,241
National Australia Bank Ltd.			3.800%, 11/15/37.....	2,000	2,145,867
1.250%, 05/18/26..... EUR	1,000	1,209,134	5.375%, 07/15/40.....	1,100	1,392,755
National Rural Utilities			O'Reilly Automotive, Inc.		
Cooperative Finance Corp.			3.600%, 09/01/27.....	2,200	2,415,308
8.000%, 03/01/32.....	1,232	1,814,860	Owens Corning		
Nestle Holdings, Inc.			3.875%, 06/01/30.....	583	639,415
Ω 1.000%, 09/15/27.....	8,249	7,949,117	Parker-Hannifin Corp.		
#Ω 1.500%, 09/14/28.....	11,000	10,764,157	3.300%, 11/21/24.....	71	75,229
Ω 1.875%, 09/14/31.....	9,600	9,456,240	3.250%, 06/14/29.....	2,750	2,946,884
1.375%, 06/23/33..... GBP	12,600	16,763,294	Penske Truck Leasing Co.		
NetApp, Inc.			LP/PTL Finance Corp.		
3.250%, 12/15/22.....	13	13,217	Ω 3.400%, 11/15/26.....	1,589	1,704,630
Netflix, Inc.			PepsiCo, Inc.		
4.875%, 04/15/28.....	3,040	3,482,685	2.750%, 03/05/22.....	33	33,281
5.875%, 11/15/28.....	2,800	3,408,160	0.875%, 07/18/28..... EUR	1,500	1,791,686
Ω 5.375%, 11/15/29.....	1,000	1,206,180	PerkinElmer, Inc.		
Newell Brands, Inc.			3.300%, 09/15/29.....	1,100	1,178,838
4.875%, 06/01/25.....	6,500	7,119,710	Perrigo Finance Unlimited		
NextEra Energy Capital			Co.		
Holdings, Inc.			4.375%, 03/15/26.....	2,500	2,668,966
3.550%, 05/01/27.....	1,184	1,284,409	Pfizer, Inc.		
NextEra Energy Operating			# 1.700%, 05/28/30.....	6,200	6,080,453
Partners LP			3.900%, 03/15/39.....	400	471,179
Ω 3.875%, 10/15/26.....	2,980	3,169,975	Philip Morris International, Inc.		
#Ω 4.500%, 09/15/27.....	4,700	5,028,060	3.250%, 11/10/24.....	68	72,325
NIKE, Inc.			2.875%, 05/14/29..... EUR	2,650	3,518,008
2.850%, 03/27/30.....	16,000	17,139,540	3.375%, 08/15/29.....	2,000	2,189,529
3.250%, 03/27/40.....	3,000	3,299,567	2.100%, 05/01/30.....	6,400	6,326,397
Nordstrom, Inc.			0.800%, 08/01/31..... EUR	3,200	3,569,765
# 4.000%, 03/15/27.....	1,500	1,541,250	Phillips 66 Partners LP		
# 4.375%, 04/01/30.....	2,300	2,340,158	3.550%, 10/01/26.....	752	805,406
Norfolk Southern Corp.			3.750%, 03/01/28.....	700	764,643
2.900%, 06/15/26.....	526	556,690	3.150%, 12/15/29.....	2,000	2,090,449
NOV, Inc.			Plains All American		
3.600%, 12/01/29.....	5,000	5,259,075	Pipeline LP/PAA Finance Corp.		
Nucor Corp.			4.650%, 10/15/25.....	800	878,257
# 2.700%, 06/01/30.....	400	412,700	3.800%, 09/15/30.....	5,000	5,282,485
NuStar Logistics LP			PNC Financial Services		
5.625%, 04/28/27.....	432	453,060	Group, Inc.		
Nuveen Finance LLC			3.300%, 03/08/22.....	9	9,070
Ω 4.125%, 11/01/24.....	32	34,818	PPG Industries, Inc.		
Omnicom Group, Inc.			1.400%, 03/13/27..... EUR	1,800	2,200,724
4.200%, 06/01/30.....	900	1,021,327	2.800%, 08/15/29.....	947	982,794
OneMain Finance Corp.			2.550%, 06/15/30.....	6,000	6,140,123
6.875%, 03/15/25.....	3,500	3,906,875			
7.125%, 03/15/26.....	5,000	5,675,000			

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

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UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Principal Financial Group, Inc.			Sherwin-Williams Co.		
3.125%, 05/15/23.....	52	\$ 53,875	2.950%, 08/15/29.....	4,670	\$4,945,428
3.100%, 11/15/26.....	53	56,442	Simon Property Group LP		
Procter & Gamble Co.			# 2.650%, 07/15/30.....	7,264	7,414,287
2.450%, 11/03/26.....	13	13,703	Southern Power Co.		
4.875%, 05/11/27.....	EUR 1,000	1,455,536	1.850%, 06/20/26.....	EUR 1,200	1,482,634
6.250%, 01/31/30.....	GBP 563	1,053,076	Southwest Airlines Co.		
3.000%, 03/25/30.....	2,300	2,500,327	4.750%, 05/04/23.....	5,500	5,820,076
1.200%, 10/29/30.....	10,000	9,455,849	# 3.000%, 11/15/26.....	1,107	1,163,354
Progress Energy, Inc.			Southwest Gas Corp.		
7.750%, 03/01/31.....	1,130	1,577,389	2.200%, 06/15/30.....	900	880,358
7.000%, 10/30/31.....	630	857,257	Square, Inc.		
Prologis LP			#Ω 3.500%, 06/01/31.....	9,652	9,893,300
2.250%, 04/15/30.....	104	104,977	Steel Dynamics, Inc.		
Public Service Enterprise			3.250%, 01/15/31.....	1,100	1,167,370
Group, Inc.			Steelcase, Inc.		
8.625%, 04/15/31.....	575	838,943	5.125%, 01/18/29.....	4,342	4,942,907
PulteGroup, Inc.			Stellantis Finance US, Inc.		
5.500%, 03/01/26.....	759	870,535	Ω 2.691%, 09/15/31.....	5,500	5,417,519
# 5.000%, 01/15/27.....	2,763	3,171,565	STORE Capital Corp.		
QUALCOMM, Inc.			# 4.625%, 03/15/29.....	1,000	1,126,504
1.650%, 05/20/32.....	1,848	1,747,659	# 2.750%, 11/18/30.....	1,300	1,300,496
Quest Diagnostics, Inc.			Stryker Corp.		
3.500%, 03/30/25.....	4	4,265	3.375%, 05/15/24.....	6	6,336
4.200%, 06/30/29.....	925	1,050,223	2.125%, 11/30/27.....	EUR 4,709	5,949,292
Radian Group, Inc.			Tapestry, Inc.		
4.500%, 10/01/24.....	6,000	6,360,000	# 4.250%, 04/01/25.....	1,000	1,081,313
Ralph Lauren Corp.			Target Corp.		
2.950%, 06/15/30.....	3,872	4,053,068	2.500%, 04/15/26.....	31	32,742
Rayonier LP			Taylor Morrison Communities, Inc.		
2.750%, 05/17/31.....	1,530	1,518,804	Ω 5.875%, 06/15/27.....	100	111,875
Raytheon Technologies Corp.			Ω 5.750%, 01/15/28.....	5,000	5,504,600
# 2.250%, 07/01/30.....	800	803,010	Teledyne FLIR LLC		
Reinsurance Group of			2.500%, 08/01/30.....	2,000	2,008,882
America, Inc.			Textron, Inc.		
4.700%, 09/15/23.....	45	48,090	2.450%, 03/15/31.....	1,000	994,960
Rockwell Automation, Inc.			Thermo Fisher Scientific, Inc.		
2.875%, 03/01/25.....	67	70,569	1.450%, 03/16/27.....	EUR 1,000	1,218,764
Royalty Pharma PLC			1.375%, 09/12/28.....	EUR 1,315	1,593,231
3.300%, 09/02/40.....	3,300	3,297,002	Toll Brothers Finance Corp.		
Seagate HDD Cayman			# 4.875%, 03/15/27.....	1,800	2,000,250
4.125%, 01/15/31.....	4,000	4,061,920	4.350%, 02/15/28.....	3,800	4,146,750
Sealed Air Corp.			# 3.800%, 11/01/29.....	2,000	2,142,500
Ω 5.125%, 12/01/24.....	1,817	1,957,817	TRI Pointe Group, Inc./TRI		
Ω 5.500%, 09/15/25.....	2,600	2,873,000	Pointe Homes, Inc.		
Ω 4.000%, 12/01/27.....	2,000	2,090,000	5.875%, 06/15/24.....	3,700	4,098,675
Sempra Energy			Trimble, Inc.		
4.050%, 12/01/23.....	49	51,889	4.900%, 06/15/28.....	500	573,158
3.550%, 06/15/24.....	76	80,295	Trinity Industries, Inc.		
# 3.800%, 02/01/38.....	2,000	2,215,176	4.550%, 10/01/24.....	1,190	1,261,221
Sensata Technologies BV			Twitter, Inc.		
Ω 5.000%, 10/01/25.....	5,859	6,418,066	Ω 3.875%, 12/15/27.....	7,000	7,361,620
Sensata Technologies, Inc.			Under Armour, Inc.		
Ω 4.375%, 02/15/30.....	2,000	2,110,769	3.250%, 06/15/26.....	7,250	7,431,250

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
UnitedHealth Group, Inc.			WEC Energy Group, Inc.		
2.750%, 02/15/23.....	101	\$ 103,398	3.550%, 06/15/25.....	44	\$ 47,140
Unum Group			Wells Fargo & Co.		
3.875%, 11/05/25.....	23	24,546	3.500%, 03/08/22.....	18	18,201
4.000%, 06/15/29.....	5,100	5,647,359	3.000%, 02/19/25.....	190	200,032
Utah Acquisition Sub, Inc.			3.000%, 04/22/26.....	32	33,869
3.950%, 06/15/26.....	2,173	2,363,422	2.000%, 04/27/26..... EUR	800	986,429
3.125%, 11/22/28..... EUR	3,400	4,470,869	1.375%, 10/26/26..... EUR	500	601,313
Valero Energy Corp.			1.000%, 02/02/27..... EUR	800	942,329
3.400%, 09/15/26.....	1,046	1,118,255	# 4.150%, 01/24/29.....	1,000	1,125,842
VeriSign, Inc.			2.500%, 05/02/29..... GBP	750	1,059,464
2.700%, 06/15/31.....	1,000	1,010,010	Welltower, Inc.		
Verizon Communications, Inc.			3.100%, 01/15/30.....	1,000	1,051,283
1.375%, 10/27/26..... EUR	1,500	1,822,243	Western Digital Corp.		
# 4.329%, 09/21/28.....	200	228,301	# 4.750%, 02/15/26.....	7,980	8,768,025
1.375%, 11/02/28..... EUR	2,000	2,440,547	Western Power Distribution South		
4.016%, 12/03/29.....	183	205,086	West PLC		
2.625%, 12/01/31..... EUR	2,500	3,347,891	5.875%, 03/25/27..... GBP	900	1,491,933
Ω 2.355%, 03/15/32.....	53	52,209	2.375%, 05/16/29..... GBP	1,300	1,839,428
VF Corp.			Westlake Chemical Corp.		
2.950%, 04/23/30.....	701	734,222	1.625%, 07/17/29..... EUR	6,000	7,176,775
ViacomCBS, Inc.			3.375%, 06/15/30.....	1,100	1,176,192
3.875%, 04/01/24.....	57	60,442	WestRock MWV LLC		
7.875%, 07/30/30.....	2,013	2,818,196	8.200%, 01/15/30.....	180	249,393
4.950%, 01/15/31.....	1,200	1,424,782	Weyerhaeuser Co.		
4.200%, 05/19/32.....	2,000	2,276,357	7.375%, 03/15/32.....	900	1,276,982
5.500%, 05/15/33.....	400	504,153	Whirlpool Corp.		
Viatrix, Inc.			3.700%, 05/01/25.....	145	155,741
3.850%, 06/22/40.....	4,250	4,551,656	4.750%, 02/26/29.....	1,000	1,161,992
Visa, Inc.			Whirlpool Finance Luxembourg		
2.050%, 04/15/30.....	5,500	5,579,062	Sarl		
1.100%, 02/15/31.....	23,000	21,495,223	1.250%, 11/02/26..... EUR	1,200	1,443,786
4.150%, 12/14/35.....	4,700	5,650,322	1.100%, 11/09/27..... EUR	500	595,600
VMware, Inc.			Williams Cos., Inc.		
4.650%, 05/15/27.....	1,000	1,133,180	3.700%, 01/15/23.....	100	102,829
3.900%, 08/21/27.....	5,021	5,506,689	4.000%, 09/15/25.....	136	147,816
Vontier Corp.			3.750%, 06/15/27.....	16	17,412
Ω 2.950%, 04/01/31.....	1,100	1,086,360	Wisconsin Electric Power Co.		
Vornado Realty LP			3.100%, 06/01/25.....	37	39,094
3.400%, 06/01/31.....	4,650	4,770,981	Wisconsin Power & Light Co.		
Walgreens Boots Alliance, Inc.			1.950%, 09/16/31.....	750	732,467
3.450%, 06/01/26.....	1,064	1,140,515	WP Carey, Inc.		
2.125%, 11/20/26..... EUR	2,700	3,340,926	2.450%, 02/01/32.....	1,900	1,877,823
# 3.200%, 04/15/30.....	730	776,332	WRKCo, Inc.		
Walmart, Inc.			4.200%, 06/01/32.....	2,600	2,971,571
1.500%, 09/22/28.....	5,000	4,945,777	# 3.000%, 06/15/33.....	3,100	3,218,144
4.875%, 09/21/29..... EUR	1,166	1,805,010	Xerox Corp.		
2.375%, 09/24/29.....	1,015	1,058,980	4.070%, 03/17/22.....	13	13,137
5.750%, 12/19/30..... GBP	3,919	7,282,014	# 3.800%, 05/15/24.....	2,050	2,129,437
5.625%, 03/27/34..... GBP	12,213	24,072,029	Xerox Holdings Corp.		
5.250%, 09/28/35..... GBP	10,972	21,522,658	Ω 5.000%, 08/15/25.....	5,000	5,193,750
Walt Disney Co.			#Ω 5.500%, 08/15/28.....	1,000	1,011,257
3.800%, 03/22/30.....	1,896	2,136,008	Yum! Brands, Inc.		
# 2.650%, 01/13/31.....	1,000	1,039,170	Ω 4.750%, 01/15/30.....	1,000	1,067,500

## DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO

CONTINUED

	Face Amount <sup>^</sup> (000)	Value <sup>†</sup>	Shares	Value <sup>†</sup>
SECURITIES LENDING COLLATERAL — (2.8%)				
@§ The DFA Short Term				
UNITED STATES — (Continued)				
ZF North America Capital, Inc.				
Ω 4.750%, 04/29/25.....	3,010	\$ 3,239,512	8,240,177	\$ 95,338,852
Zoetis, Inc.				
3.000%, 09/12/27.....	62	66,189		
TOTAL UNITED STATES.....		<u>1,610,570,950</u>		
TOTAL BONDS.....		<u>3,042,980,524</u>		
TOTAL INVESTMENT SECURITIES (Cost \$3,316,744,957).....		<u>3,358,356,738</u>		<u>\$3,453,695,590</u>

As of October 31, 2021, DFA Global Core Plus 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)
SGD	292,685	USD	214,811	Citibank NA	11/02/21	\$ 2,234
USD	21,648,825	SGD	29,085,391	HSBC Bank	11/02/21	80,126
SGD	350,703	USD	259,112	State Street Bank and Trust	11/02/21	957
USD	4,562,448	GBP	3,308,630	Goldman Sachs International	11/03/21	34,414
AUD	2,895,369	USD	2,161,193	Goldman Sachs International	11/04/21	16,869
NOK	1,902,444	USD	219,382	Citibank NA	11/08/21	5,810
NZD	519,169	USD	371,478	Goldman Sachs International	11/17/21	485
USD	20,866,371	SGD	28,091,081	HSBC Bank	11/30/21	37,570
USD	127,893,730	GBP	92,755,525	Royal Bank of Canada	12/31/21	913,685
USD	9,678,289	GBP	7,020,283	State Street Bank and Trust	12/31/21	67,693
USD	37,419,768	EUR	32,299,051	State Street Bank and Trust	01/06/22	16,326
USD	2,227,158	GBP	1,618,113	Goldman Sachs International	01/07/22	11,943
USD	5,547,004	EUR	4,738,057	BNY Mellon	01/12/22	59,499
USD	69,454,780	EUR	59,939,690	HSBC Bank	01/12/22	34,053
USD	75,419,319	EUR	64,872,927	State Street Bank and Trust	01/13/22	283,509
USD	103,876,832	JPY	11,768,046,307	State Street Bank and Trust	01/13/22	526,910
USD	3,633,585	CAD	4,484,180	Goldman Sachs International	01/18/22	9,781
USD	1,026,803	CAD	1,268,101	Royal Bank of Canada	01/18/22	2,012
USD	75,505,819	EUR	64,625,906	State Street Bank and Trust	01/19/22	646,998
USD	74,687,790	EUR	64,072,117	HSBC Bank	01/20/22	468,940
USD	1,555,442	GBP	1,130,927	State Street Bank and Trust	01/27/22	7,335
<b>Total Appreciation</b>						<b>\$ 3,227,149</b>
SGD	286,599	USD	212,746	Citibank NA	11/02/21	\$ (214)
SGD	28,155,404	USD	20,916,746	HSBC Bank	11/02/21	(37,692)
GBP	3,253,426	USD	4,458,740	Societe Generale	11/03/21	(6,256)
USD	128,220,054	GBP	93,995,819	State Street Bank and Trust	11/03/21	(418,138)
USD	83,026,132	AUD	114,789,802	Societe Generale	11/04/21	(3,325,336)
USD	8,383,817	NOK	72,198,033	HSBC Bank	11/08/21	(162,280)
NOK	70,295,589	USD	8,418,556	State Street Bank and Trust	11/08/21	(97,653)
USD	109,538,304	CAD	138,690,959	State Street Bank and Trust	11/10/21	(2,525,383)
USD	2,000,282	NZD	2,833,433	Australia & New Zealand Banking Group Ltd.	11/17/21	(29,758)
USD	1,690,539	AUD	2,323,053	Goldman Sachs International	12/23/21	(57,323)

**DFA GLOBAL CORE PLUS FIXED INCOME PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	1,252,619	AUD	1,667,113	State Street Bank and Trust	12/23/21	\$ (1,715)
USD	115,422,929	CAD	145,333,511	Royal Bank of Canada	01/04/22	(2,031,106)
USD	79,079,647	EUR	68,363,900	State Street Bank and Trust	01/06/22	(88,164)
USD	126,398,006	GBP	92,746,069	HSBC Bank	01/07/22	(572,425)
NZD	475,797	USD	342,201	Goldman Sachs International	01/12/22	(1,648)
USD	17,318,679	NZD	24,965,049	Morgan Stanley and Co. International	01/12/22	(550,136)
USD	107,807,260	CAD	133,618,291	HSBC Bank	01/18/22	(173,792)
USD	83,111,773	AUD	112,444,950	Morgan Stanley and Co. International	01/18/22	(1,495,210)
<b>Total (Depreciation)</b>						<b><u><u>\$(11,574,229)</u></u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u><u>\$ (8,347,080)</u></u></b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$ 315,376,214	—	\$ 315,376,214
Bonds				
Australia.....	—	224,685,663	—	224,685,663
Belgium.....	—	9,770,420	—	9,770,420
Canada.....	—	431,157,550	—	431,157,550
Denmark.....	—	5,517,521	—	5,517,521
Finland.....	—	17,828,578	—	17,828,578
France.....	—	97,689,872	—	97,689,872
Germany.....	—	58,710,853	—	58,710,853
Italy.....	—	27,919,090	—	27,919,090
Japan.....	—	51,902,542	—	51,902,542
Netherlands.....	—	111,384,814	—	111,384,814
New Zealand.....	—	29,833,005	—	29,833,005
Norway.....	—	52,061,218	—	52,061,218
Singapore.....	—	20,582,870	—	20,582,870
Spain.....	—	16,336,367	—	16,336,367
Supranational Organization Obligations.....	—	98,495,716	—	98,495,716
Sweden.....	—	127,468	—	127,468
Switzerland.....	—	13,507,175	—	13,507,175
United Kingdom.....	—	164,898,852	—	164,898,852
United States.....	—	1,610,570,950	—	1,610,570,950
Securities Lending Collateral.....	—	95,338,852	—	95,338,852
Forward Currency Contracts**.....	—	(8,347,080)	—	(8,347,080)
<b>TOTAL.....</b>	<b>—</b>	<b><u><u>\$3,445,348,510</u></u></b>	<b>—</b>	<b><u><u>\$3,445,348,510</u></u></b>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT GRADE PORTFOLIO  
SCHEDULE OF INVESTMENTS**

**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
<b>AGENCY OBLIGATIONS — (14.4%)</b>			<b>AUSTRALIA — (Continued)</b>		
Federal Farm Credit Banks			National Australia Bank Ltd.		
Funding Corp.			2.500%, 05/22/22.....	1,000	\$ 1,012,505
2.630%, 08/03/26 .....	5,760	\$ 6,150,412	3.375%, 01/14/26.....	3,000	3,245,960
Federal Home Loan Bank			Ω 3.500%, 01/10/27.....	15,999	17,446,798
2.750%, 12/13/24 .....	47,645	50,473,231	Westpac Banking Corp.		
3.125%, 09/12/25 .....	10,000	10,786,695	# 2.500%, 06/28/22.....	3,538	3,589,755
5.750%, 06/12/26 .....	11,775	14,172,812	3.350%, 03/08/27.....	37,267	40,362,283
2.500%, 12/10/27 .....	4,000	4,250,775	# 2.650%, 01/16/30.....	8,160	8,604,614
3.000%, 03/10/28 .....	30,815	33,667,177	# 2.150%, 06/03/31.....	148,847	148,474,985
3.250%, 06/09/28 .....	109,035	121,269,267	<b>TOTAL AUSTRALIA.....</b>		<u>287,871,745</u>
# 3.250%, 11/16/28 .....	91,250	102,081,061	<b>BELGIUM — (0.1%)</b>		
2.125%, 09/14/29 .....	10,000	10,402,654	Anheuser-Busch InBev Worldwide,		
2.125%, 12/14/29 .....	23,735	24,729,778	Inc.		
5.500%, 07/15/36 .....	22,355	32,555,935	# 4.000%, 04/13/28.....	14,000	15,744,871
Federal Home Loan Mortgage			# 4.900%, 01/23/31.....	2,000	2,426,371
Corp.			Solvay Finance America LLC		
# 6.750%, 09/15/29 .....	76,476	105,615,295	Ω 4.450%, 12/03/25.....	865	950,215
6.750%, 03/15/31 .....	100,575	144,988,046	<b>TOTAL BELGIUM.....</b>		<u>19,121,457</u>
# 6.250%, 07/15/32 .....	105,446	151,931,962	<b>CANADA — (1.4%)</b>		
Federal National Mortgage			Alimentation Couche-Tard, Inc.		
Association			Ω 3.550%, 07/26/27.....	2,780	3,011,177
# 2.125%, 04/24/26 .....	86,970	90,827,769	Ω 3.439%, 05/13/41.....	6,400	6,605,738
# 1.875%, 09/24/26 .....	168,929	174,481,522	Brookfield Finance, Inc.		
# 0.750%, 10/08/27 .....	73,250	70,628,756	4.350%, 04/15/30.....	5,500	6,273,272
6.250%, 05/15/29 .....	102,508	136,885,754	Canadian Natural Resources Ltd.		
7.125%, 01/15/30 .....	72,196	103,065,867	3.850%, 06/01/27.....	3,898	4,225,766
# 7.250%, 05/15/30 .....	72,729	105,272,161	2.950%, 07/15/30.....	12,722	13,111,122
# 0.875%, 08/05/30 .....	239,600	224,995,640	5.850%, 02/01/35.....	3,000	3,773,534
6.625%, 11/15/30 .....	103,212	146,126,946	6.250%, 03/15/38.....	6,000	8,023,366
Tennessee Valley Authority			Canadian Pacific Railway Co.		
2.875%, 02/01/27 .....	31,804	34,186,382	# 3.700%, 02/01/26.....	4,880	5,262,918
# 7.125%, 05/01/30 .....	70,383	101,391,103	Emera US Finance LP		
# 1.500%, 09/15/31 .....	10,000	9,843,374	#Ω 2.639%, 06/15/31.....	3,000	2,983,980
4.650%, 06/15/35 .....	5,000	6,422,277	Enbridge, Inc.		
<b>TOTAL AGENCY</b>			3.500%, 06/10/24.....	1,280	1,352,519
<b>OBLIGATIONS.....</b>		<u>2,017,202,651</u>	3.700%, 07/15/27.....	275	300,185
<b>BONDS — (49.2%)</b>			ITC Holdings Corp.		
<b>AUSTRALIA — (2.1%)</b>			3.650%, 06/15/24.....	9,714	10,277,974
Australia & New Zealand			Nutrien Ltd.		
Banking Group Ltd.			3.625%, 03/15/24.....	3,460	3,654,507
3.700%, 11/16/25.....	6,110	6,691,615	3.000%, 04/01/25.....	3,460	3,632,744
Commonwealth Bank of Australia			Ontario Teachers' Finance		
#Ω 3.150%, 09/19/27.....	890	961,087	Trust		
#Ω 1.875%, 09/15/31.....	18,000	17,524,928	Ω 2.000%, 04/16/31.....	44,200	44,481,747
Glencore Funding LLC			Province of Alberta Canada		
Ω 2.500%, 09/01/30.....	5,000	4,890,724	1.300%, 07/22/30.....	10,000	9,532,307
Ω 2.850%, 04/27/31.....	8,000	8,010,389	Province of Ontario Canada		
Macquarie Bank Ltd.			1.125%, 10/07/30.....	21,000	19,827,761
Ω 3.900%, 01/15/26.....	24,711	27,056,102			

**DFA INVESTMENT GRADE PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CANADA — (Continued)			GERMANY — (Continued)		
1.600%, 02/25/31.....	10,000	\$ 9,818,395	Daimler Finance North America LLC		
Spectra Energy Partners LP			8.500%, 01/18/31.....	28,596	\$ 43,094,691
4.750%, 03/15/24.....	1,915	2,062,971	Fresenius Medical Care		
Thomson Reuters Corp.			U.S. Finance III, Inc.		
4.300%, 11/23/23.....	5,120	5,446,148	Ω 2.375%, 02/16/31.....	16,000	15,441,095
Toronto-Dominion Bank			TOTAL GERMANY.....		<u>118,390,620</u>
# 2.000%, 09/10/31.....	7,000	6,893,453	IRELAND — (0.0%)		
TransCanada PipeLines Ltd.			CRH America Finance, Inc.		
# 4.875%, 01/15/26.....	4,060	4,597,808	Ω 3.950%, 04/04/28.....	1,520	<u>1,692,240</u>
4.250%, 05/15/28.....	1,300	1,467,014	ITALY — (0.1%)		
4.625%, 03/01/34.....	17,266	<u>20,261,175</u>	Enel Finance International NV		
TOTAL CANADA.....		<u>196,877,581</u>	Ω 3.500%, 04/06/28.....	2,800	3,037,132
DENMARK — (0.0%)			Intesa Sanpaolo SpA		
Danske Bank AS			Ω 4.000%, 09/23/29.....	15,800	<u>17,092,222</u>
Ω 4.375%, 06/12/28.....	2,000	<u>2,222,955</u>	TOTAL ITALY.....		<u>20,129,354</u>
FRANCE — (0.7%)			JAPAN — (1.4%)		
Airbus SE			7-Eleven, Inc.		
Ω 3.150%, 04/10/27.....	7,500	8,019,589	Ω 1.800%, 02/10/31.....	8,000	7,590,301
BNP Paribas SA			American Honda Finance Corp.		
Ω 3.500%, 11/16/27.....	500	535,923	2.300%, 09/09/26.....	16,110	16,710,390
Ω 4.400%, 08/14/28.....	2,600	2,943,308	Beam Suntory, Inc.		
BPCE SA			3.250%, 06/15/23.....	764	789,313
4.000%, 04/15/24.....	10,414	11,174,146	Mitsubishi UFJ Financial Group, Inc.		
Credit Agricole SA			3.850%, 03/01/26.....	1,195	1,303,741
# 3.875%, 04/15/24.....	8,591	9,190,606	3.677%, 02/22/27.....	4,465	4,869,958
Electricite de France SA			3.741%, 03/07/29.....	3,500	3,868,674
#Ω 3.625%, 10/13/25.....	6,638	7,164,872	3.195%, 07/18/29.....	2,777	2,942,574
Pernod Ricard SA			Mizuho Financial Group, Inc.		
Ω 3.250%, 06/08/26.....	14,827	15,924,553	2.839%, 09/13/26.....	11,800	12,396,025
Sanofi			MUFG Bank Ltd.		
3.625%, 06/19/28.....	20,000	22,601,707	3.250%, 09/08/24.....	3,237	3,431,126
Societe Generale SA			Nomura Holdings, Inc.		
Ω 3.000%, 01/22/30.....	5,000	5,154,512	3.103%, 01/16/30.....	10,062	10,404,053
Total Capital International SA			2.679%, 07/16/30.....	3,600	3,612,651
3.750%, 04/10/24.....	9,600	10,282,712	2.608%, 07/14/31.....	10,000	9,877,402
TotalEnergies Capital			ORIX Corp.		
International SA			# 2.250%, 03/09/31.....	10,000	9,966,772
2.829%, 01/10/30.....	5,000	<u>5,314,429</u>	StanCorp Financial Group, Inc.		
TOTAL FRANCE.....		<u>98,306,357</u>	5.000%, 08/15/22.....	3,200	3,307,911
GERMANY — (0.9%)			Sumitomo Mitsui Banking Corp.		
Bayer U.S. Finance II LLC			# 3.950%, 07/19/23.....	5,931	6,278,786
Ω 5.500%, 08/15/25.....	2,240	2,487,385			
Ω 4.375%, 12/15/28.....	14,000	15,759,637			
Bayer U.S. Finance LLC					
Ω 3.375%, 10/08/24.....	9,544	10,084,884			
BMW U.S. Capital LLC					
Ω 2.800%, 04/11/26.....	21,530	22,711,548			
Ω 3.300%, 04/06/27.....	6,742	7,284,525			
Ω 4.150%, 04/09/30.....	1,330	1,526,855			



**DFA INVESTMENT GRADE PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
JAPAN — (Continued)			SPAIN — (Continued)		
Sumitomo Mitsui Financial Group, Inc.			Telefonica Europe BV		
# 3.784%, 03/09/26.....	5,242	\$ 5,709,127	8.250%, 09/15/30.....	16,567	\$ 23,465,729
3.040%, 07/16/29.....	18,167	19,049,520	TOTAL SPAIN.....		<u>66,275,057</u>
2.130%, 07/08/30.....	12,200	11,971,690	SUPRANATIONAL ORGANIZATION OBLIGATIONS — (0.0%)		
2.296%, 01/12/41.....	7,700	7,098,256	Inter-American Development Bank		
Toyota Motor Credit Corp.			6.750%, 07/15/27.....	1,942	<u>2,460,178</u>
2.625%, 01/10/23.....	2,999	3,075,574	SWITZERLAND — (1.1%)		
# 3.200%, 01/11/27.....	24,036	26,012,667	ABB Finance USA, Inc.		
3.050%, 01/11/28.....	11,550	12,440,309	2.875%, 05/08/22.....	3,884	3,933,889
# 3.650%, 01/08/29.....	11,108	<u>12,452,104</u>	Credit Suisse AG		
TOTAL JAPAN.....		<u>195,158,924</u>	3.625%, 09/09/24.....	11,475	12,267,141
NETHERLANDS — (1.1%)			Nestle Holdings, Inc.		
Ahold Finance USA LLC			#Ω 1.250%, 09/15/30.....	62,780	59,491,943
6.875%, 05/01/29.....	704	925,327	Novartis Capital Corp.		
Cooperatieve Rabobank UA			# 3.100%, 05/17/27.....	7,083	7,642,186
3.875%, 02/08/22.....	4,090	4,128,498	2.200%, 08/14/30.....	44,400	45,329,593
3.375%, 05/21/25.....	17,522	18,851,230	Roche Holdings, Inc.		
Heineken NV			Ω 2.625%, 05/15/26.....	1,000	1,054,813
Ω 2.750%, 04/01/23.....	2,219	2,280,320	UBS Group AG		
ING Groep NV			Ω 4.125%, 09/24/25.....	20,990	<u>22,933,456</u>
3.950%, 03/29/27.....	4,000	4,400,061	TOTAL SWITZERLAND.....		<u>152,653,021</u>
4.050%, 04/09/29.....	4,000	4,511,557	UNITED KINGDOM — (1.7%)		
Shell International Finance BV			AstraZeneca PLC		
3.250%, 05/11/25.....	31,117	33,278,798	3.375%, 11/16/25.....	8,259	8,938,931
2.875%, 05/10/26.....	29,810	31,782,269	Barclays PLC		
# 2.500%, 09/12/26.....	11,039	11,604,525	3.650%, 03/16/25.....	14,330	15,268,787
3.875%, 11/13/28.....	4,000	4,515,936	4.375%, 01/12/26.....	9,970	10,980,632
2.750%, 04/06/30.....	25,000	26,342,514	BAT Capital Corp.		
# 4.125%, 05/11/35.....	9,350	<u>11,043,595</u>	4.906%, 04/02/30.....	21,000	23,795,043
TOTAL NETHERLANDS.....		<u>153,664,630</u>	BP Capital Markets America, Inc.		
NORWAY — (0.1%)			3.017%, 01/16/27.....	3,773	4,005,873
Equinor ASA			BP Capital Markets PLC		
2.450%, 01/17/23.....	3,586	3,668,295	# 3.535%, 11/04/24.....	1,340	1,436,048
2.650%, 01/15/24.....	6,950	7,227,311	3.017%, 01/16/27.....	1,700	1,799,339
1.750%, 01/22/26.....	3,000	<u>3,042,502</u>	3.279%, 09/19/27.....	11,000	11,898,161
TOTAL NORWAY.....		<u>13,938,108</u>	British Telecommunications PLC		
SPAIN — (0.5%)			# 5.125%, 12/04/28.....	7,200	8,283,600
Banco Santander SA			Ω 3.250%, 11/08/29.....	3,000	3,105,787
3.800%, 02/23/28.....	7,000	7,655,444	Diageo Capital PLC		
3.490%, 05/28/30.....	4,000	4,247,331	2.375%, 10/24/29.....	1,350	1,382,742
Santander Holdings USA, Inc.			2.125%, 04/29/32.....	14,300	14,181,443
# 4.500%, 07/17/25.....	17,590	19,257,791	GlaxoSmithKline Capital, Inc.		
4.400%, 07/13/27.....	2,000	2,225,058	3.875%, 05/15/28.....	2,700	3,050,236
Santander UK PLC			HSBC Holdings PLC		
4.000%, 03/13/24.....	8,788	9,423,704	4.300%, 03/08/26.....	13,770	15,164,859
			3.900%, 05/25/26.....	12,666	13,761,784
			4.950%, 03/31/30.....	13,500	15,893,579
			HSBC USA, Inc.		
			3.500%, 06/23/24.....	7,593	8,094,821

**DFA INVESTMENT GRADE PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Janus Capital Group, Inc.			Allstate Corp.		
4.875%, 08/01/25.....	9,046	\$ 10,009,292	5.350%, 06/01/33.....	7,500	\$ 9,487,886
Lloyds Banking Group PLC			Ally Financial, Inc.		
3.750%, 01/11/27.....	10,250	11,129,744	8.000%, 11/01/31.....	3,200	4,581,836
4.375%, 03/22/28.....	9,000	10,150,261	Alphabet, Inc.		
Mead Johnson Nutrition Co.			# 1.998%, 08/15/26.....	12,785	13,193,540
# 4.125%, 11/15/25.....	5,931	6,530,800	# 1.100%, 08/15/30.....	29,629	27,786,924
Nationwide Building Society			Altria Group, Inc.		
Ω 3.900%, 07/21/25.....	4,600	5,010,597	4.800%, 02/14/29.....	460	524,005
Natwest Group PLC			# 3.400%, 05/06/30.....	10,500	10,993,658
4.800%, 04/05/26.....	4,800	5,381,736	2.450%, 02/04/32.....	5,300	5,029,533
Prudential PLC			3.400%, 02/04/41.....	5,000	4,668,551
3.125%, 04/14/30.....	1,500	1,607,190	Amazon.com, Inc.		
RELX Capital, Inc.			1.200%, 06/03/27.....	5,000	4,917,935
3.000%, 05/22/30.....	900	950,060	3.150%, 08/22/27.....	9,200	9,963,642
Royalty Pharma PLC			# 1.500%, 06/03/30.....	50,080	48,463,534
2.200%, 09/02/30.....	5,000	4,838,767	2.100%, 05/12/31.....	79,900	80,553,659
Standard Chartered PLC			4.800%, 12/05/34.....	5,500	6,989,228
Ω 4.050%, 04/12/26.....	4,380	4,751,748	Amcor Flexibles North		
Vodafone Group PLC			America, Inc.		
7.875%, 02/15/30.....	7,107	9,998,484	2.630%, 06/19/30.....	2,500	2,534,892
5.000%, 05/30/38.....	1,400	<u>1,738,838</u>	Ameren Corp.		
TOTAL UNITED KINGDOM...		<u>233,139,182</u>	3.650%, 02/15/26.....	10,631	11,456,094
			American Express Credit		
UNITED STATES — (38.0%)			Corp.		
3M Co.			3.300%, 05/03/27.....	16,929	18,447,862
2.875%, 10/15/27.....	13,290	14,191,058	American International Group, Inc.		
7-Eleven, Inc.			4.125%, 02/15/24.....	10,069	10,780,885
#Ω 2.500%, 02/10/41.....	9,300	8,647,710	3.750%, 07/10/25.....	3,247	3,501,305
Abbott Laboratories			4.200%, 04/01/28.....	2,100	2,374,697
# 2.950%, 03/15/25.....	7,469	7,901,292	4.700%, 07/10/35.....	5,000	6,011,353
AbbVie, Inc.			American Tower Corp.		
# 3.250%, 10/01/22.....	3,562	3,624,152	2.300%, 09/15/31.....	3,500	3,420,558
3.600%, 05/14/25.....	5,200	5,575,279	American Water Capital Corp.		
4.250%, 11/14/28.....	25,500	28,965,184	3.850%, 03/01/24.....	2,115	2,244,389
Activision Blizzard, Inc.			# 2.950%, 09/01/27.....	584	620,372
3.400%, 06/15/27.....	6,308	6,832,712	AmerisourceBergen Corp.		
1.350%, 09/15/30.....	8,000	7,375,430	3.400%, 05/15/24.....	1,223	1,294,675
Aetna, Inc.			3.450%, 12/15/27.....	3,000	3,239,446
2.750%, 11/15/22.....	3,570	3,631,542	2.800%, 05/15/30.....	29,884	30,842,288
3.500%, 11/15/24.....	5,359	5,717,458	Amgen, Inc.		
6.750%, 12/15/37.....	1,900	2,783,431	# 3.625%, 05/22/24.....	6,399	6,796,945
Affiliated Managers Group, Inc.			# 2.600%, 08/19/26.....	10,375	10,838,788
3.500%, 08/01/25.....	3,410	3,652,614	2.300%, 02/25/31.....	5,000	4,973,646
3.300%, 06/15/30.....	20,900	22,272,579	2.000%, 01/15/32.....	10,000	9,602,259
Aflac, Inc.			2.800%, 08/15/41.....	9,750	9,468,279
3.600%, 04/01/30.....	2,000	2,220,792	Analog Devices, Inc.		
Alabama Power Co.			3.500%, 12/05/26.....	11,977	13,107,547
# 2.800%, 04/01/25.....	2,560	2,675,255	Anheuser-Busch InBev		
Albemarle Corp.			Worldwide, Inc.		
4.150%, 12/01/24.....	7,365	7,968,837	5.875%, 06/15/35.....	2,846	3,718,670
Allegion PLC			Anthem, Inc.		
3.500%, 10/01/29.....	10,000	10,767,990	3.125%, 05/15/22.....	1,277	1,295,574
			# 3.500%, 08/15/24.....	4,986	5,299,283

**DFA INVESTMENT GRADE PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
4.101%, 03/01/28.....	16,600	\$18,686,053	AXIS Specialty Finance PLC		
5.950%, 12/15/34.....	1,300	1,767,398	4.000%, 12/06/27.....	20,320	\$22,449,336
Aon Corp.			Baker Hughes a GE Co.		
4.500%, 12/15/28.....	2,300	2,660,026	LLC/Baker Hughes		
3.750%, 05/02/29.....	1,500	1,663,867	Co-Obligor, Inc.		
2.800%, 05/15/30.....	5,000	5,181,481	3.337%, 12/15/27.....	1,900	2,049,550
Aon PLC			Bank of America Corp.		
4.000%, 11/27/23.....	4,000	4,228,140	4.000%, 04/01/24.....	3,120	3,347,702
3.500%, 06/14/24.....	9,147	9,696,266	Bank of America Corp.,		
Apple, Inc.			Floating Rate Note, 3M		
2.450%, 08/04/26.....	17,090	17,900,318	USD LIBOR + 1.040%,		
# 3.350%, 02/09/27.....	33,607	36,601,804	FRN		
3.000%, 06/20/27.....	11,436	12,340,758	(r) 3.419%, 12/20/28.....	3,285	3,512,451
2.900%, 09/12/27.....	4,400	4,702,056	Bank of New York Mellon Corp.		
3.000%, 11/13/27.....	26,919	28,946,809	3.650%, 02/04/24.....	5,524	5,860,933
2.200%, 09/11/29.....	2,000	2,045,240	1.600%, 04/24/25.....	15,050	15,267,533
1.650%, 05/11/30.....	18,500	17,974,535	2.800%, 05/04/26.....	2,088	2,208,640
# 1.250%, 08/20/30.....	5,000	4,720,722	Barrick North America		
# 1.650%, 02/08/31.....	103,000	99,763,045	Finance LLC		
# 1.700%, 08/05/31.....	9,500	9,215,228	5.700%, 05/30/41.....	4,500	6,147,295
4.500%, 02/23/36.....	2,000	2,499,592	Baxter International, Inc.		
Applied Materials, Inc.			# 2.600%, 08/15/26.....	3,951	4,128,708
3.300%, 04/01/27.....	16,750	18,173,348	Berkshire Hathaway Finance Corp.		
Ares Capital Corp.			1.850%, 03/12/30.....	41,000	40,552,257
3.200%, 11/15/31.....	13,500	13,453,400	1.450%, 10/15/30.....	95,147	91,067,036
Arizona Public Service Co.			Berkshire Hathaway, Inc.		
3.150%, 05/15/25.....	9,580	10,129,667	3.125%, 03/15/26.....	24,128	25,967,913
2.200%, 12/15/31.....	4,000	3,916,560	Best Buy Co., Inc.		
Arrow Electronics, Inc.			4.450%, 10/01/28.....	19,493	22,258,725
3.875%, 01/12/28.....	12,338	13,330,702	Biogen, Inc.		
Assured Guaranty			4.050%, 09/15/25.....	6,950	7,604,402
U.S. Holdings, Inc.			# 2.250%, 05/01/30.....	20,320	20,050,443
3.150%, 06/15/31.....	5,000	5,305,419	Black Hills Corp.		
AT&T, Inc.			2.500%, 06/15/30.....	2,850	2,860,158
2.750%, 06/01/31.....	1,000	1,017,230	4.350%, 05/01/33.....	1,750	2,002,355
2.550%, 12/01/33.....	10,034	9,744,701	BlackRock, Inc.		
3.500%, 06/01/41.....	2,000	2,063,180	# 3.200%, 03/15/27.....	14,563	15,792,263
Atmos Energy Corp.			3.250%, 04/30/29.....	6,942	7,600,938
# 1.500%, 01/15/31.....	750	703,331	2.400%, 04/30/30.....	36,500	37,673,034
Autodesk, Inc.			1.900%, 01/28/31.....	81,317	80,425,261
4.375%, 06/15/25.....	3,015	3,305,317	Boeing Co.		
# 3.500%, 06/15/27.....	12,009	13,033,133	2.500%, 03/01/25.....	6,399	6,516,269
Automatic Data Processing, Inc.			2.600%, 10/30/25.....	2,568	2,629,672
3.375%, 09/15/25.....	9,764	10,528,379	3.200%, 03/01/29.....	5,000	5,178,054
# 1.250%, 09/01/30.....	20,957	19,784,047	2.950%, 02/01/30.....	5,000	5,056,960
AutoNation, Inc.			3.250%, 02/01/35.....	2,463	2,468,094
2.400%, 08/01/31.....	7,150	6,932,109	# 3.550%, 03/01/38.....	2,150	2,187,145
AutoZone, Inc.			Booking Holdings, Inc.		
2.875%, 01/15/23.....	11,113	11,346,834	# 3.600%, 06/01/26.....	4,494	4,889,259
3.250%, 04/15/25.....	5,203	5,512,301	4.625%, 04/13/30.....	7,210	8,502,015
3.125%, 04/21/26.....	988	1,051,655	Boston Properties LP		
Avnet, Inc.			3.250%, 01/30/31.....	2,300	2,412,902
4.625%, 04/15/26.....	5,560	6,140,498			
3.000%, 05/15/31.....	7,500	7,467,476			

**DFA INVESTMENT GRADE PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Boston Scientific Corp.			3.400%, 03/01/27.....	14,920	\$16,054,239
4.550%, 03/01/39.....	400	\$ 484,226	# 4.375%, 10/15/28.....	2,500	2,865,883
BP Capital Markets America, Inc.			# 2.400%, 03/15/30.....	2,700	2,727,365
3.119%, 05/04/26.....	8,415	9,000,509	3.200%, 03/15/40.....	1,600	1,649,046
4.234%, 11/06/28.....	1,267	1,445,050	Cincinnati Financial Corp.		
3.060%, 06/17/41.....	8,000	8,077,507	6.920%, 05/15/28.....	4,000	5,166,264
Broadcom, Inc.			Clorox Co.		
# 4.300%, 11/15/32.....	31,000	34,517,592	3.100%, 10/01/27.....	5,077	5,414,963
Ω 3.469%, 04/15/34.....	5,000	5,158,399	3.900%, 05/15/28.....	16,112	18,134,427
#Ω 3.137%, 11/15/35.....	17,502	17,201,249	CME Group, Inc.		
Ω 3.500%, 02/15/41.....	3,150	3,124,799	3.000%, 03/15/25.....	2,833	2,989,155
Brown & Brown, Inc.			CMS Energy Corp.		
4.200%, 09/15/24.....	4,660	5,030,385	3.600%, 11/15/25.....	3,163	3,391,482
2.375%, 03/15/31.....	3,000	2,962,477	3.000%, 05/15/26.....	4,942	5,224,396
Bunge Ltd Finance Corp.			CNA Financial Corp.		
# 3.750%, 09/25/27.....	15,000	16,396,539	# 4.500%, 03/01/26.....	21,057	23,521,699
Burlington Northern Santa			3.900%, 05/01/29.....	2,450	2,712,382
Fe LLC			Coca-Cola Co.		
7.000%, 12/15/25.....	858	1,047,768	2.900%, 05/25/27.....	8,535	9,155,479
Camden Property Trust			Comcast Corp.		
2.800%, 05/15/30.....	1,500	1,573,665	3.150%, 03/01/26.....	9,198	9,857,947
Campbell Soup Co.			3.150%, 02/15/28.....	5,000	5,387,177
3.300%, 03/19/25.....	3,045	3,228,184	4.250%, 10/15/30.....	10,000	11,536,372
4.150%, 03/15/28.....	5,628	6,306,005	4.250%, 01/15/33.....	22,000	25,754,896
Capital One Financial Corp.			7.050%, 03/15/33.....	2,200	3,163,667
3.750%, 04/24/24.....	4,607	4,898,680	Comerica, Inc.		
3.200%, 02/05/25.....	2,700	2,856,301	# 4.000%, 02/01/29.....	6,000	6,814,395
# 3.750%, 03/09/27.....	14,165	15,447,791	Conagra Brands, Inc.		
# 3.800%, 01/31/28.....	5,600	6,177,275	4.850%, 11/01/28.....	970	1,131,139
Cardinal Health, Inc.			ConocoPhillips Co.		
# 3.410%, 06/15/27.....	17,718	19,113,292	# 4.950%, 03/15/26.....	7,112	8,087,402
Cargill, Inc.			Consolidated Edison Co. of New		
Ω 2.125%, 04/23/30.....	6,060	6,076,550	York, Inc.		
Carrier Global Corp.			3.300%, 12/01/24.....	1,280	1,356,345
# 2.700%, 02/15/31.....	2,500	2,552,119	5.300%, 03/01/35.....	400	500,218
CenterPoint Energy			Constellation Brands, Inc.		
Resources Corp.			# 3.600%, 02/15/28.....	10,825	11,856,955
4.000%, 04/01/28.....	4,800	5,330,842	3.150%, 08/01/29.....	7,000	7,436,015
Charles Schwab Corp.			Costco Wholesale Corp.		
3.000%, 03/10/25.....	12,777	13,460,493	# 3.000%, 05/18/27.....	19,300	20,910,658
3.625%, 04/01/25.....	7,358	7,892,066	1.375%, 06/20/27.....	1,700	1,687,784
Chevron Corp.			1.600%, 04/20/30.....	87,012	84,734,991
1.554%, 05/11/25.....	10,000	10,148,076	1.750%, 04/20/32.....	93,900	91,518,087
1.995%, 05/11/27.....	2,300	2,343,876	Cox Communications, Inc.		
2.236%, 05/11/30.....	38,971	39,816,078	Ω 3.850%, 02/01/25.....	6,790	7,279,656
Chevron USA, Inc.			Ω 3.500%, 08/15/27.....	1,200	1,298,757
3.250%, 10/15/29.....	17,685	19,344,803	CVS Health Corp.		
Choice Hotels International,			# 3.375%, 08/12/24.....	11,857	12,546,757
Inc.			3.875%, 07/20/25.....	13,408	14,553,882
3.700%, 12/01/29.....	2,750	2,929,850	3.250%, 08/15/29.....	4,000	4,275,494
Chubb INA Holdings, Inc.			Danaher Corp.		
# 3.350%, 05/15/24.....	5,120	5,442,649	# 3.350%, 09/15/25.....	1,483	1,597,301
Cigna Corp.			Dentsply Sirona, Inc.		
3.500%, 06/15/24.....	1,792	1,898,082	3.250%, 06/01/30.....	5,500	5,828,950

**DFA INVESTMENT GRADE PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Discover Bank			Exxon Mobil Corp.		
4.650%, 09/13/28.....	2,800	\$ 3,223,369	# 2.275%, 08/16/26.....	2,000	\$ 2,081,083
Discovery Communications LLC			2.440%, 08/16/29.....	1,500	1,549,088
# 3.900%, 11/15/24.....	5,376	5,763,168	3.482%, 03/19/30.....	10,000	11,072,105
3.450%, 03/15/25.....	5,671	6,020,395	FedEx Corp.		
# 3.625%, 05/15/30.....	5,000	5,379,265	# 3.400%, 02/15/28.....	5,250	5,743,589
Dollar General Corp.			4.900%, 01/15/34.....	2,075	2,532,114
3.250%, 04/15/23.....	4,983	5,138,210	3.900%, 02/01/35.....	2,800	3,124,378
Dollar Tree, Inc.			Fidelity National Financial, Inc.		
4.200%, 05/15/28.....	21,641	24,362,986	# 3.400%, 06/15/30.....	18,654	19,865,730
Dominion Energy, Inc.			Fifth Third Bancorp		
# 3.900%, 10/01/25.....	10,013	10,889,939	3.950%, 03/14/28.....	26,032	29,284,664
DTE Energy Co.			First American Financial Corp.		
2.850%, 10/01/26.....	1,000	1,048,127	2.400%, 08/15/31.....	10,094	9,797,856
Duke Energy Corp.			Flex Ltd.		
3.750%, 04/15/24.....	5,205	5,515,384	4.875%, 06/15/29.....	1,700	1,932,789
3.300%, 06/15/41.....	6,000	6,137,641	4.875%, 05/12/30.....	4,000	4,585,885
E*TRADE Financial Corp.			Flowserve Corp.		
4.500%, 06/20/28.....	8,496	9,672,205	2.800%, 01/15/32.....	3,200	3,129,975
Eagle Materials, Inc.			FMR LLC		
2.500%, 07/01/31.....	3,000	2,968,998	Ω 4.950%, 02/01/33.....	2,400	2,973,582
Eastman Chemical Co.			Fortune Brands Home & Security, Inc.		
3.800%, 03/15/25.....	9,527	10,233,056	3.250%, 09/15/29.....	4,300	4,621,439
Eaton Corp.			Fresenius Medical Care		
4.000%, 11/02/32.....	13,775	15,890,706	U.S. Finance III, Inc.		
Eaton Vance Corp.			Ω 3.000%, 12/01/31.....	8,409	8,511,877
3.500%, 04/06/27.....	10,462	11,305,761	GATX Corp.		
eBay, Inc.			3.250%, 03/30/25.....	3,170	3,323,161
3.600%, 06/05/27.....	13,375	14,600,461	3.250%, 09/15/26.....	7,749	8,216,612
Ecolab, Inc.			GE Capital Funding LLC		
2.700%, 11/01/26.....	2,959	3,127,568	4.550%, 05/15/32.....	4,000	4,787,615
El du Pont de Nemours & Co.			GE Capital International Funding Co. Unlimited Co.		
2.300%, 07/15/30.....	4,000	4,052,399	4.418%, 11/15/35.....	500	608,297
Electronic Arts, Inc.			General Electric Co.		
4.800%, 03/01/26.....	9,836	11,095,186	6.750%, 03/15/32.....	29,038	39,911,286
Emerson Electric Co.			General Mills, Inc.		
3.150%, 06/01/25.....	5,312	5,649,182	# 4.200%, 04/17/28.....	8,600	9,741,902
Enterprise Products Operating LLC			General Motors Financial Co., Inc.		
3.900%, 02/15/24.....	1,680	1,783,744	5.250%, 03/01/26.....	14,136	15,986,656
6.875%, 03/01/33.....	1,800	2,481,894	4.350%, 01/17/27.....	1,863	2,056,874
EOG Resources, Inc.			Georgia Power Co.		
4.375%, 04/15/30.....	6,000	6,979,368	3.250%, 04/01/26.....	3,000	3,202,381
ERAC USA Finance LLC			3.250%, 03/30/27.....	15,966	16,970,822
Ω 3.850%, 11/15/24.....	6,590	7,056,608	Georgia-Pacific LLC		
ERP Operating LP			7.750%, 11/15/29.....	1,000	1,412,961
# 2.500%, 02/15/30.....	2,800	2,871,120	Gilead Sciences, Inc.		
Eversource Energy			3.700%, 04/01/24.....	10,612	11,246,012
4.250%, 04/01/29.....	1,000	1,133,348	Global Payments, Inc.		
Exelon Corp.			4.800%, 04/01/26.....	7,031	7,871,477
3.950%, 06/15/25.....	417	450,363			
3.400%, 04/15/26.....	20,540	22,011,909			
Extra Space Storage LP					
# 2.350%, 03/15/32.....	9,600	9,343,725			

**DFA INVESTMENT GRADE PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
# 4.450%, 06/01/28.....	8,020	\$ 9,021,325	2.625%, 10/15/31.....	6,900	\$ 6,769,608
Goldman Sachs Group, Inc.			Johnson & Johnson		
4.000%, 03/03/24.....	26,404	28,191,776	2.450%, 03/01/26.....	3,212	3,374,275
3.750%, 05/22/25.....	6,213	6,668,459	# 1.300%, 09/01/30.....	40,000	38,322,166
3.750%, 02/25/26.....	10,350	11,217,175	4.950%, 05/15/33.....	4,000	5,149,614
2.600%, 02/07/30.....	5,000	5,090,937	4.375%, 12/05/33.....	10,000	12,276,642
3.800%, 03/15/30.....	12,000	13,287,303	3.550%, 03/01/36.....	9,000	10,324,956
6.125%, 02/15/33.....	967	1,281,284	Johnson Controls		
Halliburton Co.			International PLC		
# 2.920%, 03/01/30.....	1,000	1,033,264	# 3.625%, 07/02/24.....	915	970,034
Harley-Davidson, Inc.			JPMorgan Chase & Co.		
# 3.500%, 07/28/25.....	5,593	5,907,794	3.625%, 05/13/24.....	12,131	12,961,542
Hasbro, Inc.			3.900%, 07/15/25.....	22,416	24,357,937
3.500%, 09/15/27.....	3,300	3,552,263	3.200%, 06/15/26.....	676	721,427
Health Care Service Corp. A			5.500%, 10/15/40.....	4,000	5,439,983
Mutual Legal Reserve Co.			Juniper Networks, Inc.		
Ω 2.200%, 06/01/30.....	27,600	27,452,064	# 3.750%, 08/15/29.....	4,000	4,355,970
Healthcare Trust of America			2.000%, 12/10/30.....	5,000	4,735,464
Holdings LP			Kellogg Co.		
2.000%, 03/15/31.....	1,800	1,700,208	3.250%, 04/01/26.....	8,739	9,345,068
Honeywell International, Inc.			3.400%, 11/15/27.....	14,600	15,768,158
# 2.500%, 11/01/26.....	18	18,949	7.450%, 04/01/31.....	6,959	9,886,763
HP, Inc.			Kemper Corp.		
3.400%, 06/17/30.....	50,835	53,694,865	# 2.400%, 09/30/30.....	6,265	6,180,300
Humana, Inc.			Keurig Dr Pepper, Inc.		
3.850%, 10/01/24.....	5,825	6,255,356	3.400%, 11/15/25.....	5,885	6,307,735
Intel Corp.			Kilroy Realty LP		
# 3.150%, 05/11/27.....	2,500	2,705,353	3.050%, 02/15/30.....	8,000	8,330,797
4.000%, 12/15/32.....	3,200	3,723,721	2.500%, 11/15/32.....	17,100	16,755,086
Intercontinental Exchange, Inc.			Kimco Realty Corp.		
3.750%, 12/01/25.....	11,500	12,518,670	2.250%, 12/01/31.....	10,200	9,938,570
2.650%, 09/15/40.....	5,000	4,812,500	Kinder Morgan Energy		
International Business Machines			Partners LP		
Corp.			6.950%, 01/15/38.....	5,000	7,051,965
3.375%, 08/01/23.....	4,409	4,620,962	Kroger Co.		
3.625%, 02/12/24.....	4,600	4,883,796	# 3.850%, 08/01/23.....	2,330	2,443,214
3.300%, 01/27/27.....	26,154	28,365,293	7.500%, 04/01/31.....	16,177	22,741,018
# 1.950%, 05/15/30.....	22,940	22,456,895	L3Harris Technologies, Inc.		
2.850%, 05/15/40.....	3,000	2,979,690	3.950%, 05/28/24.....	2,469	2,636,257
Interpublic Group of Cos., Inc.			Laboratory Corp. of America		
4.200%, 04/15/24.....	1,953	2,092,404	Holdings		
4.750%, 03/30/30.....	1,175	1,380,700	4.000%, 11/01/23.....	3,840	4,051,193
Interstate Power & Light Co.			# 3.600%, 09/01/27.....	2,500	2,713,587
2.300%, 06/01/30.....	3,978	3,983,909	Lazard Group LLC		
J M Smucker Co.			4.500%, 09/19/28.....	18,426	21,143,790
3.500%, 03/15/25.....	6,042	6,469,714	Lear Corp.		
4.250%, 03/15/35.....	2,000	2,335,593	3.800%, 09/15/27.....	3,495	3,817,224
Jabil, Inc.			Legg Mason, Inc.		
3.600%, 01/15/30.....	23,550	25,585,854	3.950%, 07/15/24.....	4,736	5,100,159
3.000%, 01/15/31.....	15,033	15,387,405	4.750%, 03/15/26.....	9,317	10,559,118
Jefferies Group LLC/Jefferies			Liberty Mutual Group, Inc.		
Group Capital Finance, Inc.			Ω 4.569%, 02/01/29.....	10,665	12,305,256
4.850%, 01/15/27.....	6,594	7,543,178	Lincoln National Corp.		
			# 3.400%, 01/15/31.....	10,680	11,522,630

**DFA INVESTMENT GRADE PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Lockheed Martin Corp.			Mosaic Co.		
# 3.550%, 01/15/26.....	4,800	\$ 5,228,665	# 4.250%, 11/15/23.....	1,336	\$ 1,416,002
Loews Corp.			# 4.050%, 11/15/27.....	6,000	6,660,044
2.625%, 05/15/23.....	3,761	3,860,010	Motorola Solutions, Inc.		
3.750%, 04/01/26.....	11,870	12,956,384	4.600%, 05/23/29.....	4,700	5,409,759
Lowe's Cos., Inc.			2.300%, 11/15/30.....	22,000	21,477,512
3.120%, 04/15/22.....	292	293,698	MPLX LP		
LYB International Finance II			4.125%, 03/01/27.....	12,020	13,254,815
BV			Mylan, Inc.		
3.500%, 03/02/27.....	4,166	4,500,523	4.200%, 11/29/23.....	3,480	3,684,225
LYB International Finance			National Rural Utilities		
III LLC			Cooperative Finance Corp.		
# 3.375%, 05/01/30.....	8,800	9,514,479	8.000%, 03/01/32.....	2,708	3,989,157
LyondellBasell Industries NV			Nestle Holdings, Inc.		
5.750%, 04/15/24.....	2,827	3,116,666	#Ω 1.875%, 09/14/31.....	60,500	59,594,013
Manufacturers & Traders			NetApp, Inc.		
Trust Co.			3.250%, 12/15/22.....	1,088	1,106,126
2.900%, 02/06/25.....	8,028	8,446,612	3.300%, 09/29/24.....	3,451	3,636,847
Marathon Petroleum Corp.			2.700%, 06/22/30.....	5,000	5,096,914
3.625%, 09/15/24.....	7,691	8,188,840	NewMarket Corp.		
Marriott International, Inc.			2.700%, 03/18/31.....	4,000	3,972,237
2.750%, 10/15/33.....	2,700	2,635,000	NextEra Energy Capital		
Mars, Inc.			Holdings, Inc.		
Ω 1.625%, 07/16/32.....	8,550	8,073,787	3.550%, 05/01/27.....	25,641	27,815,485
Marsh & McLennan Cos., Inc.			NIKE, Inc.		
3.500%, 06/03/24.....	8,320	8,832,080	# 2.375%, 11/01/26.....	13,083	13,721,817
# 3.750%, 03/14/26.....	3,300	3,597,722	2.850%, 03/27/30.....	52,300	56,024,873
Maxim Integrated Products,			3.250%, 03/27/40.....	5,000	5,499,278
Inc.			Northern Trust Corp.		
3.450%, 06/15/27.....	5,931	6,434,925	1.950%, 05/01/30.....	23,270	23,207,302
Medtronic, Inc.			Nucor Corp.		
3.500%, 03/15/25.....	616	663,925	3.950%, 05/01/28.....	6,245	6,974,928
4.375%, 03/15/35.....	4,465	5,475,180	2.700%, 06/01/30.....	9,000	9,285,745
Merck & Co., Inc.			Nuveen Finance LLC		
2.750%, 02/10/25.....	11,609	12,185,015	Ω 4.125%, 11/01/24.....	2,748	2,989,980
3.400%, 03/07/29.....	13,884	15,248,828	Omnicom Group, Inc.		
1.450%, 06/24/30.....	57,700	55,451,398	4.200%, 06/01/30.....	13,055	14,814,921
MetLife, Inc.			Omnicom Group,		
# 3.600%, 04/10/24.....	4,140	4,414,039	Inc./Omnicom Capital, Inc.		
5.700%, 06/15/35.....	7,400	9,993,518	3.650%, 11/01/24.....	6,057	6,467,543
Micron Technology, Inc.			Oracle Corp.		
# 4.663%, 02/15/30.....	330	376,662	2.650%, 07/15/26.....	39,785	41,351,470
Microsoft Corp.			3.250%, 11/15/27.....	36,794	39,322,141
# 3.300%, 02/06/27.....	14,692	16,045,597	O'Reilly Automotive, Inc.		
Molson Coors Beverage Co.			3.600%, 09/01/27.....	21,580	23,691,975
3.500%, 05/01/22.....	787	798,865	Owens Corning		
3.000%, 07/15/26.....	18,416	19,507,598	3.875%, 06/01/30.....	8,826	9,680,058
Morgan Stanley			Parker-Hannifin Corp.		
3.875%, 04/29/24.....	8,982	9,591,672	3.300%, 11/21/24.....	3,093	3,277,244
3.875%, 01/27/26.....	18,683	20,394,522	# 3.250%, 06/14/29.....	6,200	6,643,884
3.625%, 01/20/27.....	15,726	17,091,633	Penske Truck Leasing Co.		
7.250%, 04/01/32.....	7,000	10,093,388	LP/PTL Finance Corp.		
			Ω 3.400%, 11/15/26.....	1,000	1,072,769

**DFA INVESTMENT GRADE PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
PepsiCo, Inc.			Realty Income Corp.		
3.500%, 07/17/25.....	9,309	\$10,062,520	1.800%, 03/15/33.....	3,000	\$ 2,829,224
PerkinElmer, Inc.			Reinsurance Group of America, Inc.		
3.300%, 09/15/29.....	1,700	1,821,840	4.700%, 09/15/23.....	3,840	4,103,701
Pfizer, Inc.			# 3.950%, 09/15/26.....	16,189	17,769,602
3.000%, 12/15/26.....	42,108	45,491,419	3.900%, 05/15/29.....	4,725	5,237,256
# 1.700%, 05/28/30.....	5,000	4,903,591	3.150%, 06/15/30.....	15,855	16,730,285
3.900%, 03/15/39.....	5,000	5,889,741	salesforce.com, Inc.		
Philip Morris International, Inc.			3.700%, 04/11/28.....	12,800	14,310,776
# 3.250%, 11/10/24.....	7,098	7,549,483	Schlumberger Investment SA		
3.125%, 08/17/27.....	2,000	2,146,019	# 2.650%, 06/26/30.....	9,852	10,104,409
3.375%, 08/15/29.....	6,000	6,568,588	Sempra Energy		
2.100%, 05/01/30.....	10,750	10,626,369	4.050%, 12/01/23.....	2,205	2,335,010
6.375%, 05/16/38.....	5,000	7,055,632	3.550%, 06/15/24.....	6,400	6,761,656
Phillips 66 Partners LP			Sherwin-Williams Co.		
# 3.550%, 10/01/26.....	23,603	25,279,243	3.450%, 08/01/25.....	6,794	7,293,815
3.750%, 03/01/28.....	3,265	3,566,513	3.450%, 06/01/27.....	1,035	1,122,919
3.150%, 12/15/29.....	18,000	18,814,037	# 2.950%, 08/15/29.....	6,000	6,353,869
PNC Bank NA			Simon Property Group LP		
2.950%, 02/23/25.....	1,093	1,154,296	# 2.650%, 07/15/30.....	20,000	20,413,785
3.250%, 06/01/25.....	7,000	7,500,820	Southern Power Co.		
PPG Industries, Inc.			4.150%, 12/01/25.....	5,433	5,964,509
# 2.800%, 08/15/29.....	2,603	2,701,386	Southwest Gas Corp.		
2.550%, 06/15/30.....	9,250	9,466,024	3.700%, 04/01/28.....	2,900	3,160,039
PPL Capital Funding, Inc.			2.200%, 06/15/30.....	13,700	13,401,008
3.100%, 05/15/26.....	11,200	11,822,163	Stanley Black & Decker, Inc.		
Precision Castparts Corp.			2.300%, 03/15/30.....	3,000	3,071,348
3.250%, 06/15/25.....	28,987	31,035,481	State Street Corp.		
Principal Financial Group, Inc.			# 3.300%, 12/16/24.....	13,947	14,965,728
3.125%, 05/15/23.....	4,444	4,604,239	# 3.550%, 08/18/25.....	2,254	2,446,207
3.400%, 05/15/25.....	2,700	2,875,685	Steel Dynamics, Inc.		
3.100%, 11/15/26.....	5,472	5,827,420	3.250%, 01/15/31.....	18,125	19,235,081
Procter & Gamble Co.			Stellantis Finance US, Inc.		
2.450%, 11/03/26.....	1,077	1,135,276	Ω 2.691%, 09/15/31.....	4,500	4,432,516
2.850%, 08/11/27.....	12,850	13,795,361	Stryker Corp.		
3.000%, 03/25/30.....	2,000	2,174,197	3.375%, 11/01/25.....	11,427	12,278,165
1.200%, 10/29/30.....	43,500	41,132,942	3.650%, 03/07/28.....	25,656	28,296,039
# 1.950%, 04/23/31.....	10,000	10,076,489	Sysco Corp.		
5.500%, 02/01/34.....	11,999	16,120,141	3.750%, 10/01/25.....	685	742,842
Progress Energy, Inc.			# 3.300%, 07/15/26.....	18,844	20,190,402
7.750%, 03/01/31.....	2,500	3,489,798	3.250%, 07/15/27.....	4,934	5,290,210
6.000%, 12/01/39.....	600	823,931	Target Corp.		
Prudential Financial, Inc.			# 2.500%, 04/15/26.....	2,521	2,662,632
3.878%, 03/27/28.....	789	885,155	TCI Communications, Inc.		
Public Service Enterprise Group, Inc.			7.875%, 02/15/26.....	1,520	1,919,251
8.625%, 04/15/31.....	1,000	1,459,031	Texas Instruments, Inc.		
QUALCOMM, Inc.			# 2.900%, 11/03/27.....	3,500	3,771,087
2.150%, 05/20/30.....	5,000	5,058,384	Textron, Inc.		
1.650%, 05/20/32.....	17,843	16,874,178	2.450%, 03/15/31.....	15,590	15,511,430
Raytheon Technologies Corp.			TJX Cos., Inc.		
7.500%, 09/15/29.....	615	844,575	2.250%, 09/15/26.....	14,681	15,272,548
6.125%, 07/15/38.....	2,200	3,114,553			



**DFA INVESTMENT GRADE PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Travelers Property Casualty Corp.			# 3.200%, 04/15/30.....	23,552	\$ 25,046,800
6.375%, 03/15/33.....	800	\$ 1,115,460	Walmart, Inc.		
3.700%, 06/05/25.....	8,345	9,042,665	2.375%, 09/24/29.....	2,246	2,343,318
7.000%, 03/01/32.....	1,340	1,901,200	# 1.800%, 09/22/31.....	41,000	40,403,795
U.S. Bank NA			Walt Disney Co.		
2.800%, 01/27/25.....	4,950	5,215,774	3.700%, 09/15/24.....	13,864	14,829,436
Union Pacific Corp.			1.750%, 01/13/26.....	5,000	5,072,548
3.250%, 01/15/25.....	9,515	10,095,989	# 2.650%, 01/13/31.....	24,750	25,719,456
2.891%, 04/06/36.....	22,950	23,919,109	6.200%, 12/15/34.....	1,700	2,379,686
UnitedHealth Group, Inc.			Waste Management, Inc.		
2.750%, 02/15/23.....	8,672	8,877,911	1.500%, 03/15/31.....	10,000	9,396,788
3.100%, 03/15/26.....	1,290	1,386,572	WEC Energy Group, Inc.		
# 2.750%, 05/15/40.....	10,000	10,056,150	3.550%, 06/15/25.....	5,268	5,643,949
Unum Group			Wells Fargo & Co.		
4.000%, 03/15/24.....	5,051	5,376,007	3.000%, 02/19/25.....	6,264	6,594,732
3.875%, 11/05/25.....	1,977	2,109,898	3.000%, 04/22/26.....	9,473	10,026,245
4.000%, 06/15/29.....	10,963	12,139,607	3.000%, 10/23/26.....	1,490	1,573,792
Utah Acquisition Sub, Inc.			# 4.150%, 01/24/29.....	1,200	1,351,010
3.950%, 06/15/26.....	18,167	19,758,995	Welltower, Inc.		
Valero Energy Corp.			4.125%, 03/15/29.....	1,550	1,736,349
3.400%, 09/15/26.....	8,918	9,534,035	2.750%, 01/15/31.....	11,393	11,702,483
7.500%, 04/15/32.....	580	806,301	Westlake Chemical Corp.		
Ventas Realty LP			3.375%, 06/15/30.....	11,785	12,601,291
3.000%, 01/15/30.....	1,100	1,140,843	WestRock MWV LLC		
Verizon Communications, Inc.			8.200%, 01/15/30.....	19,367	26,833,310
4.125%, 03/16/27.....	3,000	3,352,764	Weyerhaeuser Co.		
# 4.329%, 09/21/28.....	2,000	2,283,014	# 7.375%, 03/15/32.....	4,300	6,101,136
4.016%, 12/03/29.....	17,153	19,223,149	Whirlpool Corp.		
Ω 2.355%, 03/15/32.....	2,733	2,692,231	3.700%, 05/01/25.....	15,463	16,608,392
VF Corp.			4.750%, 02/26/29.....	1,300	1,510,589
# 2.800%, 04/23/27.....	1,000	1,053,266	Williams Cos., Inc.		
2.950%, 04/23/30.....	516	540,454	4.000%, 09/15/25.....	12,364	13,438,175
ViacomCBS, Inc.			3.750%, 06/15/27.....	7,863	8,556,726
3.875%, 04/01/24.....	4,899	5,194,814	3.500%, 11/15/30.....	15,200	16,326,736
3.500%, 01/15/25.....	2,364	2,512,042	Wisconsin Electric Power Co.		
# 2.900%, 01/15/27.....	21,061	22,136,443	3.100%, 06/01/25.....	2,200	2,324,510
7.875%, 07/30/30.....	1,137	1,591,797	WP Carey, Inc.		
4.950%, 01/15/31.....	3,993	4,740,963	# 2.400%, 02/01/31.....	2,300	2,269,275
4.200%, 05/19/32.....	12,600	14,341,049	2.450%, 02/01/32.....	9,800	9,685,613
Viatis, Inc.			WRKCo, Inc.		
3.850%, 06/22/40.....	10,000	10,709,780	4.200%, 06/01/32.....	1,800	2,057,241
Visa, Inc.			3.000%, 06/15/33.....	19,705	20,455,980
3.150%, 12/14/25.....	4,555	4,894,305	Zimmer Biomet Holdings, Inc.		
2.050%, 04/15/30.....	96,059	97,439,838	3.550%, 04/01/25.....	1,915	2,038,055
# 1.100%, 02/15/31.....	60,100	56,167,953	Zoetis, Inc.		
4.150%, 12/14/35.....	15,600	18,754,259	3.000%, 09/12/27.....	26,275	28,050,164
2.700%, 04/15/40.....	5,000	5,125,775	TOTAL UNITED STATES.....		<u>5,317,792,415</u>
VMware, Inc.			TOTAL BONDS.....		<u>6,879,693,824</u>
3.900%, 08/21/27.....	1,024	1,123,053	U.S. TREASURY OBLIGATIONS — (32.9%)		
Walgreens Boots Alliance, Inc.			U.S. Treasury Bonds		
3.450%, 06/01/26.....	514	550,963	6.750%, 08/15/26.....	38,863	48,961,434
			6.625%, 02/15/27.....	34,651	44,242,033

**DFA INVESTMENT GRADE PORTFOLIO**

CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
6.125%, 11/15/27 .....	29,407	\$ 37,624,110	2.875%, 05/15/28 .....	99,000	\$ 108,060,821
5.250%, 11/15/28 .....	10,442	13,114,217	2.875%, 08/15/28 .....	113,000	123,580,508
5.250%, 02/15/29 .....	60,685	76,591,108	3.125%, 11/15/28 .....	75,000	83,405,273
6.125%, 08/15/29 .....	35,585	47,841,961	2.625%, 02/15/29 .....	110,000	118,812,891
6.250%, 05/15/30 .....	45,710	63,192,566	2.375%, 05/15/29 .....	83,000	88,307,461
5.375%, 02/15/31 .....	64,500	86,215,840	1.625%, 08/15/29 .....	148,000	149,699,688
# 4.500%, 02/15/36 .....	295,000	405,406,054	1.750%, 11/15/29 .....	92,500	94,501,757
1.750%, 08/15/41 .....	20,000	19,253,125	1.500%, 02/15/30 .....	189,700	189,892,663
U.S. Treasury Notes			0.625%, 05/15/30 .....	220,000	204,402,343
2.250%, 11/15/25 .....	98,895	103,658,185	0.625%, 08/15/30 .....	224,000	207,576,251
1.625%, 02/15/26 .....	60,499	61,843,991	0.875%, 11/15/30 .....	249,000	235,256,368
1.625%, 05/15/26 .....	115,000	117,484,179	1.125%, 02/15/31 .....	233,000	224,735,781
1.500%, 08/15/26 .....	78,787	79,981,420	1.625%, 05/15/31 .....	96,000	96,675,000
1.625%, 09/30/26 .....	50,000	51,070,313	# 1.250%, 08/15/31 .....	215,000	208,919,531
2.000%, 11/15/26 .....	70,000	72,728,907			
1.625%, 11/30/26 .....	39,750	40,579,160	TOTAL U.S. TREASURY		
1.500%, 01/31/27 .....	59,500	60,325,098	OBLIGATIONS.....		4,591,218,911
2.250%, 02/15/27 .....	60,000	63,082,031			
2.375%, 05/15/27 .....	91,200	96,529,500	TOTAL INVESTMENT		
0.500%, 06/30/27 .....	45,000	43,033,008	SECURITIES		
2.250%, 08/15/27 .....	100,000	105,179,688	(Cost \$13,151,473,615).....		13,488,115,386
0.500%, 10/31/27 .....	65,000	61,810,938			
2.250%, 11/15/27 .....	79,018	83,145,154	<u>Shares</u>		
0.625%, 11/30/27 .....	35,000	33,490,625	SECURITIES LENDING COLLATERAL — (3.5%)		
0.625%, 12/31/27 .....	125,000	119,404,297	@§ The DFA Short Term		
2.750%, 02/15/28 .....	88,300	95,577,852	Investment Fund.....	42,357,913	490,081,050
1.125%, 02/29/28 .....	115,000	113,180,664			
1.250%, 03/31/28 .....	135,000	133,676,367	TOTAL INVESTMENTS — (100.0%)		
1.250%, 04/30/28 .....	80,000	79,168,750	(Cost \$13,641,530,737).....		<u>\$13,978,196,436</u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Agency Obligations.....	—	\$ 2,017,202,651	—	\$ 2,017,202,651
Bonds				
Australia.....	—	287,871,745	—	287,871,745
Belgium.....	—	19,121,457	—	19,121,457
Canada.....	—	196,877,581	—	196,877,581
Denmark.....	—	2,222,955	—	2,222,955
France.....	—	98,306,357	—	98,306,357
Germany.....	—	118,390,620	—	118,390,620
Ireland.....	—	1,692,240	—	1,692,240
Italy.....	—	20,129,354	—	20,129,354
Japan.....	—	195,158,924	—	195,158,924
Netherlands.....	—	153,664,630	—	153,664,630
Norway.....	—	13,938,108	—	13,938,108
Spain.....	—	66,275,057	—	66,275,057
Supranational Organization Obligations.....	—	2,460,178	—	2,460,178
Switzerland.....	—	152,653,021	—	152,653,021

**DFA INVESTMENT GRADE PORTFOLIO**  
**CONTINUED**

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
United Kingdom.....	—	\$ 233,139,182	—	\$ 233,139,182
United States.....	—	5,317,792,415	—	5,317,792,415
U.S. Treasury Obligations.....	—	4,591,218,911	—	4,591,218,911
Securities Lending Collateral.....	—	490,081,050	—	490,081,050
<b>TOTAL.....</b>	<b>—</b>	<b>\$13,978,196,436</b>	<b>—</b>	<b>\$13,978,196,436</b>

See accompanying Notes to Financial Statements.

**DFA DIVERSIFIED FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<b>Face Amount± (000)</b>	<b>Value†</b>
<b>U.S. TREASURY OBLIGATIONS — (19.9%)</b>		
Treasury Inflation Protected Security		
0.125%, 01/15/22.....	43,510	\$ 43,898,807
0.125%, 04/15/22.....	43,755	44,586,627
0.125%, 07/15/22.....	37,173	38,216,846
0.125%, 01/15/23.....	43,138	44,793,594
0.625%, 01/15/24.....	41,561	44,491,399
2.375%, 01/15/25.....	38,636	44,454,037
0.125%, 04/15/25.....	22,769	24,535,532
0.625%, 01/15/26.....	40,927	45,336,709
1.750%, 01/15/28.....	20,631	24,902,158
3.625%, 04/15/28.....	27,906	37,343,188
2.500%, 01/15/29.....	3,185	4,093,046
3.875%, 04/15/29.....	23,046	32,253,513
0.125%, 07/15/30.....	5,121	5,698,020
# 0.125%, 01/15/31.....	30,894	34,263,018
<b>TOTAL U.S. TREASURY OBLIGATIONS.....</b>		<b>468,866,494</b>
	<b>Shares</b>	
<b>AFFILIATED INVESTMENT COMPANIES — (79.7%)</b>		
Investment in DFA Intermediate Government Fixed Income Portfolio of DFA Investment Dimensions Group Inc.....		
	92,126,668	1,178,300,083
Investment in DFA Two-Year Global Fixed Income Portfolio of DFA Investment Dimensions Group, Inc.....		
	70,967,792	703,290,821
<b>TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....</b>		<b>1,881,590,904</b>
<b>TOTAL INVESTMENT SECURITIES</b> (Cost \$2,346,873,630).....		<b>2,350,457,398</b>
<b>TEMPORARY CASH INVESTMENTS — (0.4%)</b>		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	10,286,265	10,286,265
<b>SECURITIES LENDING COLLATERAL — (0.0%)</b>		
@§ The DFA Short Term Investment Fund .....	9,822	113,640
<b>TOTAL INVESTMENTS — (100.0%)</b> (Cost \$2,357,273,525).....		<b>\$2,360,857,303</b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$468,866,494	—	\$ 468,866,494
Affiliated Investment Companies.....	\$1,881,590,904	—	—	1,881,590,904

**DFA DIVERSIFIED FIXED INCOME PORTFOLIO**  
**CONTINUED**

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Temporary Cash Investments.....	\$ 10,286,265	—	—	\$ 10,286,265
Securities Lending Collateral.....	—	\$ 113,640	—	113,640
<b>TOTAL.....</b>	<b>\$1,891,877,169</b>	<b>\$468,980,134</b>	<b>—</b>	<b>\$2,360,857,303</b>

See accompanying Notes to Financial Statements.

**DFA LTIP PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (100.0%)		
Treasury Inflation Protected Security		
1.000%, 02/15/48.....	29,297	\$ 39,854,073
1.000%, 02/15/49.....	83,732	115,258,435
0.250%, 02/15/50.....	99,431	115,750,138
0.125%, 02/15/51.....	102,179	<u>115,999,128</u>
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$339,720,973).....		<u>386,861,774</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$339,720,973).....		<u><u>\$386,861,774</u></u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$386,861,774	—	\$386,861,774
TOTAL.....	<u>—</u>	<u>\$386,861,774</u>	<u>—</u>	<u>\$386,861,774</u>

See accompanying Notes to Financial Statements.

**DFA INFLATION-PROTECTED SECURITIES PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount± (000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.0%)		
Treasury Inflation Protected Security		
0.125%, 01/15/23.....	0	\$ 130
0.625%, 01/15/26.....	238,309	263,985,898
0.125%, 07/15/26.....	453,003	496,315,853
0.375%, 01/15/27.....	523,183	580,187,769
2.375%, 01/15/27.....	247,552	301,778,289
0.375%, 07/15/27.....	448,985	501,834,727
0.500%, 01/15/28.....	225,790	253,890,679
1.750%, 01/15/28.....	315,597	380,939,983
3.625%, 04/15/28.....	384,768	514,883,345
0.750%, 07/15/28.....	99,168	114,025,307
0.875%, 01/15/29.....	495,633	575,340,417
2.500%, 01/15/29.....	408,349	524,728,529
3.875%, 04/15/29.....	437,205	611,873,595
0.250%, 07/15/29.....	170,571	191,037,182
0.125%, 01/15/30.....	172,242	190,692,578
0.125%, 07/15/30.....	10,669	11,870,874
0.125%, 01/15/31.....	26,271	29,135,220
3.375%, 04/15/32.....	334,423	493,567,912
2.125%, 02/15/40.....	387,277	584,510,408
2.125%, 02/15/41.....	332,269	<u>508,042,121</u>
<b>TOTAL U.S. TREASURY OBLIGATIONS</b>		
Cost (\$6,477,617,685).....		<u>7,128,640,816</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (1.0%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	74,952,752	<u>74,952,752</u>
<b>TOTAL INVESTMENTS — (100.0%)</b>		
(Cost \$6,552,570,437).....		<u>\$7,203,593,568</u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
U.S. Treasury Obligations.....	—	\$7,128,640,816	—	\$7,128,640,816
Temporary Cash Investments.....	\$74,952,752	—	—	74,952,752
<b>TOTAL.....</b>	<u>\$74,952,752</u>	<u>\$7,128,640,816</u>	<u>—</u>	<u>\$7,203,593,568</u>

See accompanying Notes to Financial Statements.

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
BONDS — (88.4%)			AUSTRALIA — (Continued)		
AUSTRALIA — (10.0%)			Westpac Banking Corp.		
Australia & New Zealand Banking Group Ltd.			2.800%, 01/11/22.....	11,749	\$ 11,807,668
2.550%, 11/23/21.....	2,700	\$ 2,703,671	2.850%, 05/13/26.....	8,700	9,238,358
3.300%, 03/07/22..... AUD	1,000	760,222	1.150%, 06/03/26.....	9,800	9,678,284
2.625%, 05/19/22.....	250	253,167	4.125%, 06/04/26..... AUD	500	408,265
Australia & New Zealand Banking Group Ltd., Floating Rate Note, 3M Swap + 0.760%, FRN			Westpac Banking Corp., Floating Rate Note		
(r) 0.794%, 01/16/25..... AUD	12,000	9,109,658	(r) 3M Swap + 1.140%, FRN, 1.182%, 04/24/24..... AUD	500	383,335
Australia Government Bond			(r) 3M Swap + 0.880%, FRN, 0.896%, 08/16/24..... AUD	3,500	<u>2,667,892</u>
0.250%, 11/21/25..... AUD	33,650	24,094,042			
4.250%, 04/21/26..... AUD	8,000	6,727,869	TOTAL AUSTRALIA.....		<u>170,849,706</u>
Bank of New Zealand			AUSTRIA — (0.1%)		
Ω 1.000%, 03/03/26.....	750	731,152	Oesterreichische Kontrollbank AG		
Commonwealth Bank of Australia			# 0.500%, 02/02/26.....	1,000	<u>972,690</u>
Ω 2.750%, 03/10/22.....	4,974	5,017,282	BELGIUM — (0.0%)		
2.750%, 03/10/22.....	200	201,740	Dexia Credit Local SA		
Ω 1.125%, 06/15/26.....	14,375	14,147,545	0.250%, 06/02/22..... EUR	350	<u>406,372</u>
Glencore Funding LLC			CANADA — (15.1%)		
Ω 4.625%, 04/29/24.....	9,283	10,019,004	Bank of Montreal		
National Australia Bank Ltd.			2.280%, 07/29/24..... CAD	5,750	4,715,734
2.800%, 01/10/22.....	3,000	3,014,129	Bank of Montreal, Floating Rate Note, 3M Swap + 0.990%, FRN		
2.500%, 05/22/22.....	1,635	1,655,446	(r) 1.002%, 09/07/23..... AUD	10,070	7,679,752
3.375%, 01/14/26.....	3,697	4,000,105	Bank of Nova Scotia		
National Australia Bank Ltd., Floating Rate Note			1.900%, 12/02/21..... CAD	15,300	12,378,461
(r) 3M Swap + 0.930%, FRN, 0.947%, 09/26/23..... AUD	6,000	4,568,898	1.830%, 04/27/22..... CAD	6,000	4,880,430
(r) 3M Swap + 1.040%, FRN, 1.053%, 02/26/24..... AUD	2,500	1,910,108	1.750%, 12/23/22..... GBP	3,500	4,836,380
(r) 3M Swap + 0.920%, FRN, 0.933%, 06/19/24..... AUD	6,000	4,576,006	Canada Government International Bond		
(r) 3M Swap + 0.770%, FRN, 0.810%, 01/21/25..... AUD	22,600	17,162,693	0.750%, 05/19/26.....	4,000	3,927,320
New South Wales Treasury Corp.			Canadian Imperial Bank of Commerce		
4.000%, 05/20/26..... AUD	14,700	12,161,213	1.250%, 06/22/26.....	11,000	10,780,217
Queensland Treasury Corp.			Canadian Natural Resources Ltd.		
Ω 3.250%, 07/21/26..... AUD	1,000	802,799	2.950%, 01/15/23.....	1,568	1,605,768
South Australian Government Financing Authority			3.900%, 02/01/25.....	559	597,966
3.000%, 07/20/26..... AUD	2,000	1,588,598	2.050%, 07/15/25.....	555	563,435
Treasury Corp. of Victoria			CPPIB Capital, Inc.		
0.500%, 11/20/25..... AUD	15,950	11,460,557	Ω 0.875%, 09/09/26.....	25,000	24,541,084
			Enbridge, Inc.		
			# 2.900%, 07/15/22.....	6,010	6,098,938
			National Bank of Canada		
			1.534%, 06/15/26..... CAD	3,880	3,051,268



**DFA SHORT-DURATION REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CANADA — (Continued)			FRANCE — (1.3%)		
Province of Alberta Canada			Agence Francaise de		
1.000%, 11/15/21..... GBP	3,000	\$ 4,106,777	Developpement EPIC		
Province of British Columbia			0.625%, 01/22/26.....	4,400	\$ 4,291,496
Canada			BNP Paribas SA		
# 0.900%, 07/20/26.....	17,100	16,830,757	Ω 2.950%, 05/23/22.....	2,500	2,534,979
Province of Ontario Canada			BPCE SA		
1.350%, 03/08/22..... CAD	13,000	10,545,483	Ω 2.375%, 01/14/25.....	2,200	2,255,374
0.625%, 01/21/26.....	3,800	3,711,688	Caisse d'Amortissement de la		
1.050%, 04/14/26.....	12,000	11,911,352	Dette Sociale		
1.350%, 09/08/26..... CAD	16,000	12,665,934	#Ω 0.625%, 02/18/26.....	1,000	976,940
Province of Ontario Canada,			Credit Agricole SA		
Floating Rate Note, 3M			Ω 3.375%, 01/10/22.....	2,000	2,011,535
CDOR + 0.050%, FRN			Societe Generale SA		
(r) 0.490%, 08/21/23..... CAD	11,600	9,414,783	Ω 3.250%, 01/12/22.....	2,000	2,011,393
Province of Quebec Canada			Ω 4.250%, 09/14/23.....	5,000	5,308,756
2.500%, 09/01/26..... CAD	10,000	8,359,486	Ω 2.625%, 10/16/24.....	1,700	1,758,403
Province of Quebec Canada,			TotalEnergies Capital		
Floating Rate Note			International SA		
(r) 3M CDOR + 0.545%,			0.250%, 07/12/23..... EUR	1,500	1,749,255
FRN, 1.003%,			TOTAL FRANCE.....		<u>22,898,131</u>
10/19/23..... CAD	11,250	9,230,890			
(r) 3M CDOR + 0.405%,			GERMANY — (3.3%)		
FRN, 0.863%,			Bayer U.S. Finance II LLC		
10/13/24..... CAD	30,275	24,910,092	Ω 3.375%, 07/15/24.....	5,000	5,241,955
PSP Capital, Inc.			BMW Finance NV		
0.900%, 06/15/26..... CAD	2,000	1,556,642	0.625%, 10/06/23..... EUR	2,200	2,582,792
Ω 1.000%, 06/29/26.....	4,469	4,415,380	BMW U.S. Capital LLC		
Rogers Communications, Inc.			Ω 3.450%, 04/12/23.....	2,000	2,081,035
4.100%, 10/01/23.....	3,000	3,160,458	Daimler Finance North		
Royal Bank of Canada			America LLC		
1.968%, 03/02/22..... CAD	2,300	1,868,174	Ω 2.850%, 01/06/22.....	3,000	3,013,051
2.000%, 03/21/22..... CAD	15,000	12,194,651	Ω 3.300%, 05/19/25.....	2,231	2,374,715
2.352%, 07/02/24..... CAD	6,500	5,342,910	Ω 1.450%, 03/02/26.....	5,333	5,307,746
Suncor Energy, Inc.			Kreditanstalt fuer Wiederaufbau		
3.100%, 05/15/25.....	2,000	2,110,711	1.625%, 04/03/24..... NOK	86,330	10,248,743
Toronto-Dominion Bank			0.625%, 01/22/26.....	7,700	7,536,895
3.005%, 05/30/23..... CAD	5,000	4,154,735	Landeskreditbank		
0.625%, 07/20/23..... EUR	7,300	8,572,554	Baden-Wuerttemberg		
0.750%, 01/06/26.....	7,500	7,311,978	Foerderbank		
1.200%, 06/03/26.....	6,300	6,222,099	4.250%, 08/07/25..... AUD	4,200	3,438,776
Toronto-Dominion Bank,			Landwirtschaftliche		
Floating Rate Note, 3M			Rentenbank		
Swap + 1.000%, FRN			4.750%, 05/06/26..... AUD	2,000	1,692,113
(r) 1.025%, 07/10/24..... AUD	4,000	<u>3,057,109</u>	NRW Bank		
TOTAL CANADA.....		<u>257,311,396</u>	1.050%, 03/31/26..... AUD	580	419,431
			Siemens		
DENMARK — (0.1%)			Financieringsmaatschappij		
Kommunekredit			NV		
0.500%, 01/28/26.....	1,425	<u>1,384,573</u>	1.200%, 03/11/26.....	500	494,932
			State of North		
			Rhine-Westphalia Germany		
			1.000%, 04/21/26.....	8,300	8,214,630

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
GERMANY — (Continued)			JAPAN — (Continued)		
Volkswagen Group of America Finance LLC			Shire Acquisitions		
Ω 4.000%, 11/12/21.....	3,000	\$ 3,003,042	Investments Ireland DAC		
Ω 2.850%, 09/26/24.....	500	<u>523,496</u>	2.875%, 09/23/23.....		
TOTAL GERMANY.....		<u>56,173,352</u>	5,000		\$ 5,181,330
IRELAND — (0.6%)			Sumitomo Mitsui Financial Group, Inc.		
AerCap Ireland Capital			2.696%, 07/16/24.....		
DAC/AerCap Global Aviation Trust			# 0.948%, 01/12/26.....		
1.750%, 01/30/26.....	10,800	10,625,725	2.632%, 07/14/26.....		
4.450%, 04/03/26.....	150	<u>163,480</u>	Toyota Credit Canada, Inc.		
TOTAL IRELAND.....		<u>10,789,205</u>	2.020%, 02/28/22..... CAD		
ITALY — (0.9%)			2.350%, 07/18/22..... CAD		
Intesa Sanpaolo SpA			2.700%, 01/25/23..... CAD		
Ω 3.125%, 07/14/22.....	400	407,083	Toyota Motor Credit Corp.		
Ω 3.250%, 09/23/24.....	4,200	4,403,986	# 1.125%, 06/18/26.....		
Republic of Italy Government International Bond			Toyota Motor Finance		
6.875%, 09/27/23.....	5,500	6,110,824	Netherlands BV		
2.375%, 10/17/24.....	3,961	<u>4,075,463</u>	0.625%, 09/26/23..... EUR		
TOTAL ITALY.....		<u>14,997,356</u>	TOTAL JAPAN.....		
JAPAN — (4.5%)					
7-Eleven, Inc.			NETHERLANDS — (1.8%)		
Ω 0.950%, 02/10/26.....	6,000	5,835,432	Cooperatieve Rabobank UA		
Aircastle Ltd.			2.750%, 01/10/22.....		
4.250%, 06/15/26.....	1,500	1,626,850	4.875%, 01/10/23..... GBP		
American Honda Finance Corp.			Ω 2.625%, 07/22/24.....		
0.550%, 03/17/23..... EUR	3,000	3,503,505	ING Groep NV		
Daiwa Securities Group, Inc.			Ω 4.625%, 01/06/26.....		
#Ω 3.129%, 04/19/22.....	1,770	1,791,854	LeasePlan Corp. NV		
Mitsubishi UFJ Financial Group, Inc.			Ω 2.875%, 10/24/24.....		
# 3.407%, 03/07/24.....	1,000	1,055,109	Shell International Finance BV		
# 2.193%, 02/25/25.....	8,500	8,729,340	1.000%, 04/06/22..... EUR		
2.757%, 09/13/26.....	786	819,945	# 3.250%, 05/11/25.....		
Mizuho Financial Group, Inc.			Siemens		
2.953%, 02/28/22.....	5,000	5,041,428	Financieringsmaatschappij NV		
Nissan Motor Acceptance Corp.			Ω 2.350%, 10/15/26.....		
Ω 2.000%, 03/09/26.....	8,350	8,277,204	TOTAL NETHERLANDS.....		
Nissan Motor Co. Ltd.					
Ω 3.522%, 09/17/25.....	2,500	2,630,134	NEW ZEALAND — (1.3%)		
Nomura Holdings, Inc.			New Zealand Government Bond		
2.648%, 01/16/25.....	600	621,024	0.500%, 05/15/24..... NZD		
1.653%, 07/14/26.....	1,528	1,504,263	31,000		
NTT Finance Corp.					
Ω 1.162%, 04/03/26.....	10,607	10,448,004	NORWAY — (3.0%)		
			Aker BP ASA		
			Ω 2.875%, 01/15/26.....		
			Equinor ASA		
			1.750%, 01/22/26.....		
			Kommunalbanken AS		
			4.250%, 07/16/25..... AUD		
			0.500%, 01/13/26.....		
			Norway Government Bond		
			Ω 3.000%, 03/14/24..... NOK		
			374,700		
			TOTAL NORWAY.....		
			51,090,105		

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
SPAIN — (0.3%)			SWEDEN — (Continued)		
Banco Santander SA			Skandinaviska Enskilda		
3.848%, 04/12/23.....	2,000	\$ 2,089,303	Banken AB		
Santander Holdings USA,			#Ω 1.200%, 09/09/26.....	5,250	\$ 5,164,635
Inc.			Svenska Handelsbanken AB		
3.400%, 01/18/23.....	3,650	<u>3,756,311</u>	2.750%, 12/05/22.....	GBP 2,000	2,793,174
TOTAL SPAIN.....		<u>5,845,614</u>	Svenska Handelsbanken AB,		
			Floating Rate Note, 3M		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (10.0%)			Swap + 0.450%, FRN		
African Development Bank			(r) 0.462%, 03/04/26.....	AUD 5,000	3,747,543
0.875%, 03/23/26.....	10,500	10,367,070	Swedbank AB		
0.875%, 07/22/26.....	22,400	22,012,480	0.250%, 11/07/22.....	EUR 4,400	5,120,658
Asian Development Bank			1.625%, 12/28/22.....	GBP 5,000	6,902,505
0.800%, 11/06/25.....	AUD 15,650	11,338,621	0.400%, 08/29/23.....	EUR 250	<u>292,558</u>
0.500%, 02/04/26.....	9,102	8,863,667	TOTAL SWEDEN.....		<u>25,204,086</u>
1.000%, 04/14/26.....	2,000	1,983,151			
0.500%, 05/05/26.....	AUD 10,700	7,574,284	SWITZERLAND — (1.5%)		
Asian Infrastructure			Credit Suisse Group AG		
Investment Bank			4.550%, 04/17/26.....	4,750	5,277,485
1.000%, 05/06/26.....	AUD 17,500	12,664,204	Nestle Finance International		
European Bank for			Ltd.		
Reconstruction &			0.750%, 11/08/21.....	EUR 1,500	1,734,346
Development			Nestle Holdings, Inc.		
0.500%, 01/28/26.....	20,000	19,478,369	Ω 0.625%, 01/15/26.....	2,000	1,943,143
European Investment Bank			Roche Holdings, Inc.		
1.500%, 01/26/24.....	NOK 50,000	5,926,349	Ω 0.991%, 03/05/26.....	7,209	7,069,122
# 0.375%, 03/26/26.....	3,000	2,900,709	UBS Group AG		
Inter-American Development Bank			4.125%, 09/24/25.....	3,000	3,277,769
2.750%, 10/30/25.....	AUD 1,000	781,078	# 4.125%, 04/15/26.....	5,000	<u>5,503,268</u>
0.875%, 04/20/26.....	8,650	8,534,998	TOTAL SWITZERLAND.....		<u>24,805,133</u>
4.250%, 06/11/26.....	AUD 21,500	17,852,691			
1.000%, 06/29/26.....	CAD 25,000	19,546,299	UNITED KINGDOM — (1.8%)		
International Bank for			AstraZeneca PLC		
Reconstruction &			0.700%, 04/08/26.....	3,000	2,913,892
Development			BAT International Finance PLC		
0.500%, 05/18/26.....	AUD 1,572	1,112,253	Ω 3.950%, 06/15/25.....	2,000	2,157,288
International Bank for			# 1.668%, 03/25/26.....	4,500	4,450,153
Reconstruction &			BP Capital Markets PLC		
Development, Floating			3.814%, 02/10/24.....	709	754,956
Rate Note, SOFR +			CNH Industrial Capital LLC		
0.310%, FRN			4.375%, 04/05/22.....	3,000	3,045,412
(r) 0.359%, 09/18/25.....	9,000	9,042,210	4.200%, 01/15/24.....	210	224,023
Nordic Investment Bank			HSBC Holdings PLC		
1.875%, 04/10/24.....	NOK 75,000	8,946,040	3.600%, 05/25/23.....	775	810,057
# 0.500%, 01/21/26.....	2,000	<u>1,942,046</u>	Linde, Inc.		
TOTAL SUPRANATIONAL			1.200%, 02/12/24.....	EUR 6,625	7,903,372
ORGANIZATION			Lloyds Banking Group PLC		
OBLIGATIONS.....		<u>170,866,519</u>	3.000%, 01/11/22.....	2,500	2,512,786
SWEDEN — (1.5%)			LSEGA Financing PLC		
Kommuninvest I Sverige AB			Ω 1.375%, 04/06/26.....	4,064	4,015,071
1.000%, 11/13/23.....	SEK 10,000	1,183,013	Natwest Group PLC		
			4.800%, 04/05/26.....	1,000	1,121,195

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Reynolds American, Inc.			Bank of America Corp.		
4.450%, 06/12/25.....	1,500	\$ 1,636,491	3.300%, 01/11/23.....	500	\$ 516,648
TOTAL UNITED KINGDOM...		<u>31,544,696</u>	3.500%, 04/19/26.....	3,000	3,239,509
UNITED STATES — (31.3%)			Berkshire Hathaway, Inc.		
AbbVie, Inc.			0.750%, 03/16/23..... EUR	600	701,339
3.450%, 03/15/22.....	7,800	7,848,013	Boeing Co.		
3.250%, 10/01/22.....	2,300	2,340,132	# 2.800%, 03/01/23.....	3,300	3,376,865
2.900%, 11/06/22.....	1,000	1,022,729	2.600%, 10/30/25.....	2,765	2,831,403
Aetna, Inc.			Booking Holdings, Inc.		
2.750%, 11/15/22.....	825	839,222	2.750%, 03/15/23.....	4,500	4,625,096
Aircastle Ltd.			3.650%, 03/15/25.....	1,697	1,825,519
Ω 5.250%, 08/11/25.....	3,000	3,315,294	BP Capital Markets America, Inc.		
Albemarle Corp.			# 3.119%, 05/04/26.....	1,244	1,330,557
4.150%, 12/01/24.....	600	649,192	Bristol-Myers Squibb Co.		
Amazon.com, Inc.			2.750%, 02/15/23.....	5,500	5,650,549
1.000%, 05/12/26.....	1,500	1,487,092	Broadcom, Inc.		
American Express Co.			4.700%, 04/15/25.....	4,350	4,802,747
2.500%, 08/01/22.....	7,383	7,482,705	4.250%, 04/15/26.....	4,000	4,398,971
American Tower Corp.			Brown & Brown, Inc.		
1.600%, 04/15/26.....	3,500	3,480,880	4.200%, 09/15/24.....	10,428	11,256,835
Ameriprise Financial, Inc.			Bunge Ltd. Finance Corp.		
# 2.875%, 09/15/26.....	1,000	1,060,048	3.000%, 09/25/22.....	3,000	3,061,055
AmerisourceBergen Corp.			4.350%, 03/15/24.....	5,034	5,409,188
# 3.400%, 05/15/24.....	4,000	4,234,424	1.630%, 08/17/25.....	400	401,434
Amgen, Inc.			Campbell Soup Co.		
2.600%, 08/19/26.....	3,480	3,635,565	# 2.500%, 08/02/22.....	1,000	1,015,119
Anthem, Inc.			# 3.650%, 03/15/23.....	3,143	3,262,499
3.125%, 05/15/22.....	1,907	1,934,737	Capital One Financial Corp.		
# 1.500%, 03/15/26.....	2,000	2,000,661	# 3.200%, 01/30/23.....	6,000	6,182,866
Aon PLC			3.200%, 02/05/25.....	1,900	2,009,990
3.500%, 06/14/24.....	200	212,010	Cargill, Inc.		
Apple, Inc.			Ω 0.750%, 02/02/26.....	900	877,329
0.700%, 02/08/26.....	3,120	3,058,331	Caterpillar Financial Services Corp.		
Ares Capital Corp.			# 2.625%, 03/01/23.....	500	514,135
3.250%, 07/15/25.....	4,860	5,054,716	Chevron Corp.		
# 3.875%, 01/15/26.....	6,000	6,364,327	2.498%, 03/03/22.....	4,680	4,706,543
2.150%, 07/15/26.....	500	495,156	2.954%, 05/16/26.....	4,100	4,369,162
Arrow Electronics, Inc.			Chevron USA, Inc.		
3.250%, 09/08/24.....	1,400	1,470,826	0.687%, 08/12/25.....	1,000	982,821
AT&T, Inc.			Church & Dwight Co., Inc.		
# 3.000%, 06/30/22.....	620	627,323	2.875%, 10/01/22.....	1,000	1,022,576
Autodesk, Inc.			Cigna Corp.		
3.600%, 12/15/22.....	1,000	1,024,534	3.750%, 07/15/23.....	1,084	1,137,584
Avnet, Inc.			# 1.250%, 03/15/26.....	10,000	9,887,161
4.625%, 04/15/26.....	5,000	5,522,031	Citigroup, Inc.		
Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc.			4.500%, 01/14/22.....	115	115,920
2.773%, 12/15/22.....	3,000	3,067,254	3.875%, 10/25/23.....	530	563,186
Baltimore Gas & Electric Co.			3.700%, 01/12/26.....	2,000	2,169,328
3.350%, 07/01/23.....	610	633,375	3.400%, 05/01/26.....	6,000	6,456,960
			3.200%, 10/21/26.....	1,000	1,063,130
			Citizens Bank NA		
			3.700%, 03/29/23.....	8,178	8,509,218

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
CNA Financial Corp. 3.950%, 05/15/24.....	3,000	\$3,194,425	Fidelity & Guaranty Life Holdings, Inc. Ω 5.500%, 05/01/25.....	4,000	\$ 4,505,396
Comcast Cable Communications Holdings, Inc. 9.455%, 11/15/22.....	1,159	1,268,350	Fidelity National Information Services, Inc. 1.150%, 03/01/26.....	1,600	1,567,982
Conagra Brands, Inc. 3.200%, 01/25/23.....	1,083	1,109,891	Fifth Third Bancorp 3.500%, 03/15/22.....	2,000	2,018,237
Constellation Brands, Inc. 3.200%, 02/15/23.....	1,706	1,756,600	Flex Ltd. 5.000%, 02/15/23.....	8,000	8,422,968
Crown Castle International Corp. # 1.050%, 07/15/26.....	4,000	3,872,664	3.750%, 02/01/26.....	250	268,688
CVS Health Corp. 3.500%, 07/20/22.....	2,500	2,540,047	Franklin Resources, Inc. 2.850%, 03/30/25.....	1,700	1,788,680
2.750%, 12/01/22.....	2,500	2,545,298	GE Capital Funding LLC 3.450%, 05/15/25.....	3,125	3,342,404
Discover Financial Services 3.750%, 03/04/25.....	250	267,223	General Mills, Inc. 2.600%, 10/12/22.....	4,385	4,463,828
Discovery Communications LLC 3.450%, 03/15/25.....	200	212,322	General Motors Financial Co., Inc. 3.250%, 01/05/23.....	500	513,553
4.900%, 03/11/26.....	2,000	2,254,531	# 2.750%, 06/20/25.....	6,300	6,541,144
Dollar General Corp. 3.250%, 04/15/23.....	2,320	2,392,263	# 1.250%, 01/08/26.....	1,640	1,608,692
Dollar Tree, Inc. 3.700%, 05/15/23.....	8,393	8,748,750	Gilead Sciences, Inc. # 3.650%, 03/01/26.....	1,000	1,084,290
Duke Energy Corp. 2.400%, 08/15/22.....	1,357	1,375,895	Global Payments, Inc. 3.750%, 06/01/23.....	4,480	4,655,483
2.650%, 09/01/26.....	2,900	3,028,654	2.650%, 02/15/25.....	2,500	2,590,344
E*TRADE Financial Corp. 2.950%, 08/24/22.....	8,280	8,436,138	1.200%, 03/01/26.....	500	488,128
eBay, Inc. 2.750%, 01/30/23.....	417	427,349	Goldman Sachs Group, Inc. 5.750%, 01/24/22.....	5,500	5,568,276
Edison International 2.400%, 09/15/22.....	300	303,706	3.625%, 01/22/23.....	205	212,498
2.950%, 03/15/23.....	2,998	3,059,687	3.750%, 05/22/25.....	1,500	1,609,961
4.950%, 04/15/25.....	5,257	5,766,687	3.750%, 02/25/26.....	1,800	1,950,813
Energy Transfer LP 3.450%, 01/15/23.....	53	54,236	Halliburton Co. 3.500%, 08/01/23.....	500	521,059
4.750%, 01/15/26.....	1,000	1,107,157	Harley-Davidson Financial Services, Inc. Ω 2.550%, 06/09/22.....	2,924	2,951,918
Enterprise Products Operating LLC # 3.350%, 03/15/23.....	1,200	1,237,389	#Ω 3.350%, 02/15/23.....	500	514,154
3.700%, 02/15/26.....	357	387,035	Hewlett Packard Enterprise Co. 4.450%, 10/02/23.....	1,000	1,063,669
Equifax, Inc. 3.950%, 06/15/23.....	5,000	5,244,805	1.750%, 04/01/26.....	1,000	1,006,460
Equinix, Inc. 1.450%, 05/15/26.....	400	395,244	HP, Inc. 2.200%, 06/17/25.....	5,500	5,641,667
ERAC USA Finance LLC Ω 3.850%, 11/15/24.....	1,000	1,070,805	International Business Machines Corp. 3.300%, 05/15/26.....	6,000	6,472,767
Exelon Generation Co. LLC 3.250%, 06/01/25.....	4,000	4,227,728	J M Smucker Co. 3.500%, 03/15/25.....	1,000	1,070,790
Exxon Mobil Corp. 2.397%, 03/06/22.....	6,161	6,184,514	JPMorgan Chase & Co. 3.250%, 09/23/22.....	2,422	2,484,711
3.043%, 03/01/26.....	3,000	3,200,772	3.200%, 06/15/26.....	9,500	10,138,392
			Kellogg Co. 3.250%, 04/01/26.....	545	582,797

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Kroger Co.			Penske Truck Leasing Co. LP/PTL		
3.400%, 04/15/22.....	1,000	\$ 1,006,287	Finance Corp.		
2.800%, 08/01/22.....	500	508,056	Ω 3.375%, 02/01/22.....	1,605	\$1,608,839
Laboratory Corp. of America			Ω 4.250%, 01/17/23.....	822	856,190
Holdings			Ω 4.125%, 08/01/23.....	700	736,591
4.000%, 11/01/23.....	5,000	5,274,991	Ω 4.450%, 01/29/26.....	1,572	1,735,131
Lazard Group LLC			Perrigo Finance Unlimited		
3.750%, 02/13/25.....	1,000	1,071,838	Co.		
LyondellBasell Industries NV			3.900%, 12/15/24.....	500	528,778
5.750%, 04/15/24.....	240	264,591	Philip Morris International, Inc.		
Manufacturers & Traders			# 2.375%, 08/17/22.....	200	202,861
Trust Co.			2.750%, 02/25/26.....	1,189	1,250,010
2.900%, 02/06/25.....	1,500	1,578,216	Phillips 66 Partners LP		
Marathon Petroleum Corp.			2.450%, 12/15/24.....	3,393	3,498,090
4.500%, 05/01/23.....	4,410	4,632,482	3.605%, 02/15/25.....	3,333	3,535,619
4.700%, 05/01/25.....	3,200	3,535,528	PPG Industries, Inc.		
Marsh & McLennan Cos., Inc.			1.200%, 03/15/26.....	3,500	3,439,222
2.750%, 01/30/22.....	1,500	1,505,689	Principal Financial Group, Inc.		
McKesson Corp.			3.300%, 09/15/22.....	1,516	1,553,400
2.700%, 12/15/22.....	2,451	2,495,493	3.125%, 05/15/23.....	890	922,091
2.850%, 03/15/23.....	1,220	1,248,203	Public Storage		
Merck & Co., Inc.			0.875%, 02/15/26.....	1,000	980,133
# 0.750%, 02/24/26.....	4,000	3,920,658	PulteGroup, Inc.		
Micron Technology, Inc.			5.500%, 03/01/26.....	1,000	1,146,950
2.497%, 04/24/23.....	550	565,152	Reinsurance Group of		
Microsoft Corp.			America, Inc.		
2.375%, 02/12/22.....	14,000	14,049,408	4.700%, 09/15/23.....	4,600	4,915,892
Morgan Stanley			Ross Stores, Inc.		
3.125%, 01/23/23.....	5,400	5,568,072	4.600%, 04/15/25.....	1,000	1,105,457
Mosaic Co.			Ryder System, Inc.		
3.250%, 11/15/22.....	1,000	1,024,849	2.875%, 06/01/22.....	383	387,540
MPLX LP			3.400%, 03/01/23.....	1,200	1,241,678
4.875%, 12/01/24.....	1,330	1,457,981	Santander Holdings USA,		
Mylan, Inc.			Inc.		
4.200%, 11/29/23.....	200	211,737	3.500%, 06/07/24.....	1,550	1,636,618
National Rural Utilities			Sempra Energy		
Cooperative Finance Corp.			4.050%, 12/01/23.....	735	778,337
1.000%, 06/15/26.....	1,800	1,769,405	Sherwin-Williams Co.		
National Securities Clearing			2.750%, 06/01/22.....	207	209,202
Corp.			Southern Power Co.		
0.750%, 12/07/25.....	500	488,237	2.500%, 12/15/21.....	539	539,426
NetApp, Inc.			Southwest Airlines Co.		
3.250%, 12/15/22.....	2,000	2,033,320	4.750%, 05/04/23.....	1,000	1,058,196
Nucor Corp.			5.250%, 05/04/25.....	3,000	3,363,321
# 2.000%, 06/01/25.....	2,000	2,041,596	Southwestern Electric Power		
Omnicom Group,			Co.		
Inc./Omnicom Capital, Inc.			# 1.650%, 03/15/26.....	7,381	7,380,815
3.600%, 04/15/26.....	2,250	2,430,229	Steel Dynamics, Inc.		
Oracle Corp.			2.400%, 06/15/25.....	100	103,037
2.500%, 10/15/22.....	2,000	2,036,516	Sysco Corp.		
1.650%, 03/25/26.....	4,000	4,012,772	3.550%, 03/15/25.....	5,567	5,955,749
PACCAR Financial Corp.			United Parcel Service, Inc.		
# 2.650%, 05/10/22.....	4,750	4,810,587	2.450%, 10/01/22.....	300	305,810

**DFA SHORT-DURATION REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
UnitedHealth Group, Inc. 1.150%, 05/15/26.....	500	\$ 495,135	3.900%, 01/15/25.....	2,161	\$ 2,322,475
Utah Acquisition Sub, Inc. 3.950%, 06/15/26.....	700	761,342	Zimmer Biomet Holdings, Inc. # 3.150%, 04/01/22.....	950	956,272
Valero Energy Corp. 2.850%, 04/15/25.....	2,200	2,299,565	3.550%, 04/01/25.....	800	851,407
Ventas Realty LP 2.650%, 01/15/25.....	800	830,119	3.050%, 01/15/26.....	2,000	2,112,631
Verizon Communications, Inc. 3.376%, 02/15/25.....	1,000	1,068,388	Zoetis, Inc. 3.250%, 02/01/23.....	2,476	2,541,678
1.450%, 03/20/26.....	5,800	5,785,244	TOTAL UNITED STATES.....		<u>532,828,096</u>
VF Corp. 2.400%, 04/23/25.....	5,700	5,899,266	TOTAL BONDS.....		<u>1,507,267,971</u>
ViacomCBS, Inc. 3.500%, 01/15/25.....	100	106,262	U.S. TREASURY OBLIGATIONS — (10.6%)		
4.750%, 05/15/25.....	6,900	7,655,593	U.S. Treasury Inflation		
Visa, Inc. 3.150%, 12/14/25.....	571	613,534	Indexed Bonds		
VMware, Inc. 1.400%, 08/15/26.....	6,725	6,624,309	0.125%, 04/15/26.....	2,816	3,065,861
Vornado Realty LP 2.150%, 06/01/26.....	1,500	1,510,674	U.S. Treasury Notes		
Walgreens Boots Alliance, Inc. 3.450%, 06/01/26.....	677	725,685	0.500%, 02/28/26.....	11,000	10,716,406
Walt Disney Co. 1.750%, 01/13/26.....	2,638	2,676,276	0.750%, 03/31/26.....	19,000	18,691,250
Waste Management, Inc. 2.400%, 05/15/23.....	200	205,005	0.750%, 04/30/26.....	4,000	3,932,344
Wells Fargo & Co. 2.094%, 04/25/22..... CAD	1,000	814,003	0.750%, 05/31/26.....	110,000	108,062,109
3.000%, 04/22/26.....	9,000	9,525,621	0.875%, 06/30/26.....	25,000	24,671,875
2.975%, 05/19/26..... CAD	1,000	829,864	United States Treasury		
Western Union Co. 1.350%, 03/15/26.....	11,347	11,110,875	Inflation Indexed Bonds		
Whirlpool Corp. 3.700%, 03/01/23.....	2,170	2,256,023	0.125%, 10/15/25.....	10,016	10,882,173
Williams Cos., Inc. 3.700%, 01/15/23.....	3,190	3,280,241	TOTAL U.S. TREASURY OBLIGATIONS.....		<u>180,022,018</u>
			TOTAL INVESTMENT SECURITIES (Cost \$1,685,080,432).....		<u>1,687,289,989</u>
			<u>Shares</u>		
			SECURITIES LENDING COLLATERAL — (1.0%)		
			@ \$ The DFA Short Term		
			Investment Fund.....	1,473,660	17,050,247
			TOTAL INVESTMENTS — (100.0%) (Cost \$1,702,130,318).....		<u>\$1,704,340,236</u>

As of October 31, 2021, DFA Short-Duration Real Return 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)
AUD 2,489,275	USD 1,869,816	State Street Bank and Trust	01/06/22	\$ 3,196
USD 73,182,493	NOK 615,904,399	Morgan Stanley and Co. International	01/10/22	320,921
USD 4,039,150	GBP 2,944,561	HSBC Bank	01/14/22	8,144
USD 7,345,012	EUR 6,296,266	Morgan Stanley and Co. International	01/14/22	52,530

## DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	17,243,763	EUR	14,834,600	State Street Bank and Trust	01/14/22	\$ 61,984
USD	17,274,313	EUR	14,831,912	State Street Bank and Trust	01/25/22	91,813
USD	1,570,602	CAD	1,940,509	State Street Bank and Trust	01/26/22	2,459
<b>Total Appreciation</b>						<b>\$ 541,047</b>
USD	16,451,190	CAD	20,637,142	Barclays Capital	11/10/21	\$ (223,828)
CAD	6,390,808	USD	5,177,777	Citibank NA	11/10/21	(13,940)
USD	56,067,653	CAD	71,006,072	HSBC Bank	11/10/21	(1,305,966)
USD	1,170,230	SEK	10,209,548	HSBC Bank	11/15/21	(18,705)
USD	58,213,308	CAD	73,772,695	HSBC Bank	11/17/21	(1,395,535)
USD	8,583,200	AUD	11,948,758	HSBC Bank	12/22/21	(406,994)
USD	10,409,732	GBP	7,678,352	HSBC Bank	12/22/21	(100,791)
USD	4,751,815	GBP	3,525,390	Morgan Stanley and Co. International	12/22/21	(73,920)
USD	16,727,304	AUD	22,305,749	Citibank NA	12/31/21	(56,025)
USD	21,005,690	NZD	30,478,941	Australia & New Zealand Banking Group Ltd.	01/05/22	(813,173)
NZD	404,741	USD	291,234	Australia & New Zealand Banking Group Ltd.	01/05/22	(1,493)
USD	142,584,384	AUD	195,121,435	HSBC Bank	01/06/22	(4,231,375)
USD	24,217,278	CAD	29,992,249	State Street Bank and Trust	01/26/22	(19,726)
<b>Total (Depreciation)</b>						<b><u>\$(8,661,471)</u></b>
<b>Total Appreciation (Depreciation)</b>						<b><u>\$(8,120,424)</u></b>

As of October 31, 2021, DFA Short-Duration Real Return Portfolio had entered into the following outstanding Inflation Swaps:

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.933% Fixed	CPI	Maturity	USD 48,000,000	08/17/23	—	—	\$ 856,816	\$ 856,816
Bank of America Corp.....	2.905% Fixed	CPI	Maturity	USD 21,000,000	10/08/24	—	—	256,281	256,281
Bank of America Corp.....	2.889% Fixed	CPI	Maturity	USD 20,000,000	08/04/24	—	—	463,911	463,911
Bank of America Corp.....	2.820% Fixed	CPI	Maturity	USD 44,000,000	09/03/24	—	—	798,291	798,291
Bank of America Corp.....	2.736% Fixed	CPI	Maturity	USD 54,000,000	07/29/26	—	—	1,629,198	1,629,198
Bank of America Corp.....	2.712% Fixed	CPI	Maturity	USD 25,000,000	06/07/26	—	—	1,023,574	1,023,574
Bank of America Corp.....	2.699% Fixed	CPI	Maturity	USD 24,000,000	07/27/26	—	—	780,558	780,558
Bank of America Corp.....	2.608% Fixed	CPI	Maturity	USD 44,000,000	06/17/26	—	—	1,959,492	1,959,492
Bank of America Corp.....	2.602% Fixed	CPI	Maturity	USD 60,000,000	07/09/26	—	—	2,452,626	2,452,626
Bank of America Corp.....	2.581% Fixed	CPI	Maturity	USD 31,000,000	04/16/26	—	—	1,614,381	1,614,381
Bank of America Corp.....	2.580% Fixed	CPI	Maturity	USD 29,000,000	06/15/26	—	—	1,344,827	1,344,827
Bank of America Corp.....	2.495% Fixed	CPI	Maturity	USD 43,000,000	03/16/26	—	—	2,476,281	2,476,281



**DFA SHORT-DURATION REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.340% Fixed	CPI	Maturity	USD 21,000,000	09/26/23	—	—	\$ 766,285	\$ 766,285
Bank of America Corp.....	2.213% Fixed	CPI	Maturity	USD 23,000,000	01/21/22	—	—	917,331	917,331
Bank of America Corp.....	2.208% Fixed	CPI	Maturity	USD 26,000,000	02/01/23	—	—	1,018,457	1,018,457
Bank of America Corp.....	1.598% Fixed	CPI	Maturity	USD 42,000,000	07/23/23	—	—	3,569,635	3,569,635
Bank of America Corp.....	1.310% Fixed	CPI	Maturity	USD 38,000,000	06/24/24	—	—	4,079,872	4,079,872
Citibank, N.A.....	3.255% Fixed	CPI	Maturity	USD 57,000,000	10/19/23	—	—	259,437	259,437
Citibank, N.A.....	2.965% Fixed	CPI	Maturity	USD 20,000,000	09/01/23	—	—	272,322	272,322
Citibank, N.A.....	2.539% Fixed	CPI	Maturity	USD 30,000,000	04/07/26	—	—	1,641,373	1,641,373
Citibank, N.A.....	2.255% Fixed	CPI	Maturity	USD 29,000,000	02/19/22	—	—	1,182,847	1,182,847
Citibank, N.A.....	2.220% Fixed	CPI	Maturity	USD 38,000,000	01/27/22	—	—	1,546,908	1,546,908
Citibank, N.A.....	2.196% Fixed	CPI	Maturity	USD 24,000,000	05/31/23	—	—	1,016,446	1,016,446
Citibank, N.A.....	2.182% Fixed	CPI	Maturity	USD 23,000,000	01/19/23	—	—	934,954	934,954
Citibank, N.A.....	2.041% Fixed	CPI	Maturity	USD 24,000,000	10/17/22	—	—	1,218,211	1,218,211
Citibank, N.A.....	1.998% Fixed	CPI	Maturity	USD 23,000,000	12/10/23	—	—	1,332,907	1,332,907
Citibank, N.A.....	1.485% Fixed	CPI	Maturity	USD 25,000,000	11/24/21	—	—	968,179	968,179
Citibank, N.A.....	1.303% Fixed	CPI	Maturity	USD 25,000,000	06/22/25	—	—	3,092,578	3,092,578
Citibank, N.A.....	1.213% Fixed	CPI	Maturity	USD 30,000,000	11/03/21	—	—	1,214,404	1,214,404
Citibank, N.A.....	0.530% Fixed	CPI	Maturity	USD 35,000,000	03/11/22	—	—	2,365,239	2,365,239
Deutsche Bank AG.....	2.860% Fixed	CPI	Maturity	USD 30,000,000	09/24/23	—	—	397,632	397,632
Deutsche Bank AG.....	2.778% Fixed	CPI	Maturity	USD 36,000,000	05/07/26	—	—	1,460,388	1,460,388
Deutsche Bank AG.....	2.748% Fixed	CPI	Maturity	USD 25,000,000	05/17/26	—	—	1,038,942	1,038,942
Deutsche Bank AG.....	2.735% Fixed	CPI	Maturity	USD 31,000,000	05/27/26	—	—	1,279,026	1,279,026
Deutsche Bank AG.....	2.710% Fixed	CPI	Maturity	USD 27,000,000	05/25/26	—	—	1,158,980	1,158,980
Deutsche Bank AG.....	2.698% Fixed	CPI	Maturity	USD 32,000,000	06/08/26	—	—	1,324,918	1,324,918
Deutsche Bank AG.....	2.695% Fixed	CPI	Maturity	USD 32,000,000	09/24/25	—	—	657,364	657,364
Deutsche Bank AG.....	2.623% Fixed	CPI	Maturity	USD 40,000,000	07/14/26	—	—	1,555,813	1,555,813
Deutsche Bank AG.....	2.588% Fixed	CPI	Maturity	USD 40,000,000	06/24/26	—	—	1,774,694	1,774,694
Deutsche Bank AG.....	2.508% Fixed	CPI	Maturity	USD 40,000,000	04/12/26	—	—	2,252,086	2,252,086
Deutsche Bank AG.....	2.423% Fixed	CPI	Maturity	USD 45,000,000	03/08/26	—	—	2,778,397	2,778,397
Deutsche Bank AG.....	2.420% Fixed	CPI	Maturity	USD 20,000,000	03/05/26	—	—	1,236,287	1,236,287
Deutsche Bank AG.....	2.325% Fixed	CPI	Maturity	USD 42,000,000	03/02/26	—	—	2,809,357	2,809,357
Deutsche Bank AG.....	2.210% Fixed	CPI	Maturity	USD 45,000,000	02/17/22	—	—	1,851,364	1,851,364
Deutsche Bank AG.....	2.193% Fixed	CPI	Maturity	USD 48,000,000	01/13/22	—	—	1,866,497	1,866,497
Deutsche Bank AG.....	2.186% Fixed	CPI	Maturity	USD 28,000,000	01/15/23	—	—	1,395,752	1,395,752
Deutsche Bank AG.....	1.938% Fixed	CPI	Maturity	USD 25,000,000	09/08/22	—	—	1,364,658	1,364,658
Deutsche Bank AG.....	1.540% Fixed	CPI	Maturity	USD 20,000,000	07/15/25	—	—	2,330,790	2,330,790

## DFA SHORT-DURATION REAL RETURN PORTFOLIO

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Deutsche Bank AG.....	1.518% Fixed	CPI	Maturity	USD 34,000,000	07/20/24	—	—	\$ 3,531,431	\$ 3,531,431
<b>Total Appreciation.....</b>								<b>\$75,117,997</b>	<b>\$75,117,997</b>
Citibank, N.A.....	3.590% Fixed	CPI	Maturity	USD 28,000,000	10/29/23	—	—	(60,228)	(60,228)
Citibank, N.A.....	3.546% Fixed	CPI	Maturity	USD 30,000,000	11/01/23	—	—	(39,070)	(39,070)
Deutsche Bank AG.....	3.345% Fixed	CPI	Maturity	USD 30,000,000	11/01/24	—	—	(42,517)	(42,517)
<b>Total (Depreciation).....</b>								<b>\$ (141,815)</b>	<b>\$ (141,815)</b>
<b>Total Appreciation (Depreciation).....</b>								<b>\$74,976,182</b>	<b>\$74,976,182</b>

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$ 170,849,706	—	\$ 170,849,706
Austria.....	—	972,690	—	972,690
Belgium.....	—	406,372	—	406,372
Canada.....	—	257,311,396	—	257,311,396
Denmark.....	—	1,384,573	—	1,384,573
France.....	—	22,898,131	—	22,898,131
Germany.....	—	56,173,352	—	56,173,352
Ireland.....	—	10,789,205	—	10,789,205
Italy.....	—	14,997,356	—	14,997,356
Japan.....	—	76,523,596	—	76,523,596
Netherlands.....	—	31,414,014	—	31,414,014
New Zealand.....	—	21,363,331	—	21,363,331
Norway.....	—	51,090,105	—	51,090,105
Spain.....	—	5,845,614	—	5,845,614
Supranational Organization Obligations.....	—	170,866,519	—	170,866,519
Sweden.....	—	25,204,086	—	25,204,086
Switzerland.....	—	24,805,133	—	24,805,133
United Kingdom.....	—	31,544,696	—	31,544,696
United States.....	—	532,828,096	—	532,828,096
U.S. Treasury Obligations.....	—	180,022,018	—	180,022,018
Securities Lending Collateral.....	—	17,050,247	—	17,050,247
Forward Currency Contracts**.....	—	(8,120,424)	—	(8,120,424)
Swap Agreements**.....	—	74,976,182	—	74,976,182
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,771,195,994</b>	<b>—</b>	<b>\$1,771,195,994</b>

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

See accompanying Notes to Financial Statements.

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
AGENCY OBLIGATIONS — (8.7%)			BELGIUM — (Continued)		
Federal National Mortgage Association			Euroclear Investments SA		
2.500%, 11/01/36 .....	1,950	\$ 2,026,248	1.125%, 12/07/26 .....	EUR 900	\$ 1,089,489
2.000%, 11/01/51 .....	6,290	6,289,877	TOTAL BELGIUM .....		<u>1,685,264</u>
2.500%, 11/01/51 .....	6,140	6,305,852	CANADA — (12.7%)		
3.000%, 11/01/51 .....	5,920	6,175,763	Brookfield Finance, Inc.		
Government National Mortgage Association			4.850%, 03/29/29 .....	600	699,911
3.000%, 11/01/51 .....	4,230	<u>4,392,260</u>	Canadian Natural Resources Ltd.		
TOTAL AGENCY OBLIGATIONS .....		<u>25,190,000</u>	2.950%, 07/15/30 .....	500	515,293
BONDS — (88.7%)			Cenovus Energy, Inc.		
AUSTRALIA — (5.7%)			4.400%, 04/15/29 .....	400	447,310
Australia Government Bond			CPPIB Capital, Inc.		
1.000%, 11/21/31 .....	AUD 650	440,472	1.125%, 12/14/29 .....	GBP 2,350	3,169,229
Commonwealth Bank of Australia			Fairfax Financial Holdings Ltd.		
Ω 1.875%, 09/15/31 .....	200	194,721	4.625%, 04/29/30 .....	500	560,691
FMG Resources August 2006 Pty Ltd.			Masonite International Corp.		
Ω 4.500%, 09/15/27 .....	750	783,750	Ω 3.500%, 02/15/30 .....	1,000	975,940
Glencore Funding LLC			Province of Alberta Canada		
Ω 2.500%, 09/01/30 .....	600	586,887	2.050%, 06/01/30 .....	CAD 3,000	2,386,183
Macquarie Group Ltd.			1.650%, 06/01/31 .....	CAD 2,500	1,900,311
0.350%, 03/03/28 .....	EUR 500	566,038	Province of British Columbia Canada		
National Australia Bank Ltd.			1.550%, 06/18/31 .....	CAD 3,300	2,505,398
1.375%, 08/30/28 .....	EUR 200	245,790	5.400%, 06/18/35 .....	CAD 800	862,857
New South Wales Treasury Corp.			Province of Manitoba Canada		
2.000%, 03/20/31 .....	AUD 3,100	2,269,171	2.050%, 06/02/30 .....	CAD 1,200	955,511
1.500%, 02/20/32 .....	AUD 4,660	3,202,432	2.050%, 06/02/31 .....	CAD 4,990	3,935,633
Queensland Treasury Corp.			Province of Nova Scotia Canada		
Ω 1.500%, 08/20/32 .....	AUD 1,700	1,159,463	2.000%, 09/01/30 .....	CAD 2,750	2,177,069
South Australian Government Financing Authority			5.800%, 06/01/33 .....	CAD 500	537,480
1.750%, 05/24/32 .....	AUD 1,200	842,607	Province of Ontario Canada		
Treasury Corp. of Victoria			2.150%, 06/02/31 .....	CAD 1,300	1,035,777
2.250%, 11/20/34 .....	AUD 4,090	2,921,997	5.600%, 06/02/35 .....	CAD 3,500	3,810,860
Westpac Banking Corp.			4.600%, 06/02/39 .....	CAD 600	612,910
1.125%, 09/05/27 .....	EUR 730	883,129	Province of Quebec Canada		
2.150%, 06/03/31 .....	2,600	<u>2,593,502</u>	1.900%, 09/01/30 .....	CAD 3,200	2,524,525
TOTAL AUSTRALIA .....		<u>16,689,959</u>	1.500%, 09/01/31 .....	CAD 1,500	1,128,963
BELGIUM — (0.6%)			5.000%, 12/01/38 .....	CAD 400	427,363
Anheuser-Busch InBev SA/NV			Province of Saskatchewan Canada		
2.000%, 03/17/28 .....	EUR 470	595,775	2.200%, 06/02/30 .....	CAD 3,000	2,418,277
			2.150%, 06/02/31 .....	CAD 2,500	1,989,718
			TransCanada PipeLines Ltd.		
			4.625%, 03/01/34 .....	1,000	<u>1,173,472</u>
			TOTAL CANADA .....		<u>36,750,681</u>
			FINLAND — (1.8%)		
			Nokia Oyj		
			4.375%, 06/12/27 .....	900	967,500

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
FINLAND — (Continued)			ITALY — (0.2%)		
Nordea Bank Abp			Intesa Sanpaolo SpA		
0.500%, 05/14/27..... EUR	1,300	\$ 1,523,779	2.500%, 01/15/30..... GBP	400	\$ 552,279
OP Corporate Bank PLC			JAPAN — (2.4%)		
0.100%, 11/16/27..... EUR	2,450	<u>2,788,997</u>	7-Eleven, Inc.		
TOTAL FINLAND.....		<u>5,280,276</u>	Ω 1.800%, 02/10/31.....	1,300	1,233,424
FRANCE — (3.5%)			Aircastle Ltd.		
Banque Federative du Credit			Ω 2.850%, 01/26/28.....	400	402,759
Mutuel SA			Japan Government Twenty Year		
1.250%, 06/03/30..... EUR	500	596,797	Bond		
BNP Paribas SA			2.100%, 09/20/28..... JPY	106,000	1,067,022
1.375%, 05/28/29..... EUR	500	603,914	1.500%, 03/20/34..... JPY	70,000	711,743
1.250%, 07/13/31..... GBP	200	252,972	1.200%, 09/20/35..... JPY	40,000	396,066
BPCE SA			Mitsubishi UFJ Financial		
0.250%, 01/14/31..... EUR	500	552,805	Group, Inc.		
Dexia Credit Local SA			3.195%, 07/18/29.....	1,000	1,059,624
0.000%, 01/21/28..... EUR	800	912,533	Nomura Holdings, Inc.		
Electricite de France SA			2.172%, 07/14/28.....	1,000	980,332
6.125%, 06/02/34..... GBP	300	581,321	Sumitomo Mitsui Financial		
SNCF Reseau			Group, Inc.		
5.250%, 12/07/28..... GBP	750	1,297,242	2.724%, 09/27/29.....	1,000	<u>1,025,372</u>
5.250%, 01/31/35..... GBP	650	1,268,892	TOTAL JAPAN.....		<u>6,876,342</u>
Societe Generale SA			LUXEMBOURG — (0.6%)		
0.750%, 01/25/27..... EUR	500	580,880	Grand City Properties		
Societe Nationale SNCF SA			0.125%, 01/11/28..... EUR	900	990,879
1.500%, 02/02/29..... EUR	900	1,122,298	Nestle Finance International		
TotalEnergies Capital			Ltd.		
International SA			0.125%, 11/12/27..... EUR	600	<u>690,513</u>
1.405%, 09/03/31..... GBP	1,000	1,321,530	TOTAL LUXEMBOURG.....		<u>1,681,392</u>
Vinci SA			NETHERLANDS — (2.9%)		
2.750%, 09/15/34..... GBP	700	<u>1,054,849</u>	BAT Netherlands Finance BV		
TOTAL FRANCE.....		<u>10,146,033</u>	3.125%, 04/07/28..... EUR	100	128,792
GERMANY — (1.4%)			Cooperatieve Rabobank UA		
Allianz Finance II BV			4.550%, 08/30/29..... GBP	700	1,175,515
1.500%, 01/15/30..... EUR	900	1,135,655	E.ON International Finance		
Bayer Capital Corp. BV			BV		
2.125%, 12/15/29..... EUR	500	636,062	6.375%, 06/07/32..... GBP	250	476,582
Daimler International Finance			ING Groep NV		
BV			2.000%, 09/20/28..... EUR	500	630,363
0.625%, 05/06/27..... EUR	500	588,612	JAB Holdings BV		
Deutsche Bank AG			2.000%, 05/18/28..... EUR	500	618,067
1.750%, 01/17/28..... EUR	400	483,710	Nederlandse		
Deutsche Telekom AG			Waterschapsbank NV		
3.125%, 02/06/34..... GBP	320	486,664	3.300%, 05/02/29..... AUD	500	398,175
Fresenius Medical Care			Shell International Finance		
U.S. Finance III, Inc.			B.V.		
Ω 2.375%, 02/16/31.....	750	<u>723,801</u>	0.125%, 11/08/27..... EUR	850	971,094
TOTAL GERMANY.....		<u>4,054,504</u>	Shell International Finance BV		
			1.250%, 05/12/28..... EUR	1,050	1,278,267
			1.000%, 12/10/30..... GBP	1,000	1,275,864

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NETHERLANDS — (Continued)			UNITED KINGDOM — (5.2%)		
Stellantis NV			AstraZeneca PLC		
4.500%, 07/07/28..... EUR	600	\$ 848,606	4.000%, 01/17/29.....	600	\$ 682,624
WPC Eurobond BV			Barclays PLC		
1.350%, 04/15/28..... EUR	600	<u>707,346</u>	3.250%, 01/17/33..... GBP	600	889,971
TOTAL NETHERLANDS.....		<u>8,508,671</u>	BAT International Finance PLC		
NEW ZEALAND — (1.2%)			2.250%, 06/26/28..... GBP	400	535,585
New Zealand Government Bond			British Telecommunications PLC		
3.500%, 04/14/33..... NZD	1,750	1,358,211	3.125%, 11/21/31..... GBP	560	788,612
Westpac Securities NZ Ltd.			Centrica PLC		
0.100%, 07/13/27..... EUR	1,880	<u>2,118,535</u>	4.375%, 03/13/29..... GBP	400	632,683
TOTAL NEW ZEALAND.....		<u>3,476,746</u>	CNH Industrial Finance Europe SA		
NORWAY — (0.4%)			1.750%, 03/25/27..... EUR	500	610,077
Kommunalbanken AS			HSBC Holdings PLC		
1.125%, 06/14/30.....	1,300	<u>1,243,034</u>	2.625%, 08/16/28..... GBP	400	563,131
SINGAPORE — (0.5%)			Lloyds Banking Group PLC		
Singapore Government Bond			4.550%, 08/16/28.....	1,000	1,141,266
2.875%, 09/01/30..... SGD	1,900	<u>1,521,691</u>	Network Rail Infrastructure Finance PLC		
SPAIN — (0.2%)			4.375%, 12/09/30..... GBP	600	1,041,361
Banco Santander SA			Royalty Pharma PLC		
1.849%, 03/25/26.....	600	<u>600,772</u>	2.200%, 09/02/30.....	750	725,815
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (3.0%)			Southern Gas Networks PLC		
Asian Development Bank			1.250%, 12/02/31..... GBP	500	624,065
2.350%, 06/21/27..... JPY	420,000	4,200,872	SP Transmission PLC		
Inter-American Development Bank			2.000%, 11/13/31..... GBP	435	600,822
1.000%, 08/04/28..... AUD	2,000	1,380,360	Standard Chartered PLC		
International Bank for Reconstruction & Development			Ω 4.050%, 04/12/26.....	600	650,924
5.750%, 06/07/32..... GBP	600	1,177,587	United Kingdom Gilt		
International Finance Corp.			0.375%, 10/22/30..... GBP	600	777,404
3.150%, 06/26/29..... AUD	300	238,064	0.250%, 07/31/31..... GBP	1,600	2,028,064
1.500%, 04/15/35..... AUD	2,500	<u>1,616,257</u>	0.625%, 07/31/35..... GBP	1,450	1,846,776
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.....		<u>8,613,140</u>	Vodafone Group PLC		
SWITZERLAND — (1.2%)			1.625%, 11/24/30..... EUR	470	581,511
Credit Suisse Group AG			6.150%, 02/27/37.....	200	<u>274,197</u>
4.550%, 04/17/26.....	700	777,735	TOTAL UNITED KINGDOM...		<u>14,994,888</u>
Novartis Capital Corp.			UNITED STATES — (45.2%)		
2.200%, 08/14/30.....	600	612,562	AbbVie, Inc.		
Roche Holdings, Inc.			2.625%, 11/15/28..... EUR	450	589,995
Ω 2.375%, 01/28/27.....	2,000	<u>2,073,738</u>	Activision Blizzard, Inc.		
TOTAL SWITZERLAND.....		<u>3,464,035</u>	1.350%, 09/15/30.....	750	691,447
			Advance Auto Parts, Inc.		
			3.900%, 04/15/30.....	650	716,914
			AECOM		
			5.125%, 03/15/27.....	750	827,812
			Ally Financial, Inc.		
			8.000%, 11/01/31.....	300	429,547
			Alphabet, Inc.		
			1.100%, 08/15/30.....	2,000	1,875,657

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Altria Group, Inc. 3.400%, 05/06/30.....	900	\$ 942,314	Booking Holdings, Inc. 3.550%, 03/15/28.....	600	\$ 664,964
Amazon.com, Inc. 1.200%, 06/03/27.....	2,000	1,967,174	Boston Properties LP 3.250%, 01/30/31.....	700	734,362
2.100%, 05/12/31.....	600	604,909	Boston Scientific Corp. 0.625%, 12/01/27.....	800	924,114
American Campus Communities Operating Partnership LP 3.875%, 01/30/31.....	650	721,792	Broadcom, Inc. Ω 3.187%, 11/15/36.....	550	540,674
American International Group, Inc. 6.250%, 05/01/36.....	500	688,525	Bunge Ltd Finance Corp. 3.750%, 09/25/27.....	650	710,517
American Water Capital Corp. 3.450%, 06/01/29.....	600	650,159	Capital One Financial Corp. 1.650%, 06/12/29.....	500	602,746
Amgen, Inc. 4.000%, 09/13/29.....	356	565,613	Centene Corp. 3.000%, 10/15/30.....	800	813,104
Anthem, Inc. 2.875%, 09/15/29.....	650	681,776	Chevron Corp. 2.236%, 05/11/30.....	1,100	1,123,853
Apple, Inc. 3.200%, 05/11/27.....	1,500	1,627,494	Chevron USA, Inc. 3.250%, 10/15/29.....	3,100	3,390,947
2.200%, 09/11/29.....	1,000	1,022,620	Cigna Corp. 4.375%, 10/15/28.....	600	687,812
1.650%, 05/11/30.....	845	820,999	Citrix Systems, Inc. 3.300%, 03/01/30.....	700	710,183
Arrow Electronics, Inc. 3.875%, 01/12/28.....	1,000	1,080,459	Clorox Co. 1.800%, 05/15/30.....	700	680,729
Assured Guaranty U.S. Holdings, Inc. 3.150%, 06/15/31.....	1,000	1,061,084	Comcast Corp. 5.500%, 11/23/29.....	350	612,384
AT&T, Inc. 4.350%, 03/01/29.....	600	681,237	ConocoPhillips 6.500%, 02/01/39.....	300	442,865
Atmos Energy Corp. 1.500%, 01/15/31.....	750	703,331	Continental Resources, Inc. 4.375%, 01/15/28.....	1,000	1,091,250
Automatic Data Processing, Inc. 1.250%, 09/01/30.....	500	472,015	Costco Wholesale Corp. 1.600%, 04/20/30.....	1,000	973,831
Avnet, Inc. 4.625%, 04/15/26.....	700	773,084	1.750%, 04/20/32.....	2,400	2,339,120
Ball Corp. 5.250%, 07/01/25.....	500	557,415	Cox Communications, Inc. Ω 3.500%, 08/15/27.....	650	703,494
2.875%, 08/15/30.....	400	384,500	Crown Castle International Corp. 3.800%, 02/15/28.....	600	657,917
Bath & Body Works, Inc. 5.250%, 02/01/28.....	600	646,800	CVS Health Corp. 3.250%, 08/15/29.....	650	694,768
Berkshire Hathaway Finance Corp. 1.850%, 03/12/30.....	2,000	1,978,159	CyrusOne LP/CyrusOne Finance Corp. 2.150%, 11/01/30.....	400	377,430
Berkshire Hathaway, Inc. 0.437%, 04/15/31.....	JPY 310,000	2,710,268	DCP Midstream Operating LP 5.375%, 07/15/25.....	500	552,500
Biogen, Inc. 2.250%, 05/01/30.....	700	690,714	Dentsply Sirona, Inc. 3.250%, 06/01/30.....	650	688,876
BlackRock, Inc. 2.400%, 04/30/30.....	1,200	1,238,566	Discover Bank 4.650%, 09/13/28.....	600	690,722
1.900%, 01/28/31.....	2,000	1,978,068	Discovery Communications LLC 1.900%, 03/19/27.....	900	1,096,969
Boeing Co. 3.200%, 03/01/29.....	1,000	1,035,611	DXC Technology Co. 2.375%, 09/15/28.....	800	776,995

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
eBay, Inc.			Hewlett Packard Enterprise Co.		
1.400%, 05/10/26.....	488	\$ 484,173	4.900%, 10/15/25.....	150	\$ 168,065
Edison International			Honeywell International, Inc.		
4.125%, 03/15/28.....	650	696,015	2.250%, 02/22/28..... EUR	450	577,123
Energy Transfer LP			Howmet Aerospace, Inc.		
3.750%, 05/15/30.....	750	799,374	6.875%, 05/01/25.....	10	11,587
EQM Midstream Partners LP			5.900%, 02/01/27.....	500	572,505
Ω 6.000%, 07/01/25.....	500	542,500	3.000%, 01/15/29.....	500	492,500
Equinix, Inc.			HP, Inc.		
2.150%, 07/15/30.....	700	681,863	Ω 2.650%, 06/17/31.....	1,000	984,233
ERP Operating LP			Humana, Inc.		
4.150%, 12/01/28.....	600	678,963	3.125%, 08/15/29.....	650	687,709
Expedia Group, Inc.			Icahn Enterprises LP/Icahn Enterprises Finance Corp.		
3.250%, 02/15/30.....	650	668,266	4.750%, 09/15/24.....	400	414,578
Fidelity National Information Services, Inc.			Indiana Michigan Power Co.		
1.500%, 05/21/27..... EUR	500	605,516	6.050%, 03/15/37.....	500	688,543
FirstEnergy Corp.			Intercontinental Exchange, Inc.		
2.650%, 03/01/30.....	600	590,382	2.100%, 06/15/30.....	500	493,295
Five Corners Funding Trust II			International Business Machines Corp.		
Ω 2.850%, 05/15/30.....	500	517,612	1.750%, 03/07/28..... EUR	500	625,721
Flowserve Corp.			Jabil, Inc.		
2.800%, 01/15/32.....	1,000	978,117	1.700%, 04/15/26.....	700	694,027
Ford Motor Credit Co. LLC			Jefferies Group LLC/Jefferies Group Capital Finance, Inc.		
4.134%, 08/04/25.....	350	369,687	2.625%, 10/15/31.....	1,000	981,103
2.900%, 02/16/28.....	250	247,812	JPMorgan Chase & Co.		
5.113%, 05/03/29.....	250	277,812	6.400%, 05/15/38.....	500	725,447
Fox Corp.			Kimco Realty Corp.		
4.709%, 01/25/29.....	900	1,039,833	1.900%, 03/01/28.....	700	689,596
Franklin Resources, Inc.			Kinder Morgan Energy Partners LP		
1.600%, 10/30/30.....	1,000	943,991	6.950%, 01/15/38.....	500	705,197
GATX Corp.			Lazard Group LLC		
4.700%, 04/01/29.....	600	692,103	4.500%, 09/19/28.....	500	573,749
General Electric Co.			Lear Corp.		
1.875%, 05/28/27..... EUR	500	619,023	3.800%, 09/15/27.....	650	709,927
General Motors Financial Co., Inc.			Lennar Corp.		
5.650%, 01/17/29.....	600	717,563	4.750%, 05/30/25.....	500	548,750
GLP Capital LP/GLP Financing II, Inc.			Marriott International, Inc.		
5.750%, 06/01/28.....	200	232,234	4.000%, 04/15/28.....	650	711,715
4.000%, 01/15/30.....	600	636,474	MGM Resorts International		
Goldman Sachs Group, Inc.			4.625%, 09/01/26.....	350	365,750
3.125%, 07/25/29..... GBP	400	591,965	Microsoft Corp.		
Graphic Packaging International LLC			3.500%, 02/12/35.....	1,000	1,148,641
Ω 4.750%, 07/15/27.....	500	538,125	Mosaic Co.		
Ω 3.500%, 03/15/28.....	650	654,875	4.050%, 11/15/27.....	800	888,006
Hanesbrands, Inc.			Motorola Solutions, Inc.		
4.625%, 05/15/24.....	500	521,250	2.300%, 11/15/30.....	700	683,375
HCA, Inc.					
5.375%, 02/01/25.....	350	389,375			

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
MPLX LP			Seagate HDD Cayman		
1.750%, 03/01/26.....	700	\$ 697,272	4.875%, 06/01/27.....	600	\$ 661,282
Nasdaq, Inc.			Sealed Air Corp.		
1.750%, 03/28/29..... EUR	500	618,576	Ω 4.000%, 12/01/27.....	1,000	1,045,000
Nestle Holdings, Inc.			Sensata Technologies BV		
Ω 1.875%, 09/14/31.....	900	886,523	Ω 5.000%, 10/01/25.....	150	164,313
Netflix, Inc.			Sensata Technologies, Inc.		
5.875%, 11/15/28.....	700	852,040	Ω 4.375%, 02/15/30.....	350	369,385
NewMarket Corp.			Sherwin-Williams Co.		
2.700%, 03/18/31.....	1,000	993,059	2.950%, 08/15/29.....	650	688,336
NextEra Energy Operating Partners LP			Southwest Airlines Co.		
Ω 4.250%, 07/15/24.....	400	423,480	5.125%, 06/15/27.....	600	692,316
Ω 4.500%, 09/15/27.....	300	320,940	Spirit Realty LP		
NIKE, Inc.			2.100%, 03/15/28.....	800	785,269
2.850%, 03/27/30.....	3,000	3,213,664	Square, Inc.		
Nordstrom, Inc.			Ω 3.500%, 06/01/31.....	900	922,500
4.000%, 03/15/27.....	885	909,337	STORE Capital Corp.		
NOV, Inc.			4.625%, 03/15/29.....	900	1,013,853
3.600%, 12/01/29.....	400	420,726	Stryker Corp.		
OneMain Finance Corp.			2.125%, 11/30/27..... EUR	500	631,694
7.125%, 03/15/26.....	450	510,750	Tapestry, Inc.		
ONEOK, Inc.			4.250%, 04/01/25.....	400	432,525
6.350%, 01/15/31.....	300	381,182	Thermo Fisher Scientific, Inc.		
Ovintiv, Inc.			1.950%, 07/24/29..... EUR	500	628,732
8.125%, 09/15/30.....	400	548,748	TJX Cos., Inc.		
Phillips 66 Partners LP			1.150%, 05/15/28.....	700	677,306
3.150%, 12/15/29.....	700	731,657	Toll Brothers Finance Corp.		
Plains All American			4.350%, 02/15/28.....	500	545,625
Pipeline LP/PAA Finance Corp.			3.800%, 11/01/29.....	350	374,937
3.550%, 12/15/29.....	200	208,676	TRI Pointe Group, Inc./TRI		
3.800%, 09/15/30.....	350	369,774	Pointe Homes, Inc.		
PNC Financial Services			5.875%, 06/15/24.....	350	387,712
Group, Inc.			Truist Financial Corp.		
3.450%, 04/23/29.....	1,200	1,319,990	1.950%, 06/05/30.....	1,000	991,164
PPG Industries, Inc.			Twitter, Inc.		
2.800%, 08/15/29.....	650	674,568	Ω 3.875%, 12/15/27.....	600	630,996
Principal Financial Group,			U.S. Bancorp		
Inc.			1.375%, 07/22/30.....	750	709,006
3.700%, 05/15/29.....	177	196,220	Utah Acquisition Sub, Inc.		
Progress Energy, Inc.			3.125%, 11/22/28..... EUR	550	723,229
7.000%, 10/30/31.....	290	394,610	Valero Energy Corp.		
Public Storage			4.350%, 06/01/28.....	800	897,513
1.850%, 05/01/28.....	800	799,019	Verizon Communications, Inc.		
PulteGroup, Inc.			1.375%, 11/02/28..... EUR	500	610,137
5.500%, 03/01/26.....	450	516,127	Visa, Inc.		
Radian Group, Inc.			2.050%, 04/15/30.....	1,000	1,014,375
4.500%, 10/01/24.....	350	371,000	1.100%, 02/15/31.....	900	841,117
Reinsurance Group of			Vontier Corp.		
America, Inc.			Ω 1.800%, 04/01/26.....	500	492,100
3.150%, 06/15/30.....	258	272,243	Ω 2.400%, 04/01/28.....	400	391,584
Ross Stores, Inc.			Vornado Realty LP		
1.875%, 04/15/31.....	549	528,775	3.400%, 06/01/31.....	700	718,212
			Walmart, Inc.		
			5.625%, 03/27/34..... GBP	850	1,675,364



## DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO

### CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
5.250%, 09/28/35..... GBP	600	\$1,176,959	Zimmer Biomet Holdings, Inc.	600	\$ 709,798
Waste Management, Inc.			1.164%, 11/15/27..... EUR		
1.150%, 03/15/28.....	700	668,186	TOTAL UNITED STATES.....		<u>131,371,671</u>
Wells Fargo & Co.			TOTAL BONDS.....		<u>257,511,378</u>
4.150%, 01/24/29.....	500	562,921	U.S. TREASURY OBLIGATIONS — (2.6%)		
3.500%, 09/12/29..... GBP	400	603,639	U.S. Treasury Inflation Indexed		
2.125%, 09/24/31..... GBP	1,000	1,358,566	Bonds		
Welltower, Inc.			0.125%, 04/15/26.....	6,989	<u>7,607,877</u>
2.050%, 01/15/29.....	1,000	984,125	TOTAL INVESTMENT		
Western Digital Corp.			SECURITIES		
4.750%, 02/15/26.....	350	384,562	(Cost \$295,993,260).....		<u>290,309,255</u>
Western Power Distribution			TOTAL INVESTMENTS — (100.0%)		
West Midlands PLC			(Cost \$295,993,260).....		<u>\$290,309,255</u>
5.750%, 04/16/32..... GBP	300	548,035			
Western Union Co.					
1.350%, 03/15/26.....	600	587,514			
Westlake Chemical Corp.					
1.625%, 07/17/29..... EUR	500	598,065			
Williams Cos., Inc.					
8.750%, 03/15/32.....	500	759,534			

As of October 31, 2021, DFA Global Core Plus Real Return 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)
SGD	56,646	USD	41,725	Citibank NA	11/03/21	\$ 282
NZD	95,812	USD	67,622	Citibank NA	11/09/21	1,030
NOK	150,113	USD	17,334	Citibank NA	11/09/21	435
USD	34,098,484	EUR	29,246,885	Citibank NA	01/06/22	229,558
USD	1,004,121	EUR	866,567	State Street Bank and Trust	01/06/22	606
USD	798,453	JPY	89,461,039	Australia & New Zealand Banking Group Ltd.	01/07/22	12,826
AUD	262,281	USD	195,880	Australia & New Zealand Banking Group Ltd.	01/07/22	1,468
USD	333,278	GBP	241,634	HSBC Bank	01/07/22	2,478
USD	30,666,945	GBP	22,337,026	HSBC Bank	01/18/22	88,877
<b>Total Appreciation</b>						<b>\$337,560</b>
USD	1,588,262	SGD	2,147,251	State Street Bank and Trust	11/03/21	\$ (4,057)
NOK	6,248,738	USD	748,418	Citibank NA	11/09/21	(8,756)
NZD	33,971	USD	24,460	Citibank NA	11/09/21	(118)
USD	1,428,644	NZD	2,034,392	State Street Bank and Trust	11/09/21	(29,078)
USD	742,885	NOK	6,398,851	State Street Bank and Trust	11/09/21	(14,545)
USD	747,916	EUR	645,873	Citibank NA	01/06/22	(28)
USD	855,516	AUD	1,170,232	Australia & New Zealand Banking Group Ltd.	01/07/22	(25,005)
USD	1,181,670	GBP	867,383	Citibank NA	01/07/22	(5,787)
USD	8,307,026	JPY	948,431,464	BNY Mellon	01/14/22	(22,411)
USD	29,705,608	CAD	36,826,039	HSBC Bank	01/18/22	(54,647)

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	14,034,434	AUD	18,990,341	HSBC Bank	01/18/22	\$(254,474)
<b>Total (Depreciation)</b>						<b>\$(418,906)</b>
<b>Total Appreciation (Depreciation)</b>						<b>\$ (81,346)</b>

As of October 31, 2021, DFA Global Core Plus Real Return Portfolio had entered into the following outstanding Inflation Swaps:

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Bank of America Corp.....	2.770% Fixed	CPI	Maturity	USD 6,000,000	04/30/24	—	—	\$ 240,059	\$ 240,059
Bank of America Corp.....	2.770% Fixed	CPI	Maturity	USD 4,000,000	05/04/24	—	—	161,645	161,645
Bank of America Corp.....	2.725% Fixed	CPI	Maturity	USD 11,000,000	04/29/24	—	—	455,593	455,593
Bank of America Corp.....	2.713% Fixed	CPI	Maturity	USD 7,000,000	05/11/28	—	—	287,956	287,956
Bank of America Corp.....	2.665% Fixed	CPI	Maturity	USD 6,000,000	04/30/26	—	—	282,347	282,347
Bank of America Corp.....	2.648% Fixed	CPI	Maturity	USD 5,000,000	04/29/26	—	—	239,934	239,934
Bank of America Corp.....	2.635% Fixed	CPI	Maturity	USD 7,000,000	05/03/28	—	—	334,321	334,321
Bank of America Corp.....	2.620% Fixed	CPI	Maturity	USD 10,000,000	04/30/28	—	—	487,728	487,728
Bank of America Corp.....	2.620% Fixed	CPI	Maturity	USD 6,000,000	08/20/27	—	—	182,551	182,551
Bank of America Corp.....	2.595% Fixed	CPI	Maturity	USD 13,000,000	04/29/28	—	—	661,403	661,403
Bank of America Corp.....	2.585% Fixed	CPI	Maturity	USD 7,000,000	08/26/28	—	—	215,292	215,292
Bank of America Corp.....	2.582% Fixed	CPI	Maturity	USD 7,000,000	08/05/30	—	—	233,661	233,661
Bank of America Corp.....	2.570% Fixed	CPI	Maturity	USD 3,000,000	07/19/28	—	—	123,123	123,123
Bank of America Corp.....	2.558% Fixed	CPI	Maturity	USD 9,000,000	04/30/31	—	—	448,151	448,151
Bank of America Corp.....	2.550% Fixed	CPI	Maturity	USD 5,000,000	05/04/31	—	—	253,316	253,316
Bank of America Corp.....	2.546% Fixed	CPI	Maturity	USD 40,000,000	04/29/31	—	—	2,044,165	2,044,165
Bank of America Corp.....	2.538% Fixed	CPI	Maturity	USD 9,000,000	09/27/31	—	—	218,325	218,325
Bank of America Corp.....	2.535% Fixed	CPI	Maturity	USD 4,000,000	04/29/36	—	—	164,883	164,883
Bank of America Corp.....	2.533% Fixed	CPI	Maturity	USD 3,000,000	05/03/36	—	—	125,803	125,803
Bank of America Corp.....	2.533% Fixed	CPI	Maturity	USD 6,000,000	08/18/31	—	—	194,826	194,826
Bank of America Corp.....	2.490% Fixed	CPI	Maturity	USD 3,000,000	08/20/31	—	—	109,890	109,890

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
Citibank, N.A. . . . .	2.807% Fixed	CPI	Maturity	USD 11,000,000	05/03/24	—	—	\$ 426,070	\$ 426,070
Deutsche Bank AG. . . . .	2.678% Fixed	CPI	Maturity	USD 7,000,000	08/03/28	—	—	208,292	208,292
Deutsche Bank AG. . . . .	2.678% Fixed	CPI	Maturity	USD 7,000,000	10/12/31	—	—	57,118	57,118
Deutsche Bank AG. . . . .	2.658% Fixed	CPI	Maturity	USD 3,000,000	06/03/28	—	—	129,627	129,627
Deutsche Bank AG. . . . .	2.600% Fixed	CPI	Maturity	USD 5,000,000	06/14/26	—	—	228,122	228,122
Deutsche Bank AG. . . . .	2.596% Fixed	CPI	Maturity	USD 4,000,000	06/09/28	—	—	185,961	185,961
Deutsche Bank AG. . . . .	2.553% Fixed	CPI	Maturity	USD 3,000,000	06/03/36	—	—	103,659	103,659
Deutsche Bank AG. . . . .	2.550% Fixed	CPI	Maturity	USD 7,000,000	08/23/28	—	—	238,005	238,005
Deutsche Bank AG. . . . .	2.548% Fixed	CPI	Maturity	USD 7,000,000	09/13/33	—	—	142,936	142,936
Deutsche Bank AG. . . . .	2.529% Fixed	CPI	Maturity	USD 4,000,000	07/02/29	—	—	189,193	189,193
Deutsche Bank AG. . . . .	2.528% Fixed	CPI	Maturity	USD 6,000,000	07/27/30	—	—	246,778	246,778
Deutsche Bank AG. . . . .	2.515% Fixed	CPI	Maturity	USD 4,000,000	06/09/36	—	—	159,017	159,017
Deutsche Bank AG. . . . .	2.514% Fixed	CPI	Maturity	USD 5,000,000	06/16/28	—	—	257,133	257,133
Deutsche Bank AG. . . . .	2.468% Fixed	CPI	Maturity	USD 5,000,000	06/21/29	—	—	273,705	273,705
Deutsche Bank AG. . . . .	2.465% Fixed	CPI	Maturity	USD 5,000,000	07/19/31	—	—	237,750	237,750
Deutsche Bank AG. . . . .	2.456% Fixed	CPI	Maturity	USD 5,000,000	07/14/31	—	—	246,241	246,241
Deutsche Bank AG. . . . .	2.430% Fixed	CPI	Maturity	USD 3,000,000	08/23/33	—	—	121,293	121,293
<b>Total Appreciation. . . . .</b>								<b>\$10,915,872</b>	<b>\$10,915,872</b>
<b>Total Appreciation (Depreciation). . . . .</b>								<b>\$10,915,872</b>	<b>\$10,915,872</b>

Summary of the Portfolio's investments as of October 31, 2021, 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. . . . .	—	\$ 25,190,000	—	\$ 25,190,000
Bonds				
Australia. . . . .	—	16,689,959	—	16,689,959
Belgium. . . . .	—	1,685,264	—	1,685,264
Canada. . . . .	—	36,750,681	—	36,750,681
Finland. . . . .	—	5,280,276	—	5,280,276
France. . . . .	—	10,146,033	—	10,146,033
Germany. . . . .	—	4,054,504	—	4,054,504
Italy. . . . .	—	552,279	—	552,279
Japan. . . . .	—	6,876,342	—	6,876,342
Luxembourg. . . . .	—	1,681,392	—	1,681,392

**DFA GLOBAL CORE PLUS REAL RETURN PORTFOLIO**

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Netherlands.....	—	\$ 8,508,671	—	\$ 8,508,671
New Zealand.....	—	3,476,746	—	3,476,746
Norway.....	—	1,243,034	—	1,243,034
Singapore.....	—	1,521,691	—	1,521,691
Spain.....	—	600,772	—	600,772
Supranational Organization Obligations.....	—	8,613,140	—	8,613,140
Switzerland.....	—	3,464,035	—	3,464,035
United Kingdom.....	—	14,994,888	—	14,994,888
United States.....	—	131,371,671	—	131,371,671
U.S. Treasury Obligations.....	—	7,607,877	—	7,607,877
Forward Currency Contracts**.....	—	(81,346)	—	(81,346)
Swap Agreements**.....	—	10,915,872	—	10,915,872
<b>TOTAL.....</b>	<b>—</b>	<b>\$301,143,781</b>	<b>—</b>	<b>\$301,143,781</b>

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

See accompanying Notes to Financial Statements.

**DFA MUNICIPAL REAL RETURN PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
ALABAMA — (0.8%)			Palomar Community College District (GO)		
Alabama State (GO) Series A 5.000%, 08/01/23 .....	2,200	\$ 2,382,618	□ 5.000%, 05/01/31 (Pre-refunded @ \$100, 5/01/25).....	790	\$ 916,330
Water Works Board of the City of Birmingham (RB) Series B			San Diego Unified School District (GO) Series N-2 5.000%, 07/01/23 .....	2,700	2,913,271
□ 5.000%, 01/01/45 (Pre-refunded @ \$100, 1/1/25).....	5,625	<u>6,440,045</u>	Santa Clara County Financing Authority (RB) Series A 5.000%, 05/01/25 .....	540	625,943
TOTAL ALABAMA.....		<u>8,822,663</u>	Santa Clara County Financing Authority, California Lease (RB) Series A 5.000%, 05/01/26 .....	1,435	<u>1,715,473</u>
ALASKA — (0.3%)			TOTAL CALIFORNIA.....		<u>36,291,023</u>
City of Anchorage (GO) Series B 5.000%, 09/01/23 .....	600	652,105	COLORADO — (1.4%)		
City of Anchorage (GO) Series D 5.000%, 09/01/23 .....	2,585	<u>2,809,485</u>	City of Colorado Springs CO Utilities System Revenue (RB) Series A-1 5.000%, 11/15/26 .....	3,000	3,638,303
TOTAL ALASKA.....		<u>3,461,590</u>	City of Colorado Springs Utilities System Revenue (RB) Series A 5.000%, 11/15/23 .....	1,650	1,807,345
ARIZONA — (0.5%)			City of Colorado Springs Utilities System Revenue (RB) Series B 5.000%, 11/15/25 .....	550	647,365
Arizona State University (RB) Series A			Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) Series B 5.000%, 12/01/24 .....	900	1,026,205
□ 5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	4,000	4,128,619	El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG) 5.000%, 12/01/23 .....	1,825	2,003,060
City of Tucson (GO) Series A 5.000%, 07/01/22 .....	500	516,091	5.000%, 12/01/26 .....	335	406,957
Maricopa County High School District No. 210-Phoenix (GO) 3.000%, 07/01/23 .....	650	<u>679,769</u>	El Paso County School District No. 20 Academy (GO) (ST AID WITHHLDG) 5.000%, 12/15/21 .....	1,240	1,247,190
TOTAL ARIZONA.....		<u>5,324,479</u>			
CALIFORNIA — (3.4%)					
California State (GO)					
5.000%, 08/01/26 .....	9,000	10,816,286			
3.500%, 08/01/27 .....	1,500	1,725,529			
5.000%, 08/01/27 .....	4,000	4,937,592			
California State (GO) Series B 5.000%, 09/01/25 .....	3,140	3,669,465			
Los Angeles County Schools (RN) Series B-3 2.000%, 12/30/21 .....	1,485	1,489,554			
Los Angeles Unified School District (GO) Series A 5.000%, 07/01/23.....	6,935	7,481,580			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
COLORADO — (Continued)			DISTRICT OF COLUMBIA — (Continued)		
Jefferson County School District R-1 (GO) (ST AID WITHHLDG) Series 1 5.250%, 12/15/24 .....	1,000	\$ 1,150,180	Washington Metropolitan Area Transit Authority (RB) Series A-1 5.000%, 07/01/27 .....	4,535	\$ 5,561,319
Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG) 5.000%, 12/01/25 .....	390	459,868	TOTAL DISTRICT OF COLUMBIA.....		<u>7,809,370</u>
Weld County School District No. RE-4 (GO) (ST AID WITHHLDG) 4.000%, 12/01/23 .....	2,425	<u>2,610,284</u>	FLORIDA — (1.9%)		
TOTAL COLORADO.....		<u>14,996,757</u>	Collier County Water-Sewer District (RB) 5.000%, 07/01/25 .....	345	401,721
CONNECTICUT — (0.7%)			Florida Department of Environmental Protection (RB) Series A 5.000%, 07/01/26 .....	5,000	5,981,742
City of Danbury (GO) Series A 4.000%, 07/15/25 .....	1,200	1,353,644	Florida State (GO) 5.000%, 07/01/24 .....	500	561,615
City of Danbury (GO) Series B 4.000%, 07/15/26 .....	735	848,579	Florida State (GO) Series A 5.000%, 06/01/23 .....	700	752,368
City of Danbury (GO) Series B 4.000%, 07/15/27 .....	700	824,208	Florida State (GO) Series B 5.000%, 06/01/23 .....	650	698,628
City of Middletown (GO) 5.000%, 04/01/23 .....	950	1,013,901	Florida State (GO) Series B 5.000%, 06/01/25 .....	3,000	3,480,195
Town of South Windsor (GO) (BAN) 1.500%, 02/11/22 .....	1,500	1,505,713	Miami-Dade County (GO) 5.000%, 07/01/23 .....	1,955	2,109,424
Town of Windsor (GO) 5.000%, 06/15/25 .....	1,420	<u>1,651,587</u>	Miami-Dade County (GO) Series A 5.000%, 07/01/26 .....	1,810	2,166,311
TOTAL CONNECTICUT.....		<u>7,197,632</u>	Palm County Beach (RB) Series D 5.000%, 12/01/28 (Pre-refunded @ \$100, 12/1/25).....	1,600	1,891,117
DELAWARE — (0.6%)			5.000%, 12/01/29 (Pre-refunded @ \$100, 12/1/25).....	2,050	<u>2,422,994</u>
County of New Castle Series 5.000%, 10/01/23 .....	1,500	1,636,904	TOTAL FLORIDA.....		<u>20,466,115</u>
Delaware State (GO) 5.000%, 03/01/22 .....	1,000	1,015,948	GEORGIA — (2.8%)		
New Castle County (GO) 5.000%, 10/01/23 .....	2,275	2,482,639	Athens-Clarke County Unified Government (GO) 5.000%, 12/01/23 .....	2,500	2,745,018
New Castle County (GO) Series B 5.000%, 07/15/22 .....	1,450	<u>1,499,484</u>	City of Cartersville (GO) (ST AID WITHHLDG) 5.000%, 10/01/25 .....	1,250	1,465,659
TOTAL DELAWARE.....		<u>6,634,975</u>	Georgia State (GO) Series A 5.000%, 07/01/25 .....	5,000	5,824,033
DISTRICT OF COLUMBIA — (0.7%)			5.000%, 07/01/26 .....	1,200	1,442,346
District of Columbia (GO) Series E 5.000%, 06/01/26 .....	1,875	2,248,051	5.000%, 07/01/27 .....	8,000	9,885,234
			Georgia State (GO) Series C-1 5.000%, 07/01/24 .....	3,200	3,597,069

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
GEORGIA — (Continued)			KANSAS — (1.0%)		
Georgia State Road & Tollway Authority (RB) (MUN GOVT GTD)			City of Lawrence (GO) Series I		
5.000%, 10/01/23 .....	1,580	\$ 1,723,249	4.500%, 05/01/22 .....	5,000	\$ 5,109,485
Gwinnett County Water & Sewerage Authority (RB)			City of Merriam (GO)	200	234,675
4.000%, 08/01/23 .....	3,000	3,196,749	City of Shawnee		
Henry County (GO)			4.000%, 12/01/26 .....	1,125	1,304,753
5.000%, 05/01/22 .....	400	<u>409,618</u>	City of Wichita (GO)		
TOTAL GEORGIA.....		<u>30,288,975</u>	Series 828		
HAWAII — (1.2%)			4.000%, 06/01/23 .....	700	741,449
City & County of Honolulu			Johnson County (GO)		
(GO) Series B			Series B		
5.000%, 10/01/23 .....	2,150	2,343,626	5.000%, 09/01/22 .....	1,405	1,460,272
5.000%, 10/01/25 .....	450	527,446	Johnson County Unified School District No. 229		
City & County of Honolulu			Blue Valley (GO) Series A		
(GO) Series C			5.000%, 10/01/26 .....	1,500	<u>1,813,791</u>
5.000%, 10/01/25 .....	2,000	2,344,205	TOTAL KANSAS.....		<u>10,664,425</u>
Hawaii State (GO) Series EF			KENTUCKY — (0.6%)		
5.000%, 11/01/22 .....	300	314,489	Louisville & Jefferson County Metropolitan Government		
Hawaii State (GO)			(GO) Series A		
Series EH-2017			5.000%, 12/01/22 .....	1,500	1,577,213
5.000%, 08/01/23 .....	970	1,050,518	5.000%, 12/01/25 .....	3,800	<u>4,474,024</u>
Hawaii State (GO) Series FH			TOTAL KENTUCKY.....		<u>6,051,237</u>
5.000%, 10/01/23 .....	2,050	2,235,861	LOUISIANA — (0.3%)		
Hawaii State (GO) Series FK			Louisiana Local Government		
5.000%, 05/01/23 .....	1,800	1,928,595	Environmental Facilities & Community Dev. Auth (RB)		
Hawaii State (GO) (ETM)			□ 5.000%, 10/01/39		
Series EH			(Pre-refunded @		
□ 5.000%, 08/01/23 .....	1,225	1,325,336	\$100, 10/1/24).....	1,000	1,133,056
Hawaii State (GO) (ETM)			Louisiana State (GO)		
Series EH-2017			Series C		
□ 5.000%, 08/01/23 .....	305	329,982	5.000%, 07/15/22 .....	250	258,478
Maui County (GO)			5.000%, 08/01/23 .....	1,100	1,190,299
5.000%, 03/01/25 .....	750	<u>863,901</u>	Louisiana State (GO)		
TOTAL HAWAII.....		<u>13,263,959</u>	Series D-2		
IOWA — (0.4%)			5.000%, 12/01/21 .....	600	<u>602,347</u>
City of Ankeny (GO) Series A			TOTAL LOUISIANA.....		<u>3,184,180</u>
5.000%, 06/01/22 .....	1,320	1,357,097	MAINE — (0.2%)		
Iowa Finance Authority (RB)			Cumberland County (GO)		
□ 5.000%, 07/01/25			(TAN)		
(Pre-refunded @			1.500%, 11/05/21 .....	1,000	1,000,154
\$100, 7/1/23).....	1,245	1,342,255			
□ 5.000%, 08/01/28					
(Pre-refunded @					
\$100, 8/1/23).....	1,000	<u>1,082,825</u>			
TOTAL IOWA.....		<u>3,782,177</u>			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MAINE — (Continued)			MARYLAND — (Continued)		
Maine Governmental			Washington Suburban		
Facilities Authority (RB)			Sanitary Commission (RB)		
Series A			(CNTY GTD)		
□ 5.000%, 10/01/25			5.000%, 06/01/24 .....	4,325	\$ 4,845,898
(Pre-refunded @			3.000%, 06/01/26 .....	2,080	<u>2,297,177</u>
\$100, 10/1/23).....	1,000	\$ 1,090,462	TOTAL MARYLAND.....		<u>92,347,707</u>
Maine State (GO) Series B			MASSACHUSETTS — (4.8%)		
5.000%, 06/01/23 .....	495	<u>532,360</u>	City of Framingham (GO)		
TOTAL MAINE.....		<u>2,622,976</u>	5.000%, 06/15/23 .....	1,100	1,184,816
MARYLAND — (8.6%)			City of Quincy (GO) (BAN)		
Anne County Arundel (GO)			1.500%, 01/14/22 .....	5,000	5,013,799
5.000%, 04/01/22 .....	1,105	1,127,139	City of Quincy (GO)		
5.000%, 04/01/23 .....	4,000	4,270,239	1.500%, 09/16/22 .....	1,000	1,011,817
Baltimore County (GO) (BAN)			City of Worcester (GO) (BAN)		
4.000%, 03/23/22 .....	15,000	15,229,167	2.000%, 02/01/22 .....	10,000	10,046,012
Baltimore County (GO)			Commonwealth of		
3.000%, 11/01/24 .....	5,015	5,401,447	Massachusetts (GO)		
City of Baltimore (GO)			Series B		
Series B			5.250%, 08/01/23 .....	1,140	1,239,596
5.000%, 10/15/22 .....	645	674,397	Commonwealth of		
County of Prince George's			Massachusetts (GO)		
MD (GO) Series B			Series C		
4.000%, 07/15/22 .....	1,000	1,026,889	5.000%, 04/01/23 .....	4,000	4,270,239
Harford County (GO)			5.000%, 08/01/24 .....	1,360	1,533,292
4.000%, 10/01/22 .....	1,750	1,810,898	Commonwealth of		
Howard County (GO)			Massachusetts (GO)		
Series A			Series E		
5.000%, 08/15/22 .....	800	830,449	5.000%, 11/01/27 .....	1,000	1,241,077
5.000%, 02/15/28 .....	3,000	3,750,129	Massachusetts School		
Howard County (GO)			Building Authority (RB)		
Series D			(ETM) Series A		
5.000%, 02/15/24 .....	4,000	4,429,660	□ 5.000%, 11/15/25 .....	3,240	3,818,630
5.000%, 02/15/25 .....	8,390	9,646,171	Massachusetts Water		
Maryland State (GO)			Resources Authority (RB)		
Series A			(AGM) Series B		
5.000%, 08/01/26 .....	2,500	3,008,421	5.250%, 08/01/28 .....	9,000	11,528,924
5.000%, 03/15/28 .....	7,000	8,773,270	Town of East Bridgewater		
Maryland State (GO)			(GO)		
Series B			5.000%, 04/15/22 .....	1,585	1,619,797
4.000%, 08/01/23 .....	1,785	1,902,066	Town of Lexington (GO)		
5.000%, 08/01/26.....	6,500	7,821,893	4.000%, 02/15/27 .....	1,000	1,171,297
Montgomery County (GO)			Town of Nantucket		
Series A			5.000%, 10/01/23 .....	1,775	1,937,004
4.000%, 08/01/22 .....	5,000	5,143,642	Town of Sharon (GO)		
Montgomery County (GO)			5.000%, 02/15/22 .....	1,390	1,409,236
Series C			Town of Watertown (GO)		
5.000%, 10/01/27 .....	6,655	8,251,914	5.000%, 04/15/22 .....	2,405	2,457,687
Montgomery County (GO)			5.000%, 04/15/23 .....	1,895	<u>2,026,455</u>
Series D			TOTAL MASSACHUSETTS...		<u>51,509,678</u>
3.000%, 11/01/23 .....	2,000	2,106,841			



**DFA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
MICHIGAN — (0.2%)			MISSOURI — (Continued)		
Michigan State (GO) Series A			Columbia School District		
5.000%, 05/01/25 .....	1,500	\$ 1,733,630	(GO) Series B		
MINNESOTA — (3.7%)			5.000%, 03/01/23 .....	2,500	\$ 2,659,514
City of Minneapolis			North Kansas City School		
4.000%, 12/01/28 .....	3,500	4,214,216	District No. 74 (GO) (ST		
Hennepin County (GO)			AID DIR DEP)		
Series A			4.000%, 03/01/26 .....	1,845	<u>2,110,425</u>
5.000%, 12/01/23 .....	1,500	1,647,341	TOTAL MISSOURI.....		<u>10,512,758</u>
Lakeville Independent School			NEBRASKA — (1.0%)		
District No. 194 (SD CRED			Douglas County School		
PROG) Series B			District No. 17 (GO)		
4.000%, 02/01/26 .....	1,115	1,272,922	4.000%, 12/15/26 .....	3,000	3,502,469
Lakeville Independent School			Omaha School District (GO)		
District No. 194 (GO) (SD			5.000%, 12/15/25 .....	1,345	1,590,914
CRED PROG) Series C			5.000%, 12/15/26 .....	3,975	4,840,503
5.000%, 02/01/25 .....	3,745	4,293,892	University of Nebraska (RB)		
Metropolitan Council (GO)			□ 5.000%, 07/01/42		
Series C			(Pre-refunded @		
5.000%, 03/01/24 .....	6,250	6,930,665	\$100, 1/1/22).....	570	<u>574,524</u>
Minneapolis Special School			TOTAL NEBRASKA.....		<u>10,508,410</u>
District No. 1 (GO) (SD			NEVADA — (2.2%)		
CRED PROG) Series A			Clark County (GO) Series B		
5.000%, 02/01/24 .....	480	530,732	5.000%, 11/01/24 .....	8,665	9,851,205
Minnesota State (GO)			Nevada State (GO) Series D		
Series A			5.000%, 04/01/25 .....	11,625	<u>13,385,757</u>
5.000%, 08/01/25 .....	7,000	8,167,272	TOTAL NEVADA.....		<u>23,236,962</u>
5.000%, 08/01/28 .....	6,000	7,588,117	NEW HAMPSHIRE — (0.2%)		
Minnesota State (GO)			City of Nashua (GO)		
Series B			4.000%, 07/15/24 .....	2,000	<u>2,196,638</u>
2.000%, 08/01/22 .....	1,300	1,318,135	NEW JERSEY — (2.3%)		
Ramsey County (GO)			City of Hoboken (GO)		
Series A			3.000%, 02/01/27 .....	1,000	1,113,541
5.000%, 02/01/23 .....	450	476,835	City of Jersey City (GO)		
West State Paul-Mendota			(BAN) Series A		
Heights-Eagan			1.500%, 01/12/22 .....	15,500	15,542,529
Independent School District			New Jersey Institute of		
No. 197 (GO) (SD CRED			Technology (RB) Series A		
PROG) Series A			□ 5.000%, 07/01/42		
5.000%, 02/01/24 .....	3,250	<u>3,589,560</u>	(Pre-refunded @		
TOTAL MINNESOTA.....		<u>40,029,687</u>	\$100, 7/1/22).....	4,860	5,014,612
MISSOURI — (1.0%)			Township of Parsippany-Troy		
City of Kansas City (GO)			Hills (GO) (BAN)		
Series A			2.000%, 11/11/21 .....	2,885	<u>2,886,512</u>
3.000%, 02/01/22 .....	2,495	2,512,710	TOTAL NEW JERSEY.....		<u>24,557,194</u>
3.000%, 02/01/23 .....	1,980	2,049,536			
City of Kansas City Sanitary					
Sewer System Revenue					
(RB) Series B					
5.000%, 01/01/26 .....	1,000	1,180,573			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW MEXICO — (0.6%)			NEW YORK — (Continued)		
New Mexico State Severance Tax Permanent Fund (RB) Series D 5.000%, 07/01/26 .....	5,580	\$ 6,692,668	Riverhead Central School District (GO) (ST AID WITHHLDG) 2.000%, 10/15/22 .....	700	\$ 712,196
NEW YORK — (5.5%)			TOTAL NEW YORK.....		<u>58,961,047</u>
5.000%, 08/01/26.....	4,150	4,978,902	NORTH CAROLINA — (2.8%)		
City of New York (GO) Series E 5.000%, 08/01/26 .....	3,825	4,588,987	City of Charlotte Water & Sewer System Revenue (RB) 5.000%, 07/01/23 .....	1,000	1,079,513
City of New York (GO) Series J 5.000%, 08/01/22 .....	650	673,475	Forsyth County (GO) Series B 4.000%, 03/01/23 .....	1,490	1,565,282
New Rochelle City School District (GO) (ST AID WITHHLDG) Series A 5.000%, 06/15/24 .....	1,505	1,687,550	Gaston County (GO) 5.000%, 02/01/26 .....	2,500	2,961,037
5.000%, 06/15/25 .....	1,655	1,923,616	Iredell County (GO) Series B 2.500%, 02/01/24 .....	2,285	2,387,062
New York State Dormitory Authority (RB) (ETM) □ 5.000%, 02/15/25 .....	345	396,107	Mecklenburg County (GO) Series A 5.000%, 04/01/22 .....	3,750	3,825,610
New York State Dormitory Authority (RB) 5.000%, 02/15/25 .....	155	177,753	North Carolina Eastern Municipal Power Agency (RB) (NATL-IBC) (ETM) Series B □ 6.000%, 01/01/22 .....	650	656,228
New York State Dormitory Authority (RB) Series A □ 5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	3,000	3,096,136	North Carolina Medical Care Commission (RB) Series A □ 5.000%, 06/01/42 (Pre-refunded @ \$100, 6/1/22).....	985	1,012,565
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/22 .....	2,500	2,534,671	Town of Holly Springs (GO) 5.000%, 06/01/25 .....	1,500	1,743,004
5.000%, 02/15/24 .....	700	773,902	University of North Carolina at Charlotte (RB) □ 5.000%, 04/01/43 (Pre-refunded @ \$100, 4/1/24).....	1,500	1,669,261
New York State Dormitory Authority (RB) Series C 5.000%, 03/15/27 .....	14,000	17,108,886	Wake County (GO) 5.000%, 09/01/24 .....	4,000	4,526,534
New York State Dormitory Authority (RB) Series D 5.000%, 03/15/25 .....	2,670	3,070,491	Wake County (GO) Series C 5.000%, 03/01/25 .....	7,530	<u>8,678,985</u>
New York State Dormitory Authority (RB) Series E 5.000%, 03/15/27 .....	7,000	8,554,443	TOTAL NORTH CAROLINA...		<u>30,105,081</u>
New York State Thruway Authority (RB) Series I □ 5.000%, 01/01/24 (Pre-refunded @ \$100, 7/1/22).....	500	503,997			
New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/26 .....	6,890	8,179,935			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

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OHIO — (3.9%)			OREGON — (Continued)		
Buckeye Tobacco Settlement			Clackamas County (GO)		
Financing Authority,			3.000%, 06/01/22 .....	470	\$ 477,756
Revenue Bonds (RB)			Clean Water Services and		
Series A-3			Sewer Revenue (RB)		
□ 6.250%, 06/01/37			5.000%, 10/01/26 .....	1,425	1,723,870
(Pre-refunded @			Multnomah County School		
\$100, 6/1/22).....	2,640	\$ 2,733,051	District No. 1 Portland		
Butler County Port Authority			(GO) (SCH BD GTY)		
(RB)			Series B		
□ 6.625%, 07/01/36			5.000%, 06/15/23 .....	1,605	1,728,754
(Pre-refunded @			Oregon State (GO) Series D		
\$100, 7/1/23).....	1,255	1,385,304	5.000%, 06/01/22 .....	540	555,144
City of Columbus (GO)			Oregon State (GO) Series G		
Series 2017-1			5.000%, 12/01/22 .....	2,050	2,156,444
4.000%, 04/01/27 .....	4,205	4,925,442	Oregon State (GO) Series K		
City of Columbus (GO)			5.000%, 11/01/25 .....	3,920	4,606,595
Series A			Washington & Clackamas		
5.000%, 04/01/22 .....	610	622,247	Counties School District		
4.000%, 08/15/25 .....	3,500	3,957,621	No. 23J Tigard-Tualatin		
City of Columbus (GO)			(GO) (SCH BD GTY)		
Series A			5.000%, 06/15/25 .....	1,045	<u>1,213,382</u>
4.000%, 04/01/24 .....	4,000	4,356,249	TOTAL OREGON.....		<u>19,236,149</u>
Ohio State (GO) Series A			PENNSYLVANIA — (0.7%)		
5.000%, 09/15/25 .....	1,950	2,282,379	Commonwealth of		
5.000%, 09/01/28 .....	2,500	3,158,396	Pennsylvania (GO) Series		
Ohio State (GO) Series B			5.000%, 04/01/22 .....	3,925	4,003,639
5.000%, 09/01/27 .....	9,300	11,484,933	Lehigh County Authority (RB)		
5.000%, 09/15/27 .....	3,500	4,326,139	4.000%, 11/01/25 .....	1,710	1,940,561
Ohio Water Development			Northampton County General		
Authority (RB) Series A			Purpose Authority (RB)		
5.000%, 06/01/22 .....	700	719,631	Series A		
Upper Arlington City School			□ 5.000%, 11/01/32		
District (GO) Series A			(Pre-refunded @		
5.000%, 12/01/26 .....	1,530	<u>1,857,785</u>	\$100, 11/1/23).....	1,500	<u>1,641,393</u>
TOTAL OHIO.....		<u>41,809,177</u>	TOTAL PENNSYLVANIA.....		<u>7,585,593</u>
OKLAHOMA — (0.1%)			RHODE ISLAND — (0.4%)		
City of Tulsa (GO)			Rhode Island State (GO)		
5.000%, 03/01/22 .....	1,000	<u>1,016,050</u>	Series D		
OREGON — (1.8%)			5.000%, 08/01/22 .....	3,230	3,346,157
City of Portland			Rhode State Island (GO)		
5.000%, 06/15/25 .....	150	174,464	Series A		
City of Portland (GO)			5.000%, 04/01/27 .....	1,060	<u>1,296,460</u>
5.000%, 06/01/26 .....	1,100	1,317,203	TOTAL RHODE ISLAND.....		<u>4,642,617</u>
City of Portland Sewer					
System Revenue (RB)					
Series A					
5.000%, 10/01/23 .....	3,570	3,894,391			
City of Salem (GO)					
5.000%, 06/01/22 .....	435	447,251			
5.000%, 06/01/23 .....	875	940,895			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
SOUTH CAROLINA — (4.4%)			TENNESSEE — (Continued)		
Aiken County Consolidated			City of Knoxville Water		
School District (GO)			System Revenue (RB)		
(SCSDE)			Series LL		
5.000%, 04/01/25 .....	1,500	\$ 1,732,165	5.000%, 03/01/22 .....	1,225	\$ 1,244,619
Beaufort County (GO) (ST			5.000%, 03/01/23 .....	1,265	1,345,539
AID WITHHLDG) Series A			City of Memphis (GO)		
4.000%, 03/01/22 .....	640	648,050	5.000%, 05/01/24 .....	2,775	3,096,846
Charleston County (GO)			5.000%, 05/01/25 .....	1,995	2,308,740
5.000%, 11/01/27 .....	3,810	4,743,633	Metropolitan Government of		
Charleston County (GO)			Nashville & Davidson		
(SCSDE) (BAN) Series B			County (GO)		
4.000%, 05/11/22 .....	11,000	11,225,008	5.000%, 01/01/26 .....	5,000	5,906,742
Clemson University (RB)			Metropolitan Government of		
Series B			Nashville & Davidson		
5.000%, 05/01/25 .....	750	862,583	County (GO) Series C		
Florence County (GO) (ST			5.000%, 01/01/22 .....	2,000	2,016,040
AID WITHHLDG)			5.000%, 01/01/23 .....	1,450	1,531,332
5.000%, 06/01/22 .....	9,530	9,797,263	5.000%, 07/01/31		
Grand Strand Water & Sewer			(Pre-refunded @		
Authority (RB) Series A			\$100, 7/1/25).....	3,035	3,527,964
5.000%, 06/01/24 .....	2,000	2,240,327	Metropolitan Government of		
5.000%, 06/01/25 .....	290	336,419	Nashville & Davidson		
Lexington & Richland School			County Water & Sewer		
District No. 5 (GO)			Revenue (RB) Series A		
(SCSDE)			5.000%, 07/01/23 .....	2,800	3,022,637
5.000%, 03/01/24 .....	2,750	3,050,174	Rutherford County (GO)		
Richland County (GO) (ST			Series B		
AID WITHHLDG) Series A			5.000%, 04/01/23 .....	4,085	4,359,776
4.000%, 03/01/22 .....	620	627,882	Shelby County (GO)		
5.000%, 03/01/26 .....	1,870	2,222,315	5.000%, 04/01/25 .....	5,000	5,770,196
Richland County School			Sumner County (GO)		
District No. 1 (GO)			5.000%, 12/01/21 .....	900	903,528
(SCSDE) Series C			Tennessee State (GO)		
5.000%, 03/01/23 .....	1,745	1,856,099	Series A		
Richland County School			5.000%, 11/01/25 .....	1,500	1,765,985
District No. 2 (GO)			Washington County (GO)		
(SCSDE) Series A			Series A		
5.000%, 03/01/25 .....	2,380	2,741,446	4.000%, 06/01/26 .....	1,705	<u>1,958,954</u>
South Carolina State (GO)			TOTAL TENNESSEE.....		<u>40,790,445</u>
5.000%, 04/01/25 .....	1,050	1,212,903			
South Carolina State (GO)			TEXAS — (16.7%)		
(ST AID WITHHLDG)			Alamo Heights Independent		
Series A			School District (GO)		
5.000%, 10/01/23 .....	3,000	<u>3,273,203</u>	(PSF-GTD) Series A		
TOTAL SOUTH CAROLINA...		<u>46,569,470</u>	5.000%, 02/01/24 .....	1,255	1,386,147
			Austin Independent School		
TENNESSEE — (3.8%)			District (GO) (PSF-GTD)		
City of Knoxville Wastewater			5.000%, 08/01/25 .....	500	582,565
System Revenue (RB)					
Series A					
4.000%, 04/01/22 .....	2,000	2,031,547			

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

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TEXAS — (Continued)			TEXAS — (Continued)		
Brazosport Independent School District (GO) (PSF-GTD)			City of Waco (GO)		
5.000%, 02/15/22 .....	1,000	\$1,013,810	5.000%, 02/01/26 .....	2,065	\$ 2,442,954
City of Amarillo (GO)			City of Waco (GO) Series A	1,070	1,191,900
4.000%, 02/15/22 .....	800	808,854	4.000%, 02/01/25 .....	3,185	3,634,666
5.000%, 08/15/25 .....	3,795	4,436,434	4.000%, 02/01/26 .....		
City of Arlington (GO)			Collin County (GO)	1,605	1,841,895
Series A			5.000%, 02/15/25 .....		
5.000%, 08/15/25 .....	1,595	1,864,588	Conroe Independent School District (GO) (PSF-GTD)		
City of Arlington Water & Wastewater System			5.000%, 02/15/25 .....	1,190	1,366,905
Revenue (RB)			Conroe Independent School District (GO) (PSF-GTD)		
5.000%, 06/01/25 .....	2,205	2,556,237	Series A		
City of Austin (GO)			5.000%, 02/15/26 .....	8,710	10,328,339
5.000%, 09/01/23 .....	3,500	3,802,596	County of Collin (GO)		
5.000%, 05/01/24 .....	1,600	1,785,994	5.000%, 02/15/25 .....	2,430	2,788,663
City of Carrollton (GO)			Eagle Mountain & Saginaw Independent School District		
5.000%, 08/15/25 .....	1,225	1,430,541	(GO) (PSF-GTD)		
City of Dallas (GO)			5.000%, 08/15/25 .....	1,000	1,166,149
5.000%, 02/15/22 .....	1,000	1,013,839	5.000%, 08/15/26 .....	560	672,302
City of Dallas Waterworks & Sewer System Revenue			El Paso Independent School District (GO) (PSF-GTD)		
(RB) Series A			5.000%, 08/15/24 .....	3,035	3,423,202
5.000%, 10/01/22 .....	9,000	9,392,778	5.000%, 08/15/25 .....	1,000	1,165,739
City of Dallas Waterworks & Sewer System Revenue			Fort Bend Independent School District (GO)		
(RB) Series C			(PSF-GTD) Series A		
5.000%, 10/01/23 .....	2,375	2,589,848	4.000%, 08/15/22 .....	325	334,844
City of Fort Worth (GO)			Fort Bend Independent School District (GO)		
5.000%, 03/01/25 .....	6,490	7,445,358	(PSF-GTD) Series E		
5.000%, 03/01/26 .....	2,000	2,365,504	5.000%, 02/15/25 .....	1,230	1,411,980
City of Frisco (GO) Series A			Fort Worth Independent School District (GO)		
5.000%, 02/15/24 .....	1,730	1,914,149	(PSF-GTD) Series A		
5.000%, 02/15/25 .....	2,000	2,296,611	5.000%, 02/15/25 .....	1,150	1,319,331
City of Garland (GO)			Goose Creek Consolidated Independent School District		
Series A			(GO) (PSF-GTD)		
5.000%, 02/15/24 .....	400	442,384	5.000%, 02/15/27 .....	3,000	3,648,437
City of Houston (GO)			Harris County (GO)		
Series A			5.000%, 10/01/25 .....	650	762,143
5.000%, 03/01/27 .....	5,000	6,081,994	Harris County Flood Control District (GO) Series A		
City of Lubbock (GO)			5.000%, 10/01/25 .....	490	573,291
5.000%, 02/15/23 .....	4,000	4,245,251	Hays Consolidated Independent School District		
City of San Antonio Electric & Gas Systems Revenue			(GO) (PSF-GTD)		
(RB) (ETM)			5.000%, 02/15/23 .....	1,250	1,326,976
5.000%, 02/01/24 .....	8,690	9,596,032			
City of San Antonio Electric & Gas Systems Revenue					
(RB)					
5.000%, 02/01/24 .....	825	911,409			
5.000%, 02/01/26 .....	2,850	3,370,315			

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TEXAS — (Continued)			TEXAS — (Continued)		
Highland Park Independent School District (GO) 5.000%, 02/15/23 .....	3,120	\$ 3,311,296	Williamson County (GO) 4.000%, 02/15/26 .....	8,000	\$ 9,148,434
Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/22 .....	2,000	2,027,736	TOTAL TEXAS.....		<u>179,183,041</u>
5.000%, 02/15/27 .....	1,000	1,220,202	UTAH — (1.6%)		
Joshua Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/40 (Pre-refunded @ \$100, 8/15/24).....	2,000	2,258,432	City of American Fork (GO) 5.000%, 05/01/26 .....	1,165	1,381,868
North Texas Municipal Water District Water System Revenue (RB) Series A 4.000%, 09/01/25 .....	4,930	5,549,036	Davis School District (GO) (SCH BD GTY) Series B 5.000%, 06/01/23 .....	1,000	1,075,308
Northside Independent School District (GO) (PSF-GTD) 5.000%, 08/15/23 .....	1,995	2,164,919	Jordan Valley Water Conservancy District (RB) Series A 5.000%, 10/01/25 .....	650	761,867
Permanent University Fund - University of Texas System (RB) Series B 5.250%, 07/01/28 .....	2,610	3,326,777	Nebo School District (GO) (SCH BD GTY) 4.000%, 07/01/22 .....	1,015	1,040,726
Pflugerville Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25 .....	1,765	2,028,635	Ogden City School District 5.000%, 06/15/26 .....	2,520	3,013,113
Plano Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24 .....	2,225	2,463,458	Tooele County School District (GO) (SCH BD GTY) Series 5.000%, 06/01/22 .....	650	668,229
Port Neches-Groves Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26 .....	1,170	1,385,206	Utah State (GO) 5.000%, 07/01/25.....	7,650	<u>8,911,425</u>
Round Rock Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/01/25 .....	7,310	8,525,998	TOTAL UTAH.....		<u>16,852,536</u>
Texas State (GO) 5.000%, 10/01/23 .....	4,200	4,579,941	VIRGINIA — (5.6%)		
Trinity River Authority Central Regional Wastewater System Revenue (RB) 5.000%, 08/01/27 .....	1,000	1,228,502	5.000%, 08/15/27.....	7,820	9,676,867
University of Texas System (RB) Series J 5.000%, 08/15/25 .....	12,500	14,597,359	Arlington County (GO) Series B 5.000%, 08/15/22 .....	4,830	5,013,839
5.000%, 08/15/26 .....	3,850	4,634,156	City of Lynchburg (GO) 5.000%, 02/01/26 .....	1,930	2,283,245
			City of Manassas (GO) (ST AID WITHHLDG) 5.000%, 01/01/25 .....	2,440	2,790,225
			City of Newport News Water Revenue (RB) 5.000%, 07/15/22 .....	2,905	3,003,928
			City of Virginia Beach (GO) (ST AID WITHHLDG) Series A 5.000%, 09/01/25 .....	3,845	4,501,329
			City of Virginia Beach (GO) (ST AID WITHHLDG) Series B 5.000%, 07/15/24 .....	2,315	2,605,502
			5.000%, 09/15/24 .....	3,000	3,398,089

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
VIRGINIA — (Continued)			WASHINGTON — (Continued)		
Fairfax County (GO) (ST AID WITHHLDG) Series A			King County School District		
4.000%, 10/01/22.....	4,000	\$ 4,139,571	No. 405 Bellevue (GO)		
5.000%, 10/01/26.....	5,535	6,686,928	(SCH BD GTY)		
Fairfax County Water			5.000%, 12/01/24.....	2,265	\$ 2,584,117
Authority (RB)			King County School District		
5.000%, 04/01/24.....	1,525	1,696,690	No. 405 Bellevue (GO)		
5.000%, 04/01/25.....	1,455	1,679,663	(SCH BD GTY) Series B		
Loudoun County (GO) (ST			5.000%, 12/01/23.....	2,175	2,388,644
AID WITHHLDG) Series B			King County School District		
5.000%, 12/01/23.....	5,500	6,042,670	No. 414 Lake Washington		
Loudoun County Sanitation			(GO) (SCH BD GTY)		
Authority (RB)			5.000%, 12/01/22.....	925	973,133
5.000%, 01/01/25.....	3,850	4,406,541	North Thurston Public		
5.000%, 01/01/26.....	1,265	1,496,126	Schools (GO) (SCH BD		
Virginia Public Building			GTY)		
Authority (RB) Series C			4.000%, 12/01/21.....	255	255,792
5.000%, 08/01/23.....	600	<u>649,805</u>	5.000%, 12/01/22.....	2,080	2,187,535
TOTAL VIRGINIA.....		<u>60,071,018</u>	Snohomish County Public		
WASHINGTON — (6.8%)			Utility District No. 1 (RB)		
City of Seattle (GO) Series A			Series A		
5.000%, 12/01/22.....	3,955	4,160,802	5.000%, 12/01/21.....	200	200,786
City of Seattle Municipal Light			Washington State (GO)		
& Power Revenue (RB)			Series 2017-A		
Series A			5.000%, 08/01/26.....	1,480	1,778,678
5.000%, 07/01/25.....	9,290	10,802,620	5.000%, 02/01/25.....	6,930	7,947,435
City of Seattle Municipal Light			Washington State (GO)		
& Power Revenue (RB)			Series D		
Series B			5.000%, 07/01/25.....	5,830	6,779,255
5.000%, 04/01/24.....	3,000	3,336,211	Washington State (GO)		
City of Seattle Water System			Series R-2018C		
Revenue (RB)			5.000%, 08/01/27.....	4,800	5,912,974
5.000%, 08/01/25.....	3,770	4,398,660	Whatcom County School		
5.000%, 08/01/26.....	5,725	6,889,283	District No. 501 Bellingham		
City of Spokane (GO)			(GO) (SCH BD GTY)		
5.000%, 12/01/25.....	1,165	1,371,125	5.000%, 12/01/22.....	3,950	<u>4,153,328</u>
Clark County Public Utility			TOTAL WASHINGTON.....		<u>72,841,011</u>
District No. 1 (RB)			WEST VIRGINIA — (0.1%)		
5.000%, 01/01/22.....	220	221,738	West Virginia State (GO)		
Clark County School District			Series A		
No. 119 Battleground (GO)			5.000%, 12/01/24.....	495	<u>564,741</u>
(SCH BD GTY)			WISCONSIN — (4.4%)		
4.000%, 12/01/21.....	510	511,576	City of Milwaukee (GO)		
Energy Northwest (RB)			Series N2		
5.000%, 07/01/23.....	2,000	2,157,629	4.000%, 03/01/24.....	6,500	7,030,139
King County (GO) Series A			City of Milwaukee (GO)		
4.000%, 01/01/25.....	1,500	1,670,224	Series N4		
5.000%, 12/01/25.....	1,830	2,159,466	5.000%, 04/01/27.....	1,510	1,837,001
			5.000%, 04/01/28.....	9,990	12,407,724

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
City of Oshkosh (GO)			Wisconsin State (GO)		
Series B			Series 2		
3.000%, 12/01/23 .....	650	\$ 685,220	□ 5.000%, 05/01/25		
City of Waukesha (GO)			(Pre-refunded @		
Series B			\$100, 5/1/22).....	3,500	\$ 3,584,321
2.000%, 10/01/22 .....	450	457,404	Wisconsin State (GO)		
Germantown School District			Series A		
(GO) Series A			5.000%, 05/01/22.....	1,950	1,997,088
5.000%, 04/01/27 .....	2,200	2,686,846	5.000%, 05/01/25 .....	8,750	10,093,059
Janesville School District			TOTAL WISCONSIN.....		<u>46,672,791</u>
(GO) (ETM)			TOTAL MUNICIPAL BONDS		
□ 3.000%, 03/01/24 .....	225	238,294	Cost (\$1,042,721,126).....		<u>1,071,088,632</u>
Janesville School District			TOTAL INVESTMENTS — (100.0%)		
(GO)			(Cost \$1,042,721,126).....		<u><u>\$1,071,088,632</u></u>
3.000%, 03/01/24 .....	1,020	1,082,275			
Wisconsin State (GO)					
Series 1					
5.000%, 11/01/24 .....	4,025	4,573,420			

As of October 31, 2021, DFA Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

<u>Counterparty</u>	<u>Payments made by Fund</u>	<u>Payments received by Fund</u>	<u>Payment Frequency</u>	<u>Notional Amount</u>	<u>Expiration Date</u>	<u>Upfront Premiums Paid</u>	<u>Upfront Premiums Received</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>	
Bank of America Corp.....	2.874%	Fixed	CPI	Maturity	USD 18,000,000	10/14/26	—	—	\$183,629	\$183,629
Bank of America Corp.....	2.850%	Fixed	CPI	Maturity	USD 10,000,000	05/03/23	—	—	349,091	349,091
Bank of America Corp.....	2.837%	Fixed	CPI	Maturity	USD 8,000,000	09/21/24	—	—	124,318	124,318
Bank of America Corp.....	2.817%	Fixed	CPI	Maturity	USD 10,000,000	05/19/26	—	—	375,133	375,133
Bank of America Corp.....	2.746%	Fixed	CPI	Maturity	USD 12,000,000	08/13/26	—	—	310,781	310,781
Bank of America Corp.....	2.736%	Fixed	CPI	Maturity	USD 12,000,000	07/29/26	—	—	362,044	362,044
Bank of America Corp.....	2.717%	Fixed	CPI	Maturity	USD 8,000,000	05/25/26	—	—	340,210	340,210
Bank of America Corp.....	2.679%	Fixed	CPI	Maturity	USD 13,000,000	07/19/26	—	—	456,727	456,727
Bank of America Corp.....	2.627%	Fixed	CPI	Maturity	USD 10,000,000	04/14/24	—	—	453,793	453,793
Bank of America Corp.....	2.555%	Fixed	CPI	Maturity	USD 9,000,000	03/25/23	—	—	381,682	381,682
Bank of America Corp.....	2.554%	Fixed	CPI	Maturity	USD 10,000,000	06/10/29	—	—	494,307	494,307
Bank of America Corp.....	2.545%	Fixed	CPI	Maturity	USD 8,000,000	07/01/28	—	—	372,255	372,255
Bank of America Corp.....	2.515%	Fixed	CPI	Maturity	USD 12,000,000	03/12/23	—	—	514,567	514,567
Bank of America Corp.....	2.498%	Fixed	CPI	Maturity	USD 10,000,000	06/24/29	—	—	516,796	516,796



**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 9,000,000	06/16/31	—	—	\$ 460,179	\$ 460,179
Bank of America Corp.....	2.489%	Fixed	CPI	Maturity	USD 17,000,000	06/30/31	—	—	821,508	821,508
Bank of America Corp.....	2.373%	Fixed	CPI	Maturity	USD 18,000,000	07/13/26	—	—	898,614	898,614
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	08/13/27	—	—	760,440	760,440
Bank of America Corp.....	2.349%	Fixed	CPI	Maturity	USD 14,000,000	09/20/26	—	—	734,860	734,860
Bank of America Corp.....	2.243%	Fixed	CPI	Maturity	USD 15,000,000	11/01/27	—	—	1,019,996	1,019,996
Bank of America Corp.....	2.195%	Fixed	CPI	Maturity	USD 15,000,000	01/09/24	—	—	761,484	761,484
Bank of America Corp.....	2.192%	Fixed	CPI	Maturity	USD 14,000,000	03/29/25	—	—	819,430	819,430
Bank of America Corp.....	2.186%	Fixed	CPI	Maturity	USD 20,000,000	11/20/25	—	—	1,270,541	1,270,541
Bank of America Corp.....	2.177%	Fixed	CPI	Maturity	USD 11,000,000	09/20/27	—	—	917,084	917,084
Bank of America Corp.....	2.149%	Fixed	CPI	Maturity	USD 14,000,000	08/10/27	—	—	1,180,188	1,180,188
Bank of America Corp.....	2.064%	Fixed	CPI	Maturity	USD 13,000,000	10/24/24	—	—	949,509	949,509
Bank of America Corp.....	2.029%	Fixed	CPI	Maturity	USD 15,000,000	05/24/25	—	—	1,173,744	1,173,744
Bank of America Corp.....	2.004%	Fixed	CPI	Maturity	USD 14,000,000	06/13/25	—	—	1,138,626	1,138,626
Bank of America Corp.....	1.971%	Fixed	CPI	Maturity	USD 25,000,000	02/21/25	—	—	1,873,805	1,873,805
Bank of America Corp.....	1.902%	Fixed	CPI	Maturity	USD 25,000,000	07/14/22	—	—	1,303,661	1,303,661
Bank of America Corp.....	1.873%	Fixed	CPI	Maturity	USD 12,000,000	12/16/22	—	—	669,558	669,558
Bank of America Corp.....	1.743%	Fixed	CPI	Maturity	USD 24,000,000	08/14/22	—	—	1,531,605	1,531,605
Bank of America Corp.....	1.723%	Fixed	CPI	Maturity	USD 8,000,000	08/18/22	—	—	510,046	510,046
Bank of America Corp.....	1.715%	Fixed	CPI	Maturity	USD 11,000,000	09/28/23	—	—	955,297	955,297
Bank of America Corp.....	1.706%	Fixed	CPI	Maturity	USD 11,000,000	06/14/22	—	—	768,735	768,735
Bank of America Corp.....	1.680%	Fixed	CPI	Maturity	USD 23,000,000	08/07/22	—	—	1,511,749	1,511,749
Bank of America Corp.....	1.619%	Fixed	CPI	Maturity	USD 12,000,000	10/14/22	—	—	839,820	839,820
Bank of America Corp.....	1.033%	Fixed	CPI	Maturity	USD 11,000,000	06/09/23	—	—	998,482	998,482
Bank of America Corp.....	0.022%	Fixed	CPI	Maturity	USD 16,000,000	02/14/24	—	—	821,130	821,130
Citibank, N.A.....	2.855%	Fixed	CPI	Maturity	USD 10,000,000	09/09/24	—	—	163,328	163,328
Citibank, N.A.....	2.805%	Fixed	CPI	Maturity	USD 20,000,000	08/23/23	—	—	381,256	381,256
Citibank, N.A.....	2.582%	Fixed	CPI	Maturity	USD 7,000,000	03/29/23	—	—	291,020	291,020
Citibank, N.A.....	2.367%	Fixed	CPI	Maturity	USD 10,000,000	05/04/28	—	—	543,064	543,064
Citibank, N.A.....	2.270%	Fixed	CPI	Maturity	USD 10,000,000	02/22/23	—	—	476,497	476,497
Citibank, N.A.....	2.235%	Fixed	CPI	Maturity	USD 11,000,000	02/01/23	—	—	540,389	540,389
Citibank, N.A.....	2.215%	Fixed	CPI	Maturity	USD 13,000,000	01/12/22	—	—	500,638	500,638
Citibank, N.A.....	2.171%	Fixed	CPI	Maturity	USD 11,000,000	04/07/24	—	—	570,974	570,974
Citibank, N.A.....	2.148%	Fixed	CPI	Maturity	USD 19,000,000	01/04/24	—	—	1,029,282	1,029,282

**DFA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Citibank, N.A.....	2.141%	Fixed	CPI	Maturity	USD 17,000,000	04/16/28	—	—	\$ 1,458,228	\$ 1,458,228
Citibank, N.A.....	2.114%	Fixed	CPI	Maturity	USD 14,000,000	12/19/23	—	—	800,762	800,762
Citibank, N.A.....	2.112%	Fixed	CPI	Maturity	USD 11,000,000	05/02/24	—	—	632,098	632,098
Citibank, N.A.....	2.112%	Fixed	CPI	Maturity	USD 27,000,000	12/21/24	—	—	1,774,655	1,774,655
Citibank, N.A.....	2.103%	Fixed	CPI	Maturity	USD 11,000,000	11/21/26	—	—	904,321	904,321
Citibank, N.A.....	2.100%	Fixed	CPI	Maturity	USD 18,000,000	12/11/25	—	—	1,337,079	1,337,079
Citibank, N.A.....	2.088%	Fixed	CPI	Maturity	USD 23,000,000	12/29/22	—	—	1,055,217	1,055,217
Citibank, N.A.....	2.030%	Fixed	CPI	Maturity	USD 20,000,000	01/05/23	—	—	1,058,036	1,058,036
Citibank, N.A.....	2.005%	Fixed	CPI	Maturity	USD 12,000,000	11/09/25	—	—	1,049,022	1,049,022
Citibank, N.A.....	1.995%	Fixed	CPI	Maturity	USD 19,000,000	01/04/23	—	—	624,859	624,859
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 20,000,000	07/24/23	—	—	1,258,527	1,258,527
Citibank, N.A.....	1.838%	Fixed	CPI	Maturity	USD 10,000,000	12/11/22	—	—	564,092	564,092
Citibank, N.A.....	1.789%	Fixed	CPI	Maturity	USD 21,000,000	03/31/24	—	—	1,904,200	1,904,200
Citibank, N.A.....	1.752%	Fixed	CPI	Maturity	USD 17,000,000	05/20/23	—	—	1,424,385	1,424,385
Citibank, N.A.....	1.698%	Fixed	CPI	Maturity	USD 22,000,000	06/02/22	—	—	1,586,316	1,586,316
Citibank, N.A.....	1.678%	Fixed	CPI	Maturity	USD 15,000,000	06/17/23	—	—	1,006,121	1,006,121
Citibank, N.A.....	1.675%	Fixed	CPI	Maturity	USD 20,000,000	09/03/24	—	—	1,689,707	1,689,707
Citibank, N.A.....	1.625%	Fixed	CPI	Maturity	USD 11,000,000	11/13/22	—	—	661,616	661,616
Citibank, N.A.....	1.577%	Fixed	CPI	Maturity	USD 10,000,000	11/18/21	—	—	522,992	522,992
Citibank, N.A.....	1.558%	Fixed	CPI	Maturity	USD 7,000,000	07/17/25	—	—	810,950	810,950
Citibank, N.A.....	1.535%	Fixed	CPI	Maturity	USD 28,000,000	08/03/22	—	—	1,930,232	1,930,232
Citibank, N.A.....	1.455%	Fixed	CPI	Maturity	USD 20,000,000	01/30/22	—	—	927,616	927,616
Citibank, N.A.....	1.253%	Fixed	CPI	Maturity	USD 12,000,000	02/11/22	—	—	1,080,345	1,080,345
Citibank, N.A.....	0.680%	Fixed	CPI	Maturity	USD 25,000,000	05/22/23	—	—	2,396,392	2,396,392
Citibank, N.A.....	0.485%	Fixed	CPI	Maturity	USD 11,000,000	05/28/22	—	—	843,156	843,156
<b>Total Appreciation.....</b>								<b>\$63,722,796</b>	<b>\$63,722,796</b>	
Bank of America Corp.....	2.975%	Fixed	CPI	Maturity	USD 8,000,000	10/25/29	—	—	(84,515)	(84,515)
Bank of America Corp.....	2.955%	Fixed	CPI	Maturity	USD 8,000,000	11/02/28	—	—	(30,080)	(30,080)
<b>Total (Depreciation).....</b>								<b>\$ (114,595)</b>	<b>\$ (114,595)</b>	
<b>Total Appreciation (Depreciation).....</b>								<b>\$63,608,201</b>	<b>\$63,608,201</b>	

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$1,071,088,632	—	\$1,071,088,632
Swap Agreements**.....	—	63,608,201	—	63,608,201
<b>TOTAL.....</b>	<b>—</b>	<b>\$1,134,696,833</b>	<b>—</b>	<b>\$1,134,696,833</b>

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

See accompanying Notes to Financial Statements.

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			California Municipal Finance		
Albany Unified School District			Authority (RB)		
(GO)			□ 6.000%, 01/01/42		
5.000%, 08/01/25 .....	230	\$ 267,700	(Pre-refunded @		
Alhambra Unified School			\$100, 01/01/22).....	2,000	\$2,019,063
District (GO) Series A			California State (GO)		
1.750%, 08/01/22 .....	300	303,580	5.000%, 11/01/21 .....	1,000	1,000,000
Alhambra Unified School			5.000%, 04/01/22 .....	1,100	1,122,039
District (GO) Series B			5.000%, 10/01/22 .....	1,000	1,044,020
5.000%, 08/01/23 .....	100	108,301	2.000%, 11/01/22 .....	750	763,583
Antelope Valley Community			5.000%, 08/01/23 .....	585	633,238
College District (GO)			5.000%, 10/01/24 .....	600	680,583
Series A			4.000%, 11/01/24 .....	300	332,425
□ 5.000%, 08/01/27			5.000%, 11/01/24 .....	750	853,396
(Pre-refunded @			5.000%, 10/01/25 .....	1,700	1,991,853
\$100, 8/1/24).....	2,270	2,561,915	5.000%, 12/01/25 .....	3,000	3,533,453
Baldwin Park Unified School			5.000%, 08/01/26 .....	4,920	5,912,903
District (GO)			4.000%, 11/01/26 .....	1,735	2,015,045
2.000%, 08/01/22 .....	60	60,814	5.000%, 12/01/26 .....	640	776,400
Bay Area Toll Authority (RB)			3.500%, 08/01/27 .....	2,835	3,261,250
Series F-1			5.000%, 08/01/27 .....	5,000	6,171,990
□ 5.000%, 04/01/23			5.000%, 11/01/27 .....	200	248,348
(Pre-refunded @			5.000%, 08/01/28 .....	730	923,221
\$100, 4/1/22).....	1,485	1,514,816	California State (GO)		
Bay Area Toll Authority (RB)			Series B		
Series S-4			5.000%, 09/01/26 .....	2,015	2,427,480
□ 5.250%, 04/01/53			California State (GO)		
(Pre-refunded @			(AMBAC)		
\$100, 4/1/23).....	250	267,842	5.000%, 02/01/27 .....	625	761,890
Berkeley Unified School			California State Department		
District (GO) Series E			of Water Resources (RB)		
5.000%, 08/01/27 .....	695	861,434	Series AQ		
Beverly Hills Unified School			□ 4.000%, 12/01/32		
District (GO)			(Pre-refunded @		
2.000%, 08/01/22 .....	150	152,047	\$100, 06/01/23).....	3,500	3,709,538
Burbank Unified School			California State Department		
District (GO)			of Water Resources (RB)		
5.000%, 08/01/24 .....	565	635,003	Series AS		
Cajon Valley Union School			5.000%, 12/01/24 .....	775	885,988
District (GO)			California State Department		
5.000%, 08/01/24 .....	305	343,326	of Water Resources (RB)		
California Infrastructure &			Series AX		
Economic Development			5.000%, 12/01/25 .....	1,000	1,182,260
Bank (RB) (AMBAC)			California State Department		
Series A			of Water Resources (RB)		
□ 5.000%, 07/01/36			Series BB		
(Pre-refunded @			5.000%, 12/01/25 .....	1,855	2,193,092
\$100, 01/01/28).....	100	124,766			

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
California State Department of Water Resources Power Supply Revenue (RB) Series O			City of Pasadena Electric Revenue (RB) Series A 4.000%, 06/01/22 .....	1,175	\$1,201,207
□ 5.000%, 05/01/22 .....	1,675	\$1,715,524	City of Pittsburg Water Revenue (RB) Series A 5.000%, 08/01/24 .....	275	310,526
California State Public Works Board (RB) Series C			City of San Francisco Public Utilities Commission Water Revenue (RB) 5.000%, 11/01/23 .....	645	705,527
5.000%, 11/01/25 .....	880	1,034,134	City of San Francisco Public Utilities Commission Water Revenue (RB) Series A □ 5.000%, 11/01/37 (Pre-refunded @ \$100, 5/1/22).....	2,500	2,560,242
□ 5.000%, 03/01/31 (Pre-refunded @ \$100, 3/1/23).....	1,250	1,329,931	City of San Francisco Public Utilities Commission Water Revenue (RB) Series D 5.000%, 11/01/25 .....	220	259,298
California State Public Works Board (RB) Series D			5.000%, 11/01/26 .....	150	181,892
□ 5.000%, 09/01/24 (Pre-refunded @ \$100, 9/1/22).....	935	972,504	City of Santa Rosa Wastewater Revenue (RB) Series A 5.000%, 09/01/22 .....	1,000	1,040,025
□ 5.000%, 09/01/29 (Pre-refunded @ \$100, 9/1/22).....	1,250	1,300,139	Conejo Valley Unified School District (GO) Series B 4.000%, 08/01/27 .....	525	619,290
California State University (RB) Series A			Contra Costa Community College District (GO) □ 5.000%, 08/01/24 (Pre-refunded @ \$100, 8/1/22).....	200	207,223
4.000%, 11/01/21 .....	1,210	1,210,000	Contra Costa Transportation Authority (RB) Series A 5.000%, 03/01/24 .....	2,750	3,051,536
5.000%, 11/01/21 .....	250	250,000	5.000%, 03/01/32 .....	575	658,615
5.000%, 11/01/23 .....	375	410,427	Culver City Unified School District (GO) Series C 8.000%, 08/01/23 .....	460	522,405
5.000%, 11/01/24 .....	810	922,450	Desert Community College District (GO) 4.000%, 08/01/22 .....	200	205,746
5.000%, 11/01/25 .....	305	359,482	Desert Sands Unified School District (GO) Series A 5.000%, 06/01/23 .....	375	403,241
Camrosa Water District Financing Authority (RB) Series A			Dublin Unified School District (GO) Series A-2 5.000%, 08/01/23 .....	1,050	1,137,159
4.000%, 01/15/22 .....	205	206,610	5.000%, 08/01/24 .....	990	1,116,728
Carlsbad Unified School District (GO)					
5.000%, 08/01/26 .....	310	372,722			
City & County of San Francisco (COP)					
5.000%, 04/01/25 .....	410	473,610			
5.000%, 04/01/26 .....	330	393,655			
City & County of San Francisco (GO) Series A					
5.000%, 06/15/24 .....	800	898,379			
City & County of San Francisco (GO) Series E					
5.000%, 06/15/22 .....	200	205,995			
City of Berkeley (GO)					
5.000%, 09/01/22 .....	800	832,158			
City of Grover Beach (GO)					
5.000%, 09/01/22 .....	390	405,677			
5.000%, 09/01/26 .....	345	416,353			
5.000%, 09/01/27 .....	445	551,263			
City of Pacifica (COP)					
5.000%, 01/01/24 .....	250	275,492			

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
East Bay Municipal Utility			Kern High School District		
District Water System			(GO) Series E		
Revenue (RB) Series B			4.000%, 08/01/24 .....	200	\$ 219,615
5.000%, 06/01/25 .....	1,745	\$2,029,049	Livermore-Amador Valley		
El Monte Union High School			Water Management		
District (GO)			Agency (RB)		
5.000%, 06/01/24 .....	250	280,247	4.000%, 08/01/24 .....	750	826,596
Elsinore Valley Municipal			4.000%, 08/01/25 .....	390	441,975
Water District Financing			4.000%, 08/01/26 .....	310	359,993
Authority (RB) Series A			Long Beach Community		
5.000%, 07/01/24 .....	400	449,292	College District (GO)		
Emery Unified School District			Series D		
(GO)			4.000%, 08/01/24 .....	500	550,194
5.000%, 08/01/27 .....	600	744,448	4.000%, 08/01/25 .....	485	549,248
Evergreen School District			Los Angeles Community		
(GO)			College District (GO)		
3.000%, 08/01/25 .....	600	656,735	Series A		
Fairfield-Suisun Unified			5.000%, 08/01/30 .....	155	174,613
School District (GO)			Los Angeles Community		
5.000%, 08/01/26 .....	695	839,237	College District (GO)		
Foothill-De Anza Community			Series C		
College District (GO)			5.000%, 08/01/22 .....	360	373,002
□ 5.000%, 08/01/26 .....	525	592,513	5.000%, 06/01/26 .....	530	635,981
Fremont Union High School			Los Angeles County		
District (GO)			Metropolitan Transportation		
□ 4.000%, 08/01/43			Authority (RB)		
(Pre-refunded @			5.000%, 07/01/25 .....	1,885	2,198,658
\$100, 8/1/23).....	2,500	2,664,866	Los Angeles County		
Fremont Union High School			Metropolitan Transportation		
District (GO) Series A			Authority (RB) Series A		
2.000%, 08/01/23 .....	770	793,801	5.000%, 07/01/22 .....	1,600	1,651,382
Fresno Unified School District			5.000%, 07/01/24 .....	600	674,792
(GO) (AGM) Series A			5.000%, 07/01/25 .....	970	1,130,633
□ 5.000%, 08/01/25			Los Angeles County Public		
(Pre-refunded @			Works Financing Authority		
\$100, 8/1/22).....	850	880,699	(RB) Series F		
Gilroy School Facilities			5.000%, 12/01/24 .....	270	308,488
Financing Authority (RB)			5.000%, 12/01/25 .....	170	200,984
Series A			Los Angeles County Schools		
□ 4.000%, 08/01/47			(RN) Series B-3		
(Pre-refunded @			2.000%, 12/30/21 .....	745	747,285
\$100, 8/1/23).....	590	628,908	Los Angeles Department of		
Grossmont Healthcare			Water (RB) Series A		
District (GO) Series C			5.000%, 07/01/24 .....	250	281,092
5.000%, 07/15/23 .....	1,000	1,080,778	Los Angeles Department of		
Inglewood Unified School			Water & Power (RB)		
District (GO) (AGM)			Series A		
Series A			5.000%, 07/01/26 .....	1,100	1,322,713
4.000%, 08/01/24 .....	525	574,868			

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Department of Water & Power Power System Revenue (RB) Series A 5.000%, 07/01/23 .....	785	\$ 847,281	Mount Diablo Unified School District (GO) Series G 3.000%, 08/01/24 .....	130	\$ 139,572
Los Angeles Department of Water & Power Power System Revenue (RB) Series B 5.000%, 07/01/24 .....	1,000	1,123,230	Municipal Improvement Corp. of Los Angeles (RB) Series A 5.000%, 11/01/22 .....	1,100	1,153,013
5.000%, 07/01/26 .....	400	480,987	5.000%, 11/01/23 .....	750	820,855
Los Angeles Department of Water & Power Power System Revenue (RB) Series C 5.000%, 07/01/26 .....	335	402,826	5.000%, 11/01/24 .....	425	484,001
Los Angeles Department of Water & Power Power System Revenue (RB) Series D 5.000%, 07/01/27 .....	1,000	1,235,029	Murrieta Valley Unified School District (GO) (AGM) 5.000%, 09/01/24 .....	250	282,454
Los Angeles Department of Water & Power Water System Revenue (RB) Series A 5.000%, 07/01/25 .....	50	58,300	Nevada Irrigation District Joint Powers Authority (RB) Series A 5.000%, 03/01/22 .....	110	111,769
Los Angeles Unified School District (GO) Series A 5.000%, 07/01/24 .....	425	477,252	New Haven Unified School District (GO) 5.000%, 08/01/26 .....	150	180,427
5.000%, 07/01/25 .....	1,200	1,396,339	North Orange County Community College District (GO) Series B 4.000%, 08/01/22 .....	1,000	1,028,728
5.000%, 07/01/26 .....	2,435	2,924,274	Northern California Transmission Agency (RB) Series 5.000%, 05/01/24 .....	280	311,806
5.000%, 07/01/27 .....	1,050	1,295,468	Northern Humboldt Union High School District (GO) 4.000%, 08/01/25 .....	120	135,466
Los Angeles Unified School District (GO) Series B-1 5.000%, 07/01/27 .....	175	215,911	Novato Sanitary District (RB) 5.000%, 02/01/22 .....	340	344,093
Metropolitan Water District of Southern California (RB) 5.000%, 01/01/22 .....	300	302,401	Oak Park Unified School District (GO) 4.000%, 08/01/22 .....	200	205,746
Metropolitan Water District of Southern California (RB) Series B 5.000%, 10/01/26 .....	600	728,109	Oakdale Joint Unified School District (GO) 4.000%, 08/01/23 .....	400	426,015
Millbrae Public Financing Authority (RB) 5.000%, 12/01/25 .....	390	461,255	Oakland Unified School District/Alameda County (GO) (AGM) 5.000%, 08/01/25 .....	1,075	1,252,079
5.000%, 12/01/26 .....	265	322,365	Oakland Unified School District/Alameda County (GO) Series A 5.000%, 08/01/25 .....	200	232,297
5.000%, 12/01/27 .....	385	480,374	Orange County Sanitation District (RB) Series A 5.000%, 02/01/25 .....	3,000	3,452,008
Morongo Unified School District (GO) Series A 5.000%, 08/01/25 .....	20	23,278	5.000%, 02/01/26 .....	2,000	2,378,099
5.000%, 08/01/26 .....	280	335,926	5.000%, 02/01/33 .....	825	972,956
5.000%, 08/01/27 .....	130	160,061			

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Otay Water District (RB)			San Buenaventura Public		
5.000%, 09/01/22 .....	740	\$ 769,746	Facilities Financing		
Pacific Grove Unified School			Authority (RB) Series B		
District (GO)			□ 5.000%, 07/01/26		
3.000%, 08/01/26 .....	210	232,894	(Pre-refunded @		
Palm Springs Financing			\$100, 7/1/22).....	1,160	\$1,197,252
Authority (RB)			San Diego Association of		
5.000%, 11/01/25 .....	260	306,104	Governments (RB)		
Palomar Community College			5.000%, 11/15/25 .....	500	568,569
District (GO)			San Diego Community		
5.000%, 05/01/23 .....	200	214,288	College District (GO)		
□ 5.000%, 05/01/31			5.000%, 08/01/23 .....	500	541,504
(Pre-refunded @			5.000%, 08/01/26 .....	1,660	2,001,047
\$100, 5/01/25).....	500	579,956	□ 5.000%, 08/01/43		
Pasadena Unified School			(Pre-refunded @		
District (GO)			\$100, 08/01/23).....	1,500	1,625,064
5.000%, 08/01/26 .....	525	632,314	San Diego County Water		
Pasadena Unified School			Authority (RB)		
District (GO) Series B			5.000%, 05/01/24 .....	940	1,050,272
5.000%, 08/01/26 .....	1,000	1,204,408	San Diego Unified School		
Placentia-Yorba Linda Unified			District (GO) (AGM)		
School District (GO)			Series C-2		
5.000%, 08/01/23 .....	205	222,017	5.500%, 07/01/22 .....	2,000	2,070,723
Redondo Beach Unified			San Diego Unified School		
School District (GO) (AGM)			District (GO) (AGM)		
Series A			Series F-1		
5.000%, 08/01/23 .....	255	276,261	5.250%, 07/01/27 .....	475	595,909
Reed Union School District			San Diego Unified School		
(GO)			District (GO) Series D-2		
4.000%, 08/01/26 .....	250	290,445	5.000%, 07/01/22 .....	600	619,227
Regents of the University of			San Diego Unified School		
California Medical Center			District (GO) Series N-2		
Pooled Revenue (RB)			5.000%, 07/01/23 .....	900	971,090
Series J			San Diego Unified School		
□ 5.000%, 05/15/25			District (GO) Series R-4		
(Pre-refunded @			5.000%, 07/01/24 .....	605	680,416
\$100, 5/15/23).....	530	568,590	San Diego Unified School		
□ 5.250%, 05/15/27			District (GO) Series R-5		
(Pre-refunded @			5.000%, 07/01/26 .....	200	241,621
\$100, 5/15/23).....	260	279,927	San Francisco Community		
Ross Valley Public Financing			College District (GO)		
Authority (RB)			5.000%, 06/15/24 .....	1,315	1,471,567
5.000%, 01/01/25 .....	410	470,247	San Francisco Community		
Sacramento Municipal Utility			College District (GO)		
District (RB) Series I			Series A		
5.000%, 08/15/26 .....	1,050	1,267,166	5.000%, 06/15/22 .....	300	308,973
			San Francisco County		
			Transportation Authority		
			(RB)		
			3.000%, 02/01/22 .....	1,300	1,309,228

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Francisco Unified School District (GO)			Santa Clara Unified School District (GO)		
4.000%, 06/15/22 .....	1,500	\$1,535,585	□ 3.500%, 07/01/25 .....	1,675	\$1,711,900
San Francisco Unified School District (GO) Series A			Santa Clara Valley Transportation Authority (RB) Series A		
5.000%, 06/15/25 .....	650	754,990	5.000%, 06/01/26 .....	400	479,986
5.000%, 06/15/26 .....	880	1,054,521	Santa County Clara (GO) Series C		
San Gabriel Unified School District (GO) Series A			5.000%, 08/01/26 .....	1,100	1,328,289
5.000%, 08/01/25 .....	230	269,102	Santa Cruz City Elementary School District (GO) Series C		
San Luis Obispo County Community College District (GO) Series C			3.000%, 08/01/25 .....	1,150	1,259,482
4.000%, 08/01/23 .....	3,000	3,197,840	Santa Monica Community College District (GO) Series B		
San Mateo Foster City Public Financing Authority (RB) Series B			□ 5.000%, 08/01/44		
5.000%, 08/01/25 .....	750	875,979	(Pre-refunded @		
San Mateo Union High School District (GO) Series A			\$100, 8/1/24).....	500	564,299
4.000%, 09/01/22 .....	140	144,454	Santee School District (GO)		
San Mateo Union High School District (GO) Series C			5.000%, 08/01/24 .....	290	327,464
4.000%, 09/01/26 .....	320	371,650	Scotts Valley Unified School District (GO) Series B		
San Matro County Community College District (GO) Series B			4.000%, 08/01/24 .....	150	165,276
5.000%, 09/01/28 .....	100	127,625	4.000%, 08/01/25 .....	250	283,218
San Rafael City High School District (GO) Series B			5.000%, 08/01/26 .....	250	301,884
5.000%, 08/01/27 .....	100	124,075	Sierra Joint Community College District (GO) Series B		
Santa Ana College Improvement District #1 Rancho Santiago Community College Dist (GO) Series A			3.000%, 08/01/22 .....	1,000	1,021,264
□ 5.000%, 08/01/39			Silicon Valley Clean Water (RB)		
(Pre-refunded @			□ 5.000%, 02/01/39		
\$100, 8/1/24).....	670	756,160	(Pre-refunded @		
Santa Clara County Financing Authority (RB) Series A			\$100, 2/1/24).....	595	658,312
5.000%, 05/01/25 .....	1,000	1,159,154	□ 5.000%, 02/01/44		
Santa Clara County Financing Authority, California Lease (RB) Series A			(Pre-refunded @		
5.000%, 05/01/26 .....	3,000	3,586,354	\$100, 2/1/24).....	1,455	1,609,822
			Southwestern Community College District (GO) Series B		
			4.000%, 08/01/25 .....	250	282,619
			Southwestern Community College District (GO) Series B-2		
			3.000%, 08/01/22 .....	490	500,345
			Southwestern Community College District (GO) Series C		
			3.000%, 08/01/23 .....	530	555,524



**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
State of California (GO)			□ 5.000%, 05/15/33		
5.000%, 09/01/22 .....	525	\$ 546,013	(Pre-refunded @		
5.000%, 10/01/22 .....	500	522,010	\$100, 5/15/23).....	1,000	\$ 1,072,008
4.000%, 03/01/24 .....	3,700	4,017,099	Ventura County Community		
State of California (GO)			College District (GO)		
Series A			□ 5.000%, 08/01/30		
5.000%, 09/01/22 .....	1,000	1,040,025	(Pre-refunded @		
Sylvan Union School District			\$100, 8/1/25).....	1,060	1,239,776
(GO)			Washington Union School		
5.000%, 08/01/26 .....	620	748,672	District/Monterey County		
Sylvan Union School District			(GO)		
(GO) Series C			5.000%, 08/01/27 .....	135	167,501
5.000%, 08/01/25 .....	380	444,603	West Contra Costa Unified		
Tahoe-Truckee Unified			School District (GO)		
School District (GO)			Series A-1		
5.000%, 08/01/26 .....	100	120,285	5.000%, 08/01/23 .....	3,390	3,670,775
Union Elementary School			West Valley-Mission		
District (GO) Series A			Community College District		
□ 5.000%, 09/01/44			(GO) Series B		
(Pre-refunded @			5.000%, 08/01/27 .....	220	<u>273,244</u>
\$100, 9/1/24).....	500	566,120	TOTAL MUNICIPAL BONDS		
Union Sanitary District			Cost (\$197,150,095).....		<u>200,850,784</u>
Financing Authority (RB)			TOTAL INVESTMENTS — (100.0%)		
Series A			(Cost \$197,150,095).....		<u>\$200,850,784</u>
4.000%, 09/01/23 .....	1,055	1,127,361			
University of California (RB)					
Series AF					
5.000%, 05/15/22 .....	750	769,476			
□ 5.000%, 05/15/27					
(Pre-refunded @					
\$100, 5/15/23).....	4,240	4,545,316			

As of October 31, 2021, DFA California Municipal Real Return Portfolio had entered into the following outstanding Inflation Swaps:

<u>Counterparty</u>	<u>Payments made by Fund</u>	<u>Payments received by Fund</u>	<u>Payment Frequency</u>	<u>Notional Amount</u>	<u>Expiration Date</u>	<u>Upfront Premiums Paid</u>	<u>Upfront Premiums Received</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>	
Bank of America Corp.....	3.030%	Fixed	CPI	Maturity	USD 6,000,000	05/17/23	—	—	\$181,931	\$181,931
Bank of America Corp.....	2.940%	Fixed	CPI	Maturity	USD 5,000,000	10/19/26	—	—	33,159	33,159
Bank of America Corp.....	2.737%	Fixed	CPI	Maturity	USD 10,000,000	08/05/26	—	—	284,439	284,439
Bank of America Corp.....	2.700%	Fixed	CPI	Maturity	USD 4,000,000	08/24/24	—	—	97,560	97,560
Bank of America Corp.....	2.581%	Fixed	CPI	Maturity	USD 4,000,000	06/18/28	—	—	185,010	185,010
Bank of America Corp.....	2.577%	Fixed	CPI	Maturity	USD 5,000,000	07/15/29	—	—	202,859	202,859
Bank of America Corp.....	2.497%	Fixed	CPI	Maturity	USD 10,000,000	06/28/29	—	—	508,953	508,953

**DFA CALIFORNIA MUNICIPAL REAL RETURN PORTFOLIO**

CONTINUED

Counterparty	Payments made by Fund	Payments received by Fund	Payment Frequency	Notional Amount	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)	
Bank of America Corp.....	2.367%	Fixed	CPI	Maturity	USD 6,000,000	07/17/25	—	—	\$ 276,101	\$ 276,101
Bank of America Corp.....	2.320%	Fixed	CPI	Maturity	USD 4,000,000	02/19/23	—	—	186,962	186,962
Bank of America Corp.....	2.317%	Fixed	CPI	Maturity	USD 6,000,000	05/09/25	—	—	336,318	336,318
Bank of America Corp.....	2.265%	Fixed	CPI	Maturity	USD 7,000,000	02/23/24	—	—	325,159	325,159
Bank of America Corp.....	2.065%	Fixed	CPI	Maturity	USD 9,000,000	12/12/26	—	—	716,429	716,429
Bank of America Corp.....	2.062%	Fixed	CPI	Maturity	USD 4,000,000	11/08/23	—	—	245,421	245,421
Bank of America Corp.....	2.058%	Fixed	CPI	Maturity	USD 11,000,000	12/12/22	—	—	510,237	510,237
Bank of America Corp.....	1.961%	Fixed	CPI	Maturity	USD 4,000,000	12/17/24	—	—	312,030	312,030
Bank of America Corp.....	1.885%	Fixed	CPI	Maturity	USD 8,000,000	01/22/24	—	—	521,674	521,674
Bank of America Corp.....	1.495%	Fixed	CPI	Maturity	USD 5,000,000	01/28/22	—	—	227,150	227,150
Bank of America Corp.....	1.210%	Fixed	CPI	Maturity	USD 8,000,000	03/05/22	—	—	431,860	431,860
Bank of America Corp.....	0.073%	Fixed	CPI	Maturity	USD 8,000,000	04/27/22	—	—	657,193	657,193
Citibank, N.A.....	3.015%	Fixed	CPI	Maturity	USD 4,000,000	05/12/23	—	—	123,802	123,802
Citibank, N.A.....	2.924%	Fixed	CPI	Maturity	USD 5,000,000	09/14/24	—	—	68,464	68,464
Citibank, N.A.....	2.312%	Fixed	CPI	Maturity	USD 7,000,000	07/24/23	—	—	251,197	251,197
Citibank, N.A.....	2.285%	Fixed	CPI	Maturity	USD 6,000,000	01/25/23	—	—	287,955	287,955
Citibank, N.A.....	2.160%	Fixed	CPI	Maturity	USD 7,000,000	01/09/23	—	—	293,501	293,501
Citibank, N.A.....	2.143%	Fixed	CPI	Maturity	USD 8,000,000	01/18/22	—	—	253,792	253,792
Citibank, N.A.....	2.054%	Fixed	CPI	Maturity	USD 10,000,000	11/06/22	—	—	491,077	491,077
Citibank, N.A.....	1.986%	Fixed	CPI	Maturity	USD 6,000,000	02/20/26	—	—	496,730	496,730
Citibank, N.A.....	1.808%	Fixed	CPI	Maturity	USD 4,000,000	07/01/25	—	—	342,937	342,937
Citibank, N.A.....	1.635%	Fixed	CPI	Maturity	USD 4,000,000	07/27/24	—	—	399,228	399,228
Citibank, N.A.....	1.475%	Fixed	CPI	Maturity	USD 4,000,000	02/11/22	—	—	186,894	186,894
Citibank, N.A.....	0.723%	Fixed	CPI	Maturity	USD 7,000,000	05/28/23	—	—	673,019	673,019
Citibank, N.A.....	0.050%	Fixed	CPI	Maturity	USD 5,000,000	05/11/22	—	—	409,480	409,480
<b>Total Appreciation.....</b>								<b>\$10,518,521</b>	<b>\$10,518,521</b>	
<b>Total Appreciation (Depreciation).....</b>								<b>\$10,518,521</b>	<b>\$10,518,521</b>	

Summary of the Portfolio's investments as of October 31, 2021, 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.....	—	\$200,850,784	—	\$200,850,784
Swap Agreements**.....	—	10,518,521	—	10,518,521
<b>TOTAL.....</b>	<b>—</b>	<b>\$211,369,305</b>	<b>—</b>	<b>\$211,369,305</b>

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

See accompanying Notes to Financial Statements.

**DFA MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			COLORADO — (2.6%)		
ALABAMA — (0.2%)			Board of Water		
Alabama State (GO) Series A			Commissioners City &		
5.000%, 08/01/23 .....	300	\$ 324,902	County of Denver (RB)		
Water Works Board of the			Series A		
City of Birmingham (RB)			5.000%, 12/15/25 .....	1,515	\$ 1,791,316
Series A			Boulder Valley School District		
□ 5.000%, 01/01/34			No. Re-2 Boulder (GO) (ST		
(Pre-refunded @			AID WITHHLDG) Series B		
\$100, 1/1/25).....	1,000	<u>1,144,897</u>	4.000%, 12/01/24 .....	1,000	1,109,650
TOTAL ALABAMA.....		<u>1,469,799</u>	City of Colorado Springs		
			Utilities System Revenue		
ALASKA — (0.1%)			(RB) Series A		
City of Anchorage (GO)			5.000%, 11/15/23 .....	1,170	1,281,572
Series A			City of Colorado Springs		
3.000%, 09/01/22 .....	765	<u>782,927</u>	Utilities System Revenue		
			(RB) Series B		
ARIZONA — (1.0%)			5.000%, 11/15/26 .....	500	606,384
City of Tucson (GO) Series A			Colorado Health Facilities		
5.000%, 07/01/23 .....	2,000	2,159,026	Authority, Revenue Bonds		
Maricopa County Unified			(RB)		
School District No. 69			□ 5.000%, 06/01/45		
Paradise Valley (GO)			(Pre-refunded @		
5.000%, 07/01/25 .....	435	505,828	\$100, 6/1/25).....	1,800	2,090,209
Maricopa County Unified			Denver City & County School		
School District No. 80			District No. 1 (GO) (ST AID		
Chandler (GO) Series B			WITHHLDG)		
5.000%, 07/01/24 .....	1,400	1,573,718	5.000%, 12/01/25 .....	4,150	4,889,784
Maricopa County Union High			Denver City & County School		
School District No.			District No. 1 (GO) (ST AID		
210-Phoenix (GO) Series E			WITHHLDG) Series B		
5.000%, 07/01/25 .....	2,000	<u>2,328,025</u>	5.000%, 12/01/24 .....	550	627,126
TOTAL ARIZONA.....		<u>6,566,597</u>	El Paso County School		
			District No. 2 Harrison		
ARKANSAS — (0.2%)			(GO) (ST AID WITHHLDG)		
Arkansas State (GO)			5.000%, 12/01/26 .....	165	200,441
5.000%, 04/01/22 .....	1,110	<u>1,132,239</u>	Weld County School District		
			No. 6 Greeley (GO) (ST		
CALIFORNIA — (1.5%)			AID WITHHLDG)		
California State (GO)			5.000%, 12/01/25 .....	310	365,536
3.500%, 08/01/27 .....	5,000	5,751,763	Weld County School District		
5.000%, 10/01/27 .....	2,000	2,478,610	No. RE-4 (GO) (ST AID		
California State (GO)			WITHHLDG)		
Series B			4.000%, 12/01/22 .....	1,140	1,187,147
5.000%, 09/01/26 .....	1,195	1,439,622	5.000%, 12/01/24 .....	2,280	<u>2,597,458</u>
Southern California Public			TOTAL COLORADO.....		<u>16,746,623</u>
Power Authority (RB)					
5.000%, 07/01/23 .....	140	<u>150,961</u>			
TOTAL CALIFORNIA.....		<u>9,820,956</u>			

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
CONNECTICUT — (0.9%)			FLORIDA — (Continued)		
City of Danbury (GO)			Florida State (GO) Series A		
Series B			5.000%, 06/01/24 .....	350	\$ 391,865
4.000%, 07/15/26 .....	265	\$ 305,950	Florida State (GO) Series B		
4.000%, 07/15/27 .....	300	353,232	5.000%, 06/01/24 .....	2,000	2,239,226
City of Waterbury (GO)			5.000%, 06/01/25 .....	1,000	1,160,065
Series B			Florida State (GO) Series C		
4.000%, 09/01/23 .....	500	533,342	5.000%, 06/01/23 .....	1,015	1,090,934
Town of Greenwich (GO)			Miami-Dade County (GO)		
Series A			Series A		
5.000%, 01/15/25 .....	2,925	3,354,349	5.000%, 07/01/26 .....	1,500	1,796,048
Town of South Windsor (GO)			Orange County Water Utility		
Series B			System Revenue (RB)		
4.000%, 12/15/25 .....	1,345	<u>1,533,791</u>	5.000%, 10/01/25 .....	3,250	3,813,475
TOTAL CONNECTICUT.....		<u>6,080,664</u>	Orlando Utilities Commission		
			(RB) Series C		
DELAWARE — (0.5%)			5.250%, 10/01/22 .....	1,000	1,046,396
Delaware State (GO)			Palm Beach County (RB)		
Series B			5.000%, 11/01/23 .....	810	885,669
5.000%, 07/01/24 .....	780	877,008	School District of Broward		
Kent County (GO)			County (GO)		
4.000%, 09/01/24 .....	415	457,449	5.000%, 07/01/25 .....	3,855	<u>4,484,209</u>
New Castle County (GO)			TOTAL FLORIDA.....		<u>22,618,635</u>
5.000%, 10/01/23 .....	1,600	<u>1,746,031</u>			
TOTAL DELAWARE.....		<u>3,080,488</u>	GEORGIA — (3.0%)		
			Athens-Clarke County Unified		
DISTRICT OF COLUMBIA — (0.6%)			Government (GO)		
District of Columbia (RB)			5.000%, 12/01/25 .....	1,000	1,179,148
Series C			Georgia State (GO) Series A		
5.000%, 05/01/23 .....	1,400	1,499,142	5.000%, 07/01/26 .....	1,200	1,442,347
Washington Metropolitan			Georgia State (GO) Series E		
Area Transit Authority (RB)			5.000%, 12/01/26 .....	2,000	2,432,944
Series B			Georgia State (GO) Series F		
5.000%, 07/01/25 .....	720	835,807	5.000%, 07/01/26 .....	1,450	1,742,835
5.000%, 07/01/27 .....	1,000	<u>1,226,311</u>	Georgia State Road &		
TOTAL DISTRICT OF			Tollway Authority (RB)		
COLUMBIA.....		<u>3,561,260</u>	(MUN GOVT GTD)		
			5.000%, 10/01/23 .....	4,590	5,006,148
FLORIDA — (3.5%)			Gwinnett County Water &		
City of Lakeland FL			Sewerage Authority (RB)		
Department of Electric			4.000%, 08/01/25 .....	1,500	1,695,116
Utilities, Revenue Bonds			Henry County (GO)		
(RB)			5.000%, 05/01/23 .....	1,000	1,070,816
5.000%, 10/01/25 .....	1,000	1,170,406	Private Colleges &		
Collier County Water-Sewer			Universities Authority (RB)		
District (RB)			Series B		
5.000%, 07/01/25 .....	655	762,688	5.000%, 09/01/25 .....	1,080	1,263,903
Flagler County (GO) (BAM)			State of Georgia (GO)		
5.000%, 07/01/22 .....	465	479,901	Series A		
Florida State (GO)			5.000%, 07/01/26 .....	3,000	<u>3,605,866</u>
5.000%, 07/01/25 .....	1,000	1,163,616	TOTAL GEORGIA.....		<u>19,439,123</u>
5.000%, 07/01/24 .....	1,900	2,134,137			

**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
HAWAII — (1.9%)			KANSAS — (Continued)		
City & County of Honolulu			City of Wichita (GO)		
(GO) Series B			Series 811		
5.000%, 10/01/23 .....	150	\$ 163,509	5.000%, 06/01/22 .....	550	\$ 565,392
5.000%, 10/01/25 .....	725	849,774	Johnson County (GO)		
City & County of Honolulu			Series B		
(GO) Series D			5.000%, 09/01/22 .....	650	675,571
5.000%, 07/01/24 .....	1,005	1,128,846	Johnson County Unified		
5.000%, 07/01/25 .....	1,000	1,162,823	School District No. 229		
Hawaii State (GO) Series EO			Blue Valley (GO) Series A		
5.000%, 08/01/22 .....	1,000	1,036,270	5.000%, 10/01/26 .....	225	272,069
Hawaii State (GO) Series FB			Johnson County Unified		
5.000%, 04/01/24 .....	2,975	3,309,173	School District No. 229		
Hawaii State (GO) Series FE			Blue Valley (GO) Series B		
5.000%, 10/01/24 .....	1,005	1,139,663	5.000%, 10/01/23 .....	750	817,998
5.000%, 10/01/25 .....	2,790	3,271,351	Kansas State Department of		
Maui County (GO)			Transportation (RB)		
5.000%, 03/01/26 .....	200	<u>237,775</u>	Series A		
TOTAL HAWAII.....		<u>12,299,184</u>	5.000%, 09/01/26 .....	1,000	<u>1,202,065</u>
			TOTAL KANSAS.....		<u>6,958,333</u>
ILLINOIS — (0.5%)			KENTUCKY — (1.7%)		
Cook County Community			Louisville & Jefferson County		
Consolidated School			(RB)		
District No. 34 Glenview			5.000%, 12/01/35 .....	2,200	2,260,545
(GO)			Louisville & Jefferson County		
5.000%, 12/01/25 .....	2,000	2,347,674	(GO) Series B		
Kane Cook & DuPage etc			5.000%, 11/01/21 .....	1,700	1,700,000
Counties Community			Louisville & Jefferson County		
College District No. 509			Metropolitan Sewer District		
(GO) Series B			(RB) Series C		
4.000%, 12/15/25 .....	600	<u>681,328</u>	5.000%, 05/15/23 .....	1,850	1,984,019
TOTAL ILLINOIS.....		<u>3,029,002</u>	Louisville Water Co. (RB)		
IOWA — (0.6%)			5.000%, 11/15/29 .....	3,000	3,885,396
City of Ankeny (GO) Series A			Louisville Water Co. (RB)		
5.000%, 06/01/25 .....	490	569,191	Series A		
City of Davenport (GO)			4.000%, 11/15/21 .....	800	<u>801,114</u>
Series C			TOTAL KENTUCKY.....		<u>10,631,074</u>
4.000%, 06/01/24 .....	1,410	1,539,404	LOUISIANA — (0.1%)		
Waukee Community School			Louisiana State (GO)		
District (GO) Series B			Series C		
5.000%, 06/01/24 .....	1,290	<u>1,443,946</u>	5.000%, 08/01/23 .....	500	<u>541,045</u>
TOTAL IOWA.....		<u>3,552,541</u>	MAINE — (0.3%)		
KANSAS — (1.1%)			Maine State (GO) Series B		
City of Leawood (GO)			5.000%, 06/01/23 .....	1,000	1,075,474
Series A			4.000%, 06/01/26 .....	500	<u>575,450</u>
4.000%, 09/01/25 .....	1,035	1,172,448	TOTAL MAINE.....		<u>1,650,924</u>
4.000%, 09/01/26 .....	1,135	1,314,088			
City of Merriam (GO)					
5.000%, 10/01/25 .....	800	938,702			

**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
MARYLAND — (8.6%)			MARYLAND — (Continued)		
Anne County Arundel (GO)			Washington Suburban		
5.000%, 10/01/24 .....	1,520	\$1,725,095	Sanitary Commission (RB)		
Anne County Arundel (GO)			(CNTY GTD)		
Series B			5.000%, 06/01/24 .....	655	\$ 733,887
5.000%, 10/01/23 .....	1,490	1,625,089			
Baltimore County (GO)			TOTAL MARYLAND.....		<u>55,116,868</u>
5.000%, 08/01/22 .....	600	621,716	MASSACHUSETTS — (2.7%)		
5.000%, 03/01/26.....	6,905	8,209,193	City of Beverly (GO)		
5.000%, 03/01/28 .....	1,335	1,670,675	5.000%, 03/15/25 .....	500	576,332
Carroll County (GO)			City of Lowell (GO) (ST AID		
5.000%, 11/01/21 .....	550	550,000	WITHHLDG)		
City of Baltimore (GO)			4.000%, 09/01/23 .....	250	267,099
Series B			City of Quincy (GO)		
5.000%, 10/15/27 .....	2,025	2,510,540	5.000%, 01/15/25 .....	405	464,169
County of Anne Arundel (GO)			City of Springfield (GO) (ST		
5.000%, 10/01/25 .....	650	762,971	AID WITHHLDG) Series C		
Harford County (GO)			4.000%, 08/01/23 .....	285	303,536
5.000%, 10/01/25 .....	2,750	3,227,956	City of Worcester (GO)		
Howard County (GO) Series			5.000%, 02/15/26 .....	1,910	2,265,774
5.000%, 08/15/24 .....	2,720	3,071,967	Commonwealth of		
Howard County (GO)			Massachusetts (GO)		
Series D			Series A		
5.000%, 02/15/24 .....	1,300	1,439,639	5.000%, 07/01/26 .....	1,250	1,498,617
Maryland State (GO) Series 1			Commonwealth of		
5.000%, 06/01/23 .....	3,000	3,225,925	Massachusetts (GO)		
Maryland State (GO)			Series B		
Series A			5.000%, 08/01/22 .....	1,165	1,206,985
5.000%, 08/01/25 .....	2,000	2,334,319	Commonwealth of		
5.000%, 08/01/27 .....	3,500	4,322,609	Massachusetts (GO)		
Maryland State (GO)			Series C		
Series B			5.000%, 04/01/22 .....	1,275	1,300,545
4.000%, 08/01/23 .....	850	905,746	Commonwealth of		
5.000%, 08/01/24 .....	1,000	1,127,714	Massachusetts (GO)		
5.000%, 08/01/27 .....	500	617,516	Series F		
Montgomery County (GO)			5.000%, 05/01/25 .....	1,600	1,852,226
Series A			Commonwealth of		
4.000%, 08/01/23 .....	1,000	1,065,401	Massachusetts (GO)		
5.000%, 11/01/24 .....	2,000	2,277,010	(AGM) Series B		
Montgomery County (GO)			5.250%, 09/01/24 .....	400	455,225
Series B			Town of East Bridgewater		
5.000%, 12/01/21 .....	350	351,375	(GO)		
Montgomery County (GO)			5.000%, 04/15/26 .....	1,655	1,974,958
Series D			Town of Holbrook (GO)		
3.000%, 11/01/23 .....	3,000	3,160,261	5.000%, 12/01/21 .....	755	757,935
Prince County George's (GO)			Town of Nantucket		
Series A			5.000%, 10/01/26 .....	1,500	1,817,028
5.000%, 07/15/24 .....	770	866,848	Town of Watertown (GO)		
4.000%, 09/01/24 .....	2,500	2,757,956	5.000%, 04/15/26 .....	2,045	<u>2,442,346</u>
5.000%, 07/15/29 .....	3,500	4,515,603			
Queen County Anne's (GO)			TOTAL MASSACHUSETTS...		<u>17,182,775</u>
5.000%, 07/15/25 .....	1,235	1,439,857			

**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MICHIGAN — (0.4%)			MISSOURI — (Continued)		
Michigan State (GO) Series A			Saint Louis County		
5.000%, 12/01/24 .....	1,275	\$ 1,452,948	Reorganized School		
Michigan State (GO) Series B			District No R-6 (GO)		
4.000%, 11/01/25 .....	1,000	<u>1,134,831</u>	5.000%, 02/01/26 .....	5,000	\$ 5,917,452
TOTAL MICHIGAN.....		<u>2,587,779</u>	TOTAL MISSOURI.....		<u>13,839,386</u>
MINNESOTA — (2.7%)			NEBRASKA — (0.9%)		
City of Minneapolis (GO)			Omaha School District (GO)		
3.000%, 12/01/23 .....	2,000	2,111,798	5.000%, 12/15/25 .....	4,000	4,731,343
City of Saint Paul (GO)			Papillion-La Vista School		
Series A			District No. 27 (GO)		
5.000%, 03/01/25 .....	2,020	2,326,774	Series B		
Hennepin County (GO)			4.000%, 12/01/25 .....	600	679,934
Series A			Southern Public Power		
5.000%, 12/01/26 .....	1,250	1,519,193	District (RB)		
Hennepin County (GO)			5.000%, 12/15/21 .....	400	<u>402,304</u>
Series B			TOTAL NEBRASKA.....		<u>5,813,581</u>
5.000%, 12/01/21 .....	350	351,369	NEVADA — (0.4%)		
Metropolitan Council (GO)			Las Vegas Valley Water		
Series B			District (GO) Series C		
5.000%, 03/01/24 .....	1,295	1,436,034	5.000%, 06/01/24 .....	405	453,109
Minnesota State (GO)			Nevada State (GO) Series C		
Series A			5.000%, 11/01/24 .....	450	511,893
5.000%, 10/01/27 .....	2,000	2,479,914	Nevada State (GO)		
Minnesota State (GO)			Series D1		
Series D			5.000%, 03/01/22 .....	250	254,021
5.000%, 08/01/24 .....	1,800	2,028,827	Washoe County NV (GO)		
Minnesota State (GO)			5.000%, 07/01/24 .....	1,265	<u>1,420,166</u>
Series E			TOTAL NEVADA.....		<u>2,639,189</u>
5.000%, 08/01/22 .....	760	787,624	NEW HAMPSHIRE — (0.1%)		
4.000%, 10/01/22 .....	3,000	3,105,804	City of Nashua (GO)		
Ramsey County (GO)			4.000%, 07/15/24 .....	770	<u>845,705</u>
Series A			NEW JERSEY — (1.1%)		
5.000%, 02/01/25 .....	1,150	<u>1,319,643</u>	City of Hoboken (GO)		
TOTAL MINNESOTA.....		<u>17,466,980</u>	3.000%, 02/01/23 .....	2,000	2,066,667
MISSOURI — (2.2%)			3.000%, 02/01/25 .....	910	983,457
Columbia School District			Montville Township (GO)		
(GO) Series B			3.000%, 10/01/25 .....	500	546,773
5.000%, 03/01/25 .....	1,725	1,986,353	Princeton (GO)		
Metropolitan Saint Louis			3.000%, 09/15/24 .....	1,515	1,629,150
Sewer District (RB)			2.000%, 12/15/25 .....	1,815	<u>1,916,777</u>
Series B			TOTAL NEW JERSEY.....		<u>7,142,824</u>
□ 5.000%, 05/01/26			NEW MEXICO — (0.9%)		
(Pre-refunded @			New Mexico State Severance		
\$100, 5/1/25).....	1,540	1,783,349	Tax Permanent Fund (RB)		
Saint Louis County (GO)			Series A		
5.000%, 02/01/23 .....	2,545	2,695,776	5.000%, 07/01/27 .....	4,000	4,927,628
5.000%, 02/01/25 .....	1,270	1,456,456			

**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW MEXICO — (Continued)			NEW YORK — (Continued)		
Santa Fe County (GO)			Triborough Bridge & Tunnel		
5.000%, 07/01/22 .....	710	\$ 732,752	Authority (RB) Series C-1		
TOTAL NEW MEXICO.....		<u>5,660,380</u>	4.000%, 11/15/27 .....	1,500	\$ 1,772,501
			TOTAL NEW YORK.....		<u>23,154,049</u>
NEW YORK — (3.6%)			NORTH CAROLINA — (3.8%)		
City of New York (GO)			City of Charlotte (GO)		
Series A			Series A		
5.000%, 08/01/24.....	3,100	3,487,721	5.000%, 06/01/29 .....	2,000	2,580,770
5.000%, 08/01/25 .....	1,500	1,746,479	City of Greensboro (GO)		
City of New York (GO)			Series B		
Series C			5.000%, 04/01/26 .....	1,010	1,205,310
5.000%, 08/01/22 .....	500	518,058	Mecklenburg County (GO)		
City of New York (GO)			Series A		
Series E			5.000%, 12/01/24 .....	825	942,328
5.000%, 08/01/22 .....	1,000	1,036,116	New Hanover County (GO)		
City of New York (GO)			5.000%, 02/01/23 .....	1,550	1,642,432
Series H			North Carolina Eastern		
5.000%, 08/01/22 .....	2,010	2,082,593	Municipal Power Agency		
Kingston City School District			(RB) (NATL-IBC) (ETM)		
(GO) (ST AID WITHHLDG)			Series B		
3.000%, 06/01/26 .....	1,530	1,689,751	6.000%, 01/01/22 .....	1,725	1,741,529
New York State Dormitory			North Carolina State (GO)		
Authority (RB) (ETM)			5.000%, 06/01/25 .....	2,000	2,323,230
5.000%, 02/15/25 .....	350	401,848	North Carolina State (GO)		
New York State Dormitory			Series A		
Authority (RB)			5.000%, 06/01/24 .....	2,200	2,464,965
5.000%, 02/15/25 .....	150	172,019	5.000%, 06/01/25 .....	655	760,858
New York State Dormitory			North Carolina State (GO)		
Authority (RB) Series			Series B		
5.000%, 02/15/22 .....	2,000	2,027,736	5.000%, 06/01/25 .....	3,455	4,013,379
New York State Dormitory			North Carolina State (GO)		
Authority (RB) Series A			Series C		
5.000%, 03/15/23 .....	600	638,947	4.000%, 05/01/22 .....	1,530	1,559,344
5.000%, 03/15/28 .....	4,000	4,986,528	North Carolina State (GO)		
New York State Dormitory			Series D		
Authority (RB) Series B			4.000%, 06/01/23 .....	350	370,896
5.000%, 02/15/22 .....	800	811,095	Wake County (GO)		
5.000%, 02/15/24 .....	300	331,672	5.000%, 04/01/25 .....	4,000	<u>4,623,534</u>
New York State Urban			TOTAL NORTH CAROLINA...		<u>24,228,575</u>
Development Corp. (RB)			NORTH DAKOTA — (0.2%)		
Series A			City of West Fargo (GO)		
5.000%, 03/15/25 .....	500	575,724	Series A		
North Shore Central School			5.000%, 05/01/24 .....	1,150	<u>1,278,194</u>
District (GO) (ST AID			OHIO — (4.0%)		
WITHHLDG)			City of Columbus (GO)		
2.000%, 12/15/23 .....	315	325,853	Series 3		
Riverhead Central School			5.000%, 02/15/27 .....	1,250	1,525,253
District (GO) (ST AID					
WITHHLDG)					
2.000%, 10/15/22 .....	540	549,408			



**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
OHIO — (Continued)			OREGON — (Continued)		
City of Columbus (GO)			Lane County School District		
Series A			No. 4J Eugene (GO) (SCH		
3.000%, 07/01/22 .....	835	\$ 850,739	BD GTY)		
5.000%, 02/15/23 .....	4,000	4,246,323	3.000%, 06/15/25 .....	940	\$ 1,024,118
5.000%, 04/01/29 .....	2,000	2,565,211	5.000%, 06/15/28 .....	2,500	3,148,529
City of Columbus (GO)			Multnomah County School		
Series B			District No. 7 Reynolds		
5.000%, 02/15/23 .....	475	504,251	(GO) (SCH BD GTY)		
City of Columbus (GO)			Series A		
Series A			5.000%, 06/15/25 .....	1,000	1,161,131
4.000%, 04/01/24 .....	1,500	1,633,593	Oregon State Department of		
Cuyahoga County (RB)			Transportation (RB)		
□ 5.000%, 12/01/35			Series A		
(Pre-refunded @			□ 5.000%, 11/15/30		
\$100, 12/1/24).....	3,545	4,046,804	(Pre-refunded @		
Hamilton County Sewer			\$100, 11/15/24).....	1,150	1,310,959
System Revenue (RB)			Salem ORE (GO)		
Series A			5.000%, 06/01/25 .....	1,280	1,488,854
5.000%, 12/01/21 .....	500	501,948	Washington & Multnomah		
Ohio State (GO) Series A			Counties School District		
5.000%, 09/15/22 .....	2,250	2,345,059	No. 48J Beaverton (GO)		
5.000%, 02/01/24 .....	2,820	3,114,689	(SCH BD GTY)		
Ohio State (GO) Series B			□ 5.000%, 06/15/26		
5.000%, 06/15/22 .....	450	463,575	(Pre-refunded @		
5.000%, 09/15/23 .....	1,000	1,087,442	\$100, 6/15/24).....	650	729,278
5.000%, 09/01/24 .....	2,000	2,259,628	Washington County (GO)		
Ohio State (GO) Series W			5.000%, 03/01/24 .....	3,000	<u>3,327,462</u>
4.000%, 05/01/24 .....	215	234,481	TOTAL OREGON.....		<u>14,437,316</u>
4.000%, 05/01/25 .....	215	<u>241,202</u>			
TOTAL OHIO.....		<u>25,620,198</u>	PENNSYLVANIA — (0.8%)		
OKLAHOMA — (1.0%)			Berks County (GO)		
City of Oklahoma City (GO)			5.000%, 11/15/22 .....	445	467,171
4.000%, 03/01/23 .....	1,680	1,764,419	Commonwealth of		
4.000%, 03/01/25 .....	1,255	1,401,905	Pennsylvania (GO)		
City of Tulsa (GO)			Series REF		
5.000%, 03/01/24 .....	200	221,633	5.000%, 07/01/22 .....	1,025	1,057,847
5.000%, 03/01/26 .....	2,750	<u>3,257,739</u>	Montgomery County (GO)		
TOTAL OKLAHOMA.....		<u>6,645,696</u>	Series A		
OREGON — (2.3%)			5.000%, 01/01/26 .....	2,745	3,249,025
City of McMinnville (GO)			Pennsylvania State University		
5.000%, 02/01/22 .....	290	293,455	(RB) Series E		
City of Salem (GO)			5.000%, 03/01/24 .....	55	60,990
5.000%, 06/01/26 .....	1,220	1,463,343	5.000%, 03/01/25 .....	130	<u>149,649</u>
Clackamas County School			TOTAL PENNSYLVANIA.....		<u>4,984,682</u>
District No. 7J Lake					
Oswego (GO) (SCH BD			SOUTH CAROLINA — (4.3%)		
GTY)			Beaufort County School		
5.000%, 06/01/24 .....	400	447,845	District (GO) (SCSDE)		
Jackson County (GO)			Series A		
4.000%, 06/01/23 .....	40	42,342	5.000%, 03/01/26 .....	2,280	2,707,408

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
SOUTH CAROLINA — (Continued)			TENNESSEE — (Continued)		
Clemson University (RB)			City of Knoxville Wastewater System Revenue (RB)		
Series B			Series B		
5.000%, 05/01/25 .....	750	\$ 862,583	4.000%, 04/01/22 .....	310	\$ 314,890
Florence School District One (GO) (SCSDE)			City of Memphis (GO)		
5.000%, 03/01/22 .....	2,000	2,031,964	5.000%, 05/01/26 .....	1,000	1,194,469
Grand Strand Water & Sewer Authority (RB) Series A			City of Memphis (GO)		
5.000%, 06/01/26 .....	1,205	1,441,729	Series A		
Lexington County School			5.000%, 04/01/25 .....	1,250	1,442,549
District No. 1 (GO)			County of Sumner (GO)		
(SCSDE) Series C			5.000%, 06/01/26 .....	1,500	1,794,684
4.000%, 02/01/23 .....	3,985	4,171,493	Hamilton County (GO)		
Richland County (GO) (ST AID WITHHLDG) Series			Series B		
5.000%, 03/01/25 .....	535	615,865	5.000%, 03/01/22 .....	1,735	1,762,729
Richland County School			Knox County (GO) Series C		
District No. 2 (GO)			5.000%, 06/01/25 .....	1,000	1,159,678
(SCSDE)			Metropolitan Government of Nashville & Davidson		
5.000%, 03/01/28 .....	3,000	3,745,951	County (GO)		
Richland County School			5.000%, 07/01/22 .....	650	671,007
District No. 2 (GO)			Metropolitan Government of Nashville & Davidson		
(SCSDE) Series A			County (GO) Series A		
5.000%, 03/01/27 .....	855	1,044,517	5.000%, 01/01/22 .....	615	619,932
South Carolina State (GO)			5.000%, 07/01/25 .....	2,325	2,703,562
(ST AID WITHHLDG)			Metropolitan Government of Nashville & Davidson		
Series B			County Water & Sewer		
5.000%, 04/01/26 .....	1,210	1,442,817	Revenue (RB) Series A		
Spartanburg County (GO)			5.000%, 07/01/27 .....	275	338,774
(ST AID WITHHLDG)			Sumner County (GO)		
Series A			5.000%, 12/01/21 .....	230	230,902
3.000%, 04/01/25 .....	1,715	1,863,713	5.000%, 12/01/22 .....	640	673,375
3.000%, 04/01/26 .....	1,500	1,655,302	Tennessee State (GO)		
State of South Carolina (GO)			Series B		
Series C			5.000%, 08/01/25 .....	1,000	1,167,972
5.000%, 04/01/25 .....	1,090	1,259,109	Williamson County (GO)		
York County (GO) (ST AID WITHHLDG)			5.000%, 04/01/29 .....	3,620	<u>4,660,927</u>
5.000%, 04/01/24 .....	4,195	<u>4,669,444</u>	TOTAL TENNESSEE.....		<u>28,057,147</u>
TOTAL SOUTH CAROLINA...		<u>27,511,895</u>	TEXAS — (15.9%)		
TENNESSEE — (4.4%)			Alvin Independent School District (GO) (PSF-GTD)		
Blount County (GO) Series B			5.000%, 02/15/23 .....	140	148,509
5.000%, 06/01/22 .....	2,635	2,709,054	Alvin Independent School District (GO) (PSF-GTD)		
City of Knoxville Electric System Revenue (RB)			Series A		
Series LL			5.000%, 02/15/25 .....	1,500	1,721,397
5.000%, 07/01/24 .....	4,050	4,547,930	Austin Independent School District (GO) (PSF-GTD)		
5.000%, 07/01/25 .....	1,775	2,064,713	5.000%, 08/01/24 .....	250	281,488

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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TEXAS — (Continued)			TEXAS — (Continued)		
Bexar County (GO)			City of Garland (GO)		
4.000%, 06/15/26 .....	650	\$ 748,725	Series A		
5.000%, 06/15/26 .....	1,625	1,945,629	5.000%, 02/15/24 .....	200	\$ 221,192
Bexar County (GO) Series B			City of Houston (GO)		
□ 5.000%, 06/15/25			Series A		
(Pre-refunded @			5.000%, 03/01/26 .....	1,000	1,185,103
\$100, 6/15/23).....	1,500	1,615,481	City of Pearland (GO)		
Brazosport Independent			5.000%, 03/01/25 .....	500	572,709
School District (GO)			City of San Antonio (GO)		
(PSF-GTD)			5.000%, 02/01/23 .....	1,655	1,753,908
5.000%, 02/15/25 .....	2,000	2,296,611	City of San Antonio Electric &		
Bridgeport Independent			Gas Systems Revenue		
School District (GO)			(RB)		
(PSF-GTD)			5.000%, 02/01/22 .....	3,360	3,400,368
5.000%, 08/15/24 .....	1,600	1,804,177	Conroe Independent School		
City of Amarillo (GO)			District (GO) (PSF-GTD)		
2.000%, 02/15/24 .....	725	751,156	5.000%, 02/15/26 .....	2,000	2,371,605
2.000%, 02/15/25 .....	725	759,712	Corpus Christi Independent		
4.000%, 02/15/26 .....	1,685	1,921,510	School District (GO)		
City of Arlington (GO)			(PSF-GTD)		
Series A			4.000%, 08/15/23 .....	160	170,658
5.000%, 08/15/23 .....	2,090	2,266,439	4.000%, 08/15/24 .....	140	153,949
City of Arlington Water &			County of Collin (GO)		
Wastewater System			5.000%, 02/15/25 .....	1,010	1,159,074
Revenue (RB)			Dallas Independent School		
5.000%, 06/01/26 .....	1,025	1,223,806	District (GO) (PSF-GTD)		
City of Austin (GO)			5.000%, 02/15/23 .....	3,000	3,184,742
5.000%, 09/01/23 .....	500	543,228	Dallas Independent School		
5.000%, 11/01/23 .....	1,895	2,073,227	District (GO) (PSF-GTD)		
5.000%, 09/01/26.....	2,500	3,017,053	Series A		
5.000%, 09/01/27 .....	2,255	2,789,129	5.000%, 08/15/24 .....	3,250	3,665,702
City of Brownsville Utilities			Eanes Independent School		
System Revenue (RB)			District (GO) (PSF-GTD)		
Series A			Series A		
□ 5.000%, 09/01/28			5.000%, 08/01/25 .....	1,505	1,755,964
(Pre-refunded @			El Paso Independent School		
\$100, 9/1/23).....	2,000	2,170,140	District (GO) (PSF-GTD)		
City of Celina (GO)			5.000%, 08/15/24 .....	500	563,954
4.125%, 09/01/25 .....	1,415	1,605,573	Fort Bend Independent		
4.125%, 09/01/26 .....	2,520	2,916,956	School District (GO)		
City of Dallas Waterworks &			(PSF-GTD) Series C		
Sewer System Revenue			5.000%, 02/15/24 .....	1,275	1,411,026
(RB) Series C			Fort Worth Independent		
5.000%, 10/01/24 .....	120	136,117	School District (GO)		
5.000%, 10/01/25 .....	500	586,476	(PSF-GTD)		
City of Denton (GO)			5.000%, 02/15/26 .....	445	526,645
3.000%, 02/15/23 .....	3,475	3,592,920	Goose Creek Consolidated		
City of Fort Worth Water &			Independent School District		
Sewer System Revenue			(GO) (PSF-GTD)		
(RB) Series A			5.000%, 02/15/23 .....	215	228,153
5.000%, 02/15/24 .....	3,310	3,663,937	Harris County (GO)		
5.000%, 02/15/25.....	4,380	5,031,129	5.000%, 10/01/26 .....	400	483,462

**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

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TEXAS — (Continued)			TEXAS — (Continued)		
Harris County (GO) Series A 5.000%, 10/01/23 .....	1,565	\$1,706,889	University of Texas System (RB) Series C 5.000%, 08/15/24 .....	1,000	\$ 1,128,206
Harris County Flood Control District (GO) Series A 5.000%, 10/01/26 .....	550	662,986	University of Texas System (RB) Series J 5.000%, 08/15/25 .....	3,000	3,503,366
Highland Park Independent School District (GO) 5.000%, 02/15/23 .....	2,000	2,122,626	Wichita Falls Independent School District (GO) (PSF-GTD) 4.000%, 02/01/25 .....	105	116,926
Houston Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24 .....	2,000	2,215,316	Williamson County (GO) 4.000%, 02/15/26 .....	4,000	4,574,217
Houston Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/26 .....	1,750	2,079,244	Ysleta Independent School District (GO) (PSF-GTD) □ 5.000%, 08/15/41 (Pre-refunded @ \$100, 8/15/25).....	1,200	<u>1,403,147</u>
Leander Independent School District (GO) (PSF-GTD) Series C 5.000%, 08/15/24 .....	700	789,327	TOTAL TEXAS.....		<u>101,892,022</u>
McAllen Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/22 .....	2,725	2,762,951	UTAH — (2.5%) Canyons School District (GO) (SCH BD GTY) Series A 5.000%, 06/15/25 .....	1,615	1,877,124
North Texas Municipal Water District Water System Revenue (RB) 5.000%, 09/01/23 .....	125	135,759	Davis School District (GO) (SCH BD GTY) Series B 5.000%, 06/01/23 .....	2,445	2,629,129
Northwest Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/24 .....	1,000	1,104,264	Granite School District Board of Education (GO) (SCH BD GTY) 5.000%, 06/01/25 .....	2,500	2,901,131
Port Authority of Houston of Harris County Texas (GO) Series A-2 5.000%, 10/01/23 .....	70	76,304	Provo School District (GO) (SCH BD GTY) 5.000%, 06/15/25 .....	2,000	2,322,262
Port Neches-Groves Independent School District (GO) (PSF-GTD) 5.000%, 02/15/24 .....	1,000	1,106,687	Salt Lake County (GO) Series B 5.000%, 12/15/24 .....	1,600	1,829,511
Texas State (GO) 5.000%, 10/01/23 .....	375	408,923	Utah State (GO) 5.000%, 07/01/22.....	1,845	1,904,338
□ 4.000%, 10/01/33 (Pre-refunded @ \$100, 4/1/24).....	1,500	1,631,315	5.000%, 07/01/24 .....	2,000	2,248,168
Texas State (GO) Series A 5.000%, 04/01/25 .....	2,185	2,520,770	Utah State (GO) Series B 5.000%, 07/01/24 .....	575	<u>646,348</u>
5.000%, 10/01/25 .....	2,465	2,890,280	TOTAL UTAH.....		<u>16,358,011</u>
Texas Transportation Commission State Highway Fund (RB) Series A 5.000%, 04/01/23 .....	500	533,780	VERMONT — (0.2%) Vermont State (GO) Series B 5.000%, 08/15/23 .....	1,000	<u>1,084,797</u>
			VIRGINIA — (5.9%) Arlington County (GO) 5.000%, 06/15/22 .....	3,000	3,090,117

**DFA MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
VIRGINIA — (Continued)			VIRGINIA — (Continued)		
Chesterfield County (GO) (ST AID WITHHLDG)			Virginia College Building Authority (RB) (ST AID WITHHLDG) Series A		
5.000%, 01/01/23 .....	2,905	\$3,067,241	5.000%, 09/01/25 (Pre-refunded @ \$100, 9/1/24).....	1,985	\$ 2,245,088
City of Alexandria (GO) (ST AID WITHHLDG) Series D					
5.000%, 07/01/26 .....	2,235	2,686,370	TOTAL VIRGINIA.....		<u>38,084,764</u>
City of Hampton (GO) (ST AID WITHHLDG) Series B			WASHINGTON — (7.3%)		
5.000%, 09/01/22 .....	475	494,012	Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)		
City of Manassas (GO) (ST AID WITHHLDG)			5.000%, 12/01/25 .....	960	1,131,131
5.000%, 01/01/26 .....	2,485	2,935,651	Chelan County Public Utility District No. 1 (RB) Series A		
City of Newport News Water Revenue (RB)			5.000%, 07/01/24 .....	200	223,965
5.000%, 07/15/24 .....	950	1,069,487	5.000%, 07/01/25 .....	100	115,847
City of Richmond (GO) (ST AID WITHHLDG) Series B			City of Bellevue (GO) Series A		
5.000%, 07/15/22 .....	1,065	1,101,345	4.000%, 12/01/25 .....	210	238,977
City of Suffolk (GO) (ST AID WITHHLDG)			City of Seattle (GO) Series A		
5.000%, 02/01/23 .....	1,575	1,669,332	5.000%, 12/01/25 .....	2,000	2,358,296
Commonwealth of Virginia (GO) Series A			5.000%, 05/01/26 .....	3,165	3,780,493
5.000%, 06/01/25 .....	1,430	1,657,786	5.000%, 12/01/26 .....	1,500	1,822,195
Fairfax County Water Authority (RB)			City of Seattle Water System Revenue (RB)		
5.000%, 04/01/26 .....	1,290	1,537,588	5.000%, 08/01/26 .....	5,740	6,907,333
Henrico County (GO) (ST AID WITHHLDG)			Clark County School District No. 37 Vancouver (GO) (SCH BD GTY)		
5.000%, 08/01/27 .....	3,000	3,708,895	4.000%, 12/01/26 .....	1,940	2,260,017
Henrico County (GO) (ST AID WITHHLDG) Series A			County of King (GO) Series A		
5.000%, 08/01/25 .....	1,545	1,803,262	4.000%, 01/01/26 .....	500	571,246
Loudoun County (GO) (ST AID WITHHLDG) Series A			King County (GO) Series E		
5.000%, 12/01/22 .....	1,225	1,288,744	5.000%, 12/01/25 .....	1,275	1,504,546
Loudoun County (GO) (ST AID WITHHLDG) Series B			King County School District No. 210 Federal Way (GO) (SCH BD GTY)		
5.000%, 12/01/24 .....	2,000	2,285,095	5.000%, 12/01/25 .....	1,000	1,178,705
5.000%, 12/01/25 .....	1,800	2,124,065	King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B		
Loudoun County (GO) Series B			5.000%, 12/01/26 .....	995	1,208,723
5.000%, 12/01/26 .....	2,270	2,760,123	King County School District No. 411 Issaquah (GO) (SCH BD GTY)		
Loudoun County Sanitation Authority (RB)			5.000%, 12/01/23 .....	1,440	1,580,496
5.000%, 01/01/26 .....	2,165	2,560,563			

**DFA MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
WASHINGTON — (Continued)			WISCONSIN — (3.4%)		
King County School District			City of Madison (GO)		
No. 414 Lake Washington			Series A		
(GO) (SCH BD GTY)			4.000%, 10/01/26 .....	1,000	\$ 1,155,685
5.000%, 12/01/22 .....	2,000	\$ 2,104,072	Germantown School District		
4.000%, 12/01/25 .....	1,370	1,559,638	(GO) Series A		
King County Sewer Revenue			5.000%, 04/01/27 .....	1,000	1,221,294
(RB) Series B			Janesville School District		
5.000%, 07/01/25 .....	1,305	1,519,554	(GO) (ETM)		
Snohomish County Public			3.000%, 03/01/24 .....	355	375,975
Utility District No. 1 (RB)			Janesville School District		
Series A			(GO)		
5.000%, 12/01/23 .....	595	652,791	3.000%, 03/01/24 .....	1,645	1,745,434
Snohomish County School			Madison Metropolitan School		
District No. 6 Mukilteo			District (GO) Series A		
(GO) (SCH BD GTY)			2.000%, 03/01/25 .....	1,300	1,364,564
5.000%, 12/01/25 .....	2,000	2,356,522	Milwaukee County		
Tacoma Metropolitan Park			Metropolitan Sewer District		
District (GO) Series B			(GO) Series A		
5.000%, 12/01/21 .....	350	351,375	5.000%, 10/01/25 .....	2,635	3,089,609
Washington State (GO)			Waukesha WIS (GO)		
Series 2017-A			Series C		
5.000%, 08/01/26 .....	1,675	2,013,031	5.000%, 10/01/25 .....	200	234,081
Washington State (GO)			Wisconsin State (GO)		
Series B			Series 1		
5.000%, 07/01/24 .....	800	898,129	5.000%, 05/01/26 .....	2,745	3,266,707
5.000%, 07/01/25 .....	475	552,341	Wisconsin State (GO)		
Washington State (GO)			Series 3		
Series C			5.000%, 11/01/22 .....	1,875	1,965,363
5.000%, 02/01/23 .....	500	529,882	Wisconsin State (GO)		
5.000%, 02/01/25 .....	1,000	1,146,816	Series A		
Washington State (GO)			5.000%, 05/01/25 .....	970	1,118,888
Series D			Wisconsin State (GO)		
5.000%, 06/01/24 .....	2,225	2,489,915	Series B		
5.000%, 06/01/25 .....	1,260	1,461,194	5.000%, 05/01/25 .....	2,000	2,306,985
Washington State (GO)			5.000%, 05/01/27 .....	3,000	<u>3,660,660</u>
Series R-2018C			TOTAL WISCONSIN.....		<u>21,505,245</u>
5.000%, 08/01/25 .....	2,500	2,914,853	TOTAL MUNICIPAL BONDS		
Washington State (GO)			Cost (\$630,903,394).....		<u>640,671,849</u>
Series R-2018D			TOTAL INVESTMENTS — (100.0%)		
5.000%, 08/01/25 .....	1,365	<u>1,591,510</u>	(Cost \$630,903,394).....		<u>\$640,671,849</u>
TOTAL WASHINGTON.....		<u>47,023,593</u>			
WEST VIRGINIA — (0.1%)					
West Virginia State (GO)					
Series A					
5.000%, 12/01/23 .....	500	<u>548,784</u>			

**DFA MUNICIPAL BOND PORTFOLIO****CONTINUED**

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Municipal Bonds.....	—	\$640,671,849	—	\$640,671,849
<b>TOTAL.....</b>	<b>—</b>	<b>\$640,671,849</b>	<b>—</b>	<b>\$640,671,849</b>

See accompanying Notes to Financial Statements.

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CERTIFICATES OF DEPOSIT — (1.2%)			CALIFORNIA — (Continued)		
Regents of the University of Michigan			City of Los Angeles (RN)		
0.060%, 12/02/21.....	5,000	\$ 4,999,954	4.000%, 06/23/22 .....	50,000	\$51,246,905
0.070%, 01/05/22.....	23,035	<u>23,035,000</u>	East Side Union High School District (GO) Series C		
TOTAL CERTIFICATES OF DEPOSIT.....		<u>28,034,954</u>	3.000%, 08/01/22 .....	7,540	7,700,328
			Inglewood Unified School District (GO) (AGM) Series A		
			4.000%, 08/01/22 .....	1,100	1,129,240
MUNICIPAL BONDS — (98.8%)			4.000%, 08/01/23 .....	1,125	1,194,947
ALABAMA — (0.0%)			Los Angeles County (RN)		
Alabama Federal Aid Highway Finance Authority (RB)			4.000%, 06/30/22 .....	15,060	15,446,819
□ 5.000%, 09/01/26 (Pre-refunded @ \$100, 9/1/22).....	1,000	<u>1,039,940</u>	Los Angeles County Schools (RN)		
			2.000%, 12/30/21 .....	735	737,254
ALASKA — (0.3%)			Los Angeles County Schools (RN) Series B-3		
Municipality of Anchorage (GO) (TAN)			2.000%, 12/30/21 .....	9,285	9,313,475
1.500%, 12/15/21 .....	7,000	<u>7,011,867</u>	Los Angeles Unified School District (GO) Series A		
			5.000%, 07/01/23 .....	9,000	9,709,331
ARIZONA — (0.4%)			Riverside County (RN)		
Arizona State University (RB) Series A			2.000%, 06/30/22 .....	6,250	6,325,935
□ 5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	6,000	6,192,928	San Diego Unified School District (RN) Series A		
City of Tucson (GO) Series A			4.000%, 06/30/22 .....	19,670	20,173,890
5.000%, 07/01/22 .....	1,500	1,548,273	San Diego Unified School District (GO) (AGM) Series C-2		
Maricopa County Union High School District No. 210-Phoenix (GO) Series E			5.500%, 07/01/22 .....	10,790	11,171,550
5.000%, 07/01/23 .....	1,425	<u>1,537,560</u>	San Diego Unified School District (GO) Series N-2		
TOTAL ARIZONA.....		<u>9,278,761</u>	5.000%, 07/01/23 .....	7,200	7,768,722
			San Francisco Unified School District (RN)		
CALIFORNIA — (6.9%)			2.000%, 12/31/21 .....	5,000	5,015,708
Bay Area Toll Authority (RB) Series F-1			San Mateo Union High School District (GO) Series A		
□ 5.000%, 04/01/26 (Pre-refunded @ \$100, 4/1/22).....	3,995	4,075,211	4.000%, 09/01/22 .....	1,600	1,650,904
California State Department of Water Resources (RB) Series AQ			Southern California Public Power Authority (RB) Series A		
□ 4.000%, 12/01/35 (Pre-refunded @ \$100, 6/1/23).....	1,000	1,059,868	5.000%, 07/01/22 .....	820	846,277
			University of California (RB) Series G		
			□ 5.000%, 05/15/37 (Pre-refunded @ \$100, 5/15/22).....	10,385	10,653,035



**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
West Contra Costa Unified School District (GO) Series A-1 5.000%, 08/01/23 .....	920	\$ 996,199	Ignacio School District 11JT (GO) (ST AID WITHHLDG) □ 5.000%, 12/01/31 (Pre-refunded @ \$100, 12/1/21).....	1,215	\$ 1,219,715
TOTAL CALIFORNIA.....		<u>166,215,598</u>	Jefferson County (GO) (ST AID WITHHLDG) 5.000%, 12/15/22 .....	1,180	1,243,432
COLORADO — (3.7%)			Weld County School District No. 6 Greeley (GO) (ST AID WITHHLDG) 5.000%, 12/01/23 .....	1,370	1,504,571
Board of Governors of Colorado State University System (RB) (ST HGR ED INTER) Series A □ 5.000%, 03/01/38 (Pre-refunded @ \$100, 3/1/22).....	1,250	1,269,977	Weld County School District No. RE-4 (GO) (ST AID WITHHLDG) 4.000%, 12/01/22 .....	1,000	<u>1,041,357</u>
Board of Water Commissioners City & County of Denver (RB) Series B 5.000%, 09/15/22 .....	3,420	3,563,568	TOTAL COLORADO.....		<u>87,917,900</u>
Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series A 6.000%, 12/01/22 .....	1,920	2,040,843	CONNECTICUT — (4.3%)		
City & County of Denver (GO) Series A 5.000%, 08/01/22 .....	3,845	3,983,570	City of Bridgeport (GO) Series A □ 5.000%, 02/15/32 (Pre-refunded @ \$100, 2/15/22).....	2,200	2,230,460
City of Colorado Springs Utilities System Revenue (RB) Series A 5.000%, 11/15/21 .....	2,900	2,905,064	City of Danbury (GO) (BAN) 1.000%, 07/14/22 .....	25,000	25,138,957
5.000%, 11/15/22 .....	1,200	1,259,531	City of Danbury (GO) Series A 4.000%, 07/15/22 .....	1,200	1,232,094
City of Colorado Springs Utilities System Revenue (RB) Series B 5.000%, 11/15/22 .....	870	913,160	4.000%, 07/15/23 .....	1,200	1,276,132
5.000%, 11/15/23 .....	1,415	1,549,935	City of Danbury (GO) Series B 4.000%, 07/15/22 .....	2,775	2,849,218
Colorado State Education Loan Program (RN) Series A 4.000%, 06/29/22 .....	50,000	51,272,125	City of Middletown (GO) 5.000%, 04/01/23 .....	3,220	3,436,592
Denver City & County School District No. 1 (GO) (ST AID WITHHLDG) 5.000%, 12/01/22.....	11,950	12,573,167	City of New Haven (GO) Series A 5.000%, 08/01/22 .....	575	594,377
El Paso County School District No. 2 Harrison (GO) (ST AID WITHHLDG) 5.000%, 12/01/22 .....	1,500	1,577,885	5.000%, 08/01/23 .....	375	404,173
			Metropolitan District (RB) Series A □ 5.000%, 04/01/32 (Pre-refunded @ \$100, 4/1/22).....	5,550	5,660,962
			Town of Cheshire (GO) Series B 4.000%, 07/15/22 .....	1,500	1,540,550
			Town of Greenwich (GO) (BAN) 1.500%, 01/13/22 .....	25,000	25,069,057

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CONNECTICUT — (Continued)			FLORIDA — (Continued)		
Town of Greenwich (GO)			Miami-Dade County Aviation		
Series A			Revenue (RB) Series B		
5.000%, 01/15/22 .....	5,575	\$ 5,630,072	□ 5.000%, 10/01/25		
Town of Groton (GO) (BAN)			(Pre-refunded @		
3.000%, 04/28/22 .....	15,660	15,881,768	\$100, 10/1/22).....	1,445	\$ 1,508,472
Town of North Branford (GO)			Miami-Dade County		
(BAN)			Expressway Authority (RB)		
2.000%, 08/04/22 .....	1,000	1,013,417	Series B		
Town of South Windsor (GO)			5.000%, 07/01/27 .....	1,040	1,160,204
4.000%, 02/01/22 .....	1,350	1,362,918	Miami-Dade County Health		
Town of South Windsor (GO)			Facilities Authority (RB)		
Series B			5.000%, 08/01/23 .....	300	324,097
4.000%, 12/15/22 .....	1,095	1,141,876	Orlando Utilities Commission		
Town of South Windsor (GO)			(RB) Series C		
(BAN)			5.000%, 10/01/22 .....	2,000	2,088,228
1.500%, 02/11/22 .....	1,500	1,505,713	5.000%, 10/01/23 .....	3,600	3,926,391
Town of Southington (GO)			School District of Broward		
4.000%, 01/15/22 .....	495	498,887	County (RN)		
4.000%, 01/15/23 .....	1,015	1,061,354	2.000%, 06/30/22 .....	20,000	20,249,702
Town of Windham (GO)			School District of Broward		
1.000%, 09/29/22 .....	5,000	<u>5,036,483</u>	County (GO)		
TOTAL CONNECTICUT.....		<u>102,565,060</u>	5.000%, 07/01/22 .....	1,660	1,713,082
DELAWARE — (0.6%)			School District of Broward		
Delaware State (GO)			County (COP) Series B		
5.000%, 03/01/22 .....	3,000	3,047,845	5.000%, 07/01/24 .....	2,280	<u>2,554,488</u>
5.000%, 02/01/23 .....	9,000	9,537,870	TOTAL FLORIDA.....		<u>44,407,247</u>
Delaware State (GO)			GEORGIA — (3.6%)		
Series B			Athens-Clarke County Unified		
5.000%, 07/01/22 .....	1,250	<u>1,290,057</u>	Government (GO)		
TOTAL DELAWARE.....		<u>13,875,772</u>	5.000%, 12/01/22 .....	2,100	2,209,040
DISTRICT OF COLUMBIA — (0.1%)			City of Atlanta GA (GO)		
District of Columbia (RB)			5.000%, 12/01/21 .....	1,805	1,812,076
Series G			Cobb County (GO)		
□ 5.000%, 12/01/30			5.000%, 01/01/22 .....	500	503,985
(Pre-refunded @			Fulton County (RN)		
\$100, 12/1/21).....	2,430	<u>2,439,486</u>	1.250%, 12/31/21 .....	35,000	35,065,404
FLORIDA — (1.9%)			Georgia State (GO) Series A		
5.000%, 07/01/22.....	6,130	6,325,601	5.000%, 07/01/22 .....	8,500	8,772,966
Florida State (GO) Series B			5.000%, 08/01/22 .....	10,550	10,931,024
5.000%, 06/01/22 .....	2,500	2,570,111	5.000%, 07/01/23 .....	10,000	10,793,385
Florida State (GO) Series F			Gwinnett County School		
5.000%, 06/01/22 .....	245	251,871	District (GO)		
Miami-Dade County (GO)			4.000%, 02/01/22 .....	3,685	3,720,169
Series A			Gwinnett County Water &		
5.000%, 11/01/21 .....	1,735	1,735,000	Sewerage Authority (RB)		
			4.000%, 08/01/22 .....	3,500	3,600,281
			Henry County (GO)		
			5.000%, 05/01/22 .....	600	614,428
			Henry County School District		
			(GO) (ST AID WITHHLDG)		
			5.000%, 08/01/23 .....	5,800	6,279,317

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
GEORGIA — (Continued)			ILLINOIS — (Continued)		
Paulding County School District (GO) (ST AID WITHHLDG)			Lake County Forest Preserve District (GO)		
3.000%, 08/01/22 .....	1,500	\$ 1,531,553	5.000%, 12/15/21 .....	4,575	\$ 4,601,415
Private Colleges & Universities Authority			5.000%, 12/15/22 .....	1,485	<u>1,564,482</u>
0.000%, 04/01/22 .....	175	178,290	TOTAL ILLINOIS.....		<u>16,179,750</u>
5.000%, 04/01/23 .....	325	<u>345,905</u>	INDIANA — (0.0%)		
TOTAL GEORGIA.....		<u>86,357,823</u>	Lake Central Multi-District School Building Corp. (RB) (ST AID WITHHLDG)		
HAWAII — (1.7%)			□ 5.000%, 01/15/33 (Pre-refunded @ \$100, 1/15/23).....	1,000	<u>1,057,588</u>
City & County of Honolulu (GO) Series B			IOWA — (0.4%)		
5.000%, 10/01/23 .....	715	779,392	Ankeny Community School District (GO) Series A		
City & County of Honolulu (GO) Series F			5.000%, 06/01/22 .....	2,500	2,569,664
5.000%, 07/01/22 .....	1,250	1,290,228	City of Ankeny (GO) Series A		
Hawaii State (GO) Series DZ			5.000%, 06/01/22 .....	4,495	4,621,327
□ 5.000%, 12/01/22 (Pre-refunded @ \$100, 12/1/21).....	2,000	2,007,725	Iowa Finance Authority (RB)		
Hawaii State (GO) Series EF			□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/23).....	2,205	<u>2,387,628</u>
5.000%, 11/01/21 .....	5,500	5,500,000	TOTAL IOWA.....		<u>9,578,619</u>
Hawaii State (GO) Series EO			KANSAS — (0.2%)		
5.000%, 08/01/22 .....	6,000	6,217,621	City of Lawrence (GO) Series I		
Hawaii State (GO) Series EY			4.500%, 05/01/22 .....	1,000	1,021,897
5.000%, 10/01/22 .....	9,055	9,456,165	City of Leawood (GO)		
Hawaii State (GO) Series EZ			1.500%, 09/01/22 .....	2,500	2,527,297
5.000%, 10/01/22 .....	7,040	7,351,894	Johnson County (GO) Series A		
Hawaii State (GO) Series FB			3.000%, 09/01/22 .....	1,135	<u>1,160,831</u>
5.000%, 04/01/22 .....	2,000	2,040,325	TOTAL KANSAS.....		<u>4,710,025</u>
Hawaii State (GO) Series FK			KENTUCKY — (0.3%)		
4.000%, 05/01/23 .....	1,020	1,077,632	Louisville & Jefferson County (RB)		
Maui County (GO)			5.000%, 12/01/35 .....	3,115	3,200,725
5.000%, 03/01/22.....	1,500	1,524,075	Louisville Water Co (RB)		
5.000%, 03/01/23 .....	2,305	<u>2,451,113</u>	5.000%, 11/15/21 .....	2,825	<u>2,829,954</u>
TOTAL HAWAII.....		<u>39,696,170</u>	TOTAL KENTUCKY.....		<u>6,030,679</u>
ILLINOIS — (0.7%)			LOUISIANA — (0.8%)		
Illinois Finance Authority (RB)			Louisiana State (GO) Series A		
□ 4.000%, 06/01/47 (Pre-refunded @ \$100, 6/1/22).....	7,575	7,739,552	5.000%, 08/01/22 .....	1,225	1,269,148
Illinois State (GO)			5.000%, 03/01/23 .....	7,105	7,552,427
5.000%, 02/01/24 .....	1,715	1,882,515			
Kane Cook & DuPage etc Counties Community College District No. 509 Elgin (GO) Series B					
4.000%, 12/15/21 .....	390	391,786			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
LOUISIANA — (Continued)			MARYLAND — (Continued)		
Louisiana State (GO)			Montgomery County (RB)		
Series B			□ 5.000%, 12/01/40		
5.000%, 08/01/22 .....	975	\$ 1,010,138	(Pre-refunded @		
Louisiana State (RB)			\$100, 12/1/21).....	3,000	\$ 3,011,711
Series A			Montgomery County (GO)		
□ 5.000%, 06/15/32			Series A		
(Pre-refunded @			4.000%, 08/01/22 .....	11,000	11,316,012
\$100, 6/15/24).....	3,870	4,342,008	Montgomery County (GO)		
□ 5.000%, 06/15/34			Series B		
(Pre-refunded @			5.000%, 12/01/21 .....	4,000	4,015,714
\$100, 6/15/24).....	4,000	<u>4,487,864</u>	Prince County George's (GO)		
TOTAL LOUISIANA.....		<u>18,661,585</u>	Series A		
MAINE — (0.3%)			5.000%, 07/15/22 .....	10,000	10,339,094
Cumberland County (GO)			Queen County Anne's (GO)		
(TAN)			5.000%, 07/15/22 .....	1,550	1,602,335
1.500%, 11/05/21 .....	6,000	6,000,925	Talbot County (GO)		
Maine Municipal Bond Bank			2.000%, 12/15/21 .....	1,330	<u>1,332,965</u>
(RB) Series C			TOTAL MARYLAND.....		<u>123,718,069</u>
□ 5.000%, 11/01/31			MASSACHUSETTS — (8.1%)		
(Pre-refunded @			Boston Water & Sewer		
\$100, 11/1/21).....	1,000	<u>1,000,000</u>	Commission (RB) Series B		
TOTAL MAINE.....		<u>7,000,925</u>	□ 5.000%, 11/01/35		
MARYLAND — (5.2%)			(Pre-refunded @		
Anne County Arundel (GO)			\$100, 11/1/23).....	1,500	1,641,393
5.000%, 10/01/22 .....	4,115	4,296,141	City of Attleboro (GO)		
Baltimore County (GO)			1.000%, 11/01/22 .....	10,000	10,079,076
3.000%, 11/01/21 .....	6,080	6,080,000	City of Beverly (GO)		
5.000%, 03/01/22 .....	4,385	4,455,527	5.000%, 03/15/22 .....	645	656,467
5.000%, 03/01/23.....	6,595	7,016,714	5.000%, 03/15/23 .....	1,215	1,294,042
Baltimore County (GO) (BAN)			City of Boston (GO) Series A		
4.000%, 03/23/22 .....	35,000	35,534,723	5.000%, 03/01/22 .....	1,975	2,006,765
Carroll County (GO) Series A			City of Boston (GO) Series B		
4.000%, 11/01/22 .....	1,605	1,666,365	5.000%, 04/01/22 .....	1,300	1,326,156
Howard County (GO)			City of Framingham (GO)		
Series A			5.000%, 12/15/21 .....	1,020	1,025,927
5.000%, 08/15/22.....	7,935	8,237,021	5.000%, 06/15/22 .....	1,755	1,807,606
Maryland State (GO)			5.000%, 12/15/22 .....	480	505,859
Series B			City of New Bedford (GO)		
□ 5.000%, 08/01/26			(BAN)		
(Pre-refunded @			2.000%, 04/15/22 .....	9,000	9,076,703
\$100, 8/1/22).....	2,500	2,589,905	City of Quincy (GO) (BAN)		
Maryland State Department			1.500%, 01/14/22 .....	10,000	10,027,598
of Transportation (RB)			1.000%, 06/10/22 .....	31,000	31,160,530
5.000%, 11/01/21 .....	5,020	5,020,000	1.000%, 07/08/22 .....	10,000	10,058,400
5.000%, 12/01/21 .....	2,460	2,469,623	City of Somerville (GO)		
5.000%, 12/15/22 .....	11,270	11,875,826	(BAN)		
5.000%, 09/01/23 .....	2,630	2,858,393	2.000%, 06/03/22 .....	35,000	35,377,226
			City of Worcester (GO) (BAN)		
			2.000%, 02/01/22 .....	15,000	15,069,018
			City of Worcester (GO)		
			2.000%, 02/01/22 .....	1,635	1,642,485

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MASSACHUSETTS — (Continued)			MICHIGAN — (Continued)		
5.000%, 02/15/23 .....	1,800	\$ 1,908,676	Michigan State Hospital		
Commonwealth of			Finance Authority (RB)		
Massachusetts (GO)			□ 5.000%, 12/01/34		
Series A			(Pre-refunded @		
□ 5.000%, 12/01/38			\$100, 6/1/22).....	26,810	<u>\$27,555,800</u>
(Pre-refunded @			TOTAL MICHIGAN.....		<u>36,716,709</u>
\$100, 12/1/21).....	5,000	5,019,559	MINNESOTA — (1.9%)		
North Middlesex Regional			City of Maple Grove (GO)		
School District (GO) (BAN)			Series E		
2.000%, 02/04/22 .....	10,000	10,048,589	5.000%, 02/01/22 .....	330	333,923
Town of Ashland (GO) (BAN)			City of Minneapolis (GO)		
2.000%, 08/08/22 .....	10,000	10,140,801	3.000%, 12/01/21 .....	5,600	5,612,936
Town of Dracut (GO)			City of Saint Paul Sewer		
5.000%, 07/15/22 .....	1,275	1,317,958	Revenue (RB) Series D		
Town of Needham MA (GO)			3.000%, 12/01/21 .....	340	340,772
5.000%, 07/15/22 .....	1,510	1,561,422	Hennepin County (GO)		
Town of Orleans (GO) (BAN)			Series A		
1.500%, 02/04/22 .....	9,000	9,031,643	5.000%, 12/01/22 .....	3,500	3,681,733
Town of Plymouth (GO)			5.000%, 12/01/24 .....	1,000	1,141,884
5.000%, 05/01/23 .....	1,010	1,082,472	Hennepin County (GO)		
Town of Provincetown (GO)			Series B		
5.000%, 09/15/22 .....	1,350	1,406,187	5.000%, 12/01/21 .....	650	652,543
Town of Watertown (GO)			Lakeville Independent School		
5.000%, 02/01/22 .....	1,250	1,264,986	District No. 194 (GO) (SD		
5.000%, 02/01/23 .....	2,445	2,591,122	CRED PROG) Series A		
Town of Westborough (GO)			5.000%, 02/01/23 .....	5,875	6,224,584
(BAN)			Lakeville Independent School		
2.000%, 03/29/22 .....	15,000	15,115,365	District No. 194 (GO) (SD		
University of Massachusetts			CRED PROG) Series C		
Building Authority Series 1			5.000%, 02/01/23 .....	1,495	1,583,562
□ 5.000%, 11/01/44 .....	1,000	<u>1,138,859</u>	Minneapolis Special School		
TOTAL MASSACHUSETTS...		<u>194,382,890</u>	District No. 1 (GO) (SD		
MICHIGAN — (1.5%)			CRED PROG) Series B		
Ann Arbor School District			5.000%, 02/01/22 .....	3,395	3,435,359
(GO) (Q-SBLF)			5.000%, 02/01/23 .....	2,295	2,430,965
□ 5.000%, 05/01/29			Minnesota State (GO)		
(Pre-refunded @			Series B		
\$100, 5/1/22).....	1,810	1,853,431	2.000%, 08/01/22 .....	2,500	2,534,875
Michigan Finance Authority			5.000%, 09/01/22 .....	2,000	2,080,737
(RB)			5.000%, 08/01/24 .....	1,230	1,386,366
□ 5.000%, 10/01/28			Minnesota State (GO)		
(Pre-refunded @			Series D		
\$100, 10/1/22).....	3,000	3,131,776	5.000%, 08/01/22 .....	12,610	13,068,338
□ 5.000%, 10/01/29			West St. Paul-Mendota		
(Pre-refunded @			Heights-Eagan		
\$100, 10/1/22).....	2,000	2,087,851	Independent School District		
□ 5.000%, 10/01/32			No. 197 (GO) (SD CRED		
(Pre-refunded @			PROG) Series A		
\$100, 10/1/22).....	2,000	2,087,851	5.000%, 02/01/23 .....	1,330	<u>1,408,788</u>
			TOTAL MINNESOTA.....		<u>45,917,365</u>

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MISSOURI — (0.6%)			NEBRASKA — (Continued)		
City of Kansas City (GO)			University of Nebraska (RB)		
Series A			□ 5.000%, 07/01/42		
3.000%, 02/01/22 .....	2,570	\$ 2,588,243	(Pre-refunded @		
3.000%, 02/01/23 .....	1,995	2,065,063	\$100, 1/1/22).....	10,475	\$10,558,129
City of Kansas City Sanitary			TOTAL NEBRASKA.....		<u>19,849,351</u>
Sewer System Revenue			NEVADA — (0.6%)		
(RB) Series B			Clark County (GO)		
5.000%, 01/01/23 .....	1,750	1,844,883	5.000%, 11/01/21 .....	2,325	2,325,000
City of Kansas City Water			Las Vegas Valley Water		
Revenue (RB) Series A			District (GO) Series A		
5.000%, 12/01/23 .....	850	933,119	5.000%, 06/01/22 .....	3,935	4,044,886
Columbia School District			Nevada State (GO) Series B		
(GO) (ST AID DIR DEP)			5.000%, 11/01/21 .....	4,000	4,000,000
Series B			Washoe County (GO)		
5.000%, 03/01/22 .....	2,250	2,286,112	5.000%, 07/01/22 .....	4,950	<u>5,107,272</u>
5.000%, 03/01/23 .....	1,750	1,861,660	TOTAL NEVADA.....		<u>15,477,158</u>
North Kansas City School			NEW JERSEY — (11.2%)		
District No. 74 (GO) (ST			Bergen County (GO)		
AID DIR DEP)			1.500%, 10/20/22 .....	20,000	20,252,070
5.000%, 03/01/22 .....	830	843,321	Bergen County (GO) (BAN)		
Saint Louis County (GO)			Series A		
5.000%, 02/01/22 .....	2,420	<u>2,449,013</u>	1.000%, 06/09/22 .....	26,000	26,132,441
TOTAL MISSOURI.....		<u>14,871,414</u>	City of Jersey City (GO)		
NEBRASKA — (0.8%)			(BAN) Series A		
City of Fremont Combined			1.500%, 01/12/22 .....	30,920	31,004,838
Utility System Revenue			City of Jersey City (GO)		
(RB)			(BAN) Series B & C		
□ 4.000%, 11/15/36			2.000%, 06/16/22 .....	20,000	20,235,082
(Pre-refunded @			Essex County (GO) Series		
\$100, 12/11/23).....	2,000	2,156,606	A&C		
□ 4.000%, 11/15/37			5.000%, 03/01/22 .....	3,580	3,637,216
(Pre-refunded @			Mercer County (GO) (BAN)		
\$100, 12/11/23).....	2,000	2,156,606	Series A		
Nebraska Public Power			1.000%, 06/08/22 .....	30,000	30,144,855
District (RB) Series A			Middlesex County (GO)		
□ 5.000%, 01/01/24			(BAN)		
(Pre-refunded @			2.000%, 06/01/22 .....	13,000	13,141,855
\$100, 1/1/22).....	1,290	1,300,183	Monmouth County (GO)		
Omaha Public Power District			5.000%, 07/15/22 .....	3,415	3,530,801
(RB) Series B			New Jersey Economic		
5.000%, 02/01/23 .....	2,030	2,149,472	Development Authority		
Papio-Missouri River Natural			(RB) Series KK		
Resource District (GO)			□ 5.000%, 03/01/30		
□ 3.250%, 12/15/33			(Pre-refunded @		
(Pre-refunded @			\$100, 9/1/22).....	6,360	6,615,762
\$100, 6/15/22).....	1,500	1,528,355	New Jersey State		
			5.000%, 06/01/25 .....	6,815	7,845,441

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW JERSEY — (Continued)			NEW MEXICO — (Continued)		
New Jersey Turnpike			New Mexico State (GO)		
Authority (RB) Series A			Series B		
□ 5.000%, 01/01/38			5.000%, 03/01/22 .....	5,000	\$ 5,079,741
(Pre-refunded @					
\$100, 7/1/22).....	1,000	\$ 1,032,155	TOTAL NEW MEXICO.....		<u>7,103,329</u>
New Jersey Turnpike			NEW YORK — (4.0%)		
Authority (RB) Series B			Brighton Central School		
□ 5.000%, 01/01/26			District (GO) (ST AID		
(Pre-refunded @			WITHHLDG)		
\$100, 1/1/23).....	4,575	4,829,956	2.000%, 06/15/22 .....	800	808,777
□ 5.000%, 01/01/28			2.000%, 06/15/23 .....	2,025	2,080,998
(Pre-refunded @			City of New York (GO)		
\$100, 1/1/23).....	1,335	1,409,397	Series A-1		
Princeton (GO)			□ 5.000%, 10/01/33		
2.000%, 12/15/21 .....	565	566,205	(Pre-refunded @		
Princeton NJ (GO)			\$100, 10/1/22).....	1,000	1,044,020
2.000%, 12/15/22 .....	1,715	1,748,325	□ 5.000%, 10/01/34		
Somerset County (GO)			(Pre-refunded @		
1.000%, 09/07/22 .....	10,000	10,066,366	\$100, 10/1/22).....	1,000	1,044,020
South Jersey Transportation			City of New York (GO)		
Authority (RB) Series A			Series B		
□ 5.000%, 11/01/26			5.000%, 08/01/22 .....	2,220	2,300,177
(Pre-refunded @			City of New York (GO)		
\$100, 11/1/22).....	1,920	2,011,561	Series E		
Township of Berkeley Heights			5.000%, 08/01/22 .....	3,000	3,108,348
(GO) (BAN)			City of Rochester (GO)		
2.000%, 07/08/22 .....	10,000	10,126,947	Series II		
Township of Brick (GO)			2.000%, 08/03/22 .....	7,000	7,098,387
(BAN)			City of Syracuse Series B		
1.250%, 06/20/22 .....	9,000	9,062,456	4.000%, 06/01/23 .....	525	555,227
Township of East Brunswick			Corning City School District		
(GO)			(GO) (ST AID WITHHLDG)		
1.000%, 02/15/22 .....	1,365	1,368,163	(BAN)		
1.000%, 02/15/23 .....	1,405	1,418,286	1.000%, 06/28/22 .....	15,000	15,084,055
Township of North Brunswick			Lancaster Central School		
(GO) (BAN) Series A			District (GO) (ST AID		
1.000%, 07/14/22 .....	20,000	20,115,400	WITHHLDG) Series A		
Township of South Orange			5.000%, 06/01/22 .....	1,535	1,578,140
Village (GO) (BAN)			Metropolitan Transportation		
1.500%, 07/07/22 .....	8,000	8,072,738	Authority (RB) (ETM)		
Union County (GO) (BAN)			Series A		
1.000%, 06/17/22 .....	35,000	<u>35,184,824</u>	5.000%, 11/15/21 .....	85	85,150
TOTAL NEW JERSEY.....		<u>269,553,140</u>	New York Convention Center		
NEW MEXICO — (0.3%)			Dev. Corp. (RB)		
Central New Mexico			5.000%, 11/15/24 .....	2,035	2,298,904
Community College (GO)			New York State Dormitory		
Series A			Authority (RB) Series A		
5.000%, 08/15/22 .....	1,950	2,023,588	5.000%, 12/15/21 .....	3,545	3,565,555
			5.000%, 03/15/22 .....	10,000	10,178,923
			5.000%, 03/15/23 .....	1,430	1,522,824

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NORTH CAROLINA — (Continued)		
□ 5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	6,000	\$ 6,192,272	Forsyth County (GO) Series B 4.000%, 03/01/23 .....	1,270	\$ 1,334,166
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/22 .....	4,000	4,055,473	Forsyth County (GO) Series C 5.000%, 03/01/23 .....	1,920	2,042,507
New York State Dormitory Authority (RB) Series D 3.000%, 03/15/22 .....	5,950	6,012,529	Mecklenburg County (GO) 5.000%, 03/01/22 .....	8,000	8,128,939
5.000%, 02/15/23 .....	2,000	2,122,090	North Carolina Medical Care Commission (RB) Series A □ 5.000%, 06/01/42 (Pre-refunded @ \$100, 6/1/22).....	6,515	6,697,321
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27 .....	305	334,983	North Carolina State (GO) Series A 5.000%, 06/01/22 .....	2,500	2,570,409
Saranac Central School District (BAN) (GO) (ST AID WITHHLDG) 1.500%, 07/14/22 .....	5,400	5,450,111	North Carolina State (GO) Series B 5.000%, 06/01/22 .....	2,880	2,961,111
Town of Hempstead (GO) 5.000%, 06/15/22 .....	700	720,894	Town of Holly Springs (GO) 5.000%, 06/01/22 .....	1,500	1,542,067
Town of Oyster Bay (GO) Series B 2.000%, 08/26/22 .....	10,000	10,146,465	5.000%, 06/01/23 .....	1,000	1,075,474
Wappingers Central School District (BAN) (ST AID WITHHLDG) 2.000%, 08/11/22 .....	3,000	3,041,518	Union County Enterprise System Revenue (RB) 5.000%, 06/01/23 .....	1,250	1,344,135
Westbury Union Free School District (GO) (ST AID WITHHLDG) 5.000%, 12/15/21 .....	2,025	2,036,791	Wake County (GO) 5.000%, 04/01/22 .....	6,165	6,289,041
5.000%, 12/15/22 .....	1,605	1,691,651	Wake County (GO) Series B 5.000%, 05/01/22 .....	2,100	2,150,710
Westhampton Beach Union Free School District (GO) (ST AID WITHHLDG) Series B 5.000%, 07/15/22 .....	2,280	<u>2,356,818</u>	Wake County (GO) Series C 5.000%, 03/01/22 .....	1,825	<u>1,854,353</u>
TOTAL NEW YORK.....		<u>96,515,100</u>	TOTAL NORTH CAROLINA...		<u>45,131,498</u>
NORTH CAROLINA — (1.9%)			NORTH DAKOTA — (0.1%)		
City of Charlotte Water & Sewer System Revenue (RB) 5.000%, 07/01/23 .....	3,000	3,238,540	West Fargo Public School District No. 6 (GO) (SD CRED PROG) Series A 5.000%, 08/01/22 .....	2,200	<u>2,278,947</u>
City of Fayetteville Public Works Commission Revenue (RB) 5.000%, 03/01/22 .....	1,705	1,732,365	OHIO — (3.5%) American Municipal Power, Inc. (RB) (BAM-TCRS) □ 5.250%, 02/15/31 (Pre-refunded @ \$100, 2/15/22).....	1,000	1,014,560
Durham County (GO) 3.000%, 06/01/22 .....	2,135	2,170,360			



**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
OHIO — (Continued)			OHIO — (Continued)		
Buckeye Tobacco Settlement			Ohio Water Development		
Financing Authority,			Authority (RB) Series A		
Revenue Bonds (RB)			5.000%, 06/01/22 .....	700	\$ 719,631
Series A-3			Olentangy Local School		
□ 6.250%, 06/01/37			District (GO)		
(Pre-refunded @			5.000%, 12/01/21 .....	2,990	3,001,697
\$100, 6/1/22).....	18,350	\$18,996,773	Revere Local School District		
City of Columbus (GO)			(GO) Series A		
Series 1			□ 5.000%, 12/01/45		
□ 5.000%, 07/01/31			(Pre-refunded @		
(Pre-refunded @			\$100, 6/1/22).....	2,560	2,631,641
\$100, 7/1/23).....	1,000	1,078,989	Wyoming City School District		
City of Columbus (GO)			(GO)		
Series A			□ 5.000%, 12/01/42		
5.000%, 04/01/22 .....	6,740	6,875,325	(Pre-refunded @		
5.000%, 04/01/23 .....	1,300	1,387,828	\$100, 6/1/22).....	7,250	<u>7,452,890</u>
City of Columbus (GO)			TOTAL OHIO.....		<u>83,287,579</u>
Series B			OKLAHOMA — (1.0%)		
5.000%, 04/01/22 .....	1,500	1,530,117	City of Tulsa (GO)		
City of Dublin (GO)			5.000%, 03/01/22 .....	17,000	17,272,845
5.000%, 12/01/23 .....	2,090	2,295,294	City of Tulsa (GO) Series A		
Dayton Metro Library (GO)			5.000%, 12/01/21 .....	7,650	<u>7,679,989</u>
Series A			TOTAL OKLAHOMA.....		<u>24,952,834</u>
□ 4.750%, 12/01/38			OREGON — (1.0%)		
(Pre-refunded @			City of Portland Sewer		
\$100, 12/1/21).....	3,000	3,011,107	System Revenue (RB)		
Hamilton County (RB)			Series A		
□ 5.500%, 06/01/42			5.000%, 06/15/22 .....	1,000	1,029,975
(Pre-refunded @			City of Salem (GO)		
\$100, 6/1/22).....	3,100	3,195,224	5.000%, 06/01/22 .....	2,515	2,585,831
Ohio State (GO) Series A			5.000%, 06/01/23 .....	5,705	6,134,634
4.000%, 03/01/22 .....	1,955	1,980,117	Clackamas County (GO)		
5.000%, 06/15/22 .....	500	515,083	3.000%, 06/01/22 .....	815	828,450
5.000%, 06/15/23 .....	1,000	1,076,087	Metro (GO)		
Ohio State (GO) Series B			5.000%, 06/01/22 .....	2,355	2,421,185
5.000%, 09/15/23 .....	2,250	2,446,744	Oregon State (GO) Series D		
Ohio State (GO) Series C			5.000%, 06/01/22 .....	2,000	2,056,089
4.000%, 09/15/22 .....	4,000	4,134,251	Oregon State (GO) Series G		
5.000%, 08/01/23 .....	1,000	1,081,907	□ 5.000%, 11/01/30		
Ohio State (GO) Series Q			(Pre-refunded @		
□ 5.000%, 05/01/28			\$100, 11/1/23).....	4,140	4,530,244
(Pre-refunded @			Oregon State Department of		
\$100, 5/1/22).....	1,340	1,372,283	Transportation (RB)		
Ohio State (GO) Series T			Series A		
5.000%, 11/01/22 .....	9,100	9,538,563	□ 5.000%, 11/15/30		
Ohio State (GO) Series W			(Pre-refunded @		
4.000%, 05/01/22 .....	1,440	1,467,618	\$100, 11/15/23).....	1,000	1,096,091
4.000%, 05/01/23 .....	1,000	1,056,502			
Ohio University (RB)					
□ 5.000%, 12/01/39					
(Pre-refunded @					
\$100, 12/1/22).....	5,160	5,427,348			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
OREGON — (Continued)			SOUTH CAROLINA — (Continued)		
Portland Community College District (GO)			5.000%, 03/01/23 .....	1,130	\$ 1,201,317
□ 5.000%, 06/15/26 (Pre-refunded @ \$100, 6/15/23).....	180	\$ 193,858	Charleston County (GO) 5.000%, 11/01/22 .....	3,750	3,929,566
Tri-County Metropolitan Transportation District of Oregon (RB) Series A			Charleston County (GO) (SCSDE) (BAN) Series B 4.000%, 05/11/22 .....	25,000	25,511,383
□ 5.000%, 09/01/23 (Pre-refunded @ \$100, 9/1/22).....	250	259,985	City of Charleston Waterworks & Sewer System Revenue (RB) 5.000%, 01/01/22 .....	1,175	1,184,344
Water Environment Services Sewer Revenue (RB) 5.000%, 06/01/22 .....	2,065	<u>2,123,158</u>	City of North Charleston (GO) 5.000%, 12/01/21 .....	1,395	1,400,399
TOTAL OREGON.....		<u>23,259,500</u>	Florence County (GO) (ST AID WITHHLDG) 5.000%, 06/01/22 .....	4,095	4,209,842
PENNSYLVANIA — (0.6%)			5.000%, 06/01/23 .....	8,800	9,461,257
Commonwealth Financing Authority (RB) Series B			Florence School District One (GO) (SCSDE) 5.000%, 03/01/22 .....	4,000	4,064,645
□ 5.000%, 06/01/42 (Pre-refunded @ \$100, 6/1/22).....	7,000	7,195,894	Fort Mill School District No. 4 (GO) (SCSDE) 1.000%, 09/16/22 .....	12,000	12,089,364
Commonwealth of Pennsylvania (GO) Series REF 5.000%, 07/01/22 .....	2,000	2,064,091	Fort Mill School District No. 4 (GO) (ST AID WITHHLDG) Series A 5.000%, 03/01/22 .....	7,345	7,461,891
Lehigh County Authority (RB) 4.000%, 11/01/22 .....	1,445	1,499,803	Grand Strand Water & Sewer Authority (RB) Series A 5.000%, 06/01/23 .....	1,450	1,558,477
4.000%, 11/01/23 .....	1,435	1,540,206	Piedmont Municipal Power Agency (RB) Series E 5.000%, 01/01/23 .....	1,500	1,581,960
Lower Merion School District (GO) (ST AID WITHHLDG) 5.000%, 11/15/22 .....	1,980	2,078,863	Richland County School District No. 1 (GO) (SCSDE) 2.000%, 03/01/22 .....	9,000	9,054,660
Pennsylvania State University (RB) Series E 5.000%, 03/01/22 .....	725	<u>736,661</u>	South Carolina Public Service Authority (RB) Series D □ 5.000%, 12/01/43 (Pre-refunded @ \$100, 6/1/22).....	14,340	14,743,182
TOTAL PENNSYLVANIA.....		<u>15,115,518</u>	Spartanburg County (GO) 2.000%, 04/01/22 .....	1,200	1,209,104
RHODE ISLAND — (0.3%)			2.000%, 04/01/23 .....	1,180	1,209,602
Rhode State Island (GO) Series C 5.000%, 08/01/22 .....	6,155	6,376,346	Spartanburg County (GO) (ST AID WITHHLDG) Series A 3.000%, 04/01/22 .....	870	<u>880,198</u>
Rhode State Island (GO) Series E 5.000%, 08/01/23 .....	745	<u>806,567</u>	TOTAL SOUTH CAROLINA...		<u>101,863,580</u>
TOTAL RHODE ISLAND.....		<u>7,182,913</u>			
SOUTH CAROLINA — (4.3%)					
Beaufort County (GO) (ST AID WITHHLDG) 5.000%, 03/01/22 .....	1,095	1,112,389			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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TENNESSEE — (3.0%)			TEXAS — (Continued)		
City of Johnson City (GO)			5.000%, 02/15/23 .....	210	\$ 222,763
5.000%, 03/01/22 .....	4,640	\$ 4,714,314	Arlington County (GO)		
City of Knoxville (GO)			Series A		
5.000%, 05/01/22 .....	10,110	10,351,561	5.000%, 08/15/22 .....	2,090	2,168,871
5.000%, 05/01/23 .....	11,550	12,369,730	Arlington Independent School		
City of Knoxville Electric			District (GO) (PSF-GTD)		
System Revenue (RB)			5.000%, 02/15/22 .....	1,250	1,267,409
Series LL			5.000%, 02/15/23 .....	2,130	2,260,596
5.000%, 07/01/22 .....	4,610	4,756,785	Austin Independent School		
City of Murfreesboro (GO)			District (GO) (PSF-GTD)		
5.000%, 06/01/22 .....	1,500	1,542,156	5.000%, 08/01/22 .....	2,500	2,590,097
City of Oak Ridge (GO)			5.000%, 08/01/23 .....	2,500	2,707,521
Series A			Bexar County (GO) Series A		
5.000%, 06/01/22 .....	1,410	1,449,458	5.000%, 06/15/22 .....	330	339,892
Hamilton County (GO)			Brazosport Independent		
Series A			School District (GO)		
5.000%, 01/01/22 .....	1,170	1,179,246	(PSF-GTD)		
Knox County (GO) Series B			5.000%, 02/15/22 .....	4,000	4,055,238
5.000%, 06/01/22 .....	550	565,457	Central Texas Regional		
Metropolitan Government of			Mobility Authority (RB)		
Nashville & Davidson			Series D		
County (GO) Series A			5.000%, 01/01/23 .....	100	105,392
5.000%, 07/01/22 .....	1,450	1,496,862	5.000%, 01/01/24 .....	100	109,694
5.000%, 07/01/23 .....	1,480	1,597,680	5.000%, 01/01/25 .....	100	113,743
□ 5.000%, 01/01/31			Channelview Independent		
(Pre-refunded @			School District (GO)		
\$100, 1/1/23).....	10,595	11,179,033	(PSF-GTD)		
Metropolitan Government of			5.000%, 08/15/22 .....	1,500	1,556,484
Nashville & Davidson			City of Abilene (GO)		
County (GO) Series C			□ 5.000%, 02/15/40		
5.000%, 01/01/22 .....	5,055	5,095,540	(Pre-refunded @		
5.000%, 01/01/23 .....	7,300	7,709,464	\$100, 2/15/23).....	1,545	1,640,003
Sumner County (GO)			City of Amarillo (GO)		
5.000%, 12/01/21 .....	3,070	3,082,035	2.000%, 02/15/22 .....	6,220	6,253,271
Tennessee State (GO)			4.000%, 02/15/23 .....	1,495	1,566,681
Series A			City of Conroe TX (GO)		
5.000%, 11/01/22 .....	2,000	2,095,975	5.000%, 03/01/23 .....	1,460	1,552,954
5.000%, 11/01/23 .....	1,100	1,203,920	City of Dallas Hotel		
Wilson County (GO)			Occupancy Tax Revenue		
5.000%, 05/01/23 .....	990	<u>1,059,953</u>	(RB)		
TOTAL TENNESSEE.....		<u>71,449,169</u>	5.000%, 08/15/23 .....	1,000	1,081,119
TEXAS — (12.0%)			City of Dallas Waterworks &		
Alamo Community College			Sewer System Revenue		
District (GO)			(RB) Series C		
5.000%, 08/15/22 .....	2,770	2,875,431	5.000%, 10/01/22 .....	2,260	2,359,058
Alief Independent School			City of Denton (GO)		
District (GO) (PSF-GTD)			2.000%, 02/15/22 .....	6,180	6,210,381
5.000%, 02/15/22 .....	1,730	1,753,941	4.000%, 02/15/22 .....	1,900	1,920,198
Alvin Independent School			3.000%, 02/15/23 .....	1,340	1,387,233
District (GO) (PSF-GTD)			City of Fort Worth (GO)		
5.000%, 02/15/22 .....	615	623,457	3.000%, 03/01/22 .....	4,520	4,562,380
			4.000%, 03/01/22 .....	1,380	1,397,497

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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TEXAS — (Continued)			TEXAS — (Continued)		
5.000%, 03/01/22 .....	25,500	\$25,907,541	Dallas Area Rapid Transit (RB)		
5.000%, 03/01/23 .....	9,965	10,598,060	□ 5.000%, 12/01/30 (Pre-refunded @ \$100, 12/1/22).....	1,000	\$1,051,812
City of Frisco (GO)			Dallas Fort Worth International Airport (RB)		
5.000%, 02/15/22 .....	7,400	7,502,841	Series A		
City of Houston (GO)			5.000%, 11/01/24 .....	1,000	1,134,293
Series A			5.000%, 11/01/25 .....	1,770	2,074,499
5.000%, 03/01/22 .....	10,000	10,160,159	Dallas Independent School District (GO) (PSF-GTD)		
City of Houston Airport System Revenue (RB)			5.000%, 02/15/24 .....	5,690	6,294,288
Series B			Dallas Independent School District (GO) (PSF-GTD)		
□ 5.000%, 07/01/28 (Pre-refunded @ \$100, 7/1/22).....	3,500	3,611,920	Series A		
City of Irving (GO)			4.000%, 02/15/23 .....	7,220	7,571,929
2.000%, 09/15/23 .....	1,250	1,289,691	Dallas Independent School District (GO) Series C		
City of McKinney (GO)			5.000%, 02/15/22 .....	2,500	2,534,670
Series A			Denton Independent School District (GO) (PSF-GTD)		
5.000%, 08/15/22 .....	1,300	1,349,269	3.000%, 08/15/22 .....	2,000	2,044,712
City of New Braunfels (GO)			Eagle Mountain & Saginaw Independent School District (GO) (PSF-GTD)		
5.000%, 02/01/23 .....	725	767,482	5.000%, 08/15/22 .....	1,000	1,037,900
City of Richardson (GO)			5.000%, 08/15/23 .....	1,250	1,355,291
3.000%, 02/15/22 .....	1,375	1,386,247	Fort Bend Independent School District (GO)		
City of San Angelo (GO)			(PSF-GTD) Series A		
2.000%, 02/15/22 .....	2,500	2,512,651	4.000%, 08/15/22 .....	440	453,327
2.000%, 02/15/23 .....	2,500	2,553,762	Fort Worth Independent School District (GO)		
City of San Antonio (GO)			(PSF-GTD)		
5.000%, 02/01/22.....	2,800	2,833,569	5.000%, 02/15/22 .....	750	760,379
5.000%, 08/01/22.....	2,770	2,869,827	Fort Worth Independent School District (GO)		
City of Temple TX Utility System Revenue (RB)			(PSF-GTD) Series A		
5.000%, 08/01/22 .....	400	414,200	5.000%, 02/15/22 .....	1,200	1,216,607
Clear Creek Independent School District (GO)			5.000%, 02/15/23 .....	1,450	1,539,098
(PSF-GTD)			Goose Creek Consolidated Independent School District (GO) (PSF-GTD)		
5.000%, 02/15/22 .....	450	456,241	5.000%, 02/15/22 .....	750	760,423
Cleburne Independent School District (GO) (PSF-GTD)			5.000%, 02/15/23 .....	410	435,083
5.000%, 02/15/22 .....	1,185	1,201,434	Gregory-Portland Independent School District (GO) (PSF-GTD) Series A		
5.000%, 02/15/23 .....	1,190	1,262,484	5.000%, 02/15/22 .....	5,920	6,002,447
Collin Country (GO)			Harris County (GO)		
5.000%, 02/15/23 .....	835	886,308	5.000%, 10/01/22 .....	1,005	1,049,240
Conroe Independent School District (GO) (PSF-GTD)					
Series A					
4.000%, 02/15/22 .....	2,500	2,527,523			
5.000%, 02/15/23 .....	1,190	1,262,484			
Corpus Christi Independent School District (GO)					
(PSF-GTD)					
5.000%, 08/15/22 .....	705	731,605			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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TEXAS — (Continued)			TEXAS — (Continued)		
5.000%, 10/01/23 .....	2,700	\$ 2,943,703	Port Neches-Groves		
Harris County (GO) Series A			Independent School District		
5.000%, 10/01/23 .....	1,420	1,548,743	(GO) (PSF-GTD)		
Harris County Flood Control			5.000%, 02/15/22 .....	1,000	\$ 1,013,810
District (GO) Series A			Round Rock Independent		
5.000%, 10/01/22 .....	1,300	1,356,980	School District (GO)		
4.000%, 10/01/23 .....	2,040	2,185,215	Series B		
5.000%, 10/01/23 .....	3,645	3,973,999	3.000%, 08/01/22 .....	1,690	1,725,165
Houston Independent School			San Antonio Water System		
District (GO) (PSF-GTD)			(RB)		
5.000%, 02/15/22 .....	4,000	4,055,473	□ 5.000%, 05/15/25		
Hurst-Eules-Bedford			(Pre-refunded @		
Independent School District			\$100, 5/15/22).....	2,245	2,302,462
(GO) (PSF-GTD)			Texas State (GO)		
5.000%, 08/15/23 .....	1,115	1,208,501	4.000%, 08/01/22 .....	2,830	2,911,085
Katy Independent School			5.000%, 10/01/23 .....	1,425	1,553,909
District (GO) (PSF-GTD)			□ 5.000%, 04/01/31		
5.000%, 02/15/22 .....	2,485	2,519,462	(Pre-refunded @		
Little Elm Independent			\$100, 4/1/22).....	7,500	7,649,948
School District (GO)			□ 5.000%, 04/01/32		
(PSF-GTD)			(Pre-refunded @		
5.000%, 08/15/22 .....	1,300	1,348,532	\$100, 4/1/22).....	5,160	5,263,164
New Braunfels Independent			Texas State (GO) Series B		
School District (GO)			4.000%, 08/01/22 .....	8,075	8,306,363
(PSF-GTD)			Texas Transportation		
5.000%, 02/01/22 .....	3,705	3,749,513	Commission State Highway		
North Texas Municipal Water			Fund (RB) Series A		
District Water System			5.000%, 04/01/22 .....	2,630	2,682,693
Revenue (RB)			Trinity River Authority Central		
5.000%, 09/01/22 .....	600	623,964	Regional Wastewater		
North Texas Municipal Water			System Revenue (RB)		
District Water System			5.000%, 08/01/22 .....	2,045	2,118,152
Revenue (RB) Series A			5.000%, 08/01/23 .....	1,145	1,239,324
4.000%, 09/01/22 .....	19,680	20,241,827	Wichita Falls Independent		
North Texas Tollway Authority			School District (GO)		
(RB) Series A			(PSF-GTD)		
5.000%, 01/01/26 .....	1,090	1,196,904	3.000%, 02/01/22 .....	1,530	1,540,630
Northside Independent			3.000%, 02/01/23 .....	1,400	1,447,737
School District (GO)			Williamson County (GO)		
(PSF-GTD)			5.000%, 02/15/23 .....	5,000	<u>5,309,244</u>
5.000%, 08/15/23 .....	5,900	6,402,518	TOTAL TEXAS.....		<u>287,151,849</u>
Northside Independent			UTAH — (1.1%)		
School District (GO)			Canyons School District (GO)		
(PSF-GTD) Series B			(SCH BD GTY) Series A		
5.000%, 02/15/23 .....	1,820	1,932,565	5.000%, 06/15/22 .....	2,775	2,858,358
Plano Independent School			Central Utah Water		
District (GO) (PSF-GTD)			Conservancy District (GO)		
5.000%, 02/15/22 .....	14,000	14,195,796	Series A		
Port Authority of Houston of			4.000%, 04/01/22 .....	1,130	1,147,967
Harris County Texas (GO)					
Series A-1					
5.000%, 10/01/22 .....	500	521,868			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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UTAH — (Continued)			VIRGINIA — (Continued)		
Jordan School District (GO)			Loudoun County (GO) (ST		
(SCH BD GTY)			AID WITHHLDG) Series A		
5.000%, 06/15/22 .....	4,400	\$ 4,531,331	5.000%, 12/01/21 .....	8,280	\$ 8,312,458
Jordan Valley Water			5.000%, 12/01/22 .....	8,280	8,710,856
Conservancy District (RB)			Loudoun County Sanitation		
Series A			Authority (RB)		
5.000%, 10/01/22 .....	1,165	1,216,283	5.000%, 01/01/23 .....	1,545	1,631,100
5.000%, 10/01/23 .....	1,100	1,199,730	Smyth County (GO) (ST AID		
5.000%, 07/01/22.....	11,690	12,065,021	WITHHLDG) Series A		
Utah State (GO) Series B			□ 5.000%, 11/01/31		
5.000%, 07/01/23 .....	2,500	<u>2,697,909</u>	(Pre-refunded @		
TOTAL UTAH.....		<u>25,716,599</u>	\$100, 11/1/21).....	1,000	1,000,000
VERMONT — (0.1%)			Town of Leesburg (GO) (ST		
Vermont State (GO) Series B			AID WITHHLDG)		
5.000%, 08/15/22 .....	2,900	<u>3,009,909</u>	5.000%, 01/15/22 .....	3,015	3,044,783
VIRGINIA — (2.9%)			5.000%, 01/15/23 .....	1,000	1,057,926
Chesterfield County (GO) (ST			Virginia College Building		
AID WITHHLDG)			Authority (RB)		
5.000%, 01/01/22 .....	2,375	2,393,967	□ 5.000%, 02/01/28		
City of Charlottesville (GO)			(Pre-refunded @		
5.000%, 02/15/22 .....	1,440	1,459,928	\$100, 2/1/23).....	1,310	<u>1,388,120</u>
City of Harrisonburg (GO)			TOTAL VIRGINIA.....		<u>70,415,606</u>
(ST AID WITHHLDG)			WASHINGTON — (4.2%)		
Series A			City of Seattle (GO) Series A		
5.000%, 07/15/22 .....	2,250	2,326,133	5.000%, 08/01/22 .....	2,700	2,797,513
5.000%, 07/15/23 .....	3,000	3,241,799	5.000%, 12/01/22 .....	1,710	1,798,981
City of Manassas (GO) (ST			City of Seattle Municipal Light		
AID WITHHLDG)			& Power Revenue (RB)		
5.000%, 01/01/23 .....	2,345	2,475,399	Series A		
City of Newport News (GO)			5.000%, 07/01/22.....	10,385	10,716,373
(ST AID WITHHLDG)			5.000%, 07/01/23 .....	8,425	9,089,013
Series A			City of Seattle Water System		
3.000%, 02/01/22 .....	1,300	1,309,228	Revenue (RB)		
4.000%, 02/01/23 .....	1,565	1,639,247	5.000%, 08/01/22 .....	2,230	2,310,539
City of Norfolk Water			5.000%, 08/01/23 .....	1,695	1,836,010
Revenue (RB)			Clark County Public Utility		
□ 5.000%, 11/01/24			District No. 1 (RB)		
(Pre-refunded @			5.000%, 01/01/22 .....	780	786,164
\$100, 5/1/22).....	5,825	5,965,335	Clark County School District		
City of Virginia Beach (GO)			No. 114 Evergreen (GO)		
(ST AID WITHHLDG)			(SCH BD GTY)		
Series A			5.000%, 12/01/21 .....	395	396,539
5.000%, 09/01/22 .....	4,500	4,680,115	Clark County School District		
5.000%, 09/01/23 .....	4,475	4,861,891	No. 37 Vancouver (GO)		
Fairfax County (GO) (ST AID			(SCH BD GTY)		
WITHHLDG) Series A			4.000%, 12/01/22 .....	3,500	3,643,192
4.000%, 10/01/22.....	13,625	14,100,412	King & Snohomich Countries		
Fairfax County Water			School District No. 417		
Authority (RB)			(GO) (SCH BD GTY)		
5.000%, 04/01/23 .....	765	816,909	5.000%, 12/01/21 .....	4,700	4,718,463

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

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WASHINGTON — (Continued)			WASHINGTON — (Continued)		
King County (GO)			Washington State (GO)		
5.000%, 12/01/21 .....	3,000	\$3,011,736	Series F		
□ 5.000%, 12/01/26			5.000%, 06/01/22 .....	4,200	\$ 4,318,287
(Pre-refunded @			Washington State (GO)		
\$100, 6/1/23).....	1,000	1,075,143	Series R-2017A		
King County (GO) Series A			5.000%, 08/01/22 .....	2,500	2,589,520
5.000%, 12/01/21 .....	1,235	1,239,831	Washington State (GO)		
3.000%, 01/01/23 .....	2,000	2,064,268	Series R-2018D		
King County (GO) Series C			5.000%, 08/01/23 .....	5,000	5,415,042
5.000%, 01/01/22 .....	4,700	4,737,378	Whatcom County School		
King County School District			District No. 501 Bellingham		
No. 414 Lake Washington			(GO) (SCH BD GTY)		
(GO)			5.000%, 12/01/22 .....	2,600	<u>2,733,836</u>
4.000%, 12/01/21 .....	1,420	1,424,423	TOTAL WASHINGTON.....		<u>101,482,012</u>
4.000%, 12/01/22 .....	1,685	1,754,499			
King County Sewer Revenue			WEST VIRGINIA — (0.3%)		
(RB) Series A			West Virginia State (GO)		
5.000%, 01/01/22 .....	2,090	2,106,621	Series B		
King County Sewer Revenue			5.000%, 12/01/21 .....	3,435	3,448,494
(RB) Series B			5.000%, 12/01/22 .....	3,610	<u>3,798,254</u>
5.000%, 07/01/22 .....	1,500	1,548,068	TOTAL WEST VIRGINIA.....		<u>7,246,748</u>
North Thurston Public					
Schools (GO) (SCH BD			WISCONSIN — (2.1%)		
GTY)			City of Waukesha (GO)		
4.000%, 12/01/21 .....	1,095	1,098,402	Series B		
Pierce County School District			2.000%, 10/01/22 .....	275	279,525
No. 403 Bethel (GO) (SCH			City of Waukesha (GO)		
BD GTY)			Series C		
4.000%, 12/01/21 .....	850	852,641	5.000%, 10/01/23 .....	200	218,052
4.000%, 12/01/22 .....	800	832,908	DeForest Area School District		
Snohomish County Public			(GO)		
Utility District No. 1 (RB)			5.000%, 04/01/22 .....	1,000	1,019,908
Series A			Janesville School District		
5.000%, 12/01/21 .....	500	501,964	(GO)		
Snohomish County School			2.000%, 03/01/22 .....	2,000	2,011,947
District No. 201 Snohomish			3.000%, 03/01/23 .....	925	958,568
(GO) (SCH BD GTY)			Madison Metropolitan School		
5.000%, 12/01/21 .....	4,000	4,015,581	District (GO) Series A		
Washington State (GO)			2.000%, 03/01/22 .....	12,750	12,828,711
Series C			University of Wisconsin		
5.000%, 02/01/22 .....	9,260	9,371,721	Hospitals & Clinics (RB)		
5.000%, 02/01/23 .....	3,000	3,179,290	5.000%, 04/01/23 .....	1,000	1,065,972
Washington State (GO)			Wisconsin State (GO)		
Series D			Series 1		
5.000%, 07/01/22 .....	4,485	4,629,337	5.000%, 05/01/23 .....	1,000	1,071,755
□ 5.000%, 02/01/26			Wisconsin State (GO)		
(Pre-refunded @			Series 2		
\$100, 2/1/22).....	3,185	3,223,104	5.000%, 11/01/21 .....	6,160	6,160,000
Washington State (GO)			5.000%, 11/01/22 .....	4,250	4,454,824
Series E					
5.000%, 06/01/22 .....	1,620	1,665,625			

**DFA SHORT-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
WISCONSIN — (Continued)		
□ 5.000%, 05/01/25 (Pre-refunded @ \$100, 5/1/22).....	3,890	\$ 3,983,717
Wisconsin State (GO) Series A		
5.000%, 05/01/22.....	12,310	12,607,258
5.000%, 05/01/23 .....	4,260	<u>4,565,676</u>
TOTAL WISCONSIN.....		<u>51,225,913</u>
TOTAL MUNICIPAL BONDS...		<u>2,368,899,494</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,397,487,425).....		<u>2,396,934,448</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$2,397,487,425).....		<u><u>\$2,396,934,448</u></u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Certificates of Deposit.....	—	\$ 28,034,954	—	\$ 28,034,954
Municipal Bonds.....	—	2,368,899,494	—	2,368,899,494
TOTAL.....	<u>—</u>	<u>\$2,396,934,448</u>	<u>—</u>	<u>\$2,396,934,448</u>

See accompanying Notes to Financial Statements.



**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value†</u>
MUNICIPAL BONDS — (100.0%)			ARIZONA — (Continued)		
ALABAMA — (0.2%)			Maricopa County Union High School District No. 210-Phoenix (GO) Series E 5.000%, 07/01/24 .....	3,250	\$ 3,651,423
Alabama State (GO) Series C 5.000%, 08/01/24 .....	3,000	\$3,379,616	Scottsdale Municipal Property Corp. (RB) □ 5.000%, 07/01/34 (Pre-refunded @ \$100, 7/1/25).....	1,230	<u>1,432,224</u>
Water Works Board of the City of Birmingham (RB) Series A □ 5.000%, 01/01/34 (Pre-refunded @ \$100, 1/1/25).....	1,275	<u>1,459,744</u>			
TOTAL ALABAMA.....		<u>4,839,360</u>	TOTAL ARIZONA.....		<u>15,349,142</u>
ALASKA — (0.2%)			ARKANSAS — (0.3%)		
City of Anchorage (GO) Series B 5.000%, 09/01/23 .....	200	217,368	Arkansas State (GO) 5.000%, 04/01/22 .....	2,800	2,856,099
City of Anchorage (GO) Series C 5.000%, 09/01/24 .....	2,765	<u>3,119,751</u>	4.250%, 06/01/23 .....	3,325	<u>3,536,078</u>
TOTAL ALASKA.....		<u>3,337,119</u>	TOTAL ARKANSAS.....		<u>6,392,177</u>
ARIZONA — (0.7%)			CALIFORNIA — (2.0%)		
City of Phoenix Civic Improvement Corp. (RB) Series A 5.000%, 07/01/34 .....	1,865	2,297,965	California State (GO) 5.000%, 11/01/24 .....	1,175	1,336,987
City of Tucson (GO) Series 2012-C 3.000%, 07/01/22 .....	1,455	1,482,524	5.000%, 08/01/25.....	4,915	5,728,608
City of Tucson (GO) Series A 5.000%, 07/01/24 .....	700	786,460	5.000%, 11/01/25 .....	1,985	2,331,815
City of Tucson Water System Revenue (RB) □ 5.000%, 07/01/31 (Pre-refunded @ \$100, 7/1/25).....	1,000	1,164,409	5.000%, 08/01/26.....	8,200	9,854,839
Maricopa County High School District No. 210-Phoenix (GO) 3.000%, 07/01/23 .....	1,810	1,892,896	3.500%, 08/01/27 .....	800	920,282
Maricopa County Unified School District No. 69 Paradise Valley (GO) 5.000%, 07/01/24 .....	250	280,665	5.000%, 11/01/27 .....	5,580	6,928,897
Maricopa County Unified School District No. 80 Chandler (GO) Series B 5.000%, 07/01/24 .....	2,100	2,360,576	5.000%, 04/01/29 .....	2,000	2,560,284
			California State (GO) Series B 5.000%, 09/01/25 .....	9,000	10,517,576
			Southern California Public Power Authority (RB) 5.000%, 07/01/23 .....	430	463,665
			Union Elementary School District (GO) Series A □ 5.000%, 09/01/44 (Pre-refunded @ \$100, 9/1/24).....	500	<u>566,120</u>
			TOTAL CALIFORNIA.....		<u>41,209,073</u>
			COLORADO — (1.4%)		
			Adams & Arapahoe Joint School District 28J (GO) (ST AID WITHHLDG) 5.000%, 12/01/21 .....	425	426,663
			Boulder Valley School District No. Re-2 Boulder (GO) (ST AID WITHHLDG) Series B 4.000%, 12/01/24 .....	2,185	2,424,586

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
COLORADO — (Continued)			DELAWARE — (Continued)		
City & County of Denver			Delaware State (GO)		
(GO) Series C			Series A		
5.000%, 08/01/23 .....	1,830	\$ 1,982,241	5.000%, 08/01/23 .....	2,225	\$ 2,410,102
City of Colorado Springs CO			5.000%, 10/01/23 .....	1,290	1,407,217
Utilities System Revenue			Delaware State (GO)		
(RB) Series A-1			Series B		
5.000%, 11/15/23 .....	1,500	1,643,041	5.000%, 07/01/24 .....	470	528,453
Colorado Health Facilities			New Castle County (GO)		
Authority, Revenue Bonds			5.000%, 10/01/23 .....	1,000	1,091,270
(RB)			New Castle County (GO)		
□ 5.000%, 06/01/45			Series B		
(Pre-refunded @			5.000%, 07/15/22 .....	700	723,889
\$100, 6/1/25).....	12,000	13,934,725	TOTAL DELAWARE.....		<u>14,771,326</u>
Denver City & County School			DISTRICT OF COLUMBIA — (1.9%)		
District No. 1 (GO) (NATL			District of Columbia (GO)		
ST AID WITHHLDG)			Series A		
Series A			5.000%, 06/01/23 .....	2,000	2,150,286
5.250%, 12/01/21 .....	2,490	2,500,283	5.000%, 06/01/24 .....	1,485	1,663,034
Denver City & County School			5.000%, 06/01/25 .....	1,500	1,742,422
District No. 1 (GO) (ST AID			District of Columbia (GO)		
WITHHLDG) Series C			Series B		
3.000%, 12/01/23 .....	1,540	1,625,754	5.000%, 06/01/23 .....	13,505	14,519,803
Platte River Power Authority			5.000%, 06/01/25 .....	4,500	5,227,267
(RB) Series JJ			Washington Metropolitan		
5.000%, 06/01/23 .....	4,425	4,758,240	Area Transit Authority (RB)		
Weld County School District			Series B		
No. 6 Greeley (GO) (ST			5.000%, 07/01/26 .....	3,500	4,185,440
AID WITHHLDG)			5.000%, 07/01/27 .....	8,100	9,933,117
5.000%, 12/01/24 .....	870	<u>993,439</u>	TOTAL DISTRICT OF		
TOTAL COLORADO.....		<u>30,288,972</u>	COLUMBIA.....		<u>39,421,369</u>
CONNECTICUT — (0.7%)			FLORIDA — (3.3%)		
City of Middletown (GO)			Board of Governors State		
4.000%, 04/01/22 .....	1,350	1,371,522	University System of		
City of New Haven (GO)			Florida (RB) Series A		
Series A			3.000%, 07/01/24 .....	2,580	2,747,035
5.000%, 08/01/28 .....	1,000	1,233,752	Florida Department of		
5.000%, 08/01/29 .....	1,000	1,253,457	Environmental Protection		
City of Waterbury (GO)			(RB) Series A		
Series B			5.000%, 07/01/25 .....	1,000	1,162,030
4.000%, 09/01/23 .....	1,500	1,600,026	Florida State (GO)		
Town of Greenwich (GO)			5.000%, 07/01/24 .....	5,000	5,616,150
Series A			Florida State (GO) Series A		
5.000%, 01/15/24 .....	6,000	6,620,819	5.000%, 06/01/23 .....	1,300	1,397,255
5.000%, 01/15/25 .....	2,925	<u>3,354,349</u>	5.000%, 06/01/24 .....	1,400	1,567,458
TOTAL CONNECTICUT.....		<u>15,433,925</u>	5.000%, 06/01/25 .....	6,500	7,540,423
DELAWARE — (0.7%)			Florida State (GO) Series B		
Delaware State (GO)			5.000%, 06/01/23 .....	350	376,184
5.000%, 02/01/24 .....	2,000	2,211,860	5.000%, 06/01/24 .....	9,740	10,905,030
5.000%, 02/01/29 .....	5,000	6,398,535			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
FLORIDA — (Continued)			GEORGIA — (Continued)		
Florida State (GO) Series C			Georgia State (GO) Series E		
5.000%, 06/01/23 .....	7,000	\$ 7,523,683	5.000%, 12/01/25 .....	3,960	\$ 4,674,703
5.000%, 06/01/27 .....	2,000	2,458,781	5.000%, 12/01/26 .....	3,000	3,649,416
Florida State (GO) Series D			Georgia State (GO) Series F		
5.000%, 06/01/22 .....	1,000	1,027,985	5.000%, 07/01/26 .....	5,335	6,412,432
Florida State (GO) (ST GTD)			5.000%, 01/01/27 .....	2,000	2,439,543
Series A			Georgia State Road &		
5.000%, 06/01/27 .....	6,565	8,070,948	Tollway Authority (RB)		
Miami-Dade County (GO)			(MUN GOVT GTD)		
5.000%, 07/01/25 .....	2,295	2,667,768	5.000%, 10/01/23 .....	6,000	6,543,984
Miami-Dade County (GO)			Gwinnett County School		
Series A			District (GO)		
5.000%, 07/01/26 .....	1,345	1,610,457	5.000%, 08/01/22 .....	1,890	1,958,259
Miami-Dade County Health			Gwinnett County Water &		
Facilities Authority (RB)			Sewerage Authority (RB)		
5.000%, 08/01/26 .....	400	477,880	4.000%, 08/01/25 .....	2,000	2,260,155
Orange County Water Utility			Henry County (GO)		
System Revenue (RB)			5.000%, 05/01/24 .....	1,200	1,340,134
5.000%, 10/01/24 .....	3,000	3,403,854	Private Colleges &		
Orlando Utilities Commission			Universities Authority (RB)		
(RB) Series C			Series B		
5.250%, 10/01/22 .....	1,745	1,825,961	5.000%, 09/01/25 .....	2,420	<u>2,832,080</u>
Peace River Manasota			TOTAL GEORGIA.....		<u>76,074,701</u>
Regional Water Supply			HAWAII — (2.3%)		
Authority (RB)			City & County of Honolulu		
5.000%, 10/01/25 .....	2,030	2,370,768	(GO) Series B		
School District of Broward			5.000%, 10/01/23 .....	200	218,012
County (GO)			5.000%, 10/01/24 .....	7,045	7,988,981
5.000%, 07/01/24 .....	3,670	4,121,211	5.000%, 10/01/25 .....	4,925	5,772,605
Tampa Bay Water (RB)			City & County of Honolulu		
Series A			(GO) Series D		
5.000%, 10/01/25 .....	2,850	<u>3,336,865</u>	5.000%, 07/01/24 .....	675	758,180
TOTAL FLORIDA.....		<u>70,207,726</u>	5.000%, 07/01/25 .....	845	982,585
GEORGIA — (3.6%)			Hawaii State (GO) Series EA		
Athens-Clarke County Unified			5.000%, 12/01/21 .....	850	853,346
Government (GO)			Hawaii State (GO) Series EF		
5.000%, 12/01/25 .....	2,000	2,358,296	5.000%, 11/01/22 .....	2,240	2,348,185
Cobb County Water &			Hawaii State (GO) Series ET		
Sewerage Revenue (RB)			3.000%, 10/01/23 .....	3,710	3,904,781
5.000%, 07/01/23 .....	5,935	6,404,838	Hawaii State (GO) Series FE		
DeKalb County Water &			5.000%, 10/01/24 .....	1,500	1,700,990
Sewerage Revenue (RB)			Hawaii State (GO) Series FH		
Series B			5.000%, 10/01/25 .....	1,640	1,922,945
5.250%, 10/01/24 .....	2,830	3,226,137	Hawaii State (GO) Series FT		
Georgia State (GO) Series A			5.000%, 01/01/25 .....	1,805	2,064,695
5.000%, 07/01/26 .....	1,340	1,610,620	5.000%, 01/01/27 .....	10,000	12,141,005
5.000%, 07/01/27 .....	6,090	7,525,134	Hawaii State (GO) Series FW		
Georgia State (GO)			5.000%, 01/01/26 .....	5,000	5,906,742
Series C-1			Maui County (GO)		
5.000%, 07/01/23 .....	10,915	11,780,980	5.000%, 03/01/24 .....	880	<u>976,056</u>
5.000%, 07/01/26 .....	9,200	11,057,990	TOTAL HAWAII.....		<u>47,539,108</u>

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
ILLINOIS — (0.4%)			KANSAS — (Continued)		
Cook County Community			Kansas State Department of		
Consolidated School			Transportation (RB)		
District No. 34 Glenview			Series A		
(GO)			5.000%, 09/01/27 .....	1,500	\$ 1,845,691
5.000%, 12/01/24 .....	2,000	\$2,275,830			
5.000%, 12/01/25 .....	1,180	1,385,127	TOTAL KANSAS.....		<u>12,922,060</u>
Illinois Finance Authority (RB)			KENTUCKY — (1.0%)		
Series C			Louisville & Jefferson County		
4.000%, 02/15/33 .....	1,010	1,148,048	Metropolitan Government		
Lake County Forest Preserve			(GO) Series A		
District (GO)			5.000%, 12/01/22 .....	5,645	5,935,579
5.000%, 12/15/24 .....	2,475	<u>2,827,533</u>	Louisville Water Co. (RB)		
TOTAL ILLINOIS.....		<u>7,636,538</u>	5.000%, 11/15/22 .....	9,665	10,147,582
INDIANA — (0.0%)			Louisville Water Co. (RB)		
Muncie Sanitary District (RB)			Series A		
(AGM) Series A			4.000%, 11/15/21 .....	1,215	1,216,693
5.000%, 07/01/27 .....	500	<u>604,240</u>	Louisville/Jefferson County		
IOWA — (0.2%)			Metropolitan Government		
City of Ankeny (GO) Series A			(RB) Series		
5.000%, 06/01/25 .....	2,050	2,381,311	5.000%, 10/01/26 .....	2,530	<u>3,028,081</u>
Waukee Community School			TOTAL KENTUCKY.....		<u>20,327,935</u>
District (GO) Series B			LOUISIANA — (0.7%)		
5.000%, 06/01/24 .....	2,150	<u>2,406,576</u>	Louisiana State (GO)		
TOTAL IOWA.....		<u>4,787,887</u>	Series A		
KANSAS — (0.6%)			5.000%, 02/01/24 .....	2,000	2,208,523
City of Wichita (GO)			Louisiana State (GO)		
Series 828			Series C		
4.000%, 06/01/25 .....	1,190	1,336,030	5.000%, 07/15/22 .....	12,765	<u>13,197,853</u>
Johnson County (GO)			TOTAL LOUISIANA.....		<u>15,406,376</u>
Series B			MAINE — (0.1%)		
3.000%, 09/01/22 .....	2,260	2,311,434	Maine State (GO) Series B		
Johnson County Unified			5.000%, 06/01/27 .....	2,000	<u>2,458,781</u>
School District No. 229			MARYLAND — (9.4%)		
Blue Valley (GO) Series B			Anne County Arundel (GO)		
5.000%, 10/01/23 .....	445	485,345	5.000%, 04/01/22 .....	2,475	2,524,588
Johnson County Unified			5.000%, 04/01/23 .....	1,165	1,243,707
School District No. 233			5.000%, 10/01/24.....	6,880	7,808,323
Olathe (GO) Series A			Baltimore County (GO)		
□ 3.000%, 09/01/34			5.000%, 02/01/22 .....	2,100	2,125,283
(Pre-refunded @			5.000%, 08/01/22 .....	400	414,477
\$100, 9/1/25).....	2,000	2,187,413	3.000%, 11/01/24 .....	1,000	1,077,058
Johnson County Unified			5.000%, 03/01/27 .....	5,000	6,111,214
School District No. 233			5.000%, 11/01/27 .....	2,175	2,702,218
Olathe (GO) Series B			5.000%, 03/01/28 .....	4,000	5,005,767
5.000%, 09/01/23 .....	4,380	4,756,147	Baltimore County (GO)		
			Series B		
			5.000%, 08/01/24 .....	5,800	6,540,744

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MARYLAND — (Continued)			MARYLAND — (Continued)		
City of Baltimore (GO)			University System of		
Series B			Maryland (RB) Series C		
5.000%, 10/15/22 .....	8,060	\$ 8,427,343	4.000%, 04/01/23 .....	10,515	\$ 11,072,413
5.000%, 10/15/23 .....	2,640	2,883,499			
Frederick County (GO) (ETM)			TOTAL MARYLAND.....		<u>198,724,342</u>
Series A			MASSACHUSETTS — (3.7%)		
5.000%, 08/01/27 .....	725	893,014	City of Boston (GO) Series A		
Frederick County (GO)			5.000%, 03/01/28 .....	6,800	8,533,603
Series A			City of Boston (GO) Series B		
5.000%, 08/01/27 .....	4,000	4,940,124	4.000%, 01/01/23 .....	1,795	1,874,822
Harford County (GO)			5.000%, 04/01/24 .....	3,000	3,339,292
4.000%, 10/01/24 .....	2,650	2,930,799	City of Boston (GO) Series D		
Howard County (GO)			5.000%, 03/01/25 .....	1,210	1,393,761
Series A			City of Framingham (GO)		
5.000%, 02/15/25 .....	3,900	4,483,917	5.000%, 06/15/24 .....	1,500	1,682,362
5.000%, 02/15/28 .....	1,220	1,525,053	5.000%, 06/15/25 .....	1,565	1,819,009
Howard County (GO)			City of Quincy (GO)		
Series D			5.000%, 01/15/24 .....	635	700,555
5.000%, 02/15/24 .....	5,140	5,692,113	City of Springfield (GO) (ST		
Maryland State (GO) Series 1			AID WITHHLDG) Series C		
5.000%, 06/01/23 .....	5,000	5,376,542	4.000%, 08/01/23 .....	150	159,756
Maryland State (GO)			City of Woburn (GO)		
Series A			4.000%, 09/01/22 .....	350	361,076
5.000%, 08/01/25 .....	3,525	4,114,237	Commonwealth of		
5.000%, 03/15/26 .....	8,155	9,702,962	Massachusetts (GO)		
5.000%, 08/01/27.....	7,000	8,645,218	(AGM) Series B		
Maryland State (GO)			5.250%, 09/01/24 .....	3,700	4,210,831
Series B			5.000%, 07/01/28.....	5,725	7,213,560
5.000%, 08/01/26 .....	10,000	12,033,682	Commonwealth of		
5.000%, 08/01/27 .....	5,945	7,342,260	Massachusetts (GO)		
5.000%, 08/01/28 .....	4,000	5,058,745	Series C		
Maryland State Department			5.000%, 04/01/23 .....	10,000	10,675,598
of Transportation (RB)			5.000%, 08/01/24 .....	1,500	1,691,131
5.000%, 02/15/23 .....	1,000	1,061,581	5.000%, 04/01/26 .....	4,000	4,760,010
Montgomery County (GO)			Commonwealth of		
Series A			Massachusetts (GO)		
5.000%, 11/01/27 .....	2,500	3,105,998	Series E		
Montgomery County (GO)			5.000%, 11/01/23 .....	970	1,061,434
Series C			5.000%, 11/01/27 .....	9,000	11,169,695
5.000%, 10/01/27 .....	8,500	10,539,635	Commonwealth of		
Montgomery County (GO)			Massachusetts (GO)		
Series D			(AMBAC) Series C		
3.000%, 11/01/23 .....	4,000	4,213,682	5.500%, 12/01/23 .....	3,500	3,879,305
4.000%, 11/01/26 .....	9,500	11,048,624	Massachusetts Bay		
Prince County George's (GO)			Transportation Authority		
Series A			(RB) (NATL) Series B		
5.000%, 07/15/24 .....	230	258,929	5.500%, 07/01/24 .....	3,020	3,433,023
5.000%, 07/15/25 .....	17,780	20,729,279	Massachusetts Water		
4.000%, 07/01/26 .....	2,000	2,309,076	Resources Authority (RB)		
3.000%, 09/15/27 .....	10,950	12,270,710	Series A		
Prince County George's (GO)			5.000%, 08/01/22 .....	3,000	3,108,117
Series B					
4.000%, 03/01/22 .....	2,480	2,511,528			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MASSACHUSETTS — (Continued)			MINNESOTA — (Continued)		
Massachusetts Water Resources Authority (RB) (AGM) Series B			Metropolitan Council (GO) Series C		
5.250%, 08/01/28 .....	1,000	\$ 1,280,992	5.000%, 03/01/23 .....	4,200	\$ 4,467,401
Town of Brookline (GO)			5.000%, 03/01/26 .....	700	830,232
4.000%, 02/15/25 .....	2,000	2,235,624	Minnesota State (GO)		
Town of Nantucket (GO)			Series A		
3.000%, 10/01/22 .....	1,115	1,144,040	5.000%, 08/01/27 .....	5,000	6,175,156
Town of Watertown (GO)			5.000%, 08/01/28 .....	6,130	7,752,526
5.000%, 04/15/25 .....	2,380	<u>2,752,825</u>	Minnesota State (GO)		
TOTAL MASSACHUSETTS...		<u>78,480,421</u>	Series D		
MICHIGAN — (0.3%)			5.000%, 08/01/24 .....	500	563,563
Farmington Public School District (GO) (AGM)			Morris Area Schools		
5.000%, 05/01/25 .....	2,140	2,477,352	Independent School District No. 2769 (GO) (SD CRED PROG) Series A		
Kentwood Public Schools (GO)			4.000%, 02/01/24 .....	1,125	1,213,964
4.000%, 05/01/22 .....	500	509,412	Rochester Independent School District No. 535 (GO) (SD CRED PROG) Series A		
Michigan State (GO) Series A			3.000%, 02/01/22 .....	1,240	<u>1,248,771</u>
5.000%, 05/01/25 .....	2,000	2,311,506	TOTAL MINNESOTA.....		<u>48,176,648</u>
University of Michigan (RB) Series A			MISSISSIPPI — (0.9%)		
4.000%, 04/01/23 .....	1,000	<u>1,053,596</u>	Mississippi State (GO)		
TOTAL MICHIGAN.....		<u>6,351,866</u>	Series A		
MINNESOTA — (2.3%)			5.000%, 10/01/27 .....	9,110	11,290,070
City of Minneapolis (GO)			Mississippi State (GO)		
3.000%, 12/01/23 .....	1,000	1,055,899	Series F		
Dakota County Community Development Agency (RB) (CNTY GTD) Series B			5.000%, 11/01/21 .....	7,750	<u>7,750,000</u>
5.000%, 01/01/23 .....	800	844,195	TOTAL MISSISSIPPI.....		<u>19,040,070</u>
Hennepin County (GO) Series A			MISSOURI — (1.6%)		
5.000%, 12/01/23 .....	2,410	2,646,727	City of Belton (GO) Series C		
Hennepin County (GO) Series C			5.000%, 03/01/27 .....	2,150	2,615,257
5.000%, 12/01/26 .....	4,070	4,946,494	City of Kansas City (GO)		
5.000%, 12/01/27 .....	5,800	7,225,107	Series A		
Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series C			4.000%, 02/01/22 .....	1,150	1,161,004
5.000%, 02/01/25 .....	2,630	3,015,470	5.000%, 02/01/23 .....	3,955	4,192,392
Lakeville Independent School District No. 194 (GO) (SD CRED PROG) Series D			3.000%, 02/01/25 .....	4,215	4,559,504
5.000%, 02/01/22 .....	4,000	4,047,854	City of Kansas City Water Revenue (RB) Series A		
Metropolitan Council (GO) Series B			5.000%, 12/01/27 .....	600	745,815
5.000%, 03/01/23 .....	2,015	2,143,289	Columbia School District (GO) Series B		
			5.000%, 03/01/23 .....	1,120	1,191,463
			5.000%, 03/01/24 .....	4,100	4,547,531
			Columbia School District (GO) (ST AID DIR DEP) Series B		
			5.000%, 03/01/24 .....	1,500	1,663,731

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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MISSOURI — (Continued)			NEW HAMPSHIRE — (Continued)		
Metropolitan Saint Louis Sewer District (RB) Series B 5.000%, 05/01/24 .....	2,090	\$ 2,334,067	New Hampshire State (GO) Series C 5.000%, 12/01/24 .....	2,835	\$ 3,236,302
North Kansas City School District No. 74 (GO) (ST AID DIR DEP) 4.000%, 03/01/23 .....	5,335	5,604,549	TOTAL NEW HAMPSHIRE....		<u>4,923,291</u>
Saint Louis County (GO) 5.000%, 02/01/24 .....	2,680	2,960,698	NEW JERSEY — (1.4%)		
Saint Louis County Reorganized School District No R-6 (GO) 5.000%, 02/01/26 .....	2,000	<u>2,366,981</u>	City of Hoboken (GO) 3.000%, 02/01/26 .....	2,945	3,234,945
TOTAL MISSOURI.....		<u>33,942,992</u>	3.000%, 02/01/27 .....	3,035	3,379,597
NEBRASKA — (0.3%)			3.000%, 02/01/28 .....	4,560	5,115,441
City of Omaha (GO) Series A 4.000%, 04/15/24 .....	750	816,249	City of Princeton (GO) 2.000%, 12/15/24 .....	1,790	1,876,951
City of Omaha (GO) Series B 3.000%, 11/15/22 .....	1,665	1,713,503	Monmouth County (GO) 5.000%, 01/15/24 .....	970	1,069,008
Douglas County School District No. 17 (GO) 4.000%, 12/15/26 .....	2,260	2,638,527	Montville Township (GO) 3.000%, 10/01/25 .....	505	552,240
Papillion-La Vista School District No. 27 (GO) Series B 4.000%, 12/01/24 .....	655	<u>725,544</u>	New Jersey State (GO) 5.000%, 06/01/28 .....	5,000	6,179,920
TOTAL NEBRASKA.....		<u>5,893,823</u>	Princeton Regional School District (GO) (ST AID WITHHLDG) 1.750%, 02/01/22 .....	1,095	1,099,227
NEVADA — (0.5%)			South Orange & Maplewood School District (GO) (SCH BD RES FD) 3.000%, 03/01/22 .....	350	353,200
Clark County (GO) Series A 5.000%, 07/01/25 .....	2,700	3,139,621	Township of Parsippany-Troy Hills (GO) Series ABCD 2.000%, 09/15/22 .....	4,100	4,161,694
Las Vegas Valley Water District (GO) Series B 5.000%, 06/01/24 .....	2,820	3,154,982	Union County (GO) (ETM) Series B 3.000%, 03/01/22 .....	45	45,404
Las Vegas Valley Water District (GO) Series C 5.000%, 06/01/24 .....	2,845	3,182,951	Union County (GO) Series B 3.000%, 03/01/22 .....	2,315	<u>2,336,784</u>
Washoe County School District (GO) 5.000%, 06/01/24 .....	1,715	<u>1,916,836</u>	TOTAL NEW JERSEY.....		<u>29,404,411</u>
TOTAL NEVADA.....		<u>11,394,390</u>	NEW MEXICO — (0.7%)		
NEW HAMPSHIRE — (0.2%)			5.000%, 07/01/24.....	2,800	3,145,841
City of Portsmouth (GO) 4.000%, 04/01/25 .....	1,505	1,686,989	City of Albuquerque (GO) Series B 5.000%, 07/01/26 .....	1,000	1,198,893
			New Mexico State (GO) 5.000%, 03/01/23 .....	5,000	5,316,948
			New Mexico State Severance Tax Permanent Fund (RB) Series A 5.000%, 07/01/27 .....	2,000	2,463,814
			Santa Fe County (GO) 5.000%, 07/01/22 .....	1,000	1,032,046

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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NEW MEXICO — (Continued)			NEW YORK — (Continued)		
Santa Fe Public School			5.000%, 02/15/24 .....	4,900	\$ 5,417,314
District (GO) (ST AID			New York State Dormitory		
WITHHLDG)			Authority (RB) Series C		
5.000%, 08/01/24 .....	2,000	\$ 2,249,556	5.000%, 03/15/27 .....	1,265	1,545,910
TOTAL NEW MEXICO.....		<u>15,407,098</u>	New York State Dormitory		
NEW YORK — (4.7%)			Authority (RB) Series D		
City of New York (GO)			5.000%, 02/15/23 .....	2,000	2,122,090
Series A			New York State Dormitory		
5.000%, 08/01/24 .....	3,860	4,342,775	Authority (RB) Series E		
5.000%, 08/01/26 .....	7,015	8,416,142	5.000%, 03/15/28 .....	2,505	3,145,683
City of New York (GO)			New York State Urban		
Series B			Development Corp. (RB)		
5.000%, 08/01/22 .....	600	621,670	Series A		
City of New York (GO)			5.000%, 03/15/22 .....	1,250	1,272,365
Series B-1			5.000%, 03/15/25 .....	3,440	3,960,983
5.000%, 12/01/22 .....	2,240	2,356,560	Town of Cheektowaga (GO)		
City of New York (GO)			5.000%, 07/15/23 .....	300	324,341
Series C			Town of Hempstead (GO)		
5.000%, 08/01/22 .....	1,500	1,554,174	5.000%, 08/15/24 .....	3,070	3,464,509
City of New York (GO)			Town of Huntington (GO)		
Series D			2.000%, 12/01/23 .....	100	103,412
5.000%, 08/01/22 .....	1,055	1,093,102	Triborough Bridge & Tunnel		
City of New York (GO)			Authority (RB) Series C-1		
Series E			4.000%, 11/15/27 .....	1,250	<u>1,477,084</u>
5.000%, 08/01/23.....	9,725	10,532,256	TOTAL NEW YORK.....		<u>97,994,491</u>
5.000%, 08/01/26 .....	2,500	2,999,338	NORTH CAROLINA — (5.8%)		
City of New York (GO)			City of Charlotte (GO)		
Series H			Series A		
5.000%, 08/01/22 .....	1,000	1,036,116	5.000%, 06/01/24 .....	2,500	2,801,786
City of Syracuse Series B			4.000%, 06/01/25 .....	3,510	3,952,727
4.000%, 06/01/25 .....	500	560,032	City of Greensboro (GO)		
Kingston City School District			Series B		
(GO) (ST AID WITHHLDG)			5.000%, 10/01/27 .....	4,430	5,504,578
3.000%, 06/01/26 .....	2,000	2,208,824	Forsyth County (GO)		
New York State Dormitory			4.000%, 12/01/21 .....	3,500	3,510,932
Authority (RB) (ETM)			Guilford County (GO)		
Series A			5.000%, 03/01/24 .....	2,300	2,551,624
5.000%, 12/15/22 .....	1,395	1,469,616	Guilford County (GO)		
5.000%, 03/15/23 .....	2,500	2,663,815	Series A		
5.000%, 02/15/25 .....	4,055	4,664,603	5.000%, 02/01/22 .....	1,800	1,821,626
New York State Dormitory			Guilford County (GO)		
Authority (RB) (ETM)			Series B		
Series D			5.000%, 05/01/24 .....	5,000	5,583,893
5.000%, 02/15/24 .....	9,950	11,019,772	Mecklenburg County (GO)		
New York State Dormitory			5.000%, 03/01/25 .....	5,000	5,761,139
Authority (RB) Series A			Moore County (GO)		
5.000%, 12/15/22 .....	8,605	9,067,567	5.000%, 06/01/22 .....	2,740	2,816,678
5.000%, 03/15/23 .....	200	212,982	New Hanover County (GO)		
New York State Dormitory			5.000%, 02/01/23 .....	250	264,908
Authority (RB) Series B					
5.000%, 02/15/22 .....	10,200	10,341,456			



**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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NORTH CAROLINA — (Continued)			OHIO — (Continued)		
North Carolina Eastern			City of Columbus (GO)		
Municipal Power Agency			Series A		
(RB) (NATL-IBC) (ETM)			3.000%, 07/01/22 .....	700	\$ 713,194
Series B			2.000%, 08/15/22 .....	6,160	6,248,849
6.000%, 01/01/22 .....	9,700	\$ 9,792,944	5.000%, 04/01/23 .....	750	800,670
North Carolina State (GO)			4.000%, 07/01/23 .....	4,995	5,307,522
Series A			4.000%, 04/01/27 .....	8,800	10,307,703
5.000%, 06/01/24 .....	4,800	5,378,106	City of Columbus (GO)		
5.000%, 06/01/25 .....	10,000	11,616,149	Series A		
5.000%, 06/01/26 .....	5,000	5,994,801	4.000%, 04/01/24 .....	4,000	4,356,249
5.000%, 06/01/28 .....	5,035	6,353,781	Hamilton County Sewer		
North Carolina State (GO)			System Revenue (RB)		
Series B			Series A		
5.000%, 06/01/25 .....	10,545	12,249,229	5.000%, 12/01/21 .....	200	200,779
North Carolina State (GO)			Ohio State (GO) Series A		
Series D			3.000%, 02/01/22 .....	500	503,574
4.000%, 06/01/23 .....	8,700	9,219,425	5.000%, 08/01/22 .....	3,000	3,109,042
Wake County (GO)			5.000%, 09/15/22 .....	750	781,686
5.000%, 04/01/25 .....	4,000	4,623,534	5.000%, 06/15/24 .....	800	896,589
Wake County (GO) Series A			5.000%, 03/01/25 .....	3,525	4,054,004
5.000%, 03/01/28 .....	2,000	2,511,286	5.000%, 09/01/25 .....	5,550	6,488,142
Wake County (GO) Series B			Ohio State (GO) Series B		
5.000%, 03/01/24 .....	10,000	11,096,494	5.000%, 06/15/23 .....	2,000	2,152,175
5.000%, 03/01/25 .....	5,000	5,762,938	5.000%, 08/01/23 .....	4,025	4,354,674
Wake County (GO) Series C			5.000%, 09/15/23 .....	1,980	2,153,134
5.000%, 03/01/24 .....	3,000	<u>3,328,948</u>	5.000%, 08/01/24 .....	2,970	3,344,948
TOTAL NORTH CAROLINA...		<u>122,497,526</u>	5.000%, 09/01/24 .....	2,665	3,010,955
			5.000%, 09/01/27 .....	625	771,837
			5.000%, 09/15/27 .....	1,500	1,854,059
NORTH DAKOTA — (0.2%)			Ohio State (GO) Series C		
West Fargo Public School			5.000%, 08/01/27 .....	6,880	8,479,608
District No. 6 (GO) (SD			Ohio State (GO) Series U		
CRED PROG) Series A			5.000%, 05/01/28 .....	4,325	5,422,036
5.000%, 08/01/24 .....	3,330	<u>3,750,396</u>	Ohio State (GO) Series W		
			4.000%, 05/01/24 .....	785	856,128
OHIO — (4.9%)			4.000%, 05/01/25 .....	785	880,668
Cincinnati City School District			Olentangy Local School		
(COP)			District (GO)		
□ 5.000%, 12/15/28			5.000%, 12/01/24 .....	1,355	1,545,009
(Pre-refunded @			Upper Arlington City School		
\$100, 12/15/24).....	2,000	2,286,657	District (GO) Series A		
City of Cincinnati (GO)			5.000%, 12/01/27 .....	3,190	3,965,252
Series A			Warrensville Heights City		
4.000%, 12/01/21 .....	2,645	2,653,066	School District (GO) (BAM)		
City of Columbus (GO)			Series A		
Series 1			□ 5.250%, 12/01/55		
5.000%, 07/01/22 .....	4,100	4,231,666	(Pre-refunded @		
5.000%, 07/01/26 .....	4,260	5,109,456	\$100, 12/1/24).....	1,000	<u>1,148,637</u>
City of Columbus (GO)			TOTAL OHIO.....		<u>102,310,175</u>
Series 2017-1					
4.000%, 04/01/27 .....	3,690	4,322,207			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
OKLAHOMA — (0.9%)			OREGON — (Continued)		
City of Oklahoma City (GO)			Oregon State (GO) Series A		
4.000%, 03/01/23 .....	1,000	\$ 1,050,250	5.000%, 05/01/24 .....	3,545	\$ 3,954,267
City of Tulsa (GO)			Oregon State (GO) Series H		
5.000%, 03/01/24 .....	10,050	11,137,049	5.000%, 05/01/25 .....	2,420	2,798,749
5.000%, 03/01/26 .....	6,250	<u>7,403,953</u>	Oregon State (GO) Series N		
TOTAL OKLAHOMA.....		<u>19,591,252</u>	5.000%, 05/01/23 .....	1,350	1,446,446
			Oregon State Department of		
OREGON — (2.5%)			Transportation (RB)		
City of Beaverton Water			Series A		
Revenue (RB)			□ 5.000%, 11/15/27		
5.000%, 04/01/29 .....	600	765,139	(Pre-refunded @		
City of Portland (GO)			\$100, 11/15/24).....	150	170,995
Series A			Oregon State Department of		
5.000%, 06/15/24 .....	400	448,854	Transportation (RB)		
City of Portland Sewer			Series B		
System Revenue (RB)			5.000%, 11/15/26 .....	3,500	4,242,754
Series A			Washington & Multnomah		
5.000%, 10/01/23 .....	700	763,606	Counties School District		
5.000%, 06/15/26 .....	1,550	1,857,396	No. 48J Beaverton (GO)		
City of Salem (GO)			(SCH BD GTY)		
5.000%, 06/01/25 .....	530	616,478	□ 5.000%, 06/15/26		
Clackamas County School			(Pre-refunded @		
District No. 12 North			\$100, 6/15/24).....	1,000	1,121,966
Clackamas (GO) (SCH BD			Washington & Multnomah		
GTY)			Counties School District		
□ 5.000%, 06/15/25			No. 48J Beaverton (GO)		
(Pre-refunded @			(SCH BD GTY) Series C		
\$100, 6/15/24).....	1,000	1,121,966	5.000%, 06/15/27 .....	2,390	2,938,038
Clackamas County School			Washington & Multnomah		
District No. 46 Oregon Trail			Counties School District		
(GO) (SCH BD GTY)			No. 48J Beaverton (GO)		
5.000%, 06/15/22 .....	1,215	1,251,420	(SCH BD GTY) Series D		
Deschutes County			5.000%, 06/15/24 .....	2,300	2,577,694
Administrative School			Washington County (GO)		
District No. 1 Bend-La Pine			5.000%, 03/01/24 .....	2,400	2,661,970
(GO) (SCH BD GTY)			5.000%, 03/01/25 .....	5,100	5,872,694
5.000%, 06/15/27 .....	4,680	5,758,930	5.000%, 03/01/26 .....	300	356,238
Lane County School District			Water Environment Services		
No. 4J Eugene (GO) (SCH			Sewer Revenue (RB)		
BD GTY) Series A			5.000%, 06/01/24 .....	1,045	1,171,146
5.000%, 06/15/23 .....	3,355	3,611,411	5.000%, 06/01/25 .....	1,395	<u>1,620,994</u>
Multnomah County School			TOTAL OREGON.....		<u>51,693,162</u>
District No. 7 Reynolds					
(GO) (SCH BD GTY)			PENNSYLVANIA — (1.7%)		
Series A			Commonwealth of		
5.000%, 06/15/25 .....	1,200	1,393,357	Pennsylvania (GO)		
Oregon State (GO)			5.000%, 07/15/22 .....	12,820	13,254,718
5.000%, 06/01/24 .....	500	559,531	Commonwealth of		
Oregon State (GO)			Pennsylvania (GO) Series		
5.000%, 12/01/24 .....	2,290	2,611,123	5.000%, 04/01/22 .....	11,260	11,485,600

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

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PENNSYLVANIA — (Continued)			SOUTH CAROLINA — (Continued)		
Commonwealth of			Dorchester County School		
Pennsylvania (GO)			District No. 2 (GO)		
Series REF			(SCSDE) Series B		
5.000%, 07/01/22 .....	2,000	\$ 2,064,091	5.000%, 03/01/25 .....	1,430	\$ 1,644,603
Montgomery County (GO)			Grand Strand Water & Sewer		
5.000%, 05/01/23 .....	5,255	5,630,427	Authority (RB) Series A		
Montgomery County (GO)			5.000%, 06/01/25 .....	1,085	1,258,671
Series A			Lexington County School		
5.000%, 01/01/25 .....	2,390	2,737,118	District No. 1 (GO)		
Pennsylvania State University			(SCSDE) Series C		
(RB) Series E			4.000%, 02/01/24 .....	3,590	3,886,534
5.000%, 03/01/24 .....	205	227,326	Piedmont Municipal Power		
5.000%, 03/01/25 .....	540	<u>621,620</u>	Agency Series C		
TOTAL PENNSYLVANIA.....		<u>36,020,900</u>	5.000%, 01/01/27 .....	5,765	6,927,984
			Piedmont Municipal Power		
RHODE ISLAND — (0.1%)			Agency (RB) Series D		
Rhode Island State (GO)			4.000%, 01/01/33 .....	1,000	1,179,400
Series A			Richland County School		
5.000%, 08/01/22 .....	1,605	1,662,719	District No. 1 (GO)		
Rhode Island State (GO)			(SCSDE) Series A		
Series D			5.000%, 03/01/23 .....	3,970	4,222,758
5.000%, 08/01/22 .....	685	<u>709,634</u>	Richland County School		
TOTAL RHODE ISLAND.....		<u>2,372,353</u>	District No. 2 (GO)		
			(SCSDE) Series A		
SOUTH CAROLINA — (2.7%)			5.000%, 03/01/27 .....	1,140	1,392,689
Aiken County Consolidated			South Carolina State (GO)		
School District (GO)			(ST AID WITHHLDG)		
(SCSDE)			Series A		
5.000%, 04/01/25 .....	2,140	2,471,222	5.000%, 10/01/23 .....	5,500	6,000,872
Beaufort County (GO) (ST			South Carolina State (GO)		
AID WITHHLDG)			(ST AID WITHHLDG)		
5.000%, 03/01/24 .....	1,135	1,258,609	Series B		
Berkeley County School			4.000%, 08/01/26 .....	1,405	1,626,576
District (GO) (SCSDE)			Spartanburg County (GO)		
Series B			(ST AID WITHHLDG)		
5.000%, 03/01/22 .....	4,120	4,186,264	Series A		
Charleston County (GO)			3.000%, 04/01/25 .....	1,000	<u>1,086,713</u>
5.000%, 11/01/23 .....	1,000	1,094,473	TOTAL SOUTH CAROLINA...		<u>56,492,887</u>
5.000%, 11/01/27 .....	4,655	5,795,698			
Charleston County (GO)			SOUTH DAKOTA — (0.1%)		
Series A			South Dakota State Building		
5.000%, 11/01/22 .....	4,780	5,008,886	Authority (RB) Series A		
Charleston County (GO)			5.000%, 06/01/34		
Series B			(Pre-refunded @		
5.000%, 11/01/23 .....	3,560	3,896,323	\$100, 6/1/24).....	2,175	<u>2,436,356</u>
Charleston County (GO) (ST			TENNESSEE — (3.5%)		
AID WITHHLDG) Series C			City of Johnson City (GO)		
5.000%, 11/01/27 .....	2,855	3,554,612	5.000%, 03/01/24 .....	2,555	2,832,624

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
TENNESSEE — (Continued)			TEXAS — (15.2%)		
City of Maryville (GO)			Alamo Community College		
Series A			District (GO)		
5.000%, 06/01/22 .....	1,865	\$ 1,916,636	5.000%, 08/15/24 .....	1,000	\$1,128,505
City of Memphis (GO)			Aldine Independent School		
5.000%, 05/01/25 .....	3,840	4,443,890	District (GO) (PSF-GTD)		
City of Memphis (GO)			5.000%, 02/15/25 .....	4,750	5,449,410
Series A			Alvin Independent School		
5.000%, 04/01/25 .....	1,945	2,244,606	District (GO) (PSF-GTD)		
Hamilton County (GO)			5.000%, 02/15/24 .....	1,000	1,105,717
Series A			Alvin Independent School		
5.000%, 04/01/26 .....	3,000	3,578,680	District (GO) (PSF-GTD)		
Hamilton County (GO)			Series A		
Series B			5.000%, 02/15/25 .....	1,445	1,658,279
3.000%, 03/01/22 .....	4,550	4,592,662	Austin Independent School		
Knox County (GO)			District (GO) (PSF-GTD)		
5.000%, 04/01/24 .....	3,440	3,824,640	5.000%, 08/01/24 .....	750	844,464
Knox County (GO) Series A			5.000%, 08/01/25 .....	250	291,283
5.000%, 08/01/23 .....	1,300	1,406,956	Brazosport Independent		
Metropolitan Government of			School District (GO)		
Nashville & Davidson			(PSF-GTD)		
County (GO)			5.000%, 02/15/24 .....	3,105	3,435,510
5.000%, 07/01/22 .....	1,000	1,032,319	Carroll Independent School		
5.000%, 01/01/26 .....	5,840	6,899,075	District (GO) (PSF-GTD)		
5.000%, 07/01/27 .....	3,510	4,323,993	Series A		
4.000%, 07/01/28 .....	10,000	11,949,029	5.000%, 02/15/24 .....	1,000	1,104,990
Metropolitan Government of			Central Texas Regional		
Nashville & Davidson			Mobility Authority (RB)		
County Water & Sewer			Series D		
Revenue (RB) Series A			5.000%, 01/01/28 .....	1,000	1,230,775
5.000%, 07/01/27 .....	1,900	2,340,623	City of Amarillo (GO)		
Putnam County (GO)			2.000%, 02/15/24 .....	4,900	5,076,778
4.000%, 04/01/23 .....	975	1,026,686	4.000%, 02/15/24 .....	1,555	1,681,787
Sumner County (GO)			2.000%, 02/15/25 .....	5,015	5,255,109
5.000%, 06/01/24 .....	720	806,319	4.000%, 02/15/25 .....	1,620	1,802,971
5.000%, 06/01/25 .....	1,750	2,031,470	City of Arlington (GO)		
Tennessee State (GO)			Series A		
Series A			5.000%, 08/15/24 .....	1,595	1,800,916
5.000%, 09/01/24 .....	4,075	4,610,170	City of Arlington Water &		
5.000%, 02/01/27 .....	7,720	9,433,138	Wastewater System		
Tennessee State (GO)			Revenue (RB)		
Series B			5.000%, 06/01/26 .....	1,180	1,408,870
5.000%, 08/01/25 .....	1,000	1,167,972	City of Austin (GO)		
Tennessee State School			5.000%, 09/01/24 .....	1,215	1,373,829
Bond Authority (RB) (ST			City of Carrollton (GO)		
INTERCEPT)			5.000%, 08/15/24 .....	1,835	2,071,353
□ 5.000%, 11/01/35			City of Celina (GO)		
(Pre-refunded @			4.125%, 09/01/24 .....	2,325	2,570,297
\$100, 11/1/25).....	3,000	3,524,154	City of Dallas Waterworks &		
Williamson County (GO)			Sewer System Revenue		
Series A			(RB) Series C		
4.000%, 05/01/22 .....	300	<u>305,723</u>	5.000%, 10/01/24 .....	680	771,328
TOTAL TENNESSEE.....		<u>74,291,365</u>	5.000%, 10/01/25 .....	1,000	1,172,952

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
TEXAS — (Continued)			TEXAS — (Continued)		
City of Denton (GO)			El Paso Independent School		
4.000%, 02/15/22 .....	2,510	\$ 2,537,414	District (GO) (PSF-GTD)		
3.000%, 02/15/24 .....	3,615	3,836,966	5.000%, 08/15/24 .....	500	\$ 563,954
4.000%, 02/15/25 .....	3,790	4,228,590	Fort Bend Independent		
City of Fort Worth (GO)			School District (GO)		
Series A			(PSF-GTD)		
5.000%, 03/01/24 .....	1,240	1,372,897	5.000%, 08/15/24 .....	1,000	1,128,505
5.000%, 03/01/25 .....	5,000	5,736,023	Fort Bend Independent		
City of Fort Worth Water &			School District (GO)		
Sewer System Revenue			(PSF-GTD) Series A		
(RB) Series A			4.000%, 08/15/23 .....	620	661,531
5.000%, 02/15/24 .....	7,900	8,744,743	4.000%, 08/15/24 .....	500	550,404
5.000%, 02/15/25 .....	9,470	10,877,805	Fort Worth Independent		
City of Garland (GO)			School District (GO)		
5.000%, 02/15/25 .....	2,030	2,326,754	(PSF-GTD)		
City of Houston (GO)			5.000%, 02/15/23 .....	3,815	4,049,420
Series A			5.000%, 02/15/24 .....	3,000	3,317,878
5.000%, 03/01/22 .....	5,890	5,984,334	Frisco Independent School		
5.000%, 03/01/25 .....	500	574,857	District (GO) (PSF-GTD)		
City of Lubbock (GO)			5.000%, 08/15/24 .....	2,000	2,255,817
5.000%, 02/15/23 .....	1,000	1,061,313	Galveston County (GO)		
City of New Braunfels (GO)			5.000%, 02/01/22 .....	1,000	1,012,040
5.000%, 02/01/28 .....	1,000	1,239,271	Goose Creek Consolidated		
City of Pearland (GO)			Independent School District		
5.000%, 03/01/25 .....	3,885	4,449,945	(GO) (PSF-GTD)		
City of Richardson (GO)			5.000%, 02/15/24 .....	1,000	1,106,202
5.000%, 02/15/27 .....	1,715	2,081,726	Harris County (GO) Series A		
City of Southlake (GO)			5.000%, 10/01/24 .....	1,000	1,133,681
3.000%, 02/15/23 .....	1,510	1,563,424	Harris County Flood Control		
City of Temple Utility System			District (GO) Series A		
Revenue (RB)			5.000%, 10/01/24 .....	670	759,148
5.000%, 08/01/24 .....	500	562,829	Hays Consolidated		
Clear Creek Independent			Independent School District		
School District (GO)			(GO) (PSF-GTD)		
(PSF-GTD) Series A			5.000%, 08/15/23 .....	1,355	1,469,899
4.000%, 02/15/23 .....	4,380	4,589,426	Hidalgo County Drain District		
5.000%, 02/15/25 .....	2,175	2,499,105	No. 1 (GO)		
Conroe Independent School			5.000%, 09/01/22 .....	1,000	1,039,511
District (GO) (PSF-GTD)			Houston Independent School		
5.000%, 02/15/26 .....	2,260	2,679,913	District (GO) (PSF-GTD)		
Corpus Christi Independent			5.000%, 02/15/24 .....	1,000	1,107,658
School District (GO)			5.000%, 02/15/26 .....	7,020	8,340,737
(PSF-GTD)			Houston Independent School		
4.000%, 08/15/23 .....	330	351,982	District (GO) (PSF-GTD)		
4.000%, 08/15/24 .....	410	450,850	Series A		
Dallas Area Rapid Transit			5.000%, 02/15/26 .....	1,150	1,366,360
(RB) Series B			Humble Independent School		
5.000%, 12/01/21 .....	2,545	2,554,977	District (GO) (PSF-GTD)		
Dallas Fort Worth			Series A		
International Airport (RB)			5.500%, 02/15/25 .....	7,000	8,157,178
Series A					
5.000%, 11/01/28 .....	750	941,273			

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
TEXAS — (Continued)			TEXAS — (Continued)		
Hurst-Euless-Bedford			Port Authority of Houston of		
Independent School District			Harris County Texas (GO)		
(GO) (PSF-GTD) Series B			Series A-2		
5.000%, 08/15/24 .....	1,520	\$ 1,716,687	5.000%, 10/01/23 .....	355	\$ 386,971
Katy Independent School			San Antonio Independent		
District (GO) (PSF-GTD)			School District (GO)		
5.000%, 02/15/25 .....	1,000	1,148,306	(PSF-GTD)		
Leander Independent School			5.000%, 08/15/26 .....	4,340	5,217,143
District (GO) (PSF-GTD)			Spring Independent School		
Series C			District (GO) (BAM)		
5.000%, 08/15/24 .....	2,000	2,255,221	5.000%, 08/15/24 .....	4,985	5,615,202
Mansfield Independent			Tarrant Regional Water		
School District (GO)			District (RB)		
(PSF-GTD) (ETM) Series A			6.000%, 09/01/24 .....	3,450	3,999,135
5.000%, 02/15/22 .....	895	907,439	Texas A&M University (RB)		
North Texas Municipal Water			Series B		
District Water System			□ 5.000%, 05/15/30		
Revenue (RB)			(Pre-refunded @		
5.000%, 09/01/23 .....	300	325,821	\$100, 5/15/23).....	10,370	11,128,887
5.000%, 09/01/24 .....	5,715	6,444,782	Texas State (GO)		
North Texas Municipal Water			5.000%, 04/01/23 .....	5,000	5,338,537
District Water System			5.000%, 10/01/23 .....	15,345	16,733,142
Revenue (RB) Series A			5.000%, 10/01/26 .....	2,845	3,437,093
5.000%, 09/01/28 .....	2,000	2,511,593	Texas State (GO) Series A		
Northside Independent			5.000%, 10/01/23 .....	2,690	2,933,343
School District (GO)			5.000%, 04/01/25 .....	1,000	1,153,671
(PSF-GTD)			□ 5.000%, 10/01/39		
5.000%, 02/15/23 .....	4,535	4,815,485	(Pre-refunded @		
5.000%, 08/15/24 .....	1,000	1,129,101	\$100, 10/1/24).....	15,000	16,995,843
5.000%, 08/15/25 .....	1,880	2,196,214	Texas Transportation		
Northside Independent			Commission State Highway		
School District (GO)			Fund (RB)		
(PSF-GTD) Series A			5.000%, 10/01/25 .....	10,000	11,721,025
4.000%, 08/15/24 .....	5,215	5,743,780	5.250%, 04/01/26 .....	300	360,406
Northwest Independent			5.000%, 10/01/26 .....	4,340	5,243,228
School District (GO)			Trinity River Authority Central		
(PSF-GTD) Series A			Regional Wastewater		
5.000%, 02/15/24 .....	1,695	1,871,728	System Revenue (RB)		
Permanent University Fund -			5.000%, 08/01/27 .....	3,150	3,870,460
Texas A&M University			University of Texas System		
System (RB)			(RB) Series C		
5.000%, 07/01/23 .....	3,500	3,774,629	5.000%, 08/15/24 .....	1,850	2,087,182
Permanent University Fund -			University of Texas System		
University of Texas System			(RB) Series D		
(RB) Series B			5.000%, 08/15/26 .....	2,000	2,407,354
5.000%, 07/01/26 .....	5,500	6,585,510	University of Texas System		
Plano Independent School			(RB) Series E		
District (GO) (PSF-GTD)			5.000%, 08/15/26 .....	4,835	5,819,778
5.000%, 02/15/24 .....	11,000	12,178,894	University of Texas System		
			(RB) Series J		
			5.000%, 08/15/25 .....	2,500	2,919,472
			5.000%, 08/15/26 .....	1,500	1,805,515

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
TEXAS — (Continued)			VIRGINIA — (Continued)		
Wichita Falls Independent School District (GO) (PSF-GTD)			City of Alexandria (GO) (ST AID WITHHLDG) Series A		
4.000%, 02/01/25 .....	495	\$ 551,223	5.000%, 07/15/27 .....	3,160	\$ 3,906,399
Ysleta Independent School District (GO) (PSF-GTD)			City of Hampton (GO) (ST AID WITHHLDG) Series B		
□ 5.000%, 08/15/41			5.000%, 09/01/22 .....	2,050	2,132,052
(Pre-refunded @ \$100, 8/15/25).....	5,865	<u>6,857,881</u>	City of Harrisonburg (GO) (ST AID WITHHLDG)		
TOTAL TEXAS.....		<u>320,689,144</u>	Series A		
UTAH — (2.4%)			5.000%, 07/15/25 .....	3,000	3,497,629
Canyons School District (GO) (SCH BD GTY) Series B			City of Norfolk (GO) (ST AID WTHHLDG)		
5.000%, 06/15/25 .....	2,750	3,196,341	5.000%, 08/01/28 .....	2,405	3,039,774
Nebo School District (GO) (SCH BD GTY)			City of Richmond (GO) (ST AID WITHHLDG) Series A		
4.000%, 07/01/24 .....	1,100	1,205,796	5.000%, 07/15/23 .....	4,315	4,664,331
Salt County Lake (GO)			5.000%, 07/15/24 .....	3,170	3,566,878
5.000%, 12/15/26 .....	1,095	1,331,573	City of Richmond (GO) (ST AID WITHHLDG) Series B		
Utah State (GO)			5.000%, 07/15/26 .....	3,635	4,370,379
5.000%, 07/01/22 .....	11,285	11,646,632	City of Richmond (GO) (ST AID WITHHLDG) Series D		
5.000%, 07/01/24 .....	12,350	13,882,437	5.000%, 03/01/27 .....	3,275	4,006,686
5.000%, 07/01/25 .....	1,000	1,165,204	City of Richmond (GO)		
5.000%, 07/01/26 .....	4,450	5,348,701	Series B		
5.000%, 07/01/27.....	6,100	7,533,675	5.000%, 07/15/25 .....	5,350	6,235,291
Utah State (GO) Series B			City of Suffolk (GO) (ST AID WITHHLDG)		
5.000%, 07/01/24 .....	1,010	1,135,325	5.000%, 02/01/23 .....	2,000	2,119,787
Washington County School District Board of Education/St George (GO) (SCH BD GTY)			City of Virginia Beach (GO) (ST AID WITHHLDG)		
5.000%, 03/01/22 .....	4,465	<u>4,536,662</u>	Series A		
TOTAL UTAH.....		<u>50,982,346</u>	5.000%, 07/15/23 .....	2,725	2,945,609
VERMONT — (0.1%)			5.000%, 02/01/25 .....	2,590	2,973,878
Vermont State (GO) Series B			City of Virginia Beach (GO) (ST AID WITHHLDG)		
5.000%, 08/15/23 .....	1,270	1,377,692	Series B		
5.000%, 08/15/24 .....	1,000	1,129,399	5.000%, 07/15/25 .....	1,000	1,165,876
Vermont State (GO) Series C			Commonwealth of Virginia (GO) Series A		
4.000%, 08/15/23 .....	225	<u>240,072</u>	5.000%, 06/01/24 .....	2,250	2,518,510
TOTAL VERMONT.....		<u>2,747,163</u>	5.000%, 06/01/25 .....	500	579,646
VIRGINIA — (4.7%)			Commonwealth of Virginia (GO) (ST AID WITHHLDG)		
Arlington County (GO)			Series B		
5.000%, 08/15/22 .....	3,000	3,114,185	5.000%, 06/01/23 .....	10,000	10,753,084
Chesterfield County (GO) (ST AID WITHHLDG)			Fairfax County (GO) (ST AID WITHHLDG) Series A		
5.000%, 01/01/24 .....	2,130	2,347,189	5.000%, 10/01/23 .....	4,775	5,209,848
			5.000%, 10/01/24 .....	5,000	5,669,965
			5.000%, 10/01/26 .....	1,000	1,208,117
			5.000%, 10/01/27 .....	1,000	1,239,305

**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

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VIRGINIA — (Continued)			WASHINGTON — (Continued)		
Henrico County (GO) (ST AID WITHHLDG)			City of Seattle Water System Revenue (RB)		
5.000%, 08/01/27 .....	1,680	\$ 2,076,981	5.000%, 09/01/22 .....	6,000	\$6,240,153
5.000%, 08/01/28 .....	2,905	3,680,430	5.000%, 08/01/24 .....	1,790	2,017,030
Henrico County Water & Sewer Revenue (RB)			Clark County Public Utility District No. 1 (RB)		
5.000%, 05/01/25 .....	3,345	3,872,309	5.000%, 01/01/24 .....	270	296,913
Loudoun County (GO) (ST AID WITHHLDG) Series A			Clark County School District No. 119 Battleground (GO) (SCH BD GTY)		
5.000%, 12/01/24 .....	2,490	2,844,943	4.000%, 12/01/21 .....	1,000	1,003,090
Loudoun County (GO) (ST AID WITHHLDG) Series B			4.000%, 12/01/22 .....	2,630	2,736,430
5.000%, 12/01/24 .....	4,000	4,570,189	King County (GO) Series A		
5.000%, 12/01/25 .....	500	590,018	5.000%, 06/01/28 .....	3,555	4,478,365
Town of Leesburg (GO) (ST AID WITHHLDG)			5.000%, 06/01/29 .....	2,050	2,634,939
5.000%, 01/15/24 .....	3,555	<u>3,923,666</u>	King County (GO) Series E		
TOTAL VIRGINIA.....		<u>98,822,954</u>	5.000%, 12/01/25 .....	955	1,126,935
			King County School District No. 210 Federal Way (GO) (SCH BD GTY)		
WASHINGTON — (6.8%)			5.000%, 12/01/25 .....	1,815	2,139,349
Auburn School District No. 408 of King & Pierce Counties (GO) (SCH BD GTY)			King County School District No. 400 Mercer Island (GO) (SCH BD GTY)		
5.000%, 12/01/24 .....	2,000	2,280,457	5.000%, 12/01/22 .....	1,145	1,204,709
Benton County School District No. 400 Richland (GO) (SCH BD GTY)			King County School District No. 405 Bellevue (GO) (SCH BD GTY) Series B		
5.000%, 12/01/22 .....	4,705	4,949,301	3.000%, 12/01/22 .....	6,105	6,289,583
Chelan County Public Utility District No. 1 (RB) Series A			5.000%, 12/01/25 .....	2,425	2,859,434
5.000%, 07/01/24 .....	1,000	1,119,822	5.000%, 12/01/26 .....	1,555	1,889,009
5.000%, 07/01/25 .....	900	1,042,625	King County School District No. 411 Issaquah (GO) (SCH BD GTY)		
City of Bellevue (GO) Series A			5.000%, 12/01/23 .....	3,500	3,841,484
4.000%, 12/01/24 .....	335	371,951	King County School District No. 412 Shoreline (GO) (SCH BD GTY)		
City of Seattle (GO) Series A			4.000%, 12/01/21 .....	1,000	1,003,115
5.000%, 12/01/26 .....	3,000	3,644,390	King County School District No. 414 Lake Washington (GO)		
City of Seattle Drainage & Wastewater Revenue (RB)			4.000%, 12/01/24 .....	2,850	3,164,360
5.000%, 07/01/27 .....	8,400	10,348,018	King County Sewer Revenue (RB) Series A		
City of Seattle Municipal Light & Power Revenue (RB) Series A			5.000%, 01/01/24 .....	2,310	2,544,484
5.000%, 06/01/22 .....	310	318,657	Snohomish County School District No. 201 Snohomish (GO) (SCH BD GTY)		
5.000%, 07/01/24 .....	2,265	2,543,472	5.000%, 12/01/25 .....	4,000	4,713,044
City of Seattle Municipal Light & Power Revenue (RB) Series B			Spokane County (GO)		
5.000%, 02/01/23 .....	12,040	12,756,425	5.000%, 12/01/22 .....	1,025	1,078,452



**DFA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**

CONTINUED

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WASHINGTON — (Continued)			WEST VIRGINIA — (0.1%)		
Tacoma Metropolitan Park			West Virginia State (GO)		
District (GO) Series B			Series A		
5.000%, 12/01/21 .....	150	\$ 150,589	5.000%, 12/01/23 .....	500	\$ 548,784
Thurston County School			5.000%, 12/01/24 .....	755	<u>861,372</u>
District No. 111 Olympia			TOTAL WEST VIRGINIA.....		<u>1,410,156</u>
(GO) (SCH BD GTY)			WISCONSIN — (2.0%)		
5.000%, 12/01/21 .....	425	426,666	City of Madison (GO)		
University of Washington			Series A		
(RB) (ETM) Series A			4.000%, 10/01/26 .....	5,000	5,778,425
5.000%, 07/01/22 .....	6,505	6,713,011	City of Milwaukee (GO)		
Washington State (GO)			Series N4		
Series A			5.000%, 04/01/27 .....	2,000	2,433,114
5.000%, 08/01/23 .....	750	812,256	City of Oshkosh (GO)		
Washington State (GO)			Series B		
Series B			3.000%, 12/01/23 .....	445	469,112
5.000%, 07/01/24 .....	2,200	2,469,855	DeForest Area School District		
5.000%, 07/01/25 .....	1,500	1,744,234	(GO)		
Washington State (GO)			5.000%, 04/01/24 .....	1,810	2,010,527
Series C			Madison Metropolitan School		
5.000%, 02/01/23 .....	1,500	1,589,645	District (GO) Series A		
5.000%, 02/01/25 .....	3,865	4,432,444	2.000%, 03/01/24 .....	2,235	2,319,109
5.000%, 02/01/26 .....	2,640	3,125,634	University of Wisconsin		
Washington State (GO)			Hospitals & Clinics (RB)		
Series D			5.000%, 04/01/28 .....	1,000	1,243,913
5.000%, 07/01/23 .....	3,800	4,100,823	Wisconsin State (GO)		
5.000%, 06/01/25 .....	1,500	1,739,517	5.000%, 05/01/24 .....	2,515	2,805,355
5.000%, 06/01/27 .....	3,000	3,680,812	Wisconsin State (GO)		
Washington State (GO)			Series 3		
Series E			5.000%, 11/01/22 .....	3,110	3,259,883
5.000%, 02/01/23 .....	1,940	2,055,941	Wisconsin State (GO)		
Washington State (GO)			Series A		
Series F			5.000%, 05/01/23 .....	8,515	9,125,993
5.000%, 06/01/24 .....	5,575	6,238,775	5.000%, 05/01/24 .....	3,695	4,121,585
Washington State (GO)			5.000%, 05/01/25 .....	7,885	<u>9,095,287</u>
Series R-2018D			TOTAL WISCONSIN.....		<u>42,662,303</u>
5.000%, 08/01/25 .....	3,635	4,238,197	TOTAL MUNICIPAL BONDS		
Washington State (GO)			Cost (\$2,048,731,875).....		<u>2,110,012,796</u>
Series R-2020C			TOTAL INVESTMENTS — (100.0%)		
5.000%, 07/01/24 .....	4,070	4,569,231	(Cost \$2,048,731,875).....		<u>\$2,110,012,796</u>
Washington State (GO)					
Series R-C					
5.000%, 07/01/23 .....	3,500	<u>3,777,074</u>			
TOTAL WASHINGTON.....		<u>142,500,700</u>			

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

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<b>Investments in Securities (Market Value)</b>			
	<b>Level 1</b>	<b>Level 2</b>	<b>Level 3</b>	<b>Total</b>
Municipal Bonds.....	—	\$2,110,012,796	—	\$2,110,012,796
<b>TOTAL.....</b>	<b>—</b>	<b>\$2,110,012,796</b>	<b>—</b>	<b>\$2,110,012,796</b>

See accompanying Notes to Financial Statements.

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			ARIZONA — (Continued)		
ALABAMA — (0.7%)			Maricopa County Industrial		
Infirmiry Health System			Dev. Authority (RB)		
Special Care Facilities			Series A		
Financing Authority of			4.000%, 09/01/37 .....	375	\$ 445,210
Mobile (RB)			Pinal County Electric District		
3.000%, 02/01/30 .....	300	\$ 318,886	No. 3 (RB)		
4.000%, 02/01/38 .....	750	878,669	5.000%, 07/01/28 .....	150	<u>186,591</u>
UAB Medicine Finance			TOTAL ARIZONA.....		<u>2,390,754</u>
Authority (RB) Series B2			ARKANSAS — (0.2%)		
5.000%, 09/01/30 .....	200	240,710	North Little Rock School		
University of South Alabama			District No. 1 (GO) (ST AID		
(RB) (AGM)			WITHHLDG)		
4.000%, 04/01/38 .....	250	<u>288,141</u>	2.000%, 02/01/30 .....	250	257,616
TOTAL ALABAMA.....		<u>1,726,406</u>	Pulaski County Special		
ALASKA — (0.8%)			School District (GO) (ST		
Alaska Municipal Bond Bank			AID WITHHLDG)		
Authority (RB) (MORAL			2.000%, 02/01/29 .....	250	<u>256,052</u>
OBLG) Series 3			TOTAL ARKANSAS.....		<u>513,668</u>
5.000%, 10/01/29 .....	165	187,107	CALIFORNIA — (1.8%)		
Alaska Municipal Bond Bank			California Health Facilities		
Authority (RB) Series One			Financing Authority (RB)		
5.000%, 05/01/27 .....	250	303,707	Series A		
Alaska State (GO) Series A			5.000%, 04/01/33 .....	250	320,333
5.000%, 08/01/36 .....	250	322,799	California Health Facilities		
Alaska State (GO) Series B			Financing Authority (RB)		
5.000%, 08/01/30 .....	500	578,326	Series B		
Borough of			5.000%, 11/15/32 .....	850	1,024,768
Matanuska-Susitna AK			California Statewide		
(RB)			Communities Development		
5.250%, 09/01/28 .....	265	304,783	Authority (RB)		
Borough of North Slope (GO)			4.125%, 03/01/34 .....	150	166,938
Series B			City of El Cerrito (RB)		
5.000%, 06/30/27 .....	415	<u>506,054</u>	(NPFGC )		
TOTAL ALASKA.....		<u>2,202,776</u>	5.000%, 05/01/29 .....	250	298,616
ARIZONA — (0.9%)			City of Sacramento Transient		
Apache County Industrial			Occupancy Tax Revenue		
Development Authority			(RB) Series		
(RB) Series A			5.000%, 06/01/26 .....	250	292,936
4.500%, 03/01/30 .....	310	313,886	Hesperia Community		
City of Phoenix Civic			Redevelopment Agency		
Improvement Corp. (RB)			Successor Agency (AGM)		
Series A			Series A		
5.000%, 07/01/34 .....	1,000	1,232,153	3.375%, 09/01/37 .....	500	545,019
Maricopa County Industrial					
Dev. Authority (RB)					
3.250%, 01/01/37 .....	200	212,914			

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			COLORADO — (Continued)		
Imperial Beach			Flying Horse Metropolitan		
Redevelopment Agency			District No. 2 (GO) (AGM)		
Successor Agency			Series A		
4.000%, 06/01/38 .....	260	\$ 301,498	4.000%, 12/01/40 .....	430	\$ 504,327
Lower Tule River Irrigation			Fossil Ridge Metropolitan		
District (RB) Series A			District No. 3 (GO) (BAM)		
5.000%, 08/01/26 .....	300	356,367	5.000%, 12/01/29 .....	200	250,500
Mountain House Public			Regional Transportation		
Financing Authority (RB)			District (COP)		
(BAM) Series A			5.000%, 06/01/29 .....	300	340,341
4.000%, 12/01/29 .....	165	198,095	Sand Creek Metropolitan		
Oakland Unified School			District (GO) (AGM)		
District/Alameda County			Series A		
(GO)			4.000%, 12/01/24 .....	250	274,985
5.000%, 08/01/27 .....	380	453,740	South Suburban Park &		
Oakland Unified School			Recreation District (COP)		
District/Alameda County			5.000%, 12/15/31 .....	200	249,461
(GO) Series A			Upper Eagle Regional Water		
5.000%, 08/01/23 .....	300	324,352	Authority (RB) (AGM)		
San Francisco City & County			5.000%, 12/01/29 .....	100	<u>129,632</u>
Airport Comm-San			TOTAL COLORADO.....		<u>4,279,871</u>
Francisco International			CONNECTICUT — (1.5%)		
Airport (RB) Series SER			City of Bridgeport (GO)		
2020B			Series A		
4.000%, 05/01/40 .....	210	244,333	5.000%, 06/01/32 .....	300	379,769
Victor Valley Transit Authority			City of New Haven (GO)		
(COP)			Series A		
3.000%, 07/01/37 .....	210	219,018	5.000%, 08/01/29 .....	595	745,807
Washington Township Health			Connecticut State (GO)		
Care District (RB) Series A			Series A		
4.000%, 07/01/33 .....	100	<u>114,939</u>	4.000%, 04/15/38 .....	500	583,641
TOTAL CALIFORNIA.....		<u>4,860,952</u>	Connecticut State (GO)		
COLORADO — (1.6%)			Series B		
Cherokee Metropolitan			5.000%, 06/15/26 .....	390	451,249
District (RB) (BAM)			Connecticut State Health &		
4.000%, 08/01/34 .....	150	182,235	Educational Facilities		
Colorado Health Facilities			Authority (RB) Series A		
Authority (RB) Series A			5.000%, 07/01/34 .....	245	308,943
5.000%, 08/01/35 .....	750	928,537	Connecticut State Special		
4.000%, 08/01/37 .....	300	344,715	Tax Revenue (RB)		
Denver Health & Hospital			5.000%, 05/01/38 .....	500	634,150
Authority (RB) Series A			Connecticut State Special		
5.000%, 12/01/33 .....	350	436,659	Tax Revenue (RB)		
E-470 Public Highway			Series A		
Authority (RB) Series A			5.000%, 05/01/35 .....	500	652,217
5.000%, 09/01/34 .....	200	256,047	Metropolitan District (GO)		
5.000%, 09/01/36 .....	300	382,432	Series A		
			3.000%, 08/01/27 .....	275	<u>291,277</u>
			TOTAL CONNECTICUT.....		<u>4,047,053</u>

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
DELAWARE — (0.0%)			FLORIDA — (Continued)		
Delaware Municipal Electric Corp. (RB)			City of Tampa Sales Tax Revenue (RB)		
5.000%, 07/01/29 .....	100	\$ 127,063	5.000%, 10/01/26 .....	1,000	\$1,203,283
DISTRICT OF COLUMBIA — (0.4%)			Country of Hillsborough Fl Wastewater Impact Fee (RB)		
Metropolitan Washington Airports Authority Dulles Toll Road Revenue (RB) Series A			5.000%, 05/01/34 .....	750	969,028
5.000%, 10/01/32 .....	250	310,151	County of Seminole FL Water & Sewer Revenue (RB) Series A		
Washington Convention & Sports Authority (RB) Series A			5.000%, 10/01/27 .....	535	627,302
5.000%, 10/01/29 .....	250	318,672	Duval County Public Schools (COP) Series B		
Washington Metropolitan Area Transit Authority (RB)			5.000%, 07/01/28 .....	250	287,359
5.000%, 07/01/31 .....	250	<u>302,882</u>	Florida Dev. Finance Corp. (RB)		
TOTAL DISTRICT OF COLUMBIA.....		<u>931,705</u>	5.000%, 11/15/29 .....	100	128,716
FLORIDA — (11.4%)			Florida State (GO) Series A		
Brevard County School District (COP)			5.000%, 07/01/24 .....	1,200	1,347,876
5.000%, 07/01/27 .....	275	307,562	Florida State (GO) Series C		
Central Florida Expressway Authority (RB) (AGM)			5.000%, 06/01/25 .....	1,355	1,457,267
4.000%, 07/01/34 .....	250	304,029	Greater Orlando Aviation Authority (RB) Series B		
Central Florida Expressway Authority (RB) Series A			5.000%, 10/01/36 .....	445	530,046
4.000%, 07/01/37 .....	250	278,287	Hillsborough County School Board (COP)		
Central Florida Expressway Authority (RB) Series D			5.000%, 07/01/30 .....	500	616,074
5.000%, 07/01/32 .....	150	197,300	JEA Electric System Revenue (RB) Series THREE 2021A		
City of Gainesville Utilities System Revenue (RB) Series A			5.000%, 10/01/33 .....	1,000	1,320,103
5.000%, 10/01/25 .....	1,500	1,754,973	Miami Beach Redev. Agency		
City of Hollywood Water & Sewer Revenue (RB)			5.000%, 02/01/29 .....	325	356,880
5.000%, 10/01/28 .....	250	316,435	Miami-Dade County Aviation Revenue (RB)		
City of Lakeland FL Department of Electric Utilities, Revenue Bonds (RB)			5.000%, 10/01/30 .....	300	357,399
5.000%, 10/01/24 .....	900	1,019,751	Miami-Dade County Educational Facilities Authority (RB) Series A		
5.000%, 10/01/25 .....	1,285	1,503,972	5.000%, 04/01/33 .....	375	453,239
City of Pompano Beach			Miami-Dade County Expressway Authority (RB) Series A		
5.000%, 07/01/26 .....	1,355	1,623,810	5.000%, 07/01/33 .....	300	353,463
City of Tallahassee Energy System Revenue (RB)			Miami-Dade County Water & Sewer System Revenue (RB) Series B		
5.000%, 10/01/31 .....	1,000	1,163,648	5.000%, 10/01/28 .....	1,310	1,615,184
			North Broward Hospital District (RB) Series B		
			5.000%, 01/01/35 .....	250	294,144
			Pasco County (GO) Series A		
			5.000%, 10/01/24 .....	570	646,020

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
FLORIDA — (Continued)			GEORGIA — (Continued)		
5.000%, 10/01/25 .....	570	\$ 668,099	Brookhaven Dev. Authority (RB)		
Pasco County School Board (COP) Series A			5.000%, 07/01/34 .....	250	\$ 317,269
5.000%, 08/01/31 .....	1,000	1,320,753	City of Atlanta Department of Aviation (RB) Series E		
Polk County School District (COP) Series A			5.000%, 07/01/34 .....	375	473,096
5.000%, 01/01/28 .....	450	554,754	Dev. Authority for Fulton County (RB)		
Reedy Creek Improvement District Utility Revenue (RB) Series 2018-1			5.000%, 10/01/30 .....	400	503,079
5.000%, 10/01/29 .....	400	499,615	Development Authority of Cobb County (RB)		
5.000%, 10/01/37 .....	400	488,091	4.000%, 07/15/24 .....	195	212,350
Sarasota County Public Hospital District (RB)			Municipal Electric Authority of Georgia (RB) Series		
5.000%, 07/01/26 .....	350	415,181	5.000%, 11/01/27 .....	100	122,665
School Board of Miami-Dade County (COP) Series A			Private Colleges & Universities Authority (RB)		
5.000%, 05/01/31 .....	450	514,523	5.000%, 10/01/27 .....	200	<u>243,476</u>
School Board of Miami-Dade County (COP) Series D			TOTAL GEORGIA.....		<u>2,171,406</u>
5.000%, 02/01/29 .....	830	967,852	HAWAII — (0.7%)		
5.000%, 11/01/30 .....	335	377,113	Hawaii State Airports System Revenue (RB) Series D		
School District of Broward County (COP) Series A			5.000%, 07/01/29 .....	315	399,986
5.000%, 07/01/32 .....	450	529,522	4.000%, 07/01/39 .....	700	808,421
South Florida Water Management District (COP)			University of Hawaii (RB) Series B		
3.000%, 10/01/31 .....	400	422,953	3.000%, 10/01/31 .....	500	<u>558,081</u>
5.000%, 10/01/36 .....	545	636,621	TOTAL HAWAII.....		<u>1,766,488</u>
Town of Longboat Key (GO) 5.000%, 08/01/24 .....	375	421,682	IDAHO — (0.1%)		
Volusia County School Board (COP)			Idaho Health Facilities Auth. (RB)		
5.000%, 08/01/28 .....	250	280,244	5.000%, 03/01/37 .....	200	<u>244,846</u>
Volusia County School Board (COP) Series A			ILLINOIS — (5.7%)		
5.000%, 08/01/30 .....	500	653,261	Chicago O'Hare International Airport (RB) Series A		
West Palm Beach Community Redevelopment Agency			5.000%, 01/01/31 .....	250	317,505
5.000%, 03/01/28 .....	250	<u>290,192</u>	Chicago O'Hare International Airport (RB) Series B		
TOTAL FLORIDA.....		<u>30,073,606</u>	5.000%, 01/01/27 .....	265	279,224
GEORGIA — (0.8%)			5.000%, 01/01/33 .....	290	328,876
Board of Water Light & Sinking Fund			Chicago Transit Authority Capital Grant Receipts Revenue (RB)		
Commissioners of The City of Dalton (RB)			5.000%, 06/01/28.....	300	373,045
5.000%, 03/01/29 .....	250	299,471	5.000%, 06/01/29 .....	1,025	1,298,695

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
ILLINOIS — (Continued)			ILLINOIS — (Continued)		
Cook County Community Consolidated School District No. 34 Glenview (GO)			Lake County Forest Preserve District (GO)		
5.000%, 12/01/25 .....	1,000	\$1,173,837	5.000%, 12/15/23 .....	1,500	\$ 1,649,283
Cook County Sales Tax Revenue (RB) Series A			Springfield Electric Revenue (RB)		
4.000%, 11/15/39 .....	100	116,366	5.000%, 03/01/28 .....	140	159,660
Cook County School District No. 88 Bellwood (GO) (BAM) Series A			5.000%, 03/01/29 .....	350	398,529
4.000%, 12/01/22 .....	375	389,343	University of Illinois (RB) Series A		
Cook County Township High School District No. 227 Rich Township (GO)			5.000%, 04/01/30 .....	1,000	1,285,560
3.000%, 12/01/24 .....	400	428,444	Village of Glencoe (GO) Series A		
DuPage & Cook Counties Township High School District No. 86 Hinsdale (GO)			3.000%, 12/15/24 .....	915	985,105
5.000%, 01/15/25 .....	500	571,326	Village of Schaumburg (GO) Series A		
Grundy & Will Counties Community Unit School District No. 1 Coal City (GO)			4.000%, 12/01/26 .....	500	574,919
5.000%, 02/01/27 .....	500	591,283	Will County Community Unit School District No. 201-U Crete-Monee (GO) (AGM) Series B		
Illinois Finance Authority (RB)			□ 5.000%, 01/01/27 (Pre-refunded @ \$100, 1/1/26).....	25	29,551
□ 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/01/24).....	350	394,083	5.000%, 01/01/27 .....	510	599,494
Illinois Finance Authority (RB) Series A			TOTAL ILLINOIS.....		<u>14,907,632</u>
5.000%, 08/15/35 .....	320	418,624	INDIANA — (1.0%)		
Illinois State (GO)			Ball State University (RB) Series R		
5.500%, 01/01/30 .....	1,000	1,271,822	5.000%, 07/01/29 .....	255	311,011
Illinois State Toll Highway Authority (RB) Series A			City of Hobart (GO) (ST INTERCEPT) Series B		
4.000%, 01/01/39 .....	250	290,170	3.000%, 01/01/26 .....	300	311,863
Joliet Park District (GO) (BAM)			Indiana Finance Authority (RB)		
4.000%, 02/01/22 .....	150	151,322	5.000%, 07/01/29 .....	400	503,928
Kane Cook & DuPage etc Counties Community College District No. 509 Elgin (GO) Series B			Indiana State University (RB) Series T		
4.000%, 12/15/26 .....	225	260,962	4.000%, 10/01/39 .....	110	129,053
Knox & Warren Counties Community Unit School District No. 205 Galesburg (GO) (BAM) Series B			Indianapolis Local Public Improvement Bond Bank (RB) Series A		
4.000%, 01/01/27 .....	500	570,604	5.000%, 06/01/24 .....	500	557,063
			5.000%, 01/15/29 .....	300	316,329
			Muncie Sanitary District (RB) (AGM) Series A		
			5.000%, 07/01/27 .....	350	422,968
			TOTAL INDIANA.....		<u>2,552,215</u>

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
IOWA — (1.4%)			LOUISIANA — (Continued)		
City of Davenport (GO)			Tangipahoa Parish Hospital		
Series B			Service District No. 1 (RB)		
5.000%, 06/01/22 .....	1,320	\$1,357,018	5.000%, 02/01/29 .....	400	\$ 497,950
City of Sioux City (GO)			TOTAL LOUISIANA.....		<u>1,905,602</u>
Series C			MAINE — (0.1%)		
5.000%, 06/01/25 .....	1,350	1,560,352	City of Portland General		
Pottawattamie County (GO)			Airport Revenue (RB)		
Series A			5.000%, 01/01/27 .....	210	<u>243,487</u>
3.000%, 06/01/22 .....	750	<u>762,068</u>	MARYLAND — (0.7%)		
TOTAL IOWA.....		<u>3,679,438</u>	Maryland Health & Higher		
KENTUCKY — (1.7%)			Educational Facilities Auth.		
Campbell Kenton & Boone			Series		
Counties Sanitation District			4.000%, 01/01/35 .....	1,000	1,164,527
No. 1 (RB)			Maryland Health & Higher		
2.000%, 08/01/30 .....	300	306,794	Educational Facilities		
City of Hazard (RB)			Authority (RB)		
5.000%, 07/01/29 .....	1,000	1,263,967	5.000%, 07/01/28 .....	500	<u>575,893</u>
Kentucky Bond Dev. Corp.			TOTAL MARYLAND.....		<u>1,740,420</u>
(RB)			MASSACHUSETTS — (1.0%)		
5.000%, 09/01/24 .....	250	280,944	Commonwealth of		
Kentucky State Property &			Massachusetts (RB)		
Building Commission (RB)			(NATL)		
Series A			5.500%, 01/01/28 .....	250	313,933
5.000%, 11/01/29 .....	500	624,443	Massachusetts Dev. Finance		
Louisville/Jefferson County			Agency (RB)		
Metropolitan Government			5.000%, 07/01/30 .....	365	459,992
(RB) Series			Massachusetts Dev. Finance		
5.000%, 10/01/26 .....	1,000	1,196,870	Agency (RB) Series G		
University of Louisville (RB)			5.000%, 07/01/33 .....	300	389,601
(BAM) Series B			Massachusetts Development		
4.000%, 09/01/30 .....	400	474,852	Finance Agency (RB)		
University of Louisville (RB)			5.000%, 01/01/24 .....	230	253,136
(ST INTERCEPT) Series C			5.000%, 10/01/29 .....	100	128,421
4.000%, 09/01/26 .....	350	<u>395,271</u>	Massachusetts Development		
TOTAL KENTUCKY.....		<u>4,543,141</u>	Finance Agency (RB)		
LOUISIANA — (0.7%)			Series		
City of New Orleans			5.000%, 01/01/24 .....	70	76,451
Sewerage Service			Massachusetts Development		
Revenue (RB) Series B			Finance Agency (RB)		
5.000%, 06/01/28 .....	100	123,812	Series I		
City of New Orleans Water			5.000%, 07/01/29 .....	400	470,906
System Revenue (RB)			Massachusetts Transportation		
5.000%, 12/01/28 .....	300	348,903	Trust Fund Metropolitan		
Lafourche Parish School			Highway System Revenue		
Board (GO)			(RB) Series A		
5.000%, 03/01/28 .....	500	614,998	5.000%, 01/01/33 .....	445	<u>551,729</u>
Louisiana Public Facilities			TOTAL MASSACHUSETTS...		<u>2,644,169</u>
Authority (RB)					
5.000%, 05/15/31 .....	250	319,939			



**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MICHIGAN — (2.1%)			MISSOURI — (1.6%)		
Central Michigan University (RB)			City of Saint Charles (COP) Series B		
4.000%, 10/01/35 .....	450	\$ 538,193	3.000%, 02/01/37 .....	440	\$ 472,946
4.000%, 10/01/36 .....	470	560,481	Jefferson City School District (COP)		
City of Dearborn Heights (GO) (BAM)			4.000%, 04/01/24 .....	200	216,450
3.000%, 05/01/27 .....	855	943,510	Jefferson County Consolidated School District No. 6 (GO) (ST AID DIR DEP) Series A		
City of Saginaw Water Supply System Revenue (RB) (AGM)			3.000%, 03/01/34 .....	140	152,402
4.000%, 07/01/29 .....	500	596,918	Kansas City Industrial Dev. Authority (RB)		
Eastern Michigan University (RB) (BAM) Series A			5.000%, 03/01/33 .....	450	567,447
4.000%, 03/01/34 .....	250	280,041	Missouri Dev. Finance Board (RB) Series A		
Farmington Public School District (GO) (BAM)			5.000%, 06/01/26 .....	250	267,150
3.375%, 05/01/34 .....	250	279,358	Missouri Joint Municipal Electric Utility Commission (RB)		
Ferris State University (RB)			5.000%, 01/01/27 .....	1,000	1,205,651
5.000%, 10/01/27 .....	400	475,197	Missouri State Health & Educational Facilities Authority (RB)		
Grand Traverse County Hospital Finance Authority (RB)			5.000%, 11/15/29 .....	350	443,099
5.000%, 07/01/29 .....	200	254,964	Missouri State Health & Educational Facilities Authority (RB) Series A		
Karegnondi Water Authority (RB)			5.000%, 06/01/28 .....	355	395,224
5.000%, 11/01/29 .....	500	613,157	4.000%, 07/01/34 .....	500	605,565
Michigan Finance Authority (RB)			TOTAL MISSOURI.....		<u>4,325,934</u>
4.000%, 11/15/35 .....	200	223,729	NEBRASKA — (0.3%)		
Wayne County Airport Authority (RB) Series A			Public Power Generation Agency (RB)		
5.000%, 12/01/40 .....	500	645,999	5.000%, 01/01/28 .....	240	270,902
TOTAL MICHIGAN.....		<u>5,411,547</u>	5.000%, 01/01/29 .....	400	451,434
MINNESOTA — (0.1%)			TOTAL NEBRASKA.....		<u>722,336</u>
Plymouth Intermediate District No. 287 (COP) Series A			NEVADA — (3.5%)		
5.000%, 02/01/30 .....	205	241,462	City of North Las Vegas NV (GO) (BAM)		
MISSISSIPPI — (0.4%)			5.000%, 06/01/28 .....	515	641,319
City of Jackson (GO)			Clark County Department of Aviation (RB) Series B		
5.000%, 03/01/24 .....	350	386,993	5.000%, 07/01/32 .....	375	475,112
Mississippi Dev. Bank (RB)			5.000%, 07/01/40 .....	500	621,870
5.000%, 04/01/28 .....	245	285,322	Clark County NV (GO) Series B		
Mississippi State (RB) Series A			5.000%, 11/01/27 .....	1,000	1,238,438
5.000%, 10/15/23 .....	250	271,724			
TOTAL MISSISSIPPI.....		<u>944,039</u>			

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

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NEVADA — (Continued)			NEW JERSEY — (Continued)		
Clark County NV Passenger Facility Charge Revenue (RB) 5.000%, 07/01/32 .....	240	\$ 303,273	New Jersey Turnpike Authority (RB) Series A 5.000%, 01/01/30 .....	365	\$ 406,878
Clark County School District (GO) Series A 5.000%, 06/15/28 .....	300	363,995	New Jersey Turnpike Authority (RB) Series G 3.250%, 01/01/38 .....	765	826,687
Clark County School District (GO) (AGM) Series A 4.000%, 06/15/40 .....	395	461,795	Passaic Valley Sewerage Commission (RB) (AGM) Series J 3.000%, 12/01/32 .....	750	<u>823,759</u>
Nevada State (GO) Series D 5.000%, 04/01/27 .....	2,105	2,418,421	TOTAL NEW JERSEY.....		<u>5,715,684</u>
Nevada System of Higher Education (RB) 3.000%, 07/01/32 .....	250	267,825	NEW YORK — (1.8%) City of New York (GO) Series B-1 5.000%, 12/01/29 .....	500	601,849
Washoe County NV (GO) 5.000%, 07/01/24 .....	735	825,156	City of Syracuse (GO) Series A 4.000%, 05/15/29 .....	950	1,074,018
Washoe County School District (GO) 5.000%, 06/01/25 .....	1,495	<u>1,730,829</u>	City of Yonkers (GO) Series A 4.000%, 02/15/23 .....	125	130,728
TOTAL NEVADA.....		<u>9,348,033</u>	Metropolitan Transportation Authority (RB) Series C-1 5.000%, 11/15/30 .....	1,000	1,196,481
NEW JERSEY — (2.2%)			Monroe County Industrial Dev. Corp. (RB) 5.000%, 07/01/27 .....	150	180,451
City of Newark (GO) (BAN) Series B 1.750%, 02/22/22 .....	225	226,055	5.000%, 12/01/28 .....	250	312,177
City of Vineland (GO) (AGM) 3.000%, 10/01/28 .....	500	547,910	New York City Industrial Dev. Agency (RB) (AGM) 3.000%, 01/01/33 .....	500	542,048
County of Atlantic NJ (GO) 3.000%, 04/01/28 .....	555	592,089	New York State Thruway Authority (RB) Series K 5.000%, 01/01/32 .....	400	452,277
Gloucester County Improvement Auth. (RB) (BAM) 5.000%, 07/01/32 .....	145	187,380	Port Authority of New York & New Jersey (RB) Series 5.000%, 11/15/28 .....	300	<u>372,198</u>
New Brunswick Parking Authority (RB) (BAM MUN GOVT GTD) 5.000%, 09/01/27 .....	325	378,187	TOTAL NEW YORK.....		<u>4,862,227</u>
New Jersey Educational Facilities Authority (RB) (AGM) Series 5.000%, 07/01/28 .....	100	123,672	NORTH CAROLINA — (0.5%) North Carolina Capital Facilities Finance Agency (RB) 4.000%, 05/01/34 .....	350	409,844
New Jersey Educational Facilities Authority (RB) (AGM) Series A 5.000%, 07/01/33 .....	300	359,791	North Carolina Municipal Power Agency No. 1 (RB) Series A 5.000%, 01/01/29 .....	400	501,838
New Jersey Health Care Facilities Financing Authority (RB) 5.000%, 10/01/23 .....	300	326,413			
4.000%, 06/01/30.....	800	916,863			

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

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	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NORTH CAROLINA — (Continued)			OREGON — (Continued)		
University of North Carolina at Greensboro (RB) 5.000%, 04/01/27 .....	250	\$ <u>277,793</u>	Metro (RB) 5.000%, 06/15/30 .....	225	\$ 273,348
TOTAL NORTH CAROLINA...		<u>1,189,475</u>	Oregon Health & Science University (RB) Series B 5.000%, 07/01/33 .....	350	413,733
NORTH DAKOTA — (0.1%)			Pacific Communities Health District (GO) 4.000%, 06/01/25 .....	350	390,834
City of Grand Forks (RB) 5.000%, 12/01/29 .....	125	<u>157,209</u>	Salem Hospital Facility Authority (RB) 5.000%, 05/15/37 .....	200	<u>248,577</u>
OHIO — (1.4%)			TOTAL OREGON.....		<u>1,468,571</u>
Akron OH Income Tax Revenue Akrgen (RB) 5.000%, 12/01/26 .....	395	446,619	PENNSYLVANIA — (4.2%)		
Allen County Hospital Facilities Revenue (RB) Series A 5.000%, 08/01/29 .....	1,000	1,236,105	Allegheny County Hospital Development Authority (RB) 4.000%, 07/15/38 .....	1,000	1,159,190
American Municipal Power, Inc. (RB) 5.000%, 02/15/29.....	545	679,499	Butler Area Sewer Authority (RB) (BAM) Series A 2.000%, 07/01/29 .....	300	308,347
City of Mansfield (GO) (BAM) 5.000%, 12/01/25 .....	190	220,530	Chester County School Authority (RB) 5.000%, 03/01/28 .....	235	275,968
Montgomery County (RB) 5.000%, 08/01/28 .....	240	301,205	City of Philadelphia (GO) Series A 4.000%, 05/01/38 .....	750	885,625
4.000%, 08/01/40 .....	500	583,006	City of Philadelphia Airport Revenue (RB) Series A 4.000%, 07/01/39 .....	850	981,654
Ohio Higher Educational Facility Commission (RB) 5.000%, 12/01/26 .....	275	<u>329,202</u>	City of Philadelphia Airport Revenue (RB) Series B 4.000%, 07/01/36 .....	250	290,796
TOTAL OHIO.....		<u>3,796,166</u>	City of Philadelphia PA (GO) Series B 5.000%, 02/01/37 .....	500	619,696
OKLAHOMA — (1.7%)			Commonwealth of Pennsylvania (GO) Series 5.000%, 03/15/28 .....	350	402,289
City of Oklahoma City (GO) 2.000%, 03/01/26 .....	2,000	2,115,341	4.000%, 02/01/30 .....	270	303,052
Grady County School Finance Authority (RB) 4.000%, 12/01/23 .....	500	534,420	Delaware River Port Authority (RB) 5.000%, 01/01/34 .....	505	552,918
Oklahoma Dev. Finance Authority (RB) 4.000%, 06/01/29 .....	770	869,812	Derry Township Industrial & Commercial Dev. Authority (RB) 4.000%, 11/15/29 .....	400	471,711
Oklahoma Turnpike Authority (RB) Series A 5.000%, 01/01/28 .....	500	623,488	DuBois Hospital Authority (RB) 5.000%, 07/15/32 .....	250	301,058
University of Oklahoma (RB) 5.000%, 07/01/27 .....	215	<u>253,625</u>			
TOTAL OKLAHOMA.....		<u>4,396,686</u>			
OREGON — (0.6%)					
Deschutes County Hospital Facilities Authority (RB) 5.000%, 01/01/28 .....	115	142,079			

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

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PENNSYLVANIA — (Continued)			SOUTH DAKOTA — (Continued)		
Lancaster Higher Education Authority (RB) (BAM) 5.000%, 10/01/28 .....	500	\$ 626,799	South Dakota Health & Educational Facilities Authority (RB) 3.250%, 09/01/32 .....	100	\$ 108,100
Montgomery County Higher Education and Health Authority (RB) Series 5.000%, 09/01/27 .....	695	845,912	TOTAL SOUTH DAKOTA.....		<u>1,145,869</u>
Pennsylvania Higher Educational Facilities Authority (RB) Series AT-1 5.000%, 06/15/30 .....	150	177,677	TENNESSEE — (3.2%)		
Pennsylvania Turnpike Commission (RB) Series B 5.000%, 12/01/37.....	1,250	1,612,570	City of Knoxville Electric System Revenue (RB) Series LL 5.000%, 07/01/24 .....	965	1,083,642
Philadelphia Gas Works Co. (RB) (AGM) Series A 5.000%, 08/01/28 .....	250	310,627	5.000%, 07/01/25 .....	970	1,128,322
Pittsburgh Water & Sewer Authority (RB) (AGM) Series B 5.000%, 09/01/28 .....	245	307,682	City of Knoxville Gas System Revenue (RB) Series AA 5.000%, 03/01/26 .....	2,000	2,373,033
Westmoreland County (GO) Series A 5.000%, 08/15/29 .....	500	<u>624,719</u>	Maury County (GO) 5.000%, 04/01/25 .....	825	950,564
TOTAL PENNSYLVANIA.....		<u>11,058,290</u>	Sumner County (GO) 5.000%, 06/01/24 .....	940	1,052,695
RHODE ISLAND — (0.0%)			Tennessee State (GO) Series B 5.000%, 08/01/25 .....	1,565	<u>1,827,877</u>
City of Providence (GO) Series A 5.000%, 01/15/26 .....	100	<u>115,481</u>	TOTAL TENNESSEE.....		<u>8,416,133</u>
SOUTH CAROLINA — (0.8%)			TEXAS — (23.0%)		
College of Charleston (RB) Series A 3.000%, 04/01/32 .....	750	830,626	Alamo Community College District (GO) 5.000%, 08/15/27 .....	950	1,171,342
Piedmont Municipal Power Agency (RB) Series A 5.000%, 01/01/27 .....	375	425,196	Alief Independent School District (GO) (PSF-GTD) 5.000%, 02/15/26 .....	1,485	1,757,454
Piedmont Municipal Power Agency (RB) Series D 4.000%, 01/01/33 .....	500	589,700	Arlington Higher Education Finance Corp. (RB) (PSF-GTD) Series A 5.000%, 08/15/28 .....	250	312,353
South Carolina Public Service Authority (RB) Series A 5.000%, 12/01/31 .....	335	<u>382,344</u>	Bexar County (GO) 4.000%, 06/15/26 .....	600	691,130
TOTAL SOUTH CAROLINA...		<u>2,227,866</u>	Bexar County (GO) Series B 5.000%, 06/15/25 (Pre-refunded @ \$100, 6/15/23).....	1,500	1,615,481
SOUTH DAKOTA — (0.4%)			Brownsville Independent School District (GO) (PSF-GTD) Series A 3.000%, 08/15/24 .....	1,140	1,222,690
Sioux Falls SD Sales Tax Revenue (RB) Series A 5.000%, 11/15/26 .....	860	1,037,769	Bryan Independent School District (GO) (PSF-GTD) 4.000%, 02/15/27 .....	1,775	2,067,007

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TEXAS — (Continued)			TEXAS — (Continued)		
Central Texas Regional Mobility Authority (RB) Series B			City of Odessa (GO) 5.000%, 03/01/29 .....	150	\$ 185,567
5.000%, 01/01/39 .....	500	\$ 628,338	City of San Angelo (GO) 5.000%, 02/15/25 .....	1,000	1,143,363
4.000%, 01/01/40 .....	755	870,140	City of San Antonio TX Electric & Gas Systems Revenue (RB) 5.000%, 02/01/27 .....	3,050	3,654,456
Central Texas Turnpike System (RB) Series A			City of Waco (GO) Series A 4.000%, 02/01/25 .....	2,000	2,227,850
5.000%, 08/15/39 .....	965	1,216,651	Conroe Independent School District (GO) (PSF-GTD) 5.000%, 02/15/25 .....	800	884,380
City of Austin (GO) 5.000%, 09/01/28 .....	1,250	1,505,881	Conroe Independent School District (GO) (PSF-GTD) Series A 5.000%, 02/15/25 .....	585	671,966
City of Austin (GO) Series A 5.000%, 09/01/24 .....	1,200	1,356,868	Dallas Fort Worth International Airport (RB) 4.000%, 11/01/39 .....	465	539,144
City of Austin Airport System Revenue (RB) Series A 5.000%, 11/15/32 .....	270	322,502	Dallas Fort Worth International Airport (RB) Series F 5.125%, 11/01/25 .....	80	87,571
City of Austin Electric Utility Revenue (RB) Series A 5.000%, 11/15/25 .....	2,000	2,349,675	Edinburg Consolidated Independent School District (GO) 5.000%, 02/15/25 .....	235	268,856
City of Austin Water & Wastewater System Revenue (RB) 5.000%, 11/15/24 .....	675	753,683	Fort Bend County Municipal Management District No. 1 (GO) (BAM) 2.000%, 09/01/30 .....	245	246,333
City of Celina (GO) 4.125%, 09/01/25 .....	1,000	1,134,681	Fort Bend County Municipal Utility District No. 57 (GO) (AGM) 2.000%, 04/01/28 .....	350	361,944
City of Corpus Christi (GO) 5.000%, 03/01/24 .....	1,000	1,106,434	Fort Bend County Municipal Utility District No. 58 (GO) (BAM) 2.000%, 04/01/24 .....	100	103,534
City of El Paso (GO) Series B 5.000%, 08/15/23 .....	455	493,411	Grand Parkway Transportation Corp. (RB) 5.000%, 02/01/23 .....	300	316,996
City of Fort Worth (GO) 4.000%, 03/01/28 .....	2,500	2,954,865	Greater Greenspoint Redevelopment Authority (AGM) 4.000%, 09/01/34 .....	250	284,007
4.000%, 03/01/29 .....	1,000	1,137,426	Harris County (GO) Series A 5.000%, 10/01/26 .....	500	587,752
City of Fort Worth (GO) Series A 5.000%, 03/01/24 .....	500	553,588			
City of Houston (GO) Series A 5.000%, 03/01/26 .....	1,500	1,659,281			
City of Hutto (GO) (BAM) Series A 3.000%, 08/01/27 .....	515	573,709			
City of League City (GO) 4.000%, 02/15/28 .....	160	185,461			
City of Lubbock (GO) 5.000%, 02/15/23 .....	720	764,145			
City of Mount Pleasant (GO) (AGM) 5.000%, 05/15/29 .....	390	492,766			
5.000%, 05/15/30 .....	415	534,670			
City of New Braunfels Utility System Revenue (RB) 5.000%, 07/01/25 .....	1,145	1,326,450			

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

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TEXAS — (Continued)			TEXAS — (Continued)		
Harris County Cultural Education Facilities Finance Corp. (RB) 5.000%, 12/01/22 .....	220	\$ 231,374	Southwest Independent School District (GO) (PSF-GTD) 5.000%, 02/01/25 .....	800	\$ 916,894
Harris County Cultural Education Facilities Finance Corp. (RB) Series 3.000%, 10/01/40 .....	100	106,752	Stephen F Austin State University (RB) 5.000%, 10/15/29 .....	230	272,315
Harris County Cultural Education Facilities Finance Corp. (RB) Series A 5.000%, 05/15/31 .....	500	618,373	Texas Municipal Power Agency (RB) (AGM) 3.000%, 09/01/32 .....	200	214,014
Harris County Flood Control District (GO) Series A 5.000%, 10/01/27 .....	300	370,621	Texas State (GO) 5.000%, 10/01/23 .....	1,065	1,161,342
Harris County Municipal Utility District No. 165 (GO) (AGM) 3.000%, 03/01/24 .....	500	527,292	Texas State (GO) Series B-1 5.000%, 08/01/26 .....	1,040	1,250,422
Houston Community College System (RB) 5.000%, 04/15/26 .....	1,155	1,325,664	Texas Transportation Commission State Highway Fund (RB) Series A 5.000%, 04/01/23 .....	1,500	1,601,340
Hunt Memorial Hospital District Charitable Health (GO) 5.000%, 02/15/28 .....	250	299,318	Trinity River Authority Denton Creek Wastewater Treatment System Revenue (RB) 5.000%, 02/01/24 .....	755	832,999
Katy Independent School District (GO) (PSF-GTD) Series D 5.000%, 02/15/25 .....	1,000	1,148,306	5.000%, 02/01/25 .....	400	457,470
Lower Colorado River Authority (RB) 5.000%, 05/15/24 .....	320	357,137	Upper Trinity Regional Water District (RB) (BAM) 4.000%, 08/01/27 .....	250	292,752
5.000%, 05/15/38 .....	400	502,694	Waco Educational Finance Corp. (RB) 5.000%, 03/01/35 .....	675	856,398
Mesquite Independent School District (GO) (PSF-GTD) Series A 5.000%, 08/15/25 .....	1,110	1,294,880	5.000%, 03/01/36 .....	250	322,044
North Texas Tollway Authority (RB) Series A 5.000%, 01/01/27 .....	1,200	1,317,145	Washington County Junior College District (RB) (AGM) 5.000%, 10/01/24 .....	525	<u>592,566</u>
Pharr San Juan Alamo Independent School District (GO) (PSF-GTD) □ 5.000%, 02/01/28 .....	600	688,929	TOTAL TEXAS.....		<u>60,427,752</u>
Point Aquarius Municipal Utility District (GO) (BAM) 3.000%, 03/01/26 .....	100	107,191	UTAH — (3.0%) Granite School District Board of Education (GO) (SCH BD GTY) 5.000%, 06/01/25 .....	1,000	1,160,452
Port Freeport (RB) Series B 5.000%, 06/01/29 .....	350	439,719	Jordan Valley Water Conservancy District (RB) Series A 5.000%, 10/01/28 .....	350	443,277
			Ogden City School District (GO) (SCH BD GTY) 5.000%, 06/15/26 .....	1,000	1,195,798
			Ogden City School District 5.000%, 06/15/26 .....	1,500	1,793,520

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UTAH — (Continued)			WASHINGTON — (Continued)		
Uintah County (GO)			Pierce County (GO)		
4.000%, 12/15/28 .....	750	\$ 855,458	4.000%, 08/01/24 .....	1,360	\$ 1,492,595
Utah State (GO)			Pierce County School District		
5.000%, 07/01/25 .....	1,575	1,835,196	No. 10 Tacoma (GO) (SCH		
Utah Transit Authority (RB)			BD GTY) Series B		
Series A			5.000%, 12/01/26 .....	500	606,562
5.250%, 06/15/23 .....	500	<u>540,317</u>	Pierce County Sewer		
TOTAL UTAH.....		<u>7,824,018</u>	Revenue (RB) Series A		
WASHINGTON — (10.5%)			4.000%, 08/01/28 .....	350	417,289
Central Washington			Port of Everett (RB)		
University (RB)			4.000%, 12/01/28 .....	215	241,441
4.000%, 05/01/26 .....	270	282,669	Snohomish County School		
City of Everett Water &			District No 201 Snohomish		
Sewer Revenue (RB)			(GO) (SCH BD GTY)		
5.000%, 12/01/27 .....	1,640	1,990,438	5.000%, 12/01/27 .....	2,000	2,348,557
City of Port Angeles Water &			Washington Health Care		
Wastewater Utility Revenue			Facilities Auth. (RB)		
(RB)			4.000%, 07/01/37 .....	200	227,310
5.000%, 11/01/25 .....	1,255	1,475,905	Washington State (GO)		
5.000%, 11/01/26 .....	750	908,229	Series A		
City of Seattle (GO)			5.000%, 08/01/26 .....	665	719,102
5.000%, 12/01/29 .....	1,345	1,555,091	Washington State (GO)		
City of Seattle (GO) Series A			Series A-1		
5.000%, 12/01/25 .....	1,000	1,179,148	5.000%, 08/01/26 .....	1,000	1,163,510
City of Seattle Drainage &			5.000%, 08/01/31 .....	1,000	1,160,276
Wastewater Revenue (RB)			Washington State (GO)		
4.000%, 04/01/33 .....	600	678,403	Series E		
City of Seattle Solid Waste			5.000%, 02/01/27 .....	570	628,074
Revenue (RB)			Washington State (GO)		
4.000%, 06/01/29 .....	170	193,015	Series R-2018C		
Energy Northwest (RB)			5.000%, 08/01/27 .....	1,005	<u>1,238,029</u>
4.000%, 07/01/27 .....	250	276,882	TOTAL WASHINGTON.....		<u>27,705,537</u>
King County (GO) Series A			WISCONSIN — (5.0%)		
5.000%, 12/01/26 .....	1,575	1,915,943	City of Kaukauna Electric		
King County (GO) Series C			System Revenue (RB)		
5.000%, 01/01/32			(AGM)		
(Pre-refunded @			4.000%, 12/15/30 .....	800	968,767
\$100, 7/1/22).....	1,295	1,336,410	City of Milwaukee (GO)		
King County School District			Series		
No. 210 Federal Way (GO)			4.000%, 04/01/28 .....	300	338,852
(SCH BD GTY)			City of Milwaukee (GO)		
5.000%, 12/01/25 .....	1,000	1,178,705	Series B3		
King County School District			3.000%, 03/01/30 .....	610	648,390
No. 405 Bellevue (GO)			City of Milwaukee Sewerage		
(SCH BD GTY)			System Revenue (RB)		
5.000%, 12/01/23 .....	3,775	4,145,807	Series S2		
Klickitat County Public Utility			5.000%, 06/01/27 .....	200	245,142
District No. 1 (RB) (AGM)			City of Milwaukee WI (GO)		
Series A			Series		
5.000%, 12/01/28 .....	275	346,147	5.000%, 04/01/26 .....	300	355,274

**DFA SELECTIVE STATE MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
WISCONSIN — (Continued)			WISCONSIN — (Continued)		
City of Milwaukee WI			Wisconsin State (GO)		
Sewerage System			Series 1		
Revenue (RB) Series S7			5.000%, 11/01/24 .....	1,000	\$ 1,136,253
5.000%, 06/01/24 .....	475	\$ 530,902	5.000%, 05/01/30 .....	2,050	2,398,875
City of Waukesha (GO)			WPPI Energy (RB) Series A		
Series C			5.000%, 07/01/36 .....	600	<u>709,328</u>
5.000%, 10/01/26 .....	260	312,854	TOTAL WISCONSIN.....		<u>13,053,178</u>
Mequon & Thiensville School			WYOMING — (0.4%)		
District (GO)			University of Wyoming (RB)		
2.000%, 03/01/25 .....	1,345	1,409,062	5.000%, 06/01/23 .....	1,000	<u>1,074,316</u>
River Falls School District			TOTAL MUNICIPAL BONDS		
(GO) Series A			Cost (\$264,218,568).....		<u>263,180,507</u>
3.000%, 04/01/25 .....	1,520	1,647,489	TOTAL INVESTMENTS — (100.0%)		
Wisconsin Health &			(Cost \$264,218,568).....		<u>\$263,180,507</u>
Educational Facilities					
Authority (RB)					
5.000%, 04/04/32 .....	445	553,664			
5.000%, 07/01/34 .....	220	262,188			
Wisconsin State (GO) (ETM)					
Series 1					
5.000%, 05/01/22 .....	1,500	1,536,138			

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$263,180,507	—	\$263,180,507
TOTAL.....	—	\$263,180,507	—	\$263,180,507

See accompanying Notes to Financial Statements.



**DFA CALIFORNIA SHORT-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			5.000%, 10/01/22. ....	20,000	\$20,880,397
Apple Valley Unified School			5.250%, 10/01/22. ....	500	523,151
District			2.000%, 11/01/22. ....	2,250	2,290,750
5.000%, 08/01/26. ....	780	\$ 841,745	5.000%, 04/01/23. ....	5,525	5,895,821
Baldwin Park Unified School			4.000%, 10/01/23. ....	2,500	2,677,461
District (GO)			5.000%, 10/01/23. ....	5,405	5,891,767
2.000%, 08/01/22. ....	390	395,293	5.000%, 11/01/23. ....	1,000	1,093,840
Bay Area Toll Authority (RB)			5.000%, 04/01/24. ....	3,220	3,582,520
Series F-1			5.000%, 08/01/24. ....	1,000	1,127,126
5.000%, 04/01/22. ....	1,000	1,020,120	California State Department		
□ 5.000%, 04/01/23			of Water Resources (RB)		
(Pre-refunded @			5.000%, 12/01/21. ....	1,100	1,104,339
\$100, 4/1/22). ....	1,005	1,025,178	California State Department		
□ 5.000%, 04/01/26			of Water Resources (RB)		
(Pre-refunded @			Series AP		
\$100, 4/1/22). ....	11,660	11,894,107	□ 4.000%, 12/01/31		
□ 5.000%, 04/01/54			(Pre-refunded @		
(Pre-refunded @			\$100, 6/1/23). ....	2,515	2,665,568
\$100, 10/01/24). ....	1,000	1,113,483	California State Department		
Bay Area Toll Authority (RB)			of Water Resources (RB)		
Series S-4			Series AS		
□ 5.000%, 04/01/43			5.000%, 12/01/22. ....	3,355	3,529,580
(Pre-refunded @			California State Department		
\$100, 4/1/23). ....	3,360	3,587,993	of Water Resources (RB)		
□ 5.250%, 04/01/53			Series BA		
(Pre-refunded @			5.000%, 12/01/21. ....	4,005	4,020,799
\$100, 4/1/23). ....	650	696,390	California State Department		
Berkeley Unified School			of Water Resources (RB)		
District (GO) Series B			(ETM) Series AS		
5.000%, 08/01/22. ....	3,000	3,108,579	5.000%, 12/01/22. ....	35	36,791
Berkeley Unified School			California State Department		
District (GO) Series D			of Water Resources Power		
5.000%, 08/01/23. ....	295	319,596	Supply Revenue (RB)		
California Community College			Series O		
Financing Authority (RN)			5.000%, 05/01/22. ....	13,530	13,857,338
Series B			California State Public Works		
2.000%, 01/31/22. ....	5,000	5,023,524	Board (RB) Series		
California Municipal Finance			5.000%, 11/01/22. ....	2,475	2,593,513
Authority (RB)			California State Public Works		
□ 6.000%, 01/01/42			Board (RB) Series B		
(Pre-refunded @			5.000%, 05/01/22. ....	2,045	2,094,070
\$100, 01/01/22). ....	1,750	1,766,680	5.000%, 05/01/23. ....	695	744,217
California State (GO)			California State University		
5.000%, 11/01/21. ....	5,500	5,500,000	(RB) Series A		
5.000%, 12/01/21. ....	2,000	2,007,824	5.000%, 11/01/21. ....	4,825	4,825,000
5.000%, 03/01/22. ....	10,290	10,454,804	5.000%, 11/01/22. ....	3,800	3,983,136
5.000%, 08/01/22. ....	785	813,291	5.000%, 11/01/23. ....	4,320	4,728,122
5.250%, 09/01/22. ....	11,420	11,900,774			

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
□ 5.000%, 11/01/27 (Pre-refunded @ \$100, 11/1/22).....	1,025	\$ 1,074,293	□ 5.000%, 11/01/37 (Pre-refunded @ \$100, 5/1/22).....	1,000	\$1,024,097
Calleguas Municipal Water District (RB) Series A			City of San Francisco Public Utilities Commission Water Revenue (RB) SubSeries A		
□ 5.000%, 07/01/29 .....	1,295	1,456,795	□ 5.000%, 11/01/22 (Pre-refunded @ \$100, 11/1/21).....	850	850,000
Carlsbad Unified School District (GO) Series B 2.000%, 08/01/23 .....	750	772,916	□ 5.000%, 11/01/27 (Pre-refunded @ \$100, 11/1/21).....	5,690	5,690,000
Central Contra Costa Sanitary District (COP) 5.000%, 03/01/22 .....	8,645	8,784,043	Contra Costa Community College District (GO) 4.000%, 08/01/22 .....	1,000	1,028,499
5.000%, 09/01/22 .....	8,865	9,220,586	□ 5.000%, 08/01/24 (Pre-refunded @ \$100, 8/1/22).....	600	621,670
5.000%, 09/01/23 .....	5,125	5,567,100	□ 5.000%, 08/01/38 .....	3,600	3,900,153
Chabot-Las Positas Community College District (GO) 4.000%, 08/01/22 .....	3,050	3,137,388	Contra Costa Water District (RB) Series W 5.000%, 10/01/22 .....	590	615,972
City & County of San Francisco (GO) 5.000%, 06/15/24 .....	1,245	1,398,103	5.000%, 10/01/23 .....	1,515	1,652,050
City & County of San Francisco (GO) Series B 2.000%, 06/15/22 .....	1,500	1,517,114	Desert Community College District (GO) 4.000%, 08/01/22 .....	800	822,983
2.000%, 06/15/23 .....	1,000	1,028,805	Dublin Unified School District (GO) Series A-2 5.000%, 08/01/22 .....	3,840	3,978,981
City & County of San Francisco (GO) Series R1 5.000%, 06/15/22 .....	2,000	2,059,950	5.000%, 08/01/23 .....	3,000	3,249,025
5.000%, 06/15/23 .....	1,250	1,346,594	5.000%, 08/01/24 .....	510	575,284
City of Berkeley (RN) 1.000%, 07/25/22 .....	22,500	22,645,415	Eastern Municipal Water District (RB) Series A 3.000%, 07/01/24 .....	1,545	1,655,666
City of Los Angeles (RN) 4.000%, 06/23/22 .....	33,000	33,822,957	El Camino Community College District Foundation (GO) Series D 3.000%, 08/01/22 .....	160	163,390
City of Pasadena Electric Revenue (RB) Series A 5.000%, 06/01/22 .....	385	395,820	El Monte Union High School District (GO) 2.000%, 06/01/22 .....	1,080	1,091,496
City of Pasadena Water Revenue (RB) Series A 5.000%, 06/01/22 .....	930	956,137	Evergreen School District (GO) 2.000%, 08/01/22 .....	2,800	2,838,637
City of San Francisco Public Utilities Commission Water Revenue (RB) 4.000%, 11/01/22 .....	3,000	3,114,394	2.000%, 08/01/23 .....	3,000	3,090,598
5.000%, 11/01/22 .....	1,345	1,409,682	Foothill-De Anza Community College District (GO) □ 5.000%, 08/01/26 .....	1,125	1,269,672
5.000%, 11/01/23 .....	1,835	2,007,197			
City of San Francisco Public Utilities Commission Water Revenue (RB) Series A □ 5.000%, 11/01/32 (Pre-refunded @ \$100, 5/1/22).....	500	512,048			

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Fremont Union High School District (GO)			Huntington Beach City School District (GO)		
□ 4.000%, 08/01/43 (Pre-refunded @ \$100, 8/1/23).....	10,500	\$11,192,439	Series C 4.000%, 08/01/22 .....	180	\$ 185,171
Fremont Union High School District (GO) Series A			Inglewood Unified School District (GO) (AGM)		
2.000%, 08/01/22 .....	1,000	1,013,799	Series A 4.000%, 08/01/22 .....	1,100	1,129,240
2.000%, 08/01/23 .....	730	752,565	4.000%, 08/01/23 .....	1,125	1,194,947
Fresno Unified School District (GO) Series A			Kern Community College District (GO) Series C		
4.000%, 08/01/22 .....	3,435	3,533,419	4.000%, 08/01/22 .....	575	591,343
Fresno Unified School District (GO) Series D			Kern High School District (GO) (AGM) Series C		
2.000%, 08/01/22 .....	1,125	1,140,184	2.000%, 08/01/22 .....	5,295	5,368,066
2.000%, 08/01/23 .....	1,600	1,648,319	Las Lomitas Elementary School District (GO)		
Fresno Unified School District (GO) (AGM) Series A			Series B		
□ 5.000%, 08/01/25 (Pre-refunded @ \$100, 8/1/22).....	1,000	1,036,116	2.000%, 07/01/22 .....	845	855,380
Gilroy School Facilities Financing Authority (RB)			2.000%, 07/01/23 .....	1,315	1,354,293
Series A			Local Public Schools Funding Authority School		
□ 5.000%, 08/01/46 (Pre-refunded @ \$100, 8/1/23).....	3,000	3,250,127	Improvement District No. 2016-1 (GO) (BAM)		
Gilroy Unified School District (GO) (AGM)			Series A		
4.000%, 08/01/23 .....	1,900	2,025,299	5.000%, 08/01/22 .....	1,500	1,553,596
Glendale Community College District (GO) Series B			Lodi Unified School District (GO)		
4.000%, 08/01/22 .....	1,075	1,105,883	3.000%, 08/01/23 .....	750	786,118
4.000%, 08/01/23 .....	500	532,973	Long Beach Community College District (GO)		
Golden State Tobacco Securitization Corp. (RB)			Series D		
(ST APPROP) (ETM)			4.000%, 08/01/23 .....	1,825	1,944,689
Series A			4.000%, 08/01/24 .....	1,250	1,375,485
5.000%, 06/01/22 .....	3,000	3,084,312	Long Beach Unified School District (GO) Series B		
Grossmont Union High School District (GO)			5.000%, 08/01/22 .....	11,555	11,971,429
Series J2			Los Altos Elementary School District (RN)		
4.000%, 08/01/23 .....	1,000	1,065,947	4.000%, 07/15/22 .....	3,000	3,081,456
Grossmont-Cuyamaca Community College District (GO)			Los Angeles Community College District (GO)		
5.000%, 08/01/23 .....	1,615	1,749,355	Series A		
Hartnell Community College District (GO) Series B			5.000%, 08/01/23 .....	2,615	2,832,547
4.000%, 08/01/22 .....	1,015	1,044,159	□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/24).....	1,000	1,126,539
			Los Angeles Community College District (GO)		
			Series G		
			5.000%, 08/01/23 .....	3,350	3,628,693

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Los Angeles Community College District (GO) Series J			Los Angeles Unified School District (GO) Series C		
3.000%, 08/01/22 .....	2,980	\$ 3,043,139	5.000%, 07/01/22 .....	5,560	\$ 5,737,413
Los Angeles County (RN) 4.000%, 06/30/22 .....	9,940	10,195,311	Mammoth Unified School District (GO) Series B		
Los Angeles County Metropolitan Transportation Authority (RB) Series A			4.000%, 08/01/22 .....	1,000	1,028,575
5.000%, 07/01/22 .....	1,765	1,821,681	Manhattan Beach Unified School District (GO) Series B		
5.000%, 07/01/23 .....	18,000	19,428,093	3.000%, 09/01/22 .....	1,400	1,433,045
Los Angeles County Metropolitan Transportation Authority (RB) Series B			3.000%, 09/01/23 .....	1,100	1,155,368
5.000%, 07/01/22 .....	1,500	1,548,171	Menifee Union School District (GO) Series C		
5.000%, 07/01/23 .....	1,070	1,154,892	3.000%, 08/01/22 .....	200	204,222
Los Angeles County Metropolitan Transportation Authority (RB) Series C			4.000%, 08/01/23 .....	475	505,721
5.000%, 07/01/23 .....	1,500	1,619,008	Merced Community College District (GO)		
Los Angeles County Public Works Financing Authority (RB) Series F			5.000%, 08/01/24 .....	50	56,298
5.000%, 12/01/23 .....	300	329,600	Metropolitan Water District of Southern California (RB)		
5.000%, 12/01/24 .....	230	262,786	5.000%, 01/01/22 .....	700	705,602
Los Angeles County Schools (RN)			Metropolitan Water District of Southern California (RB) Series C		
2.000%, 12/30/21 .....	1,765	1,770,413	5.000%, 07/01/22 .....	475	490,319
Los Angeles County Schools (RN) Series B-3			Metropolitan Water District of Southern California (GO) Series A		
2.000%, 12/30/21 .....	1,485	1,489,554	5.000%, 03/01/22 .....	1,105	1,122,810
Los Angeles Department of Water (RB) Series A			Midpeninsula Regional Open Space District (GO) Series A		
5.000%, 07/01/22 .....	675	696,677	5.000%, 09/01/23 .....	1,385	1,505,276
Los Angeles Department of Water & Power (RB) Series B			Miracosta Community College District (GO) Series B		
3.000%, 07/01/22 .....	25,000	25,471,225	4.000%, 08/01/22 .....	3,270	3,363,691
Los Angeles Department of Water & Power Power System Revenue (RB) Series A			4.000%, 08/01/23 .....	2,000	2,131,893
5.000%, 07/01/22 .....	1,385	1,429,477	Morgan Hill Redevelopment Agency Successor Agency Series A		
5.000%, 07/01/23 .....	2,360	2,547,239	□ 5.000%, 09/01/33 (Pre-refunded @ \$100, 9/1/23).....	1,750	1,903,256
Los Angeles Unified School District (GO) Series A			Mount San Antonio Community College District (GO) Series C		
5.000%, 07/01/23 .....	20,000	21,576,292	4.000%, 08/01/23 .....	3,350	3,569,703
5.000%, 07/01/24 .....	665	746,759	Napa Valley Unified School District (RN)		
Los Angeles Unified School District (GO) Series B			2.000%, 06/30/22 .....	17,000	17,212,247
5.000%, 07/01/22 .....	1,350	1,393,077			

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

CONTINUED

	<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup></u> <u>(000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Nevada Irrigation District			Peralta Community College		
Joint Powers Authority			District (GO) Series B		
(RB) Series A			5.000%, 08/01/22 .....	1,845	\$ 1,911,492
5.000%, 03/01/22 .....	235	\$ 238,780	Portola Valley School District		
North Orange County			(GO) Series B		
Community College District			3.000%, 08/01/22 .....	1,205	1,230,623
(GO) Series B			Rancho Santiago Community		
4.000%, 08/01/22 .....	1,350	1,388,783	College District (GO)		
Norwalk-La Mirada Unified			4.000%, 09/01/22 .....	1,075	1,109,293
School District (GO)			Riverside County (RN)		
Series D			2.000%, 06/30/22 .....	15,750	15,941,356
4.000%, 08/01/22 .....	1,000	1,028,728	Sacramento Municipal Utility		
Ocean View School			District (RB) Series I		
District/Orange County			5.000%, 08/15/22 .....	690	716,431
(GO) Series B			San Diego Association of		
6.000%, 08/01/22 .....	1,400	1,461,121	Governments (RB)		
Oceanside Public Financing			5.000%, 11/15/25 .....	4,500	5,117,117
Authority (RB) Series A			San Diego Community		
□ 5.250%, 05/01/33			College District (GO)		
(Pre-refunded @			5.000%, 08/01/23 .....	405	438,618
\$100, 5/1/23).....	1,500	1,612,059	□ 5.000%, 08/01/32 .....	3,095	3,353,048
Ohlone Community College			□ 5.000%, 08/01/43		
District (GO)			(Pre-refunded @		
□ 5.000%, 08/01/26			\$100, 08/01/23).....	8,500	9,208,694
(Pre-refunded @			San Diego County Regional		
\$100, 8/1/22).....	1,720	1,782,120	Transportation Commission		
Orange County Sanitation			(RB) Series A		
District (RB) Series A			□ 5.000%, 04/01/36		
5.000%, 02/01/22 .....	4,045	4,093,598	(Pre-refunded @		
5.000%, 02/01/23 .....	10,000	10,598,933	\$100, 4/1/22).....	1,000	1,020,078
5.000%, 02/01/24 .....	5,295	5,858,426	□ 5.000%, 04/01/44		
5.000%, 02/01/33 .....	1,600	1,886,946	(Pre-refunded @		
Oxnard Union High School			\$100, 4/1/24).....	1,000	1,113,483
District (GO) Series B			San Diego County Water		
4.000%, 08/01/22 .....	600	617,237	Authority (RB)		
Palm Springs Unified School			5.000%, 05/01/22 .....	1,270	1,300,668
District (GO) Series A			5.000%, 05/01/24 .....	1,000	1,117,311
2.000%, 08/01/22 .....	5,000	5,067,861	San Diego County Water		
Palomar Community College			Authority (RB) Series A		
District (GO)			5.000%, 05/01/23 .....	3,800	4,072,669
5.000%, 05/01/23 .....	715	766,081	San Diego Public Facilities		
Pasadena Unified School			Financing Authority Sewer		
District (GO) Series A			Revenue (RB)		
2.000%, 08/01/22 .....	4,790	4,856,097	5.000%, 05/15/22 .....	10,520	10,792,599
3.000%, 08/01/23 .....	3,000	3,146,092	San Diego Unified School		
Pasadena Unified School			District (RN) Series A		
District (GO) Series B			4.000%, 06/30/22 .....	10,330	10,594,626
1.000%, 08/01/22 .....	250	251,584	San Diego Unified School		
2.000%, 08/01/23 .....	13,160	13,564,442	District (GO) Series D-2		
Peralta Community College			5.000%, 07/01/22 .....	2,400	2,476,909
District (GO) Series A					
4.000%, 08/01/23 .....	2,140	2,276,463			

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Diego Unified School			□ 5.000%, 08/01/29		
District (GO) Series N-2			(Pre-refunded @		
5.000%, 07/01/23 .....	7,200	\$7,768,722	\$100, 8/1/23).....	1,685	\$ 1,825,488
San Diego Unified School			San Juan Unified School		
District (GO) Series R-3			District (GO)		
5.000%, 07/01/23 .....	2,000	2,157,978	3.000%, 08/01/22.....	8,060	8,228,933
San Francisco Bay Area			San Leandro Unified School		
Rapid Transit District (GO)			District (GO) (BAM)		
Series C-1			Series A		
5.000%, 08/01/24 .....	955	1,076,686	4.000%, 08/01/22 .....	550	565,422
San Francisco Bay Area			San Lorenzo Unified School		
Rapid Transit District Sales			District (GO)		
Tax Revenue (RB)			4.000%, 08/01/22 .....	500	514,173
Series A			4.000%, 08/01/23 .....	700	745,654
□ 5.000%, 07/01/27			San Luis Obispo County		
(Pre-refunded @			Community College District		
\$100, 7/1/22).....	1,000	1,031,950	(GO) Series C		
San Francisco Community			4.000%, 08/01/23 .....	1,070	1,140,563
College District (GO)			San Mateo Union High		
Series A			School District (GO)		
5.000%, 06/15/22 .....	510	525,255	Series A		
5.000%, 06/15/23 .....	4,345	4,674,125	4.000%, 09/01/22 .....	1,660	1,712,813
San Francisco Municipal			San Ramon Valley Unified		
Transportation Agency			School District (GO)		
(RB)			□ 5.000%, 08/01/24		
□ 5.000%, 03/01/28			(Pre-refunded @		
(Pre-refunded @			\$100, 8/1/22).....	1,060	1,098,283
\$100, 3/1/23).....	1,100	1,170,339	Santa Clara County		
San Francisco Municipal			Financing Authority (RB)		
Transportation Agency			Series A		
(RB) Series B			5.000%, 05/01/22 .....	700	716,832
□ 5.000%, 03/01/42 .....	3,275	3,327,563	5.000%, 05/01/23 .....	2,130	2,282,171
San Francisco Unified School			Santa Clara Unified School		
District (GO)			District (GO)		
4.000%, 06/15/22 .....	1,000	1,023,723	5.000%, 07/01/23 .....	1,250	1,348,518
4.000%, 06/15/23 .....	2,885	3,060,842	Santa County Cruz (RN)		
4.000%, 06/15/24 .....	500	547,208	2.000%, 07/05/22 .....	20,000	20,253,552
San Francisco Unified School			Santa Cruz City Elementary		
District (GO) Series B			School District (GO)		
4.000%, 06/15/22 .....	6,000	6,142,340	Series C		
San Francisco Unified School			3.000%, 08/01/23 .....	710	744,338
District (GO) Series F&C			3.000%, 08/01/24 .....	1,100	1,180,519
2.000%, 06/15/22 .....	1,750	1,769,857	Santa Monica-Malibu Unified		
San Jose Evergreen			School District (GO)		
Community College District			4.000%, 08/01/22 .....	4,335	4,458,542
(GO) Series B			4.000%, 08/01/23 .....	8,055	8,584,735
4.000%, 09/01/22 .....	1,800	1,857,421	Santa Monica-Malibu Unified		
San Jose Unified School			School District (GO)		
District (GO)			Series B		
□ 5.000%, 08/01/28 .....	1,040	1,126,711	4.000%, 08/01/22 .....	2,560	2,633,349
			4.000%, 08/01/23 .....	3,000	3,197,294

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Santa Monica-Malibu Unified School District (GO)			Temecula Valley Unified School District (GO)		
Series D			Series D		
□ 5.000%, 08/01/43			4.000%, 08/01/22 .....	1,400	\$ 1,440,113
(Pre-refunded @			4.000%, 08/01/23 .....	280	298,516
\$100, 8/1/23).....	835	\$ 904,619	University of California (RB)		
Sierra Joint Community			Series AF		
College District (GO)			□ 5.000%, 05/15/33		
Series B			(Pre-refunded @		
3.000%, 08/01/22 .....	2,500	2,553,159	\$100, 5/15/23).....	3,645	3,907,471
Simi Valley Unified School			University of California (RB)		
District (GO) Series C			Series BE		
4.000%, 08/01/22 .....	600	617,237	5.000%, 05/15/22 .....	2,125	2,180,181
Southern California Public			5.000%, 05/15/23 .....	2,800	3,005,539
Power Authority (RB)			University of California (RB)		
5.000%, 07/01/23 .....	250	269,573	Series G		
Southern California Public			□ 5.000%, 05/15/37		
Power Authority (RB)			(Pre-refunded @		
Series A			\$100, 5/15/22).....	17,770	18,228,640
5.000%, 07/01/22 .....	430	443,780	Upper Santa Clara Valley		
Southwestern Community			Joint Powers Authority		
College District (GO)			(RB) Series A		
Series B-2			5.000%, 08/01/22 .....	905	937,755
3.000%, 08/01/22 .....	5,010	5,115,769	Val Verde Unified School		
Southwestern Community			District (GO) (BAM)		
College District (GO)			Series A		
Series E-2			□ 5.000%, 08/01/38		
3.000%, 08/01/22 .....	750	765,834	(Pre-refunded @		
3.000%, 08/01/23 .....	820	859,489	\$100, 8/1/23).....	140	151,709
State Center Community			Vallejo City Unified School		
College District (GO)			District (GO) (BAM)		
□ 5.000%, 08/01/24			5.000%, 08/01/22 .....	6,040	6,257,675
(Pre-refunded @			5.000%, 08/01/23 .....	2,170	2,344,157
\$100, 8/1/22).....	1,000	1,036,116	Visalia Unified School District		
State of California (GO)			(GO)		
5.000%, 09/01/22 .....	14,050	14,612,359	5.000%, 08/01/22 .....	3,275	3,393,027
5.000%, 10/01/22 .....	14,500	15,138,287	Vista Unified School District		
5.000%, 11/01/22 .....	1,300	1,362,384	(GO)		
5.000%, 11/01/23 .....	7,000	7,656,882	□ 5.000%, 08/01/24 .....	1,000	1,036,116
4.000%, 03/01/24 .....	3,350	3,637,103	Walnut Valley Unified School		
5.000%, 03/01/24 .....	3,000	3,326,719	District (GO) Series B		
Stockton Public Financing			4.000%, 08/01/22 .....	3,250	3,343,367
Authority (RB) Series A			4.000%, 08/01/23 .....	2,200	2,341,885
□ 6.250%, 10/01/40			West Basin Municipal Water		
(Pre-refunded @			District (RB) Series A		
\$100, 10/01/23).....	6,200	6,911,519	5.000%, 08/01/22 .....	3,510	3,636,767
Stockton Unified School			West Contra Costa Unified		
District (GO) (AGM)			School District (GO)		
Series B			Series A		
4.000%, 08/01/23 .....	1,000	1,064,213	5.000%, 08/01/22 .....	3,000	3,108,579
4.000%, 08/01/24 .....	600	659,748			

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

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)		
West Contra Costa Unified School District (GO) Series A-1 5.000%, 08/01/23 .....	5,915	\$ 6,404,908
Western Placer Unified School District (RN) 5.000%, 06/30/22 .....	4,300	<u>4,438,677</u>
TOTAL MUNICIPAL BONDS Cost (\$860,431,054).....		<u>861,655,055</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$860,431,054).....		<u><u>\$861,655,055</u></u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			<u>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Municipal Bonds.....	<u>—</u>	<u>\$861,655,055</u>	<u>—</u>	<u>\$861,655,055</u>
TOTAL.....	<u>—</u>	<u>\$861,655,055</u>	<u>—</u>	<u>\$861,655,055</u>

See accompanying Notes to Financial Statements.



**DFA CALIFORNIA INTERMEDIATE-TERM MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			CALIFORNIA — (Continued)		
CALIFORNIA — (100.0%)			California Infrastructure & Economic Development Bank (RB) (FGIC) (ETM) Series A		
Anaheim Union High School District (GO) 5.000%, 08/01/23 .....	1,905	\$ 2,062,781	5.000%, 07/01/25 .....	2,500	\$2,915,992
Antelope Valley Community College District (GO) Series A 5.000%, 08/01/24 .....	850	957,558	California Infrastructure & Economic Development Bank (RB) (FGIC) Series A 5.000%, 07/01/26 .....	6,500	7,826,012
Antelope Valley Union High School District (GO) 5.000%, 08/01/22 .....	1,650	1,709,464	California Infrastructure & Economic Development Bank (RB) Series A		
Arcadia Unified School District (GO) 3.000%, 08/01/26 .....	1,035	1,151,429	□ 5.000%, 10/01/33 (Pre-refunded @ \$100, 10/1/26).....	3,075	3,736,554
Bay Area Toll Authority (RB) Series □ 5.000%, 10/01/54 (Pre-refunded @ \$100, 10/01/24).....	10,700	12,143,091	California Infrastructure & Economic Development Bank (RB) (AMBAC) Series A		
Bay Area Toll Authority (RB) Series F-1 □ 5.000%, 04/01/54 (Pre-refunded @ \$100, 10/01/24).....	1,475	1,642,387	□ 5.000%, 07/01/36 (Pre-refunded @ \$100, 01/01/28).....	225	280,723
Bay Area Toll Authority (RB) Series S-4 □ 5.000%, 04/01/30 (Pre-refunded @ \$100, 04/01/23).....	10,500	11,212,479	California Municipal Finance Authority (RB)		
Berkeley Unified School District (GO) Series D 5.000%, 08/01/23 .....	600	650,025	□ 5.750%, 01/01/33 (Pre-refunded @ \$100, 01/01/22).....	750	756,867
Berkeley Unified School District (GO) Series E 5.000%, 08/01/27 .....	455	563,960	□ 6.000%, 01/01/42 (Pre-refunded @ \$100, 01/01/22).....	3,905	3,942,220
5.000%, 08/01/28 .....	2,540	3,221,805	California State (GO)		
Beverly Hills Unified School District (GO) 2.000%, 08/01/22 .....	2,805	2,843,282	4.000%, 09/01/22 .....	525	541,658
Burbank Unified School District (GO) 5.000%, 08/01/24 .....	300	337,170	5.250%, 09/01/22 .....	2,585	2,693,827
California Health Facilities Financing Authority (RB) Series A 5.000%, 11/15/25 .....	4,725	5,546,975	5.250%, 10/01/22 .....	2,380	2,490,198
□ 5.000%, 11/15/41 (Pre-refunded @ \$100, 11/15/25).....	6,025	7,125,130	5.000%, 12/01/22 .....	1,245	1,309,645
			5.000%, 02/01/23 .....	1,400	1,483,123
			5.000%, 08/01/23 .....	1,500	1,623,686
			5.000%, 09/01/23 .....	1,985	2,156,233
			5.000%, 10/01/23 .....	100	109,006
			5.000%, 11/01/23 .....	875	957,110
			5.000%, 05/01/24 .....	975	1,088,340
			5.000%, 09/01/24 .....	1,000	1,130,723
			5.000%, 10/01/24 .....	3,600	4,083,500
			4.000%, 11/01/24 .....	2,400	2,659,397
			5.000%, 11/01/24 .....	3,000	3,413,583
			5.000%, 12/01/24 .....	750	855,916
			5.500%, 02/01/25 .....	1,000	1,162,566
			5.000%, 08/01/25 .....	8,025	9,353,423
			5.000%, 09/01/25 .....	840	981,640

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 10/01/25.....	1,750	\$ 2,050,437	California State Department of Water Resources (RB) Series BB		
5.000%, 11/01/25 .....	4,000	4,698,872	5.000%, 12/01/23 .....	3,000	\$3,297,323
5.000%, 12/01/25 .....	3,600	4,240,144	California State Department of Water Resources (RB) (ETM) Series AS		
3.000%, 03/01/26 .....	3,000	3,304,973	5.000%, 12/01/22 .....	15	15,768
5.000%, 08/01/26 .....	7,050	8,472,757	California State Department of Water Resources Power Supply Revenue (RB) Series O		
5.000%, 12/01/26 .....	7,050	8,552,526	5.000%, 05/01/22 .....	7,410	7,589,274
3.000%, 03/01/27 .....	2,500	2,793,362	California State Public Works Board (RB) Series A		
3.500%, 08/01/27 .....	2,220	2,553,783	5.000%, 02/01/28 .....	1,795	2,231,862
5.000%, 08/01/27 .....	8,750	10,800,982	California State Public Works Board (RB) Series D		
5.000%, 10/01/27 .....	2,500	3,098,263	5.000%, 11/01/23 .....	570	623,129
5.000%, 04/01/28 .....	1,000	1,254,697	California State University (RB) Series		
5.000%, 08/01/28 .....	1,000	1,264,686	□ 5.000%, 11/01/32 (Pre-refunded @ \$100, 11/1/24).....	1,865	2,125,115
5.000%, 10/01/28.....	6,750	8,569,557	□ 5.000%, 11/01/33 .....	755	860,301
5.000%, 04/01/29 .....	5,000	6,400,711	California State University (RB) Series A		
California State (GO) Series B			5.000%, 11/01/24 .....	2,655	3,023,586
5.000%, 09/01/23 .....	2,285	2,482,112	5.000%, 11/01/25.....	4,010	4,726,302
5.000%, 08/01/25 .....	3,000	3,496,607	5.000%, 11/01/26 .....	350	424,800
5.000%, 08/01/26 .....	1,000	1,201,810	5.000%, 11/01/29 .....	1,500	1,951,845
California State Department of Water Resources (RB) Series AM			5.000%, 11/01/31 .....	1,000	1,188,103
5.000%, 12/01/22 .....	4,105	4,318,607	California State University (RB) (AGM) Series C		
California State Department of Water Resources (RB) Series AQ			5.000%, 11/01/22 .....	100	104,819
□ 4.000%, 12/01/32 (Pre-refunded @ \$100, 06/01/23).....	5,000	5,299,340	California Statewide Communities Development Authority (RB) (AGM)		
California State Department of Water Resources (RB) Series AR			□ 5.000%, 11/15/49 (Pre-refunded @ \$100, 11/15/24).....	1,000	1,141,958
5.000%, 12/01/22 .....	3,210	3,377,035	Capistrano Unified School District School Facilities Improvement District No. 1 (GO)		
5.000%, 12/01/23 .....	900	989,197	4.000%, 08/01/22 .....	170	174,858
□ 5.000%, 12/01/24 (Pre-refunded @ \$100, 06/01/24).....	3,880	4,350,511	Carlsbad Unified School District (GO)		
California State Department of Water Resources (RB) Series AS			5.000%, 08/01/24 .....	2,035	2,294,301
5.000%, 12/01/22 .....	1,485	1,562,273	Cerritos Community College District (GO) Series C		
5.000%, 12/01/24 .....	1,000	1,143,211	5.000%, 08/01/29 .....	400	519,984
□ 5.000%, 12/01/28 (Pre-refunded @ \$100, 12/1/24).....	1,495	1,710,242			
California State Department of Water Resources (RB) Series BA					
5.000%, 12/01/28 .....	4,000	5,125,558			

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

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Chabot-Las Positas			5.000%, 06/01/25 .....	350	\$ 406,565
Community College District			City of San Francisco CA		
(GO)			Public Utilities Commission		
5.000%, 08/01/22 .....	900	\$ 932,504	Water Revenue (RB)		
4.000%, 08/01/23 .....	1,970	2,100,273	5.000%, 11/01/24 .....	3,015	3,433,563
Chaffey Community College			City of San Francisco Public		
District (GO) Series E			Utilities Commission Water		
4.000%, 06/01/22 .....	335	342,492	Revenue (RB)		
Chico Unified School District			5.000%, 11/01/21 .....	865	865,000
(GO) Series A-2			5.000%, 11/01/22 .....	1,335	1,399,201
4.000%, 08/01/24 .....	250	275,169	5.000%, 11/01/23 .....	1,475	1,613,414
Chula Vista Elementary			5.000%, 11/01/24 .....	1,250	1,423,534
School District (GO)			5.000%, 11/01/25 .....	1,000	1,178,629
5.000%, 08/01/22 .....	1,835	1,901,131	Clovis Unified School District		
Chula Vista Municipal			(GO) Series B		
Financing Authority (RB)			□ 5.000%, 08/01/38		
Series F			(Pre-refunded @		
5.000%, 05/01/25 .....	250	288,656	\$100, 08/01/23).....	985	1,067,125
City & County of San			Coachella Valley Unified		
Francisco (COP)			School District (GO) (BAM)		
5.000%, 04/01/25 .....	1,000	1,155,145	4.000%, 08/01/22 .....	825	847,754
5.000%, 04/01/26 .....	700	835,025	Coast Community College		
City & County of San			District (GO) Series A		
Francisco (GO) Series A			□ 5.000%, 08/01/27		
5.000%, 06/15/24 .....	1,000	1,122,974	(Pre-refunded @		
City & County of San			\$100, 08/01/23).....	4,075	4,414,756
Francisco (GO) Series D-1			Contra Costa Transportation		
5.000%, 06/15/24 .....	1,265	1,420,562	Authority (RB) Series A		
City & County of San			5.000%, 03/01/22 .....	470	477,512
Francisco (GO) Series R1			5.000%, 03/01/24 .....	1,250	1,387,062
5.000%, 06/15/23 .....	1,750	1,885,232	5.000%, 03/01/32 .....	1,000	1,145,417
5.000%, 06/15/25 .....	2,250	2,619,601	Contra Costa Transportation		
City of Grover Beach (GO)			Authority (RB) Series B		
5.000%, 09/01/23 .....	360	391,263	5.000%, 03/01/27 .....	1,250	1,533,677
City of Long Beach Harbor			Contra Costa Water District		
Revenue (RB) Series A			(RB) Series Q		
5.000%, 05/15/28 .....	500	628,475	5.000%, 10/01/22 .....	505	527,230
5.000%, 05/15/29 .....	375	481,250	Contra Costa Water District		
City of Los Angeles (GO)			(RB) Series W		
Series B			5.000%, 10/01/24 .....	360	409,138
5.000%, 09/01/24 .....	1,560	1,763,929	5.000%, 10/01/25 .....	400	470,372
City of Oakland (GO)			Corona-Norco Unified School		
Series A			District (GO) Series B		
5.000%, 01/15/25 .....	500	572,875	3.000%, 08/01/23 .....	500	523,720
City of Pacifica (COP)			5.000%, 08/01/27 .....	150	184,875
5.000%, 01/01/24 .....	250	275,492	Culver City School Facilities		
City of Pasadena Electric			Financing Authority (RB)		
Revenue (RB) Series A			(AGM)		
5.000%, 06/01/22 .....	1,000	1,028,104	5.500%, 08/01/26 .....	855	1,045,692
City of Pasadena Water					
Revenue (RB) Series A					
5.000%, 06/01/24 .....	1,000	1,120,439			

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

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Davis Joint Unified School District Community Facilities District (ST) (AGM)			Gilroy Unified School District (GO)		
3.000%, 08/15/22 .....	1,000	\$1,022,356	4.000%, 08/01/24 .....	140	\$ 154,135
Del Mar Union School District (GO) Series A			4.000%, 08/01/25 .....	100	113,167
4.000%, 08/01/28 .....	240	289,964	Grossmont Healthcare District (GO) Series C		
Dublin Unified School District (GO)			5.000%, 07/15/23 .....	100	108,078
5.000%, 08/01/22 .....	875	906,669	Grossmont Union High School District (GO)		
5.000%, 08/01/23 .....	1,665	1,803,209	5.000%, 08/01/27 .....	500	619,101
East Bay Regional Park District (GO) Series A-1			Hacienda La Puente Unified School District (GO) (NPFGC )		
5.000%, 09/01/27 .....	550	684,530	5.000%, 08/01/23 .....	225	243,636
East Side Union High School District (GO) Series C			Hartnell Community College District (GO) Series B		
2.000%, 08/01/24 .....	2,000	2,090,349	4.000%, 08/01/23 .....	500	532,792
Elsinore Valley Municipal Water District Financing Authority (RB) Series A			Hermosa Beach City School District (GO) Series C		
5.000%, 07/01/24 .....	200	224,646	3.000%, 08/01/28 .....	510	579,536
Evergreen School District (GO)			Kern Community College District (GO) Series C		
3.000%, 08/01/25 .....	1,400	1,532,382	4.000%, 08/01/25 .....	265	299,154
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) (AGM) Series B			Kern High School District (GO) Series A		
5.000%, 10/01/26 .....	250	303,379	3.000%, 08/01/26 .....	895	990,360
Folsom Cordova Unified School District School Facilities Improvement Dist No. 5 (GO) Series C			Lakeside Union School District/San Diego County (GO)		
5.000%, 10/01/25 .....	100	117,636	5.000%, 08/01/23 .....	695	752,180
Fontana Unified School District (GO)			Las Lomitas Elementary School District (GO) Series B		
4.000%, 08/01/22 .....	875	900,070	3.000%, 07/01/24 .....	1,810	1,941,149
Fountain Valley Public Finance Authority (RB) Series A			Livermore-Amador Valley Water Management Agency (RB)		
5.000%, 07/01/24 .....	250	280,310	4.000%, 08/01/25 .....	610	691,295
Franklin-Mckinley School District (GO)			4.000%, 08/01/26 .....	515	598,054
4.000%, 08/01/23 .....	325	345,430	Lodi Unified School District (GO) Series 2020		
Fremont Union High School District (GO) Series A			4.000%, 08/01/27 .....	325	383,370
5.000%, 08/01/25 .....	795	930,480	Long Beach Community College District (GO) Series C		
Gilroy Unified School District (GO) (AGM)			5.000%, 08/01/28 .....	140	178,000
4.000%, 08/01/24 .....	2,615	2,880,547	Long Beach Community College District (GO) Series D		
			4.000%, 08/01/25 .....	2,515	2,848,165

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Long Beach Unified School District (GO)			Los Angeles County Public Works Financing Authority (RB) Series D		
5.000%, 08/01/26 .....	200	\$ 241,507	5.000%, 12/01/25 .....	165	\$ 195,073
Los Alamitos Unified School District (GO)			Los Angeles County Public Works Financing Authority (RB) Series F		
□ 5.250%, 08/01/39 (Pre-refunded @ \$100, 08/01/23).....	5,905	6,419,147	5.000%, 12/01/25 .....	330	390,146
Los Angeles Community College District (GO) Series A			5.000%, 12/01/26 .....	350	426,157
5.000%, 08/01/23 .....	340	368,285	Los Angeles Department of Water (RB) Series A		
5.000%, 08/01/24 .....	250	282,149	5.000%, 07/01/24.....	4,825	5,425,080
□ 5.000%, 08/01/27 (Pre-refunded @ \$100, 8/1/24).....	3,175	3,576,760	5.000%, 07/01/25 .....	265	308,990
□ 5.000%, 08/01/28 (Pre-refunded @ \$100, 8/1/24).....	3,485	3,925,987	Los Angeles Department of Water (RB) Series B		
□ 5.000%, 08/01/31 (Pre-refunded @ \$100, 8/1/24).....	2,355	2,652,999	5.000%, 07/01/22 .....	435	448,969
Los Angeles Community College District (GO) Series C			3.000%, 07/01/26 .....	8,425	9,373,278
5.000%, 08/01/22 .....	400	414,446	5.000%, 07/01/28 .....	750	948,881
5.000%, 08/01/25 .....	1,240	1,451,821	Los Angeles Department of Water & Power (RB) Series A		
5.000%, 06/01/26 .....	2,500	2,999,910	5.000%, 07/01/25 .....	6,700	7,801,542
Los Angeles Community College District (GO) Series G			5.000%, 07/01/26 .....	1,000	1,202,467
5.000%, 08/01/23 .....	650	704,075	Los Angeles Department of Water & Power Power System Revenue (RB) Series A		
□ 4.000%, 08/01/30 (Pre-refunded @ \$100, 8/1/24).....	2,385	2,621,664	5.000%, 07/01/24 .....	1,950	2,190,299
□ 4.000%, 08/01/39 (Pre-refunded @ \$100, 8/1/24).....	1,655	1,819,226	Los Angeles Department of Water & Power Power System Revenue (RB) Series B		
Los Angeles Community College District (GO) Series J			5.000%, 07/01/24 .....	5,000	5,616,150
3.000%, 08/01/23 .....	1,020	1,069,304	Los Angeles Department of Water & Power Power System Revenue (RB) Series C		
Los Angeles County Metropolitan Transportation Authority (RB) Series A			5.000%, 07/01/26 .....	1,665	2,002,107
5.000%, 07/01/22 .....	870	897,939	Los Angeles Unified School District (GO) Series A		
5.000%, 07/01/23 .....	5,000	5,396,693	2.000%, 07/01/22 .....	1,515	1,533,203
5.000%, 07/01/25 .....	5,025	5,857,146	5.000%, 07/01/24.....	3,250	3,649,574
5.000%, 07/01/27 .....	3,565	4,411,805	5.000%, 07/01/26 .....	2,270	2,726,120
			5.000%, 07/01/27 .....	1,500	1,850,668
			5.000%, 07/01/28 .....	1,000	1,260,747
			Los Angeles Unified School District (GO) Series B-1		
			4.000%, 07/01/25 .....	3,000	3,382,044
			5.000%, 07/01/27 .....	500	616,889
			Los Angeles Unified School District (GO) Series C		
			5.000%, 07/01/22 .....	500	515,954

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 07/01/23 .....	3,050	\$3,290,385	Mount Diablo Unified School District (GO) Series G		
Los Angeles Unified School District (GO) Series RYQ			3.000%, 08/01/24 .....	800	\$ 858,906
5.000%, 07/01/23 .....	1,000	1,078,815	Mount San Jacinto Community College District (GO) Series C		
Los Rios Community College District (GO) Series B			4.000%, 08/01/24 .....	600	661,277
5.000%, 08/01/23 .....	510	552,428	4.000%, 08/01/25 .....	400	452,988
Lynwood Unified School District (GO) (AGM)			Municipal Improvement Corp. of Los Angeles (RB)		
5.000%, 08/01/22 .....	485	502,292	Series A		
Mammoth Unified School District (GO) Series B			5.000%, 11/01/24 .....	325	370,119
4.000%, 08/01/23 .....	1,000	1,065,401	Municipal Improvement Corp. of Los Angeles (RB)		
Manhattan Beach Unified School District (GO)			Series B		
Series B			5.000%, 11/01/23 .....	3,025	3,310,780
3.000%, 09/01/24 .....	950	1,022,401	Murrieta Valley Unified School District (GO) (AGM)		
Manhattan Beach Unified School District (GO)			5.000%, 09/01/24 .....	1,160	1,310,584
Series E			North Orange County Community College District (GO) Series B		
3.000%, 09/01/22 .....	660	675,579	4.000%, 08/01/22 .....	2,500	2,571,821
Menlo Park City School District (GO)			Northern Humboldt Union High School District (GO)		
4.000%, 07/01/23 .....	500	531,284	4.000%, 08/01/26 .....	220	254,025
Metropolitan Water District of Southern California (RB)			Novato Sanitary District (RB)		
Series B			5.000%, 02/01/28 .....	1,475	1,855,367
4.000%, 10/01/25 .....	1,000	1,137,186	Oak Park Unified School District (GO)		
Metropolitan Water District of Southern California (RB)			4.000%, 08/01/22 .....	445	457,784
Series C			Oakland Unified School District/Alameda County (GO)		
5.000%, 07/01/24 .....	1,650	1,857,090	5.000%, 08/01/22 .....	1,500	1,552,904
5.000%, 07/01/25 .....	200	233,439	5.000%, 08/01/24 .....	900	1,010,192
Milpitas Unified School District (GO) Series B			5.000%, 08/01/26 .....	575	687,173
4.000%, 08/01/25 .....	400	453,468	Oakland Unified School District/Alameda County (GO) Series A		
4.000%, 08/01/26 .....	350	406,980	4.000%, 08/01/22 .....	350	359,734
4.000%, 08/01/27 .....	250	296,755	5.000%, 08/01/22 .....	3,000	3,105,807
4.000%, 08/01/28 .....	500	604,457	4.000%, 08/01/24 .....	500	547,595
Morongo Unified School District (GO)			5.000%, 08/01/25 .....	1,290	1,498,319
3.000%, 08/01/22 .....	480	490,134	Oakland Unified School District/Alameda County (GO) Series B		
Morongo Unified School District (GO) Series A			5.000%, 08/01/24 .....	1,675	1,880,080
5.000%, 08/01/24 .....	100	112,478	Oakland Unified School District/Alameda County (GO) Series C		
5.000%, 08/01/25 .....	80	93,113	5.000%, 08/01/26 .....	500	597,542
5.000%, 08/01/26 .....	220	263,942			
5.000%, 08/01/27 .....	120	147,749			
Mount Diablo Unified School District (GO) Series A					
4.000%, 08/01/25 .....	925	1,047,536			
4.000%, 08/01/26 .....	475	551,361			

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Oakland Unified School			Regents of the University of		
District/Alameda County			California Medical Center		
(GO) (AGM)			Pooled Revenue (RB)		
5.000%, 08/01/23 .....	300	\$ 324,737	Series J		
5.000%, 08/01/24 .....	1,125	1,265,705	□ 5.250%, 05/15/29		
5.000%, 08/01/25 .....	1,250	1,455,906	(Pre-refunded @		
Orange County Sanitation			\$100, 05/15/23).....	670	\$ 721,350
District (RB) Series A			□ 5.000%, 05/15/33		
5.000%, 02/01/23 .....	1,240	1,314,268	(Pre-refunded @		
5.000%, 02/01/25 .....	3,000	3,452,008	\$100, 05/15/23).....	500	536,406
5.000%, 02/01/26 .....	2,000	2,378,099	Riverside County		
Oxnard Union High School			Infrastructure Financing		
District (GO)			Authority (RB) (ETM)		
4.000%, 08/01/22 .....	500	514,364	Series A		
Palm Springs Unified School			5.000%, 11/01/24 .....	165	187,328
District (GO) Series A			Riverside County		
3.000%, 08/01/25 .....	5,415	5,920,685	Infrastructure Financing		
Palomar Community College			Authority (RB) Series A		
District (GO)			5.000%, 11/01/24 .....	935	1,062,697
□ 5.000%, 05/01/31			Riverside County		
(Pre-refunded @			Infrastructure Financing		
\$100, 5/01/25).....	1,000	1,159,912	Authority Series A		
Palomar Community College			5.000%, 11/01/25 .....	1,255	1,479,179
District (GO) Series D			Sacramento County		
5.000%, 08/01/23 .....	150	162,451	Sanitation Districts		
Palos Verdes Peninsula			Financing Authority (RB)		
Unified School District			5.000%, 12/01/24 .....	300	342,864
(GO) Series B			Sacramento County		
5.000%, 11/01/21 .....	250	250,000	Sanitation Districts		
Pasadena Unified School			Financing Authority (RB)		
District (GO) Series B			Series A		
5.000%, 08/01/24 .....	800	902,172	5.000%, 12/01/24 .....	1,000	1,142,879
Peralta Community College			5.000%, 12/01/25 .....	1,000	1,181,815
District (GO) Series E-1			5.000%, 12/01/26 .....	300	365,613
5.000%, 08/01/25 .....	1,500	1,748,303	Sacramento Municipal Utility		
Placentia-Yorba Linda Unified			District (RB) Series D		
School District (GO)			5.000%, 08/15/22 .....	525	545,110
4.000%, 08/01/29 .....	1,000	1,222,168	Sacramento Municipal Utility		
Redlands Financing Authority			District (RB) Series E		
(RB) Series A			5.000%, 08/15/23 .....	8,035	8,723,896
5.000%, 09/01/22 .....	1,290	1,341,854	5.000%, 08/15/26 .....	1,000	1,206,825
Redlands Unified School			Sacramento Municipal Utility		
District (GO)			District (RB) Series F		
5.000%, 07/01/26 .....	300	361,354	5.000%, 08/15/22 .....	1,000	1,038,305
5.000%, 07/01/27 .....	500	619,080	5.000%, 08/15/24 .....	1,895	2,140,778
Redwood City School District			Sacramento Municipal Utility		
(GO)			District (RB) Series I		
5.000%, 08/01/27 .....	50	62,037	5.000%, 08/15/25 .....	1,500	1,755,381
5.000%, 08/01/28 .....	85	108,135	Saddleback Valley Unified		
Reed Union School District			School District (GO)		
(GO)			5.000%, 08/01/22 .....	465	481,830
4.000%, 08/01/27 .....	460	545,459			

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
San Bernardino Community College District (GO)			San Diego Unified School District (GO) (NPFGC )		
□ 5.000%, 08/01/30 (Pre-refunded @ \$100, 8/15/25).....	2,000	\$2,342,692	Series D-1		
			5.500%, 07/01/24 .....	190	\$ 216,203
San Diego Association of Governments (RB)			5.500%, 07/01/25 .....	445	527,664
5.000%, 11/15/25 .....	1,125	1,279,279	San Dieguito Union High School District (GO)		
5.000%, 11/15/26 .....	1,425	1,672,274	Series A-2		
San Diego Community College District (GO)			5.000%, 08/01/23 .....	490	530,764
5.000%, 08/01/24 .....	1,300	1,466,029	San Francisco Bay Area Rapid Transit District (GO)		
□ 5.000%, 08/01/43 (Pre-refunded @ \$100, 08/01/23).....	5,000	5,416,879	Series C-1		
San Diego County Water Authority (RB)			5.000%, 08/01/24 .....	1,045	1,178,154
5.000%, 05/01/24 .....	940	1,050,272	5.000%, 08/01/25 .....	2,045	2,388,504
San Diego County Water Authority (RB) Series A			San Francisco Bay Area Rapid Transit District Sales Tax Revenue (RB)		
5.000%, 05/01/24 .....	3,700	4,134,050	4.000%, 07/01/26 .....	375	432,578
San Diego Public Facilities Financing Authority (RB)			San Francisco City & County Airport Comm-San Francisco International Airport (RB) Series 2020 B		
5.000%, 05/15/25 .....	1,020	1,183,091	4.000%, 05/01/37 .....	500	587,178
San Diego Public Facilities Financing Authority Sewer Revenue (RB)			San Francisco Community College District (GO)		
5.000%, 05/15/22 .....	700	718,139	5.000%, 06/15/22 .....	2,070	2,131,917
5.000%, 05/15/23 .....	2,070	2,222,285	5.000%, 06/15/23 .....	3,775	4,060,949
San Diego Unified School District (GO) (AGM) Series C-2			5.000%, 06/15/24 .....	2,720	3,043,849
5.500%, 07/01/25 .....	2,550	3,023,694	5.000%, 06/15/25 .....	805	932,508
San Diego Unified School District (GO) (AGM) Series E-2			San Francisco County Transportation Authority (RB)		
5.500%, 07/01/27 .....	3,000	3,805,258	3.000%, 02/01/22 .....	2,000	2,014,197
San Diego Unified School District (GO) Series C-2			San Francisco Unified School District (GO)		
5.000%, 07/01/29 .....	895	1,159,925	4.000%, 06/15/24 .....	12,000	13,132,991
San Diego Unified School District (GO) Series R-3			San Francisco Unified School District (GO) Series A		
5.000%, 07/01/23 .....	300	323,697	5.000%, 06/15/26 .....	1,595	1,911,320
San Diego Unified School District (GO) Series R-4			San Francisco Unified School District (GO) Series B		
5.000%, 07/01/24 .....	1,000	1,124,654	4.000%, 06/15/24 .....	4,000	4,377,664
San Diego Unified School District (GO) Series R-5			San Francisco Unified School District (GO) Series F&C		
5.000%, 07/01/26 .....	110	132,892	2.000%, 06/15/22 .....	1,580	1,597,928
			San Jose Evergreen Community College District (GO) Series A		
			4.000%, 09/01/23 .....	100	106,859
			San Juan Unified School District (GO)		
			3.000%, 08/01/22 .....	1,480	1,511,020



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

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
5.000%, 08/01/22 .....	800	\$ 828,708	Santa Monica Community		
3.000%, 08/01/24 .....	2,610	2,798,460	College District (GO)		
3.000%, 08/01/25 .....	1,475	1,610,441	Series A		
3.000%, 08/01/26 .....	3,135	3,476,777	5.000%, 08/01/22 .....	625	\$ 647,620
San Juan Water District (RB)			5.000%, 08/01/26 .....	105	126,791
5.000%, 02/01/26 .....	500	594,293	Santa Monica Community		
San Leandro Unified School			College District (GO)		
District (GO) (BAM)			Series B		
Series A			□ 4.000%, 08/01/31		
4.000%, 08/01/24 .....	200	219,268	(Pre-refunded @		
4.000%, 08/01/25 .....	125	140,515	\$100, 8/1/24) .....	1,000	1,101,258
San Mateo County			□ 5.000%, 08/01/44		
Community College District			(Pre-refunded @		
(GO) Series B			\$100, 8/1/24) .....	500	564,299
5.000%, 09/01/27 .....	450	560,070	Simi Valley Unified School		
San Mateo Foster City Public			District (GO)		
Financing Authority (RB)			5.000%, 08/01/23 .....	260	281,534
Series B			Sonoma Valley Unified		
5.000%, 08/01/25 .....	750	875,979	School District (GO)		
San Mateo Union High			Series B		
School District (GO)			5.000%, 08/01/25 .....	500	583,783
Series B			Southern California Public		
4.000%, 09/01/24 .....	1,000	1,102,585	Power Authority (RB)		
San Matro County			5.000%, 07/01/23 .....	2,230	2,404,589
Community College District			5.000%, 07/01/24 .....	700	786,859
(GO) Series B			5.000%, 07/01/25 .....	365	425,444
5.000%, 09/01/28 .....	400	510,500	Southern California Public		
Santa Ana Unified School			Power Authority (RB)		
District (GO)			Series A		
5.000%, 08/01/25 .....	350	407,654	5.000%, 07/01/26 .....	5,500	6,622,011
Santa Clara County			5.000%, 07/01/30 .....	1,090	1,263,164
Financing Authority (RB)			Southwestern Community		
Series A			College District (GO)		
5.000%, 05/01/25 .....	3,180	3,686,110	Series E-2		
Santa Clara Unified School			3.000%, 08/01/24 .....	900	964,986
District (GO)			3.000%, 08/01/25 .....	200	218,677
5.000%, 07/01/24 .....	1,000	1,123,515	4.000%, 08/01/26 .....	245	284,136
Santa County Clara (GO)			Standard Elementary School		
Series C			District (GO) Series A		
5.000%, 08/01/26 .....	900	1,086,782	4.000%, 08/01/24 .....	240	262,362
5.000%, 08/01/27 .....	3,405	4,224,740	State of California (GO)		
Santa Cruz City Elementary			5.000%, 10/01/25 .....	5,000	5,858,390
School District (GO)			5.000%, 11/01/25 .....	2,550	2,995,531
Series C			5.000%, 04/01/29 .....	2,000	2,560,284
3.000%, 08/01/26 .....	1,230	1,370,037	Stockton Public Financing		
Santa Cruz City High School			Authority (RB) Series A		
District (GO)			□ 6.250%, 10/01/40		
4.000%, 08/01/22 .....	715	735,486	(Pre-refunded @		
			\$100, 10/01/23) .....	2,000	2,229,522
			Sunnyvale Elementary		
			School District (GO)		
			5.000%, 09/01/25 .....	600	704,418

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

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
CALIFORNIA — (Continued)			CALIFORNIA — (Continued)		
Sylvan Union School District			Walnut Creek Elementary		
(GO) Series C			School District Contra		
5.000%, 08/01/26 .....	405	\$ 489,052	Costa County (GO)		
Torrance Unified School			4.000%, 09/01/25 .....	100	\$ 113,158
District (GO)			West Contra Costa Unified		
□ 5.000%, 08/01/26			School District (GO)		
(Pre-refunded @			Series A		
\$100, 08/01/23).....	445	482,102	5.000%, 08/01/24 .....	1,095	1,229,387
University of California (RB)			West Contra Costa Unified		
Series AF			School District (GO)		
5.000%, 05/15/22 .....	3,000	3,077,903	Series A-1		
□ 5.000%, 05/15/26			5.000%, 08/01/25 .....	520	603,763
(Pre-refunded @			5.000%, 08/01/26 .....	545	651,320
\$100, 05/15/23).....	400	428,803	5.000%, 08/01/27 .....	575	704,705
University of California (RB)			West Valley-Mission		
Series BE			Community College District		
5.000%, 05/15/24 .....	1,205	1,348,100	(GO) Series A		
University of California (RB)			5.000%, 08/01/29 .....	135	175,846
Series BH			Westside Union School		
5.000%, 05/15/25 .....	1,115	1,292,854	District (GO) Series A		
University of California (RB)			4.000%, 08/01/23 .....	700	745,272
Series G			Windsor Unified School		
□ 5.000%, 05/15/37			District (GO)		
(Pre-refunded @			4.000%, 08/01/26 .....	105	<u>121,880</u>
\$100, 5/15/22).....	305	312,872	TOTAL MUNICIPAL BONDS		
Upper Santa Clara Valley			Cost (\$627,928,262).....		<u>640,771,382</u>
Joint Powers Authority			TOTAL INVESTMENTS — (100.0%)		
(RB) Series A			(Cost \$627,928,262).....		<u>\$640,771,382</u>
5.000%, 08/01/23 .....	350	379,053			
5.000%, 08/01/24 .....	300	338,138			
Ventura County Community					
College District (GO)					
□ 5.000%, 08/01/30					
(Pre-refunded @					
\$100, 8/1/25).....	500	584,800			

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$640,771,382	—	\$640,771,382
TOTAL.....	—	\$640,771,382	—	\$640,771,382

See accompanying Notes to Financial Statements.

**DFA NY MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			NEW YORK — (Continued)		
NEW YORK — (100.0%)			City of New York (GO)		
Ardasley Union Free School			Series C-1		
District (GO) (ST AID			4.000%, 08/01/22 .....	520	\$ 534,899
WITHHLDG)			City of New York (GO)		
2.250%, 08/15/23 .....	290	\$ 299,753	Series D		
Bedford Central School			5.000%, 08/01/22 .....	1,180	1,222,617
District (GO)			City of New York (GO)		
3.000%, 07/01/22 .....	500	509,391	Series E		
Bridgehampton Union Free			5.000%, 08/01/22 .....	100	103,612
School District (GO) (ST			5.000%, 08/01/23 .....	1,500	1,624,512
AID WITHHLDG)			□ 5.000%, 08/01/29		
3.000%, 03/15/23 .....	600	622,889	(Pre-refunded @		
Brighton Central School			\$100, 2/1/23).....	1,000	1,059,114
District (GO) (ST AID			City of New York (GO)		
WITHHLDG)			Series I		
2.000%, 06/15/22 .....	1,000	1,010,971	5.000%, 03/01/22 .....	265	269,253
Chappaqua Central School			□ 5.000%, 08/01/27		
District (GO) (ST AID			(Pre-refunded @		
WITHHLDG)			\$100, 8/1/22).....	1,410	1,460,815
5.000%, 01/15/22 .....	475	479,692	City of New York (GO)		
City of Middletown (GO)			Series J		
1.500%, 08/25/22 .....	2,500	2,527,163	5.000%, 08/01/22 .....	525	543,961
5.000%, 08/01/23 .....	1,710	1,851,944	City of New York (GO)		
City of New York (GO)			SubSeries F-1		
Series A			5.000%, 04/01/23 .....	3,400	3,629,703
5.000%, 08/01/22 .....	2,175	2,253,553	City of New York (GO) (ETM)		
5.000%, 08/01/23 .....	1,200	1,299,610	Series I-SUBSER 1-I		
5.000%, 08/01/24 .....	2,775	3,122,073	5.000%, 03/01/23 .....	565	600,933
5.000%, 08/01/25 .....	1,530	1,781,409	City of Rochester (GO)		
City of New York (GO)			Series II		
Series A-1			2.000%, 08/03/22 .....	1,500	1,521,083
□ 5.000%, 10/01/31			City of Syracuse Series B		
(Pre-refunded @			4.000%, 06/01/23 .....	205	216,803
\$100, 10/1/22).....	825	861,316	Eastport-South Manor Central		
□ 5.000%, 10/01/32			School District (GO) (ST		
(Pre-refunded @			AID WITHHLDG)		
\$100, 10/1/22).....	575	600,311	4.000%, 08/01/23 .....	500	532,610
□ 5.000%, 10/01/34			Evans-Brant Central School		
(Pre-refunded @			District (BAN) (GO) (ST		
\$100, 10/1/22).....	500	522,010	AID WITHHLDG) Series C		
City of New York (GO)			1.500%, 06/24/22 .....	1,000	1,008,873
Series B			Grand Island Central School		
3.000%, 08/01/23 .....	460	482,153	District (GO) (ST AID		
5.000%, 08/01/23 .....	1,290	1,397,081	WITHHLDG)		
City of New York (GO)			5.000%, 12/01/21 .....	500	501,944
Series C			Hauppauge Union Free		
5.000%, 08/01/23 .....	500	541,504	School District (GO) (ST		
			AID WITHHLDG)		
			5.000%, 07/15/22 .....	980	1,013,302

**DFA NY MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
Haverstraw-Stony Point			Middle Country Central		
Central School District			School District At		
(GO) (ST AID WITHHLDG)			Centereach (GO) (ST AID		
3.000%, 08/15/22 .....	200	\$ 204,375	WITHHLDG)		
3.000%, 08/15/23 .....	360	377,041	3.000%, 01/15/23 .....	725	\$ 749,405
Herricks Union Free School			Middletown City School		
District (ST AID			District (GO) (ST AID		
WITHHLDG)			WITHHLDG)		
5.000%, 08/01/22 .....	430	445,530	5.000%, 09/15/24 .....	130	146,772
Hicksville Union Free School			Nassau County (GO)		
District (GO) (ST AID			Series C		
WITHHLDG)			5.000%, 10/01/32 .....	485	588,858
5.000%, 12/15/21 .....	475	477,743	Nassau County Interim		
Island Park Union Free			Finance Authority (RB)		
School District (GO) (ST			(ETM) Series A		
AID WITHHLDG)			5.000%, 11/15/21 .....	505	505,886
4.000%, 07/15/24 .....	580	637,355	New York Convention Center		
Ithaca City School District			Dev. Corp. (RB)		
(GO) (ST AID WITHHLDG)			5.000%, 11/15/23 .....	560	610,641
2.000%, 06/15/22 .....	700	707,636	New York State (GO)		
2.000%, 06/15/23 .....	580	595,658	Series A		
Lancaster Central School			5.000%, 03/15/22 .....	160	162,869
District (GO) (ST AID			5.000%, 03/01/23 .....	2,150	2,287,182
WITHHLDG) Series A			New York State (GO)		
5.000%, 06/01/22 .....	360	370,117	Series C		
Lindenhurst Union Free			5.000%, 04/15/22 .....	825	843,112
School District (GO) (ST			New York State Dormitory		
AID WITHHLDG)			Authority (RB) Series		
2.250%, 09/01/23 .....	195	201,673	5.000%, 02/15/22 .....	1,235	1,252,127
Liverpool Central School			New York State Dormitory		
District (GO) (ST AID			Authority (RB) Series A		
WITHHLDG)			5.000%, 12/15/21 .....	150	150,870
4.000%, 06/01/22 .....	1,000	1,022,007	5.000%, 03/15/22 .....	1,475	1,501,391
Long Island Power Authority			5.000%, 10/01/22 .....	1,105	1,153,851
(RB) Series A			5.000%, 12/15/22 .....	650	684,941
□ 5.000%, 09/01/37			5.000%, 03/15/23 .....	2,410	2,566,438
(Pre-refunded @			□ 5.000%, 03/15/29		
\$100, 9/1/22).....	330	343,242	(Pre-refunded @		
Lynbrook Union Free School			\$100, 3/15/23).....	535	570,056
District (GO) (ST AID			□ 5.000%, 02/15/30		
WITHHLDG)			(Pre-refunded @		
5.000%, 06/15/22 .....	230	236,894	\$100, 2/15/23).....	1,535	1,629,594
Metropolitan Transportation			□ 5.000%, 07/01/30		
Authority (RB) (ETM)			(Pre-refunded @		
Series A			\$100, 7/1/22).....	550	567,625
5.000%, 11/15/21 .....	145	145,255	□ 5.000%, 07/01/34		
Metropolitan Transportation			(Pre-refunded @		
Authority (RB) Series C			\$100, 7/1/24).....	500	560,620
5.000%, 11/15/22 .....	435	456,004	□ 5.000%, 07/01/37 .....	1,000	1,079,164
			□ 5.000%, 07/01/37		
			(Pre-refunded @		
			\$100, 7/1/22).....	1,725	1,780,278

**DFA NY MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
□ 5.000%, 07/01/42 (Pre-refunded @ \$100, 7/1/22).....	1,000	\$1,032,045	New York State Urban Development Corp. (RB) Series 5.000%, 03/15/22 .....	1,080	\$1,099,324
New York State Dormitory Authority (RB) Series B 5.000%, 02/15/22 .....	1,000	1,013,868	New York State Urban Development Corp. (RB) Series A 5.000%, 03/15/22 .....	860	875,387
5.000%, 02/15/24 .....	455	503,036	5.000%, 03/15/23.....	1,705	1,815,675
New York State Dormitory Authority (RB) Series D 3.000%, 03/15/22 .....	2,000	2,021,018	5.000%, 03/15/25 .....	1,200	1,381,738
5.000%, 02/15/23 .....	2,620	2,779,938	New York State Urban Development Corp. (RB) Series E 5.000%, 03/15/23 .....	2,000	2,129,824
4.000%, 03/15/23 .....	3,000	3,153,750	Niagara County (GO) 2.000%, 12/01/21 .....	250	250,378
New York State Dormitory Authority (RB) Series E 5.000%, 02/15/23 .....	500	530,522	North Colonie Central School District (GO) (ST AID WITHHLDG) 2.000%, 07/15/22 .....	1,200	1,214,822
New York State Dormitory Authority (RB) (ETM) Series A 4.000%, 12/15/22 .....	100	104,261	2.000%, 07/15/23 .....	800	822,760
5.000%, 12/15/22 .....	70	73,744	North Shore Central School District (GO) (ST AID WITHHLDG) 2.000%, 12/15/22 .....	285	290,732
New York State Dormitory Authority (RB) (ETM) Series B 5.000%, 02/15/25 .....	550	632,683	2.000%, 12/15/23 .....	550	568,949
New York State Dormitory Authority (RB) (ETM) Series D 5.000%, 02/15/24 .....	300	332,254	Oceanside Union Free School District (GO) (ST AID WITHHLDG) 2.500%, 07/01/23 .....	520	539,236
New York State Thruway Authority (RB) Series A-1 5.000%, 03/15/24 .....	1,700	1,887,792	Onondaga County (GO) 4.000%, 05/01/22 .....	590	601,196
New York State Thruway Authority (RB) Series I □ 5.000%, 01/01/24 (Pre-refunded @ \$100, 7/1/22).....	1,155	1,164,234	5.000%, 06/01/22 .....	700	719,548
New York State Thruway Authority (RB) Series J 5.000%, 01/01/27 .....	300	329,492	5.000%, 08/15/24 .....	700	789,536
New York State Thruway Authority (RB) Series K 5.000%, 01/01/23 .....	650	685,752	Onondaga County Trust for Cultural Resources (RB) □ 5.000%, 12/01/29 (Pre-refunded @ \$100, 12/1/21).....	1,135	1,139,440
New York State Urban Dev. Corp. (RB) 5.000%, 03/15/23 .....	1,000	1,064,912	Pelham Union Free School District (GO) (ST AID WITHHLDG) Series A 5.000%, 11/01/21 .....	625	625,000
New York State Urban Dev. Corp. (RB) Series A 5.000%, 03/15/24 .....	190	210,941	Riverhead Central School District (GO) (ST AID WITHHLDG) 3.000%, 03/15/22 .....	120	121,266
New York State Urban Development Corp. (RB) 5.000%, 03/15/22 .....	375	381,710	2.000%, 10/15/22 .....	280	284,878
			Saranac Central School District (BAN) (GO) (ST AID WITHHLDG) 1.500%, 07/14/22 .....	1,400	1,412,992

**DFA NY MUNICIPAL BOND PORTFOLIO**

**CONTINUED**

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
NEW YORK — (Continued)			NEW YORK — (Continued)		
Schenectady County (GO)			Town of North Hempstead		
5.000%, 06/15/25 .....	140	\$ 162,668	(GO) Series A		
Schenectady County (GO)			5.000%, 03/15/23 .....	615	\$ 655,097
Series B			3.000%, 04/01/24 .....	425	452,424
3.000%, 12/15/21 .....	470	471,569	Town of North Hempstead		
Sewanhaka Central High			(GO) Series C		
School District of Elmont			5.000%, 01/15/22 .....	250	252,454
(GO) (ST AID WITHHLDG)			Town of Oyster Bay (GO)		
3.000%, 07/15/23 .....	590	617,208	Series B		
State of New York (GO)			2.000%, 08/26/22 .....	1,000	1,014,647
Series A			Town of Ramapo (GO)		
5.000%, 03/15/22 .....	900	916,137	Series B		
Taconic Hills Central School			2.000%, 05/01/23 .....	665	680,887
District at Craryville (GO)			Town of Tonawanda (GO)		
(ST AID WITHHLDG)			Series B		
4.000%, 06/15/22 .....	250	255,947	1.500%, 08/26/22 .....	1,500	1,516,477
Town of Amherst (GO)			Triborough Bridge & Tunnel		
Series A			Authority (RB) Series A		
2.000%, 11/05/21 .....	1,200	1,200,249	5.000%, 01/01/22 .....	365	367,915
Town of Babylon (GO)			□ 5.000%, 01/01/25		
4.000%, 08/15/22 .....	445	458,407	(Pre-refunded @		
3.000%, 07/01/25 .....	375	409,871	\$100, 1/1/22).....	500	503,976
Town of Babylon (GO)			□ 5.000%, 01/01/28		
Series A			(Pre-refunded @		
5.000%, 11/01/21 .....	790	790,000	\$100, 1/1/22).....	945	952,515
Town of Babylon (GO)			Triborough Bridge & Tunnel		
Series B			Authority (RB) Series B		
5.000%, 04/01/23 .....	1,000	1,067,708	5.000%, 11/15/22.....	485	509,008
Town of Bedford (GO)			4.000%, 11/15/23 .....	415	446,157
Series A			Ulster County (GO)		
3.000%, 03/15/25 .....	330	358,789	2.000%, 11/15/22 .....	240	244,382
Town of Brookhaven (GO)			Village of Bronxville (GO)		
Series A			Series A		
3.000%, 03/15/22 .....	650	656,880	2.000%, 11/15/22 .....	515	524,296
Town of Brookhaven (GO)			Village of Garden City (GO)		
Series B			Series B		
4.000%, 12/15/23 .....	500	538,651	2.000%, 10/15/22 .....	470	478,189
Town of Cheektowaga (GO)			Village of Mamaroneck (GO)		
5.000%, 07/15/23 .....	265	286,501	5.000%, 08/15/22 .....	1,090	1,130,957
Town of Clarence (GO)			Wantagh Union Free School		
2.250%, 08/01/24 .....	210	220,153	District (GO) (ST AID		
Town of East Hampton (GO)			WITHHLDG)		
Series A			2.000%, 11/15/22 .....	250	254,356
5.000%, 08/15/22 .....	600	622,740	Wappingers Central School		
Town of Eastchester (GO)			District (BAN) (ST AID		
2.500%, 07/15/22 .....	330	335,422	WITHHLDG)		
Town of Hempstead (GO)			2.000%, 08/11/22 .....	1,000	1,013,839
5.000%, 06/15/23 .....	1,000	1,076,936	West Hempstead Union Free		
Town of Huntington (GO)			School District (GO) (ST		
2.000%, 12/01/23 .....	220	227,506	AID WITHHLDG)		
Town of Islip (GO) Series A			5.000%, 06/01/22 .....	545	560,284
5.000%, 03/01/22 .....	500	508,042			

**DFA NY MUNICIPAL BOND PORTFOLIO**  
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
NEW YORK — (Continued)		
Westbury Union Free School District (GO) (ST AID WITHHLDG) 5.000%, 12/15/22 .....	800	\$ 843,190
Western Nassau County Water Authority (RB) Series A 5.000%, 04/01/22 .....	375	382,497
Westhampton Beach Union Free School District (GO) (ST AID WITHHLDG) Series A 5.000%, 03/01/22 .....	1,050	<u>1,066,746</u>
TOTAL MUNICIPAL BONDS Cost (\$120,619,487).....		<u>121,235,377</u>
TOTAL INVESTMENTS — (100.0%) (Cost \$120,619,487).....		<u>\$121,235,377</u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			<u>Total</u>
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	
Municipal Bonds.....	<u>—</u>	<u>\$121,235,377</u>	<u>—</u>	<u>\$121,235,377</u>
TOTAL.....	<u>—</u>	<u>\$121,235,377</u>	<u>—</u>	<u>\$121,235,377</u>

See accompanying Notes to Financial Statements.

**DFA MN MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			MINNESOTA — (Continued)		
MINNESOTA — (100.0%)			3.000%, 02/01/26 .....	820	\$ 900,732
Bloomington Independent			City of West Saint Paul (GO)		
School District No. 271			Series A		
(GO) (SD CRED PROG)			3.000%, 02/01/23 .....	230	237,286
Series A			City of Woodbury (GO)		
5.000%, 02/01/23 .....	350	\$ 370,735	Series A		
City of Cambridge (GO)			2.000%, 02/01/22 .....	145	145,671
Series A			Cloquet Independent School		
3.000%, 02/01/23 .....	375	387,118	District No. 94 (GO) (SD		
City of Chaska (GO) Series B			CRED PROG) Series A		
5.000%, 02/01/23 .....	180	190,337	5.000%, 04/01/22 .....	910	928,117
City of Hopkins (GO) Series D			Dakota County Community		
3.000%, 02/01/22 .....	130	130,906	Development Agency (RB)		
City of Kasson (GO)			(CNTY GTD) Series B		
4.000%, 02/01/23 .....	320	334,236	5.000%, 01/01/23 .....	1,180	1,245,188
City of Lakeville (GO)			Fosston Independent School		
Series B			District No. 601 (GO) (SD		
5.000%, 02/01/24 .....	710	784,195	CRED PROG)		
City of Maple Grove (GO)			4.000%, 02/01/25 .....	550	610,962
Series E			Hennepin County (GO)		
5.000%, 02/01/22 .....	700	708,321	Series A		
City of Marshall (GO) Series A			5.000%, 12/01/22 .....	1,125	1,183,414
5.000%, 02/01/22 .....	225	227,692	5.000%, 12/01/24 .....	500	570,942
City of Minneapolis (GO)			Hennepin County (GO)		
3.000%, 12/01/27 .....	3,000	3,203,676	Series B		
City of Minnetonka (GO)			5.000%, 12/01/21 .....	1,500	1,505,868
Series A			Houston County (GO)		
4.000%, 02/01/22 .....	415	418,971	Series A		
City of Red Wing (GO)			5.000%, 02/01/22 .....	375	379,496
Series A			Itasca County (GO) Series A		
4.000%, 02/01/26 .....	700	793,471	5.000%, 02/01/23 .....	865	913,669
City of Richfield (GO) Series A			Lakeville Independent School		
3.000%, 02/01/24 .....	255	269,766	District No. 194 (GO) (SD		
City of Rochester (GO)			CRED PROG) Series A		
Series A			5.000%, 02/01/23 .....	250	264,876
5.000%, 02/01/22 .....	195	197,348	Lakeville Independent School		
City of Saint Cloud (GO)			District No. 194 (GO) (SD		
Series A			CRED PROG) Series C		
3.000%, 02/01/24 .....	450	465,121	5.000%, 02/01/23 .....	185	195,959
City of Saint Paul (GO)			Metropolitan Council (GO)		
Series A			Series A		
5.000%, 03/01/22 .....	400	406,352	5.000%, 03/01/22 .....	150	152,413
City of Saint Paul (GO)			5.000%, 03/01/23 .....	840	893,481
Series H			Metropolitan Council (GO)		
5.000%, 11/01/21 .....	285	285,000	Series C		
City of Saint Paul Sewer			5.000%, 03/01/26 .....	1,050	1,245,347
Revenue (RB) Series D			Metropolitan Council (GO)		
3.000%, 12/01/21 .....	700	701,588	Series D		
City of Waconia (GO) Series A			5.000%, 03/01/22 .....	780	792,545
3.000%, 02/01/23 .....	450	465,287			



**DFA MN MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MINNESOTA — (Continued)			MINNESOTA — (Continued)		
Metropolitan Council (GO)			New London-Spicer		
Series I			Independent School District		
4.000%, 03/01/22 .....	200	\$ 202,556	No. 345 (GO) (SD CRED		
Milaca Independent School			PROG) Series A		
District No. 912 (GO) (SD			3.000%, 02/01/23 .....	150	\$155,134
CRED PROG) Series A			North Branch Independent		
4.000%, 02/01/23 .....	825	862,230	School District No. 138		
Minneapolis Special School			(GO) (SD CRED PROG)		
District No. 1 (GO) (SD			Series A		
CRED PROG) Series			5.000%, 02/01/23 .....	200	211,719
5.000%, 02/01/24 .....	1,200	1,326,830	North Saint		
Minneapolis Special School			Paul-Maplewood-Oakdale		
District No. 1 (GO) (SD			Independent School District		
CRED PROG) Series A			No. 622 (GO) (SD CRED		
5.000%, 02/01/24 .....	200	221,138	PROG) Series A		
Minnesota State (GO)			5.000%, 02/01/22 .....	330	333,931
Series A			3.000%, 02/01/24 .....	255	269,707
5.000%, 08/01/22 .....	500	518,174	Northern Municipal Power		
5.000%, 10/01/23 .....	615	671,255	Agency (RB)		
5.000%, 09/01/24 .....	500	565,362	5.000%, 01/01/23 .....	740	779,630
5.000%, 10/01/24 .....	200	226,861	Olmsted County (GO)		
5.000%, 08/01/25 .....	200	216,345	Series A		
Minnesota State (GO)			5.000%, 02/01/24 .....	675	745,055
Series B			Osseo Independent School		
5.000%, 10/01/22 .....	615	642,305	District No. 279 (GO) (SD		
5.000%, 08/01/23 .....	1,340	1,452,216	CRED PROG) Series C		
5.000%, 08/01/24 .....	200	225,425	5.000%, 02/01/22 .....	100	101,204
4.000%, 08/01/25 .....	300	329,718	Polk County (GO) Series A		
Minnesota State (GO)			5.000%, 02/01/22 .....	200	202,378
Series D			Ramsey County (GO)		
5.000%, 08/01/22.....	450	466,356	Series B		
5.000%, 10/01/22.....	1,230	1,284,610	5.000%, 02/01/22 .....	220	222,649
5.000%, 08/01/23 .....	410	444,335	Rochester Independent		
Minnesota State (GO)			School District No. 535		
Series E			(GO) (SD CRED PROG)		
5.000%, 10/01/22 .....	500	522,199	Series B		
Minnesota State Colleges And			3.000%, 02/01/22 .....	500	503,537
Universities Foundation			5.000%, 02/01/22 .....	210	212,523
(RB) Series A			Swift County (GO) Series A		
5.000%, 10/01/24 .....	300	339,823	3.000%, 02/01/23 .....	215	222,085
Moorhead Independent			West St. Paul-Mendota		
School District No. 152			Heights-Eagan Independent		
(GO) (SD CRED PROG)			School District No. 197		
Series A			(GO) (SD CRED PROG)		
4.000%, 02/01/24 .....	600	648,714	Series A		
Morris Area Schools			5.000%, 02/01/23 .....	160	169,478
Independent School District			White Bear Lake Independent		
No. 2769 (GO) (SD CRED			School District No. 624		
PROG) Series A			(GO) (SD CRED PROG)		
4.000%, 02/01/24 .....	300	323,724	Series A		
			3.000%, 02/01/23 .....	350	352,385

**DFA MN MUNICIPAL BOND PORTFOLIO**  
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MINNESOTA — (Continued)		
Windom Independent School District No. 177 (GO) (SD CRED PROG) Series A 5.000%, 02/01/25 .....	1,050	\$ 1,201,590
Wright County (GO) Series A 5.000%, 12/01/21 .....	515	<u>516,998</u>
TOTAL MUNICIPAL BONDS		
Cost (\$39,693,374).....		<u>40,196,265</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$39,693,374).....		<u><u>\$40,196,265</u></u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$40,196,265	—	\$40,196,265
TOTAL.....	<u>—</u>	<u>\$40,196,265</u>	<u>—</u>	<u>\$40,196,265</u>

See accompanying Notes to Financial Statements.

**DFA OREGON MUNICIPAL BOND PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
MUNICIPAL BONDS — (100.0%)			OREGON — (Continued)		
OREGON — (100.0%)			City of Portland		
Benton & Linn Counties			5.000%, 06/15/25 .....	260	\$ 302,403
Consolidated School			City of Portland (GO)		
District No. 509J & 509A			5.000%, 06/01/26 .....	850	1,017,838
Corvallis (GO) (SCH BD			City of Portland (GO)		
GTY)			Series A		
5.000%, 06/15/24 .....	200	\$ 224,147	5.000%, 03/01/26 .....	100	118,322
Blue Mountain Community			5.000%, 06/01/27 .....	500	615,310
College District (GO) (SCH			3.000%, 06/15/28 .....	150	161,039
BD GTY)			City of Portland (GO)		
4.000%, 06/15/23 .....	185	196,089	Series B		
City of Beaverton Water			5.000%, 06/15/26 .....	430	515,495
Revenue (RB)			City of Portland Sewer		
5.000%, 04/01/22 .....	525	535,563	System Revenue (RB)		
5.000%, 04/01/29 .....	100	127,523	Series A		
City of Bend Water Revenue			5.000%, 06/15/22 .....	580	597,386
(RB)			5.000%, 06/15/23 .....	140	150,819
5.000%, 12/01/21 .....	255	256,000	5.000%, 10/01/23 .....	225	245,445
5.000%, 12/01/23 .....	400	438,587	5.000%, 06/15/24 .....	175	196,178
5.000%, 12/01/26 .....	200	238,393	5.000%, 06/15/27 .....	700	836,706
City of Cottage Grove (GO)			City of Portland Sewer		
5.000%, 09/01/26 .....	500	599,979	System Revenue (RB)		
4.000%, 06/01/29 .....	100	119,902	Series A		
City of Eugene Electric Utility			5.000%, 05/01/24 .....	260	290,086
System Revenue (RB)			City of Portland Water		
Series A			System Revenue (RB)		
4.000%, 08/01/22 .....	150	154,298	Series A		
5.000%, 08/01/24 .....	125	140,597	5.000%, 04/01/24 .....	125	139,009
City of Hillsboro (GO)			5.000%, 04/01/25 .....	400	461,468
5.000%, 06/01/24 .....	450	503,454	City of Redmond (GO)		
City of Lake Oswego (GO)			Series B-1		
5.000%, 12/01/26 .....	250	303,420	5.000%, 06/01/30 .....	80	100,900
City of Medford (GO)			City of Salem (GO)		
Series A			5.000%, 06/01/23 .....	145	155,920
5.000%, 06/01/24 .....	470	526,089	5.000%, 06/01/25 .....	375	436,188
City of Newberg (GO)			5.000%, 06/01/26 .....	150	179,919
4.000%, 12/01/25 .....	100	113,150	City of Salem Water & Sewer		
City of Portland (GO)			Revenue (RB)		
5.000%, 06/15/23 .....	100	107,728	5.000%, 06/01/25 .....	600	694,647
5.000%, 02/01/24 .....	500	552,846	City of Springfield Sewer		
City of Portland (GO)			System Revenue (RB)		
Series A			4.000%, 04/01/24 .....	150	162,980
5.000%, 06/15/24 .....	1,080	1,211,905	4.000%, 04/01/26 .....	250	285,578
City of Portland (GO)			4.000%, 04/01/27 .....	265	308,108
Series B			Clackamas & Washington		
5.000%, 06/15/23 .....	500	538,638	Counties School District		
City of Portland (GO)			No. 3 (GO) (SCH BD GTY)		
Series C			□ 5.000%, 06/15/30		
5.000%, 06/15/25 .....	100	116,309	(Pre-refunded @		
			\$100, 6/15/25).....	705	819,889

**DFA OREGON MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount^</u> <u>(000)</u>	<u>Value†</u>
OREGON — (Continued)			OREGON — (Continued)		
Clackamas Community			Linn & Benton Counties		
College District (GO)			School District No. 8J		
Series B			Greater Albany (GO) (SCH		
4.000%, 06/15/25 .....	110	\$123,573	BD GTY)		
Clackamas County (GO)			5.000%, 06/15/26 .....	455	\$ 545,006
5.000%, 06/01/23 .....	500	537,654	Metro (GO)		
5.000%, 06/01/24 .....	100	112,016	5.000%, 06/01/26 .....	1,140	1,363,959
Clackamas County School			Metropolitan Wastewater		
District No. 46 Oregon Trail			Management Commission		
(GO) (SCH BD GTY)			(RB)		
5.000%, 06/15/26 .....	200	239,563	5.000%, 11/01/22 .....	170	178,193
Clackamas County School			5.000%, 11/01/23 .....	785	858,830
District No. 7J Lake			Multnomah & Clackamas		
Oswego (GO) (SCH BD			Counties School District		
GTY)			No. 10JT Gresham-Barlow		
5.000%, 06/01/24 .....	600	671,768	(GO) (SCH BD GTY)		
Clackamas County School			Series B		
District No. 7J Lake			5.000%, 06/15/27 .....	500	614,343
Oswego (GO) AGM			Multnomah County (GO)		
5.250%, 06/01/25 .....	215	251,236	5.000%, 06/01/24 .....	650	728,285
Clackamas County School			5.000%, 06/01/29 .....	250	305,803
District No. 86 Canby (GO)			Multnomah County School		
(SCH BD GTY) Series A			District No. 1 Portland		
5.000%, 06/15/23 .....	50	53,830	(GO) (SCH BD GTY)		
Clackamas County Service			5.000%, 06/15/23 .....	200	215,421
District No. 1 (RB)			5.000%, 06/15/24 .....	155	173,714
5.000%, 12/01/23 .....	100	109,911	5.000%, 06/15/25 .....	800	928,905
5.000%, 12/01/26 .....	230	279,019	Multnomah County School		
Clatsop County School			District No. 1 Portland		
District No. 30			(GO) (SCH BD GTY)		
Warrenton-Hammond (GO)			Series B		
(SCH BD GTY) Series B			5.000%, 06/15/23 .....	400	430,842
5.000%, 06/15/27 .....	285	350,352	Multnomah County School		
5.000%, 06/15/29 .....	500	642,313	District No. 1 Portland		
Columbia Gorge Community			5.000%, 06/15/26 .....	200	239,562
College District (GO)			Multnomah County School		
4.000%, 04/01/26 .....	75	85,674	District No. 7 Reynolds		
Deschutes County			(GO) (SCH BD GTY)		
Administrative School			4.000%, 06/01/24 .....	185	202,029
District No. 1 Bend-La Pine			Multnomah County School		
(GO) (SCH BD GTY)			District No. 7 Reynolds		
5.000%, 06/15/26 .....	515	617,395	(GO) (SCH BD GTY)		
Jackson County (GO)			Series A		
4.000%, 06/01/23 .....	135	142,905	5.000%, 06/15/25 .....	600	696,679
Lane County School District			Oregon State (GO)		
No. 4J Eugene (GO) (SCH			5.000%, 05/01/22 .....	165	168,968
BD GTY)			5.000%, 05/01/25 .....	450	520,428
□ 4.000%, 06/15/33			Oregon State (GO) Series		
(Pre-refunded @			5.000%, 06/01/26 .....	325	388,686
\$100, 6/15/24).....	255	279,455	Oregon State (GO) Series A		
			5.000%, 05/01/24 .....	400	446,180
			5.000%, 05/01/27 .....	395	484,128

**DFA OREGON MUNICIPAL BOND PORTFOLIO**

CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
OREGON — (Continued)			OREGON — (Continued)		
Oregon State (GO) Series C			Portland Community College		
□ 5.000%, 08/01/43			District (GO)		
(Pre-refunded @			5.000%, 06/15/23.....	745	\$ 802,444
\$100, 8/1/24).....	205	\$ 231,121	5.000%, 06/15/25.....	400	464,452
Oregon State (GO) Series D			5.000%, 06/15/26.....	325	389,290
5.000%, 06/01/22.....	160	164,487	□ 5.000%, 06/15/26		
Oregon State (GO) Series F			(Pre-refunded @		
5.000%, 05/01/23.....	200	214,288	\$100, 6/15/23).....	500	538,494
5.000%, 05/01/24.....	150	167,317	Salem-Keizer School District		
5.000%, 08/01/25.....	200	233,188	No. 24J (GO) (SCH BD		
□ 5.000%, 05/01/30			GTY)		
(Pre-refunded @			5.000%, 06/15/25.....	675	783,763
\$100, 5/1/23).....	1,200	1,285,542	Salem-Keizer School District		
5.000%, 05/01/32.....	1,050	1,245,972	No. 24J (GO) (SCH BD		
Oregon State (GO) Series G			GTY) Series B		
□ 5.000%, 11/01/30			5.000%, 06/15/27.....	820	1,009,550
(Pre-refunded @			Tri-County Metropolitan		
\$100, 11/1/23).....	440	481,475	Transportation District of		
Oregon State (GO) Series H			Oregon (RB) Series A		
5.000%, 05/01/23.....	175	187,502	5.000%, 09/01/22.....	725	754,018
5.000%, 08/01/23.....	105	113,716	5.000%, 09/01/23.....	325	353,036
5.000%, 05/01/24.....	150	167,317	□ 5.000%, 09/01/29.....	395	476,904
5.000%, 06/01/25.....	215	249,331	Tri-County Metropolitan		
5.000%, 06/01/27.....	315	376,097	Transportation District of		
5.000%, 06/01/29.....	365	434,340	Oregon (RB) Series A		
Oregon State (GO) Series N			□ 5.000%, 09/01/23		
5.000%, 05/01/23.....	165	176,788	(Pre-refunded @		
5.000%, 05/01/27.....	225	275,769	\$100, 9/1/22).....	750	779,955
Oregon State (GO) Series P			5.000%, 09/01/24.....	435	491,469
5.000%, 08/01/23.....	100	108,301	5.000%, 09/01/38.....	500	632,665
Oregon State (GO)			Tualatin Hills Park &		
5.000%, 05/01/24.....	400	446,180	Recreation District (GO)		
5.000%, 06/01/24.....	850	951,203	3.000%, 06/01/22.....	225	228,713
5.000%, 06/01/28.....	150	188,742	5.000%, 06/01/22.....	200	205,621
Oregon State (GO) Series A			4.000%, 06/01/26.....	110	126,922
5.000%, 05/01/29.....	100	127,985	Washington & Clackamas		
Oregon State (GO) Series K			Counties School District		
5.000%, 11/01/26.....	340	411,544	No. 23J Tigard-Tualatin		
Oregon State Department of			(GO) (SCH BD GTY)		
Transportation (RB)			Series J		
Series A			5.000%, 06/15/28.....	140	171,147
5.000%, 11/15/23.....	125	136,974	Washington & Multnomah		
□ 5.000%, 11/15/27			Counties School District		
(Pre-refunded @			No. 48J Beaverton (GO)		
\$100, 11/15/24).....	200	227,993	(SCH BD GTY)		
□ 5.000%, 11/15/38			□ 5.000%, 06/15/26		
(Pre-refunded @			(Pre-refunded @		
\$100, 11/15/23).....	350	383,632	\$100, 6/15/24).....	350	392,688
Oregon State Department of			□ 5.000%, 06/15/32		
Transportation (RB)			(Pre-refunded @		
Series A			\$100, 6/15/24).....	200	224,393
5.000%, 11/15/25.....	855	1,005,984			

**DFA OREGON MUNICIPAL BOND PORTFOLIO**  
**CONTINUED**

	<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>		<u>Face Amount<sup>^</sup> (000)</u>	<u>Value<sup>†</sup></u>
OREGON — (Continued)			OREGON — (Continued)		
Washington & Multnomah			Washington County (GO)		
Counties School District			5.000%, 03/01/25 .....	510	\$ 587,269
No. 48J Beaverton (GO)			5.000%, 03/01/26 .....	380	451,235
(SCH BD GTY) Series B			Washington County Clean		
□ 4.000%, 06/15/24			Water Services (RB)		
(Pre-refunded @			5.000%, 10/01/23 .....	310	338,043
\$100, 6/15/22).....	300	\$307,101	5.000%, 10/01/24 .....	225	255,289
Washington & Multnomah			5.000%, 10/01/25 .....	480	563,425
Counties School District			Water Environment Services		
No. 48J Beaverton (GO)			Sewer Revenue (RB)		
(SCH BD GTY) Series D			5.000%, 06/01/24 .....	95	106,468
5.000%, 06/15/24 .....	200	224,147	5.000%, 06/01/25 .....	1,000	<u>1,162,003</u>
Washington Clackamas &			TOTAL MUNICIPAL BONDS		
Yamhill Counties School			Cost (\$52,634,055).....		<u>52,996,757</u>
District No. 88J (GO) (SCH			TOTAL INVESTMENTS — (100.0%)		
BD GTY)			(Cost \$52,634,055).....		<u>\$52,996,757</u>
5.000%, 06/15/25 .....	345	400,590			

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Municipal Bonds.....	—	\$52,996,757	—	\$52,996,757
TOTAL.....	—	\$52,996,757	—	\$52,996,757

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	<u>DFA One-Year Fixed Income Portfolio*</u>	<u>DFA Two-Year Global Fixed Income Portfolio*</u>	<u>DFA Selectively Hedged Global Fixed Income Portfolio*</u>	<u>DFA Five-Year Global Fixed Income Portfolio*</u>
<b>ASSETS:</b>				
Investment Securities at Value (including \$455,277, \$187,655, \$11,129 and \$205,544 of securities on loan, respectively).....	\$ 5,845,814	\$ 5,645,058	\$ 1,219,416	\$ 13,593,227
Temporary Cash Investments at Value & Cost.....	3,737	—	—	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$464,502, \$191,498, \$11,410 and \$210,449, respectively).....	464,510	191,506	11,410	210,450
Foreign Currencies at Value.....	—	119,147	7,021	1,009
Cash .....	13	92,290	7,498	83,650
Receivables:				
Investment Securities Sold.....	163,062	—	332	12,915
Dividends and Interest.....	899	21,046	6,200	46,164
Securities Lending Income.....	91	40	1	16
Fund Shares Sold.....	4,227	7,659	975	7,918
Unrealized Gain on Forward Currency Contracts.....	—	4,549	999	2,719
Unrealized Gain on Foreign Currency Contracts.....	—	66	6	31
Prepaid Expenses and Other Assets .....	58	36	20	98
Total Assets.....	<u>6,482,411</u>	<u>6,081,397</u>	<u>1,253,878</u>	<u>13,958,197</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	464,492	191,487	11,409	210,454
Investment Securities Purchased.....	152,194	160,969	—	71,565
Fund Shares Redeemed.....	5,370	6,481	451	14,169
Due to Advisor.....	700	679	147	2,570
Unrealized Loss on Forward Currency Contracts.....	—	26,842	5,710	36,023
Accrued Expenses and Other Liabilities.....	1,357	1,023	191	2,143
Total Liabilities.....	<u>624,113</u>	<u>387,481</u>	<u>17,908</u>	<u>336,924</u>
<b>NET ASSETS</b> .....	<u>\$ 5,858,298</u>	<u>\$ 5,693,916</u>	<u>\$ 1,235,970</u>	<u>\$ 13,621,273</u>
Institutional Class Shares — based on net assets of \$5,858,298; \$5,693,916; \$1,235,970 and \$13,621,273 and shares outstanding of 568,946,189, 574,449,270, 126,635,712 and 1,263,949,873, respectively.....	<u>\$ 10.30</u>	<u>\$ 9.91</u>	<u>\$ 9.76</u>	<u>\$ 10.78</u>
NUMBER OF SHARES AUTHORIZED.....	<u>4,000,000,000</u>	<u>4,000,000,000</u>	<u>1,000,000,000</u>	<u>6,600,000,000</u>
Investment Securities at Cost.....	<u>\$ 5,846,847</u>	<u>\$ 5,618,216</u>	<u>\$ 1,222,051</u>	<u>\$ 13,747,240</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 119,148</u>	<u>\$ 7,020</u>	<u>\$ 1,012</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 5,871,516	\$ 5,724,248	\$ 1,292,610	\$ 13,774,307
Total Distributable Earnings (Loss).....	<u>(13,218)</u>	<u>(30,332)</u>	<u>(56,640)</u>	<u>(153,034)</u>
<b>NET ASSETS</b> .....	<u>\$ 5,858,298</u>	<u>\$ 5,693,916</u>	<u>\$ 1,235,970</u>	<u>\$ 13,621,273</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	DFA World ex U.S. Government Fixed Income Portfolio	DFA Short- Term Government Portfolio	DFA Intermediate Government Fixed Income Portfolio	DFA Short- Term Extended Quality Portfolio*
<b>ASSETS:</b>				
Investment Securities at Value (including \$0, \$0, \$0 and \$88,179 of securities on loan, respectively).....	\$ 1,695,010	\$ 1,719,811	\$ 6,148,032	\$ 7,199,869
Temporary Cash Investments at Value & Cost.....	—	3,067	10,427	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$0, \$0, \$0 and \$90,203, respectively).....	—	—	—	90,204
Foreign Currencies at Value.....	393	—	—	10,839
Cash.....	12,231	—	—	37,887
Receivables:				
Investment Securities Sold.....	10,143	22,650	—	5,086
Dividends and Interest.....	13,315	2,764	44,461	34,531
Securities Lending Income.....	—	—	—	3
Fund Shares Sold.....	1,431	1,459	2,038	7,839
Unrealized Gain on Forward Currency Contracts.....	4,953	—	—	3,205
Unrealized Gain on Foreign Currency Contracts.....	1	—	—	28
Prepaid Expenses and Other Assets.....	43	25	65	46
Total Assets.....	<u>1,737,520</u>	<u>1,749,776</u>	<u>6,205,023</u>	<u>7,389,537</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	—	—	—	90,183
Fund Shares Redeemed.....	1,704	778	3,416	5,192
Due to Advisor.....	231	239	473	1,108
Unrealized Loss on Forward Currency Contracts.....	12,051	—	—	10,712
Unrealized Loss on Foreign Currency Contracts.....	1	—	—	1
Accrued Expenses and Other Liabilities.....	297	387	905	1,133
Total Liabilities.....	<u>14,284</u>	<u>1,404</u>	<u>4,794</u>	<u>108,329</u>
<b>NET ASSETS.....</b>	<u>\$ 1,723,236</u>	<u>\$ 1,748,372</u>	<u>\$ 6,200,229</u>	<u>\$ 7,281,208</u>
Institutional Class Shares — based on net assets of \$1,723,236; \$1,748,372; \$6,200,229 and \$7,281,208 and shares outstanding of 170,553,889, 167,636,302, 484,914,479 and 666,246,198, respectively.....	<u>\$ 10.10</u>	<u>\$ 10.43</u>	<u>\$ 12.79</u>	<u>\$ 10.93</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,500,000,000</u>	<u>1,700,000,000</u>	<u>3,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 1,682,791</u>	<u>\$ 1,740,966</u>	<u>\$ 6,126,817</u>	<u>\$ 7,211,802</u>
Foreign Currencies at Cost.....	<u>\$ 391</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ 10,866</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 1,740,325	\$ 1,795,700	\$ 6,113,658	\$ 7,260,248
Total Distributable Earnings (Loss).....	(17,089)	(47,328)	86,571	20,960
<b>NET ASSETS.....</b>	<u>\$ 1,723,236</u>	<u>\$ 1,748,372</u>	<u>\$ 6,200,229</u>	<u>\$ 7,281,208</u>

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

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	<b>DFA Intermediate- Term Extended Quality Portfolio*</b>	<b>DFA Targeted Credit Portfolio*</b>	<b>DFA Global Core Plus Fixed Income Portfolio*</b>	<b>DFA Investment Grade Portfolio*</b>
<b>ASSETS:</b>				
Investment Securities at Value (including \$50,502, \$10,407, \$93,263 and \$479,970 of securities on loan, respectively).....	\$ 2,057,793	\$ 888,588	\$ 3,358,357	\$ 13,488,115
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$51,654, \$10,644, \$95,337 and \$490,057, respectively).....	51,656	10,645	95,339	490,081
Foreign Currencies at Value.....	—	19	331	2
Segregated Cash for Swaps Contracts.....	—	—	289	—
Cash.....	12,400	42,406	55,160	63,270
Receivables:				
Investment Securities Sold.....	13,707	8,685	4,556	14,309
Dividends and Interest.....	16,572	5,969	27,183	99,936
Securities Lending Income.....	3	1	10	57
Fund Shares Sold.....	1,008	503	2,534	8,619
Unrealized Gain on Forward Currency Contracts.....	—	584	3,227	—
Unrealized Gain on Foreign Currency Contracts.....	—	69	2	—
Prepaid Expenses and Other Assets.....	34	31	—	135
Total Assets.....	<u>2,153,173</u>	<u>957,500</u>	<u>3,546,988</u>	<u>14,164,524</u>
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	51,693	10,647	95,356	490,311
Investment Securities Purchased.....	22,010	8,766	317,552	35,397
Fund Shares Redeemed.....	5,074	245	1,803	12,371
Due to Advisor.....	323	129	627	2,040
Unrealized Loss on Forward Currency Contracts.....	—	712	11,574	—
Unrealized Loss on Foreign Currency Contracts.....	—	1	97	—
Accrued Expenses and Other Liabilities.....	309	150	504	1,494
Total Liabilities.....	<u>79,409</u>	<u>20,650</u>	<u>427,513</u>	<u>541,613</u>
<b>NET ASSETS</b> .....	<u>\$ 2,073,764</u>	<u>\$ 936,850</u>	<u>\$ 3,119,475</u>	<u>\$ 13,622,911</u>
Institutional Class Shares — based on net assets of \$2,073,764; \$936,850; \$3,119,475 and \$13,622,911 and shares outstanding of 180,449,213, 92,069,168, 292,472,584 and 1,174,815,264, respectively.....	<u>\$ 11.49</u>	<u>\$ 10.18</u>	<u>\$ 10.67</u>	<u>\$ 11.60</u>
NUMBER OF SHARES AUTHORIZED.....	<u>2,000,000,000</u>	<u>1,000,000,000</u>	<u>2,000,000,000</u>	<u>2,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 2,008,230</u>	<u>\$ 888,365</u>	<u>\$ 3,316,745</u>	<u>\$ 13,151,474</u>
Foreign Currencies at Cost.....	<u>\$ —</u>	<u>\$ 19</u>	<u>\$ 331</u>	<u>\$ 2</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 1,989,986	\$ 927,194	\$ 3,059,955	\$ 13,144,949
Total Distributable Earnings (Loss).....	<u>83,778</u>	<u>9,656</u>	<u>59,520</u>	<u>477,962</u>
<b>NET ASSETS</b> .....	<u>\$ 2,073,764</u>	<u>\$ 936,850</u>	<u>\$ 3,119,475</u>	<u>\$ 13,622,911</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	DFA Diversified Fixed Income Portfolio*	DFA LTIP Portfolio	DFA Inflation- Protected Securities Portfolio	DFA Short- Duration Real Return Portfolio*
<b>ASSETS:</b>				
Investments in Affiliated Investment Companies at Value.....	\$ 1,881,591	—	—	—
Investment Securities at Value (including \$111, \$0, \$0 and \$16,636 of securities on loan, respectively).....	468,866	\$ 386,862	\$ 7,128,641	\$ 1,687,290
Temporary Cash Investments at Value & Cost.....	10,286	—	74,953	—
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$114, \$0, \$0 and \$17,050, respectively).....	114	—	—	17,050
Foreign Currencies at Value.....	—	—	—	5,150
Segregated Cash for Swaps Contracts.....	—	—	—	50,622
Cash.....	—	1,581	—	56,236
Receivables:				
Investment Securities/Affiliated Investment Companies Sold.....	—	—	—	221
Dividends and Interest.....	707	319	15,344	9,499
Securities Lending Income.....	1	—	—	2
Fund Shares Sold.....	1,946	71	10,247	10,393
Due from Advisor.....	4	—	—	—
Unrealized Gain on Swap Contracts.....	—	—	—	75,118
Unrealized Gain on Forward Currency Contracts.....	—	—	—	541
Unrealized Gain on Foreign Currency Contracts.....	—	—	—	13
Prepaid Expenses and Other Assets.....	70	18	77	56
Total Assets.....	2,363,585	388,851	7,229,262	1,912,191
<b>LIABILITIES:</b>				
Payables:				
Upon Return of Securities Loaned.....	113	—	—	17,048
Investment Securities/Affiliated Investment Companies Purchased.....	—	—	—	35,684
Fund Shares Redeemed.....	1,416	1,546	4,186	1,523
Due to Advisor.....	—	33	547	266
Segregated Cash for Swap Contracts.....	—	—	—	50,622
Unrealized Loss on Swap Contracts.....	—	—	—	142
Unrealized Loss on Forward Currency Contracts.....	—	—	—	8,661
Accrued Expenses and Other Liabilities.....	135	50	790	280
Total Liabilities.....	1,664	1,629	5,523	114,226
<b>NET ASSETS</b> .....	<b>\$ 2,361,921</b>	<b>\$ 387,222</b>	<b>\$ 7,223,739</b>	<b>\$ 1,797,965</b>
Institutional Class Shares — based on net assets of \$2,361,921; \$387,222; \$7,223,739 and \$1,797,965 and shares outstanding of 233,137,590, 32,420,822, 542,265,263 and 169,989,268, respectively.....	<b>\$ 10.13</b>	<b>\$ 11.94</b>	<b>\$ 13.32</b>	<b>\$ 10.58</b>
NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	1,500,000,000	1,500,000,000
Investments in Affiliated Investment Companies at Cost.....	\$ 1,895,998	\$ —	\$ —	\$ —
Investment Securities at Cost.....	\$ 450,876	\$ 339,721	\$ 6,477,618	\$ 1,685,080
Foreign Currencies at Cost.....	\$ —	\$ —	\$ —	\$ 5,161
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 2,340,064	\$ 332,510	\$ 6,566,808	\$ 1,725,444
Total Distributable Earnings (Loss).....	21,857	54,712	656,931	72,521
<b>NET ASSETS</b> .....	<b>\$ 2,361,921</b>	<b>\$ 387,222</b>	<b>\$ 7,223,739</b>	<b>\$ 1,797,965</b>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	DFA Global Core Plus Real Return Portfolio	DFA Municipal Real Return Portfolio	DFA California Municipal Real Return Portfolio	DFA Municipal Bond Portfolio
<b>ASSETS:</b>				
Investment Securities at Value.....	\$ 290,309	\$ 1,071,089	\$ 200,851	\$ 640,672
Foreign Currencies at Value.....	1	—	—	—
Segregated Cash for Swaps Contracts.....	3,850	34,570	4,270	—
Cash .....	2,589	29,299	2,631	198
Receivables:				
Dividends and Interest.....	2,025	11,131	2,486	7,625
Fund Shares Sold.....	2,314	3,517	291	402
Unrealized Gain on Swap Contracts.....	10,916	63,723	10,519	—
Unrealized Gain on Forward Currency Contracts.....	338	—	—	—
Deferred Offering Costs.....	52	—	—	—
Prepaid Expenses and Other Assets .....	23	32	12	20
Total Assets.....	<u>312,417</u>	<u>1,213,361</u>	<u>221,060</u>	<u>648,917</u>
<b>LIABILITIES:</b>				
Payables:				
Investment Securities Purchased.....	25,201	24,617	2,418	—
Fund Shares Redeemed.....	47	219	60	112
Due to Advisor.....	35	192	36	105
Segregated Cash for Swap Contracts.....	3,850	34,570	4,270	—
Unrealized Loss on Swap Contracts.....	—	115	—	—
Unrealized Loss on Forward Currency Contracts.....	419	—	—	—
Accrued Expenses and Other Liabilities.....	56	229	60	112
Total Liabilities.....	<u>29,608</u>	<u>59,942</u>	<u>6,844</u>	<u>329</u>
<b>NET ASSETS</b> .....	<u>\$ 282,809</u>	<u>\$ 1,153,419</u>	<u>\$ 214,216</u>	<u>\$ 648,588</u>
Institutional Class Shares — based on net assets of \$282,809; \$1,153,419; \$214,216 and \$648,588 and shares outstanding of 27,094,006, 105,722,673, 19,902,283 and 62,544,072, respectively.....	<u>\$ 10.44</u>	<u>\$ 10.91</u>	<u>\$ 10.76</u>	<u>\$ 10.37</u>
NUMBER OF SHARES AUTHORIZED.....	<u>500,000,000</u>	<u>1,000,000,000</u>	<u>500,000,000</u>	<u>1,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 295,993</u>	<u>\$ 1,042,721</u>	<u>\$ 197,150</u>	<u>\$ 630,903</u>
Foreign Currencies at Cost.....	<u>\$ 1</u>	<u>\$ —</u>	<u>\$ —</u>	<u>\$ —</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 274,791	\$ 1,065,631	\$ 201,912	\$ 639,123
Total Distributable Earnings (Loss).....	8,018	87,788	12,304	9,465
<b>NET ASSETS</b> .....	<u>\$ 282,809</u>	<u>\$ 1,153,419</u>	<u>\$ 214,216</u>	<u>\$ 648,588</u>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	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
<b>ASSETS:</b>				
Investment Securities at Value.....	\$ 2,396,934	\$ 2,110,013	\$ 263,181	\$ 861,655
Cash .....	63,002	17,145	4,535	14,663
Receivables:				
Dividends and Interest.....	27,956	24,565	3,109	9,922
Fund Shares Sold.....	4,410	3,550	697	542
Prepaid Expenses and Other Assets .....	46	26	30	7
Total Assets.....	2,492,348	2,155,299	271,552	886,789
<b>LIABILITIES:</b>				
Payables:				
Investment Securities Purchased.....	53,577	15,608	4,324	12,052
Fund Shares Redeemed.....	1,479	5,654	2	1,569
Due to Advisor.....	374	328	5	134
Accrued Expenses and Other Liabilities.....	485	404	95	213
Total Liabilities.....	55,915	21,994	4,426	13,968
<b>NET ASSETS</b> .....	<b>\$ 2,436,433</b>	<b>\$ 2,133,305</b>	<b>\$ 267,126</b>	<b>\$ 872,821</b>
Institutional Class Shares — based on net assets of \$2,436,433; \$2,133,305; \$267,126 and \$872,821 and shares outstanding of 239,903,494, 204,510,116, 26,717,153 and 85,170,272, respectively.....	<b>\$ 10.16</b>	<b>\$ 10.43</b>	<b>\$ 10.00</b>	<b>\$ 10.25</b>
NUMBER OF SHARES AUTHORIZED.....	1,500,000,000	1,500,000,000	500,000,000	1,000,000,000
Investment Securities at Cost.....	\$ 2,397,487	\$ 2,048,732	\$ 264,219	\$ 860,431
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 2,437,266	\$ 2,072,548	\$ 268,097	\$ 873,247
Total Distributable Earnings (Loss).....	(833)	60,757	(971)	(426)
<b>NET ASSETS</b> .....	<b>\$ 2,436,433</b>	<b>\$ 2,133,305</b>	<b>\$ 267,126</b>	<b>\$ 872,821</b>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	<u>DFA California Intermediate- Term Municipal Bond Portfolio</u>	<u>DFA NY Municipal Bond Portfolio</u>	<u>DFA MN Municipal Bond Portfolio</u>	<u>DFA Oregon Municipal Bond Portfolio</u>
<b>ASSETS:</b>				
Investment Securities at Value.....	\$ 640,771	\$ 121,235	\$ 40,196	\$ 52,997
Cash .....	9,163	771	629	1,981
Receivables:				
Dividends and Interest.....	7,838	1,242	420	847
Fund Shares Sold.....	123	7	1	126
Prepaid Expenses and Other Assets .....	14	7	10	11
Total Assets.....	<u>657,909</u>	<u>123,262</u>	<u>41,256</u>	<u>55,962</u>
<b>LIABILITIES:</b>				
Payables:				
Investment Securities Purchased.....	5,825	—	366	1,574
Fund Shares Redeemed.....	1,125	255	8	64
Due to Advisor.....	101	24	13	11
Accrued Expenses and Other Liabilities.....	129	49	25	70
Total Liabilities.....	<u>7,180</u>	<u>328</u>	<u>412</u>	<u>1,719</u>
<b>NET ASSETS</b> .....	<u>\$ 650,729</u>	<u>\$ 122,934</u>	<u>\$ 40,844</u>	<u>\$ 54,243</u>
Institutional Class Shares — based on net assets of \$650,729; \$122,934; \$40,844 and \$54,243 and shares outstanding of 60,673,620, 12,019,677, 4,083,162 and 5,348,299, respectively.....	<u>\$ 10.73</u>	<u>\$ 10.23</u>	<u>\$ 10.00</u>	<u>\$ 10.14</u>
NUMBER OF SHARES AUTHORIZED.....	<u>1,000,000,000</u>	<u>1,000,000,000</u>	<u>500,000,000</u>	<u>500,000,000</u>
Investment Securities at Cost.....	<u>\$ 627,928</u>	<u>\$ 120,619</u>	<u>\$ 39,693</u>	<u>\$ 52,634</u>
<b>NET ASSETS CONSIST OF:</b>				
Paid-In Capital.....	\$ 638,108	\$ 122,449	\$ 40,333	\$ 53,985
Total Distributable Earnings (Loss).....	12,621	485	511	258
<b>NET ASSETS</b> .....	<u>\$ 650,729</u>	<u>\$ 122,934</u>	<u>\$ 40,844</u>	<u>\$ 54,243</u>

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	DFA One-Year Fixed Income Portfolio <sup>#</sup>	DFA Two-Year Global Fixed Income Portfolio <sup>#</sup>	DFA Selectively Hedged Global Fixed Income Portfolio <sup>#</sup>	DFA Five-Year Global Fixed Income Portfolio <sup>#</sup>
<b>Investment Income</b>				
Interest.....	\$10,491	\$ 14,346	\$ 11,625	\$ 87,708
Income from Securities Lending.....	96	65	8	257
Total Investment Income.....	<u>10,587</u>	<u>14,411</u>	<u>11,633</u>	<u>87,965</u>
<b>Expenses</b>				
Investment Management Fees.....	8,908	7,804	1,686	29,964
Accounting & Transfer Agent Fees.....	1,162	952	144	2,806
Custodian Fees.....	104	222	41	709
Filing Fees.....	228	142	51	260
Shareholders' Reports.....	231	164	47	502
Directors'/Trustees' Fees & Expenses.....	75	63	13	153
Professional Fees.....	77	70	14	172
Other.....	118	159	26	284
Total Expenses.....	<u>10,903</u>	<u>9,576</u>	<u>2,022</u>	<u>34,850</u>
Fees Paid Indirectly (Note C).....	—	170	5	414
Net Expenses.....	<u>10,903</u>	<u>9,406</u>	<u>2,017</u>	<u>34,436</u>
<b>Net Investment Income (Loss)</b> .....	<u>(316)</u>	<u>5,005</u>	<u>9,616</u>	<u>53,529</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	765	134,031	32,305	538,322
Affiliated Investment Companies Shares Sold.....	(6)	—	—	(5)
Foreign Currency Transactions.....	—	(1,334)	1,318	1,547
Forward Currency Contracts.....	—	(99,208)	(7,462)	(398,032)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(2,359)	(2,105)	(25,646)	(212,535)
Affiliated Investment Companies Shares.....	8	8	—	1
Translation of Foreign Currency-Denominated Amounts.....	—	8	(17)	(126)
Forward Currency Contracts.....	—	(52,963)	(10,471)	(121,361)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>(1,592)</u>	<u>(21,563)</u>	<u>(9,973)</u>	<u>(192,189)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$ (1,908)</u>	<u>\$ (16,558)</u>	<u>\$ (357)</u>	<u>\$ (138,660)</u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	DFA World ex U.S. Government Fixed Income Portfolio	DFA Short- Term Government Portfolio	DFA Intermediate Government Fixed Income Portfolio	DFA Short- Term Extended Quality Portfolio <sup>#</sup>
<b>Investment Income</b>				
Interest.....	\$ 15,944	\$ 5,865	\$ 94,433	\$ 71,029
Income from Securities Lending.....	—	—	—	70
Total Investment Income.....	15,944	5,865	94,433	71,099
<b>Expenses</b>				
Investment Management Fees.....	3,036	3,111	5,443	13,274
Accounting & Transfer Agent Fees.....	329	394	1,118	1,422
Custodian Fees.....	117	25	60	157
Filing Fees.....	114	94	173	210
Shareholders' Reports.....	80	102	193	251
Directors'/Trustees' Fees & Expenses.....	22	25	69	78
Professional Fees.....	24	22	74	88
Previously Waived Fees Recovered by Advisor (Note C).....	24	—	—	89
Other.....	39	42	136	135
Total Expenses.....	3,785	3,815	7,266	15,704
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	214	—	—	331
Fees Paid Indirectly (Note C).....	83	—	—	27
Net Expenses.....	3,488	3,815	7,266	15,346
<b>Net Investment Income (Loss)</b> .....	12,456	2,050	87,167	55,753
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	28,889	(2,098)	63,442	79,667
Affiliated Investment Companies Shares Sold.....	—	—	—	(2)
Foreign Currency Transactions.....	911	—	—	1,496
Forward Currency Contracts.....	(10,452)	—	—	(23,515)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(105,179)	(21,819)	(349,602)	(94,157)
Affiliated Investment Companies Shares.....	—	—	—	(1)
Translation of Foreign Currency-Denominated Amounts.....	(232)	—	—	(124)
Forward Currency Contracts.....	(25,957)	—	—	(29,108)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	(112,020)	(23,917)	(286,160)	(65,744)
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	\$ (99,564)	\$(21,867)	\$(198,993)	\$ (9,991)

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	DFA Intermediate- Term Extended Quality Portfolio <sup>#</sup>	DFA Targeted Credit Portfolio <sup>#</sup>	DFA Global Core Plus Fixed Income Portfolio <sup>#</sup>	DFA Investment Grade Portfolio <sup>#</sup>
<b>Investment Income</b>				
Interest.....	\$ 58,083	\$ 14,130	\$ 59,422	\$ 284,159
Income from Securities Lending.....	<u>53</u>	<u>18</u>	<u>71</u>	<u>841</u>
Total Investment Income.....	<u>58,136</u>	<u>14,148</u>	<u>59,493</u>	<u>285,000</u>
<b>Expenses</b>				
Investment Management Fees.....	4,159	1,586	6,628	24,130
Accounting & Transfer Agent Fees.....	425	190	585	2,734
Custodian Fees.....	15	22	81	93
Filing Fees.....	91	67	223	443
Shareholders' Reports.....	98	53	92	332
Directors'/Trustees' Fees & Expenses.....	26	10	31	142
Professional Fees.....	33	10	37	162
Previously Waived Fees Recovered by Advisor (Note C)...	29	26	—	337
Other.....	<u>53</u>	<u>24</u>	<u>77</u>	<u>279</u>
Total Expenses.....	<u>4,929</u>	<u>1,988</u>	<u>7,754</u>	<u>28,652</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C)...	113	224	—	712
Fees Paid Indirectly (Note C).....	<u>3</u>	<u>5</u>	<u>7</u>	<u>22</u>
Net Expenses.....	<u>4,813</u>	<u>1,759</u>	<u>7,747</u>	<u>27,918</u>
<b>Net Investment Income (Loss)</b> .....	<u>53,323</u>	<u>12,389</u>	<u>51,746</u>	<u>257,082</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	40,461	15,989	28,593	138,850
Affiliated Investment Companies Shares Sold.....	—	(2)	(2)	(29)
Foreign Currency Transactions.....	—	203	755	(58)
Forward Currency Contracts.....	—	(1,588)	(6,483)	(4,789)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(84,316)	(17,991)	(68,149)	(522,640)
Affiliated Investment Companies Shares.....	(3)	—	(3)	(21)
Translation of Foreign Currency-Denominated Amounts...	—	(33)	(175)	(40)
Forward Currency Contracts.....	<u>—</u>	<u>(2,662)</u>	<u>(18,897)</u>	<u>(4,064)</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>(43,858)</u>	<u>(6,084)</u>	<u>(64,361)</u>	<u>(392,791)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u>\$ 9,465</u>	<u>\$ 6,305</u>	<u>\$(12,615)</u>	<u>\$(135,709)</u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.



**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	DFA Diversified Fixed Income Portfolio <sup>#</sup>	DFA LTIP Portfolio	DFA Inflation- Protected Securities Portfolio	DFA Short- Duration Real Return Portfolio <sup>#</sup>
<b>Investment Income</b>				
Income Distributions.....	\$ 15,334	—	—	—
Total Investment Income.....	15,334	—	—	—
<b>Fund Investment Income</b>				
Interest.....	17,572	\$16,919	\$305,910	\$ 21,192
Income from Securities Lending.....	20	—	—	27
Total Fund Investment Income.....	17,592	16,919	305,910	21,219
<b>Expenses</b>				
Investment Management Fees.....	2,372	339	5,860	2,757
Accounting & Transfer Agent Fees.....	406	28	855	323
Custodian Fees.....	4	3	60	58
Filing Fees.....	119	54	169	63
Shareholders' Reports.....	36	14	182	90
Directors'/Trustees' Fees & Expenses.....	21	4	73	17
Professional Fees.....	6	3	78	18
Other.....	24	9	134	50
Total Expenses.....	2,988	454	7,411	3,376
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	2,189	—	—	—
Fees Paid Indirectly (Note C).....	—	—	—	6
Net Expenses.....	799	454	7,411	3,370
<b>Net Investment Income (Loss)</b> .....	32,127	16,465	298,499	17,849
<b>Realized and Unrealized Gain (Loss)</b>				
Capital Gain Distributions Received from Investment Securities.....	19,554	—	—	—
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	280	8,757	3,677	14,388
Affiliated Investment Companies Shares Sold.....	(6)	—	—	(6)
Swap Contracts.....	—	—	—	12,579
Foreign Currency Transactions.....	—	—	—	26
Forward Currency Contracts.....	—	—	—	(7,076)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	7,015	5,336	131,328	(22,004)
Affiliated Investment Companies Shares.....	(67,438)	—	—	5
Swap Contracts.....	—	—	—	84,073
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	36
Forward Currency Contracts.....	—	—	—	(10,062)
<b>Net Realized and Unrealized Gain (Loss)</b> .....	(40,595)	14,093	135,005	71,959
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	\$ (8,468)	\$30,558	\$433,504	\$ 89,808

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	DFA Global Core Plus Real Return Portfolio <sup>†</sup>	DFA Municipal Real Return Portfolio	DFA California Municipal Real Return Portfolio	DFA Municipal Bond Portfolio
<b>Investment Income</b>				
Interest.....	\$ 1,760	\$ 13,042	\$ 2,066	\$ 7,514
Total Investment Income.....	1,760	13,042	2,066	7,514
<b>Expenses</b>				
Investment Management Fees.....	257	1,968	367	1,080
Accounting & Transfer Agent Fees.....	19	222	42	134
Custodian Fees.....	41	43	16	2
Filing Fees.....	9	60	21	49
Shareholders' Reports.....	3	37	11	24
Directors'/Trustees' Fees & Expenses.....	1	11	2	7
Professional Fees.....	9	12	2	7
Organizational & Offering Costs.....	60	—	—	—
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	—	93
Other.....	6	45	18	17
Total Expenses.....	405	2,398	479	1,413
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	84	—	—	33
Net Expenses.....	321	2,398	479	1,380
<b>Net Investment Income (Loss).....</b>	<b>1,439</b>	<b>10,644</b>	<b>1,587</b>	<b>6,134</b>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	103	(40)	(37)	1
Swap Contracts.....	—	2,154	489	—
Foreign Currency Transactions.....	(87)	—	—	—
Forward Currency Contracts.....	2,390	—	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(5,684)	(12,300)	(1,992)	(7,648)
Swap Contracts.....	10,916	74,709	13,071	—
Translation of Foreign Currency-Denominated Amounts.....	(7)	—	—	—
Forward Currency Contracts.....	(81)	—	—	—
<b>Net Realized and Unrealized Gain (Loss).....</b>	<b>7,550</b>	<b>64,523</b>	<b>11,531</b>	<b>(7,647)</b>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<b>\$ 8,989</b>	<b>\$ 75,167</b>	<b>\$13,118</b>	<b>\$(1,513)</b>

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

† The Portfolio commenced operations on April 26, 2021.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	<b>DFA Short- Term Municipal Bond Portfolio</b>	<b>DFA Intermediate- Term Municipal Bond Portfolio</b>	<b>DFA Selective State Municipal Bond Portfolio</b>	<b>DFA California Short-Term Municipal Bond Portfolio</b>
<b>Investment Income</b>				
Interest.....	\$12,585	\$ 33,441	\$1,596	\$ 7,515
Total Investment Income.....	<u>12,585</u>	<u>33,441</u>	<u>1,596</u>	<u>7,515</u>
<b>Expenses</b>				
Investment Management Fees.....	4,500	3,841	368	1,701
Accounting & Transfer Agent Fees.....	548	457	40	222
Custodian Fees.....	29	22	1	11
Filing Fees.....	149	103	47	27
Shareholders' Reports.....	79	78	84	38
Directors'/Trustees' Fees & Expenses.....	29	24	20	11
Professional Fees.....	30	26	2	12
Organizational & Offering Costs.....	—	—	56	—
Previously Waived Fees Recovered by Advisor (Note C)...	—	7	11	—
Other.....	51	53	7	21
Total Expenses.....	<u>5,415</u>	<u>4,611</u>	<u>636</u>	<u>2,043</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	212	—
Net Expenses.....	<u>5,415</u>	<u>4,611</u>	<u>424</u>	<u>2,043</u>
<b>Net Investment Income (Loss).....</b>	<u>7,170</u>	<u>28,830</u>	<u>1,172</u>	<u>5,472</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(572)	(711)	(26)	(1,037)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	<u>(7,266)</u>	<u>(30,532)</u>	<u>(933)</u>	<u>(3,998)</u>
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>(7,838)</u>	<u>(31,243)</u>	<u>(959)</u>	<u>(5,035)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$ (668)</u>	<u>\$ (2,413)</u>	<u>\$ 213</u>	<u>\$ 437</u>

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF OPERATIONS**

**FOR THE YEAR ENDED OCTOBER 31, 2021**

**(Amounts in thousands)**

	<u>DFA California Intermediate- Term Municipal Bond Portfolio</u>	<u>DFA NY Municipal Bond Portfolio</u>	<u>DFA MN Municipal Bond Portfolio</u>	<u>DFA Oregon Municipal Bond Portfolio</u>
<b>Investment Income</b>				
Interest.....	\$ 8,018	\$1,161	\$ 458	\$ 366
Total Investment Income.....	<u>8,018</u>	<u>1,161</u>	<u>458</u>	<u>366</u>
<b>Expenses</b>				
Investment Management Fees.....	1,109	223	100	119
Accounting & Transfer Agent Fees.....	145	25	6	13
Custodian Fees.....	1	1	1	—
Filing Fees.....	31	22	9	14
Shareholders' Reports.....	23	10	22	6
Directors'/Trustees' Fees & Expenses.....	7	2	—	—
Professional Fees.....	7	2	—	1
Previously Waived Fees Recovered by Advisor (Note C).....	67	24	21	23
Other.....	19	6	5	1
Total Expenses.....	<u>1,409</u>	<u>315</u>	<u>164</u>	<u>177</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	36	36	24
Net Expenses.....	<u>1,409</u>	<u>279</u>	<u>128</u>	<u>153</u>
<b>Net Investment Income (Loss).....</b>	<u>6,609</u>	<u>882</u>	<u>330</u>	<u>213</u>
<b>Realized and Unrealized Gain (Loss)</b>				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(8)	(136)	—	(3)
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	<u>(7,484)</u>	<u>(708)</u>	<u>(381)</u>	<u>(360)</u>
<b>Net Realized and Unrealized Gain (Loss).....</b>	<u>(7,492)</u>	<u>(844)</u>	<u>(381)</u>	<u>(363)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations.....</b>	<u>\$ (883)</u>	<u>\$ 38</u>	<u>\$ (51)</u>	<u>\$ (150)</u>

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

See accompanying Notes to Financial Statements.

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

	DFA One-Year Fixed Income Portfolio		DFA Two-Year Global Fixed Income Portfolio		DFA Selectively Hedged Global Fixed Income Portfolio		DFA Five-Year Global Fixed Income Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ (316)	\$ 68,670	\$ 5,005	\$ 43,733	\$ 9,616	\$ 11,983	\$ 53,529	\$ 53,171
Net Realized Gain (Loss) on:								
Investment Securities Sold*,**.....	765	982	134,031	(20,377)	32,305	(6,461)	538,322	(68,018)
Affiliated Investment Companies Shares Sold.....	(6)	22	—	—	—	2	(5)	(8)
Foreign Currency Transactions.....	—	—	(1,334)	(2,533)	1,318	115	1,547	(12,648)
Forward Currency Contracts.....	—	—	(99,208)	(58,082)	(7,462)	(16,347)	(398,032)	(239,386)
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	(2,359)	(3,740)	(2,105)	40,133	(25,646)	24,250	(212,535)	296,048
Affiliated Investment Companies Shares..	8	(4)	8	—	—	(1)	1	(1)
Translation of Foreign Currency-Denominated Amounts.....	—	—	8	261	(17)	44	(126)	306
Forward Currency Contracts.....	—	—	(52,963)	62,888	(10,471)	10,648	(121,361)	190,190
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(1,908)	65,930	(16,558)	66,023	(357)	24,233	(138,660)	219,654
Distributions:								
Institutional Class Shares.....	(1,592)	(68,850)	(30,532)	(87,479)	(353)	(30,567)	(3,819)	(335,646)
Capital Share Transactions (1):								
Shares Issued.....	2,590,795	3,941,731	1,679,495	1,655,183	272,742	281,755	3,889,481	3,952,051
Shares Issued in Lieu of Cash Distributions..	1,478	64,147	27,086	76,847	352	30,491	3,763	331,642
Shares Redeemed.....	(3,386,361)	(4,765,606)	(1,287,009)	(1,907,560)	(167,314)	(411,009)	(3,417,878)	(6,434,968)
Net Increase (Decrease) from Capital Share Transactions.....	(794,088)	(759,728)	419,572	(175,530)	105,780	(98,763)	475,366	(2,151,275)
Total Increase (Decrease) in Net Assets.....	(797,588)	(762,648)	372,482	(196,986)	105,070	(105,097)	332,887	(2,267,267)
<b>Net Assets</b>								
Beginning of Year.....	6,655,886	7,418,534	5,321,434	5,518,420	1,130,900	1,235,997	13,288,386	15,555,653
End of Year.....	<u>\$ 5,858,298</u>	<u>\$ 6,655,886</u>	<u>\$ 5,693,916</u>	<u>\$ 5,321,434</u>	<u>\$ 1,235,970</u>	<u>\$ 1,130,900</u>	<u>\$ 13,621,273</u>	<u>\$ 13,288,386</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	251,534	382,449	168,729	165,867	27,823	29,212	356,554	365,108
Shares Issued in Lieu of Cash Distributions..	143	6,228	2,725	7,762	37	3,186	346	30,908
Shares Redeemed.....	(328,773)	(462,425)	(129,291)	(191,528)	(17,077)	(42,829)	(313,455)	(594,289)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(77,096)	(73,748)	42,163	(17,899)	10,783	(10,431)	43,445	(198,273)

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

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

	DFA World ex U.S. Government Fixed Income Portfolio		DFA Short-Term Government Portfolio		DFA Intermediate Government Fixed Income Portfolio		DFA Short-Term Extended Quality Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 12,456	\$ 10,293	\$ 2,050	\$ 12,897	\$ 87,167	\$ 103,525	\$ 55,753	\$ 76,051
Net Realized Gain (Loss) on:								
Investment Securities Sold*,**.....	28,889	11,616	(2,098)	543	63,442	188,250	79,667	(12,624)
Affiliated Investment Companies Shares Sold.....	—	—	—	—	—	—	(2)	10
Foreign Currency Transactions.....	911	20	—	—	—	—	1,496	516
Forward Currency Contracts.....	(10,452)	(63,182)	—	—	—	—	(23,515)	(85,854)
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	(105,179)	69,147	(21,819)	1,261	(349,602)	127,352	(94,157)	101,788
Affiliated Investment Companies Shares... Translation of Foreign Currency-Denominated Amounts.....	—	—	—	—	—	—	(1)	(4)
Forward Currency Contracts.....	(232)	(60)	—	—	—	—	(124)	231
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(99,564)	65,973	(21,867)	14,701	(198,993)	419,127	(9,991)	124,729
Distributions:								
Institutional Class Shares.....	(29,683)	(61,037)	(1,444)	(16,913)	(222,349)	(106,230)	(21,477)	(125,151)
Capital Share Transactions (1):								
Shares Issued.....	725,829	714,742	439,716	1,413,234	2,058,069	2,091,544	2,411,769	2,148,804
Shares Issued in Lieu of Cash Distributions...	28,857	59,290	1,429	16,492	218,843	104,227	20,971	122,157
Shares Redeemed.....	(604,660)	(563,884)	(1,188,223)	(1,215,611)	(1,494,309)	(2,280,887)	(1,366,800)	(2,557,849)
Net Increase (Decrease) from Capital Share Transactions.....	150,026	210,148	(747,078)	214,115	782,603	(85,116)	1,065,940	(286,888)
Total Increase (Decrease) in Net Assets.....	20,779	215,084	(770,389)	211,903	361,261	227,781	1,034,472	(287,310)
<b>Net Assets</b>								
Beginning of Year.....	1,702,457	1,487,373	2,518,761	2,306,858	5,838,968	5,611,187	6,246,736	6,534,046
End of Year.....	<u>\$1,723,236</u>	<u>\$1,702,457</u>	<u>\$ 1,748,372</u>	<u>\$ 2,518,761</u>	<u>\$ 6,200,229</u>	<u>\$ 5,838,968</u>	<u>\$ 7,281,208</u>	<u>\$ 6,246,736</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	69,334	67,517	41,751	133,644	156,915	153,647	219,226	197,554
Shares Issued in Lieu of Cash Distributions...	2,694	5,751	136	1,563	16,534	7,712	1,908	11,281
Shares Redeemed.....	(58,363)	(53,523)	(112,763)	(115,031)	(113,961)	(167,856)	(124,232)	(236,085)
Net Increase (Decrease) from Shares Issued and Redeemed.....	13,665	19,745	(70,876)	20,176	59,488	(6,497)	96,902	(27,250)

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

**(Amounts in thousands)**

	DFA Intermediate-Term Extended Quality Portfolio		DFA Targeted Credit Portfolio		DFA Global Core Plus Fixed Income Portfolio		DFA Investment Grade Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 53,323	\$ 53,931	\$ 12,389	\$ 12,692	\$ 51,746	\$ 34,817	\$ 257,082	\$ 240,884
Net Realized Gain (Loss) on:								
Investment Securities Sold*,**.....	40,461	31,351	15,989	(5,876)	28,593	1,604	138,850	58,689
Affiliated Investment Companies Shares Sold..	—	(13)	(2)	—	(2)	(13)	(29)	(166)
Foreign Currency Transactions.....	—	—	203	(25)	755	(205)	(58)	165
Forward Currency Contracts.....	—	—	(1,588)	(12,061)	(6,483)	(29,694)	(4,789)	(19,756)
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency... ..	(84,316)	43,455	(17,991)	16,189	(68,149)	67,367	(522,640)	392,132
Affiliated Investment Companies Shares.....	(3)	(5)	—	(3)	(3)	(2)	(21)	(23)
Translation of Foreign Currency-Denominated Amounts.....	—	—	(33)	26	(175)	(59)	(40)	39
Forward Currency Contracts.....	—	—	(2,662)	5,632	(18,897)	24,807	(4,064)	10,137
Net Increase (Decrease) in Net Assets Resulting from Operations.....	9,465	128,719	6,305	16,574	(12,615)	98,622	(135,709)	682,101
Distributions:								
Institutional Class Shares.....	(67,923)	(53,409)	(7,208)	(18,598)	(51,221)	(27,050)	(257,741)	(229,667)
Capital Share Transactions (1):								
Shares Issued.....	700,308	894,761	295,455	297,392	1,405,734	1,278,169	5,149,011	4,131,499
Shares Issued in Lieu of Cash Distributions.....	64,600	50,165	6,981	17,968	51,177	27,049	253,417	226,392
Shares Redeemed.....	(763,707)	(601,591)	(183,594)	(261,032)	(642,342)	(529,427)	(2,548,668)	(3,491,018)
Net Increase (Decrease) from Capital Share Transactions.....	1,201	343,335	118,842	54,328	814,569	775,791	2,853,760	866,873
Total Increase (Decrease) in Net Assets.....	(57,257)	418,645	117,939	52,304	750,733	847,363	2,460,310	1,319,307
<b>Net Assets</b>								
Beginning of Year.....	2,131,021	1,712,376	818,911	766,607	2,368,742	1,521,379	11,162,601	9,843,294
End of Year.....	<u>\$2,073,764</u>	<u>\$2,131,021</u>	<u>\$ 936,850</u>	<u>\$ 818,911</u>	<u>\$3,119,475</u>	<u>\$2,368,742</u>	<u>\$13,622,911</u>	<u>\$11,162,601</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	60,115	77,622	28,889	29,617	130,059	120,914	435,971	351,037
Shares Issued in Lieu of Cash Distributions.....	5,532	4,356	685	1,788	4,692	2,619	21,558	19,533
Shares Redeemed.....	(65,924)	(52,978)	(17,965)	(26,150)	(59,402)	(51,353)	(216,147)	(301,834)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(277)	29,000	11,609	5,255	75,349	72,180	241,382	68,736

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	DFA Diversified Fixed Income Portfolio		DFA LTIP Portfolio		DFA Inflation- Protected Securities Portfolio		DFA Short-Duration Real Return Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 32,127	\$ 19,855	\$ 16,465	\$ 4,270	\$ 298,499	\$ 76,256	\$ 17,849	\$ 23,552
Capital Gain Distributions Received from Investment Securities.....	19,554	—	—	—	—	—	—	—
Net Realized Gain (Loss) on:								
Investment Securities Sold*,**.....	280	(357)	8,757	20,979	3,677	10,978	14,388	(7,195)
Affiliated Investment Companies Shares Sold....	(6)	2,252	—	—	—	—	(6)	4
Swap Contracts.....	—	—	—	—	—	—	12,579	(10,398)
Foreign Currency Transactions.....	—	—	—	—	—	—	26	(320)
Forward Currency Contracts.....	—	—	—	—	—	—	(7,076)	(2,318)
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	7,015	8,883	5,336	20,683	131,328	372,655	(22,004)	16,576
Affiliated Investment Companies Shares.....	(67,438)	27,503	—	—	—	—	5	(9)
Swap Contracts.....	—	—	—	—	—	—	84,073	3,898
Translation of Foreign Currency-Denominated Amounts.....	—	—	—	—	—	—	36	20
Forward Currency Contracts.....	—	—	—	—	—	—	(10,062)	5,352
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(8,468)	58,136	30,558	45,932	433,504	459,889	89,808	29,162
Distributions:								
Institutional Class Shares.....	(33,400)	(18,821)	(31,821)	(3,208)	(308,232)	(57,432)	(11,481)	(37,127)
Capital Share Transactions (1):								
Shares Issued.....	1,250,930	786,152	162,753	144,835	2,516,447	1,982,544	778,490	467,499
Shares Issued in Lieu of Cash Distributions.....	33,397	18,817	31,821	3,208	303,621	56,270	11,228	36,198
Shares Redeemed.....	(408,616)	(381,156)	(96,764)	(115,132)	(1,344,084)	(1,706,524)	(463,634)	(586,975)
Net Increase (Decrease) from Capital Share Transactions.....	875,711	423,813	97,810	32,911	1,475,984	332,290	326,084	(83,278)
Total Increase (Decrease) in Net Assets.....	833,843	463,128	96,547	75,635	1,601,256	734,747	404,411	(91,243)
<b>Net Assets</b>								
Beginning of Year.....	1,528,078	1,064,950	290,675	215,040	5,622,483	4,887,736	1,393,554	1,484,797
End of Year.....	<u>\$2,361,921</u>	<u>\$1,528,078</u>	<u>\$387,222</u>	<u>\$ 290,675</u>	<u>\$ 7,223,739</u>	<u>\$ 5,622,483</u>	<u>\$1,797,965</u>	<u>\$1,393,554</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	122,222	76,437	14,170	12,395	189,749	157,067	75,414	47,262
Shares Issued in Lieu of Cash Distributions.....	3,271	1,857	2,726	278	23,067	4,474	1,115	3,664
Shares Redeemed.....	(39,894)	(37,246)	(8,383)	(10,037)	(101,386)	(136,993)	(45,214)	(59,889)
Net Increase (Decrease) from Shares Issued and Redeemed.....	85,599	41,048	8,513	2,636	111,430	24,548	31,315	(8,963)

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.



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

	DFA Global Core Plus Real Return Portfolio	DFA Municipal Real Return Portfolio		DFA California Municipal Real Return Portfolio		DFA Municipal Bond Portfolio	
	Period Apr 26, 2021 to Oct 31, 2021	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>							
Operations:							
Net Investment Income (Loss).....	\$ 1,439	\$ 10,644	\$ 12,714	\$ 1,587	\$ 1,775	\$ 6,134	\$ 7,333
Net Realized Gain (Loss) on:							
Investment Securities Sold*,**.....	103	(40)	2,257	(37)	(208)	1	(418)
Swap Contracts.....	—	2,154	(6,402)	489	(2,167)	—	—
Foreign Currency Transactions.....	(87)	—	—	—	—	—	—
Forward Currency Contracts.....	2,390	—	—	—	—	—	—
Change in Unrealized Appreciation (Depreciation) of:							
Investment Securities and Foreign Currency.....	(5,684)	(12,300)	13,018	(1,992)	1,733	(7,648)	7,587
Swap Contracts.....	10,916	74,709	1,262	13,071	794	—	—
Translation of Foreign Currency-Denominated Amounts.....	(7)	—	—	—	—	—	—
Forward Currency Contracts.....	(81)	—	—	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	8,989	75,167	22,849	13,118	1,927	(1,513)	14,502
Distributions:							
Institutional Class Shares.....	(950)	(10,503)	(12,801)	(1,502)	(1,824)	(6,104)	(7,369)
Return of Capital.....	—	—	—	—	(44)	—	—
Total Distributions.....	(950)	(10,503)	(12,801)	(1,502)	(1,868)	(6,104)	(7,369)
Capital Share Transactions (1):							
Shares Issued.....	280,336	389,057	371,317	74,778	80,234	263,043	184,158
Shares Issued in Lieu of Cash Distributions.....	950	10,493	12,787	1,502	1,868	6,074	7,325
Shares Redeemed.....	(6,516)	(167,181)	(421,908)	(29,872)	(61,544)	(140,545)	(180,813)
Net Increase (Decrease) from Capital Share Transactions..	274,770	232,369	(37,804)	46,408	20,558	128,572	10,670
Total Increase (Decrease) in Net Assets.....	282,809	297,033	(27,756)	58,024	20,617	120,955	17,803
<b>Net Assets</b>							
Beginning of Period Year.....	—	856,386	884,142	156,192	135,575	527,633	509,830
End of Period Year.....	\$282,809	\$1,153,419	\$856,386	\$214,216	\$156,192	\$648,588	\$527,633
<b>(1) Shares Issued and Redeemed:</b>							
Shares Issued.....	27,635	36,671	37,070	7,141	8,083	25,128	17,643
Shares Issued in Lieu of Cash Distributions.....	92	991	1,276	144	186	581	702
Shares Redeemed.....	(633)	(15,824)	(42,955)	(2,850)	(6,330)	(13,431)	(17,449)
Net Increase (Decrease) from Shares Issued and Redeemed.....	27,094	21,838	(4,609)	4,435	1,939	12,278	896

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	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	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Period Sep 30, 2020 to Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 7,170	\$ 23,039	\$ 28,830	\$ 30,943	\$ 1,172	\$ 7	\$ 5,472	\$ 9,988
Net Realized Gain (Loss) on:								
Investment Securities Sold**,.....	(572)	(123)	(711)	(950)	(26)	—	(1,037)	(1,202)
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	(7,266)	1,179	(30,532)	36,549	(933)	(104)	(3,998)	(104)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(668)	24,095	(2,413)	66,542	213	(97)	437	8,682
Distributions:								
Institutional Class Shares.....	(6,543)	(23,645)	(28,015)	(30,959)	(1,085)	(2)	(4,219)	(10,276)
Return of Capital.....	(133)	—	—	—	—	—	—	(234)
Total Distributions.....	(6,676)	(23,645)	(28,015)	(30,959)	(1,085)	(2)	(4,219)	(10,510)
Capital Share Transactions (1):								
Shares Issued.....	697,627	1,175,347	602,852	618,097	208,100	86,233	235,019	312,860
Shares Issued in Lieu of Cash Distributions.....	6,334	20,544	26,780	29,729	1,062	2	4,100	9,989
Shares Redeemed.....	(893,388)	(1,181,386)	(509,964)	(709,003)	(26,614)	(686)	(399,486)	(512,377)
Net Increase (Decrease) from Capital Share Transactions.....	(189,427)	14,505	119,668	(61,177)	182,548	85,549	(160,367)	(189,528)
Total Increase (Decrease) in Net Assets.....	(196,771)	14,955	89,240	(25,594)	181,676	85,450	(164,149)	(191,356)
<b>Net Assets</b>								
Beginning of Year.....	2,633,204	2,618,249	2,044,065	2,069,659	85,450	—	1,036,970	1,228,326
End of Year.....	<u>\$2,436,433</u>	<u>\$ 2,633,204</u>	<u>\$2,133,305</u>	<u>\$2,044,065</u>	<u>\$267,126</u>	<u>\$85,450</u>	<u>\$ 872,821</u>	<u>\$1,036,970</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	68,541	115,265	57,137	58,952	20,696	8,625	22,853	30,376
Shares Issued in Lieu of Cash Distributions.....	622	2,016	2,544	2,827	106	—	399	969
Shares Redeemed.....	(87,771)	(115,956)	(48,381)	(68,033)	(2,641)	(69)	(38,846)	(49,795)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(18,608)	1,325	11,300	(6,254)	18,161	8,556	(15,594)	(18,450)

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**

**STATEMENTS OF CHANGES IN NET ASSETS**

(Amounts in thousands)

	DFA California Intermediate-Term Municipal Bond Portfolio		DFA NY Municipal Bond Portfolio		DFA MN Municipal Bond Portfolio		DFA Oregon Municipal Bond Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>								
Operations:								
Net Investment Income (Loss).....	\$ 6,609	\$ 7,481	\$ 882	\$ 1,233	\$ 330	\$ 710	\$ 213	\$ 286
Net Realized Gain (Loss) on:								
Investment Securities Sold**,**.....	(8)	(257)	(136)	(128)	—	395	(3)	(104)
Change in Unrealized Appreciation (Depreciation) of:								
Investment Securities and Foreign Currency.....	(7,484)	6,748	(708)	224	(381)	406	(360)	723
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(883)	13,972	38	1,329	(51)	1,511	(150)	905
Distributions:								
Institutional Class Shares.....	(6,427)	(7,659)	(757)	(1,253)	(514)	(730)	(210)	(290)
Return of Capital.....	—	(69)	—	—	—	—	—	(9)
Total Distributions.....	(6,427)	(7,728)	(757)	(1,253)	(514)	(730)	(210)	(299)
Capital Share Transactions (1):								
Shares Issued.....	204,983	187,912	49,146	44,688	10,847	18,722	18,226	20,069
Shares Issued in Lieu of Cash Distributions.....	6,350	7,612	757	1,253	513	730	209	298
Shares Redeemed.....	(122,161)	(152,332)	(36,378)	(57,058)	(8,054)	(56,269)	(3,245)	(4,704)
Net Increase (Decrease) from Capital Share Transactions.....	89,172	43,192	13,525	(11,117)	3,306	(36,817)	15,190	15,663
Total Increase (Decrease) in Net Assets.....	81,862	49,436	12,806	(11,041)	2,741	(36,036)	14,830	16,269
<b>Net Assets</b>								
Beginning of Year.....	568,867	519,431	110,128	121,169	38,103	74,139	39,413	23,144
End of Year.....	<u>\$ 650,729</u>	<u>\$ 568,867</u>	<u>\$122,934</u>	<u>\$110,128</u>	<u>\$40,844</u>	<u>\$ 38,103</u>	<u>\$54,243</u>	<u>\$39,413</u>
<b>(1) Shares Issued and Redeemed:</b>								
Shares Issued.....	18,937	17,550	4,784	4,339	1,077	1,851	1,786	1,988
Shares Issued in Lieu of Cash Distributions.....	587	705	74	122	51	72	21	29
Shares Redeemed.....	(11,292)	(14,271)	(3,538)	(5,570)	(800)	(5,545)	(319)	(471)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>8,232</u>	<u>3,984</u>	<u>1,320</u>	<u>(1,109)</u>	<u>328</u>	<u>(3,622)</u>	<u>1,488</u>	<u>1,546</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0, \$0, \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0, \$0, \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA One-Year Fixed Income Portfolio					DFA Two-Year Global Fixed Income Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 10.30	\$ 10.31	\$ 10.24	\$ 10.29	\$ 10.31	\$ 10.00	\$ 10.03	\$ 9.95	\$ 9.99	\$ 9.99
Income from Investment Operations (A)										
Net Investment Income	(—)	0.10	0.23	0.18	0.11	0.01	0.08	0.18	0.17	0.12
Net Gains (Losses) on Securities (Realized and Unrealized)	—	(0.01)	0.06	(0.06)	(0.02)	(0.04)	0.04	0.15	(0.08)	(0.03)
Total from Investment Operations	—	0.09	0.29	0.12	0.09	(0.03)	0.12	0.33	0.09	0.09
Less Distributions:										
Net Investment Income	(—)	(0.10)	(0.22)	(0.17)	(0.11)	(0.06)	(0.15)	(0.25)	(0.13)	(0.09)
Total Distributions	—	(0.10)	(0.22)	(0.17)	(0.11)	(0.06)	(0.15)	(0.25)	(0.13)	(0.09)
Net Asset Value, End of Year	\$ 10.30	\$ 10.30	\$ 10.31	\$ 10.24	\$ 10.29	\$ 9.91	\$ 10.00	\$ 10.03	\$ 9.95	\$ 9.99
Total Return	0.02%	0.84%	2.90%	1.22%	0.86%	(0.33%)	1.23%	3.42%	0.87%	0.95%
Net Assets, End of Year (thousands)	\$5,858,298	\$6,655,886	\$7,418,534	\$7,970,071	\$7,458,011	\$5,693,916	\$5,321,434	\$5,518,420	\$5,590,939	\$5,201,650
Ratio of Expenses to Average Net Assets	0.17%	0.17%	0.18%	0.17%	0.17%	0.17%	0.17%	0.18%	0.17%	0.17%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.17%	0.17%	0.18%	0.17%	0.17%	0.17%	0.18%	0.18%	0.17%	0.17%
Ratio of Net Investment Income to Average Net Assets	—	0.95%	2.22%	1.76%	1.08%	0.09%	0.80%	1.83%	1.73%	1.21%
Portfolio Turnover Rate	96%	83%	30%	68%	86%	93%	51%	59%	81%	121%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Selectively Hedged Global Fixed Income Portfolio					DFA Five-Year Global Fixed Income Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 9.76	\$ 9.79	\$ 9.60	\$ 9.66	\$ 9.72	\$ 10.89	\$ 10.96	\$ 10.90	\$ 11.03	\$ 11.16
Income from Investment Operations (A)										
Net Investment Income	0.08	0.10	0.15	0.15	0.17	0.04	0.04	0.07	0.11	0.18
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.08)	0.11	0.34	(0.04)	(0.08)	(0.15)	0.14	0.44	(0.07)	(0.08)
Total from Investment Operations	—	0.21	0.49	0.11	0.09	(0.11)	0.18	0.51	0.04	0.10
Less Distributions:										
Net Investment Income	(—)	(0.24)	(0.30)	(0.17)	(0.15)	(—)	(0.25)	(0.45)	(0.16)	(0.19)
Net Realized Gains	—	—	—	—	—	—	—	—	(0.01)	(0.04)
Total Distributions	—	(0.24)	(0.30)	(0.17)	(0.15)	—	(0.25)	(0.45)	(0.17)	(0.23)
Net Asset Value, End of Year	\$ 9.76	\$ 9.76	\$ 9.79	\$ 9.60	\$ 9.66	\$ 10.78	\$ 10.89	\$ 10.96	\$ 10.90	\$ 11.03
Total Return	0.03%	2.20%	5.29%	1.12%	1.00%	(0.98%)	1.64%	4.88%	0.38%	0.95%
Net Assets, End of Year (thousands)	\$1,235,970	\$1,130,900	\$1,235,997	\$1,210,704	\$1,137,725	\$13,621,273	\$13,288,386	\$15,555,653	\$15,130,986	\$14,085,116
Ratio of Expenses to Average Net Assets	0.17%	0.17%	0.18%	0.17%	0.17%	0.26%	0.26%	0.28%	0.27%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.17%	0.17%	0.18%	0.17%	0.17%	0.26%	0.27%	0.29%	0.27%	0.27%
Ratio of Net Investment Income to Average Net Assets	0.80%	1.01%	1.60%	1.62%	1.77%	0.39%	0.38%	0.63%	1.03%	1.66%
Portfolio Turnover Rate	94%	45%	62%	63%	52%	126%	47%	46%	67%	69%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA World Ex U.S. Government Fixed Income Portfolio					DFA Short-Term Government Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 10.85	\$ 10.85	\$ 10.45	\$ 10.22	\$ 10.37	\$ 10.56	\$ 10.57	\$ 10.38	\$ 10.59	\$ 10.75
Income from Investment Operations (A)										
Net Investment Income	0.07	0.07	0.09	0.10	0.10	0.01	0.06	0.20	0.16	0.12
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.64)	0.37	1.08	0.15	0.02	(0.13)	0.01	0.19	(0.22)	(0.13)
Total from Investment Operations	(0.57)	0.44	1.17	0.25	0.12	(0.12)	0.07	0.39	(0.06)	(0.01)
Less Distributions:										
Net Investment Income	(0.09)	(0.33)	(0.73)	(0.02)	(0.25)	(0.01)	(0.08)	(0.20)	(0.15)	(0.12)
Net Realized Gains	(0.09)	(0.11)	(0.04)	—	(0.02)	—	—	—	—	(0.03)
Total Distributions	(0.18)	(0.44)	(0.77)	(0.02)	(0.27)	(0.01)	(0.08)	(0.20)	(0.15)	(0.15)
Net Asset Value, End of Year	\$ 10.10	\$ 10.85	\$ 10.85	\$ 10.45	\$ 10.22	\$ 10.43	\$ 10.56	\$ 10.57	\$ 10.38	\$ 10.59
Total Return	(5.94%)	4.28%	11.92%	2.42%	1.31%	(1.15%)	0.63%	3.75%	(0.60%)	(0.10%)
Net Assets, End of Year (thousands)	\$1,723,236	\$1,702,457	\$1,487,373	\$1,126,037	\$933,640	\$1,748,372	\$2,518,761	\$2,306,858	\$2,304,374	\$2,221,841
Ratio of Expenses to Average Net Assets	0.20%	0.19%	0.20%	0.20%	0.20%	0.20%	0.20%	0.20%	0.19%	0.19%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.21%	0.22%	0.22%	0.21%	0.21%	0.20%	0.20%	0.20%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	0.70%	0.66%	0.85%	0.94%	1.04%	0.11%	0.52%	1.92%	1.52%	1.17%
Portfolio Turnover Rate	31%	41%	49%	37%	51%	58%	85%	58%	30%	34%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Intermediate Government Fixed Income Portfolio				DFA Short-Term Extended Quality Portfolio			
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
Net Asset Value, Beginning of Year	\$ 13.72	\$ 12.99	\$ 11.88	\$ 12.45	\$ 10.97	\$ 10.95	\$ 10.68	\$ 10.85
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.19	0.25	0.29	0.27	0.09	0.13	0.19	0.20
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.61)	0.74	1.10	(0.57)	(0.10)	0.10	0.35	(0.16)
Total from Investment Operations	(0.42)	0.99	1.39	(0.30)	(0.01)	0.23	0.54	0.03
Less Distributions:								
Net Investment Income	(0.17)	(0.26)	(0.28)	(0.26)	(0.03)	(0.21)	(0.27)	(0.19)
Net Realized Gains	(0.34)	—	—	(0.01)	—	—	—	(0.01)
Total Distributions	(0.51)	(0.26)	(0.28)	(0.27)	(0.03)	(0.21)	(0.27)	(0.20)
Net Asset Value, End of Year	\$ 12.79	\$ 13.72	\$ 12.99	\$ 11.88	\$ 10.93	\$ 10.97	\$ 10.95	\$ 10.68
Total Return	(3.20%)	7.67%	11.81%	(2.44%)	(0.05%)	2.13%	5.11%	0.22%
Net Assets, End of Year (thousands)	\$6,200,229	\$5,838,988	\$5,611,187	\$4,964,670	\$7,281,208	\$6,246,736	\$6,534,046	\$5,559,764
Ratio of Expenses to Average Net Assets	0.12%	0.12%	0.13%	0.12%	0.22%	0.22%	0.22%	0.22%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.12%	0.12%	0.13%	0.12%	0.22%	0.23%	0.23%	0.22%
Ratio of Net Investment Income to Average Net Assets	1.44%	1.85%	2.28%	2.22%	0.80%	1.20%	1.73%	1.76%
Portfolio Turnover Rate	25%	45%	25%	16%	80%	40%	51%	27%
								23%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Intermediate-Term Extended Quality Portfolio				DFA Targeted Credit Portfolio			
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
Net Asset Value, Beginning of Period . . . . .	\$ 11.79	\$ 11.29	\$ 10.11	\$ 10.85	\$ 10.18	\$ 10.19	\$ 9.80	\$ 10.06
Income from Investment Operations (A)								
Net Investment Income (Loss) . . . . .	0.28	0.32	0.35	0.33	0.14	0.16	0.21	0.22
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	(0.21)	0.50	1.17	(0.71)	(0.05)	0.07	0.42	(0.24)
Total from Investment Operations . . . . .	0.07	0.82	1.52	(0.38)	0.09	0.23	0.63	(0.02)
Less Distributions:								
Net Investment Income . . . . .	(0.28)	(0.32)	(0.34)	(0.33)	(0.09)	(0.24)	(0.24)	(0.22)
Net Realized Gains . . . . .	(0.09)	—	—	(0.03)	—	(—)	—	(0.02)
Total Distributions . . . . .	(0.37)	(0.32)	(0.34)	(0.36)	(0.09)	(0.24)	(0.24)	(0.24)
Net Asset Value, End of Period . . . . .	\$ 11.49	\$ 11.79	\$ 11.29	\$ 10.11	\$ 10.18	\$ 10.18	\$ 10.19	\$ 9.80
Total Return . . . . .	0.52%	7.37%	15.27%	(3.53%)	0.85%	2.32%	6.51%	(0.18%)
Net Assets, End of Period (thousands) . . . . .	\$2,073,764	\$2,131,021	\$1,712,376	\$1,782,191	\$936,850	\$818,911	\$766,607	\$651,780
Ratio of Expenses to Average Net Assets . . . . .	0.22%	0.22%	0.22%	0.22%	0.20%	0.20%	0.20%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) . . . . .	0.22%	0.23%	0.23%	0.22%	0.22%	0.23%	0.24%	0.23%
Ratio of Net Investment Income to Average Net Assets . . . . .	2.44%	2.80%	3.25%	3.21%	1.41%	1.61%	2.12%	2.25%
Portfolio Turnover Rate . . . . .	43%	42%	19%	24%	65%	35%	17%	19%

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

See accompanying Notes to Financial Statements.



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

	DFA Global Core Plus Fixed Income Portfolio					DFA Investment Grade Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Period Jan 11, 2018 to Oct 31, 2018		Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period . . . . .	\$ 10.91	\$ 10.50	\$ 9.89	\$ 10.00		\$ 11.96	\$ 11.38	\$ 10.38	\$ 10.90	\$ 11.04
<u>Income from Investment Operations (A)</u>										
Net Investment Income (Loss) . . . . .	0.20	0.20	0.20	0.15		0.24	0.28	0.29	0.27	0.25
Net Gains (Losses) on Securities (Realized and Unrealized) . . . . .	(0.22)	0.39	0.96	(0.21)		(0.36)	0.57	1.00	(0.53)	(0.16)
Total from Investment Operations . . . . .	(0.02)	0.59	1.16	(0.06)		(0.12)	0.85	1.29	(0.26)	0.09
<u>Less Distributions:</u>										
Net Investment Income . . . . .	(0.19)	(0.18)	(0.55)	(0.05)		(0.24)	(0.27)	(0.29)	(0.26)	(0.23)
Net Realized Gains . . . . .	(0.03)	—	—	—		(—)	—	—	—	—
Total Distributions . . . . .	(0.22)	(0.18)	(0.55)	(0.05)		(0.24)	(0.27)	(0.29)	(0.26)	(0.23)
Net Asset Value, End of Period . . . . .	\$ 10.67	\$ 10.91	\$ 10.50	\$ 9.89		\$ 11.60	\$ 11.96	\$ 11.38	\$ 10.38	\$ 10.90
Total Return . . . . .	(0.22%)	5.69%	12.33%	(0.56%)(B)		(1.01%)	7.54%	12.60%	(2.38%)	0.86%
Net Assets, End of Period (thousands) . . . . .	\$3,119,475	\$2,368,742	\$1,521,379	\$592,325		\$13,622,911	\$11,162,601	\$9,843,294	\$8,638,793	\$8,185,290
Ratio of Expenses to Average Net Assets * . . . . .	0.28%	0.29%	0.30%	0.30%(C)(D)(E)		0.22%	0.22%	0.22%	0.22%	0.22%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) * . . . . .	0.28%	0.29%	0.30%	0.31%(C)(D)(E)		0.22%	0.23%	0.23%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets . . . . .	1.87%	1.90%	1.99%	1.82%(D)(E)		2.02%	2.38%	2.69%	2.55%	2.32%
Portfolio Turnover Rate . . . . .	17%	32%	14%	68%(B)		17%	22%	21%	15%	18%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows . . . . .	N/A	N/A	N/A	0.01%		N/A	N/A	N/A	N/A	N/A

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Diversified Fixed Income Portfolio					DFA LTIP Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period	\$ 10.36	\$ 10.00	\$ 9.47	\$ 9.76	\$ 9.92	\$ 12.16	\$ 10.11	\$ 8.47	\$ 9.31	\$ 9.81
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.17	0.17	0.22	0.19	0.15	0.56	0.20	0.24	0.33	0.25
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.22)	0.35	0.53	(0.29)	(0.16)	0.39	1.99	1.66	(0.83)	(0.50)
Total from Investment Operations	(0.05)	0.52	0.75	(0.10)	(0.01)	0.95	2.19	1.90	(0.50)	(0.25)
Less Distributions:										
Net Investment Income	(0.17)	(0.16)	(0.22)	(0.19)	(0.15)	(0.52)	(0.14)	(0.22)	(0.34)	(0.24)
Net Realized Gains	(0.01)	—	—	(—)	—	(0.65)	—	(0.04)	—	(0.01)
Total Distributions	(0.18)	(0.16)	(0.22)	(0.19)	(0.15)	(1.17)	(0.14)	(0.26)	(0.34)	(0.25)
Net Asset Value, End of Period	\$ 10.13	\$ 10.36	\$ 10.00	\$ 9.47	\$ 9.76	\$ 11.94	\$ 12.16	\$ 10.11	\$ 8.47	\$ 9.31
Total Return	(0.54%)	5.26%	7.97%	(1.05%)	(0.05%)	8.30%	21.75%	22.69%	(5.73%)	(2.52%)
Net Assets, End of Period (thousands)	\$2,361,921	\$1,528,078	\$1,064,950	\$796,296	\$530,016	\$387,222	\$290,675	\$215,040	\$168,648	\$124,591
Ratio of Expenses to Average Net Assets *	0.15%(C)	0.15%(C)	0.15%(C)	0.15%(C)	0.15%(C)	0.13%	0.14%	0.15%	0.15%	0.15%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) *	0.26%(C)	0.27%(C)	0.27%(C)	0.26%(C)	0.29%(C)	0.13%	0.14%	0.15%	0.14%	0.14%
Ratio of Net Investment Income to Average Net Assets	1.63%	1.61%	2.21%	1.93%	1.56%	4.86%	1.71%	2.52%	3.52%	2.75%
Portfolio Turnover Rate	2%	12%	3%	3%	5%	39%	65%	38%	53%	2%
* The Ratio of Expenses to Average Net Assets is inclusive of acquired fund fees and expenses incurred by the Portfolio indirectly as a result of Portfolio's investment in Underlying Funds as follows:	0.11%	0.11%	0.12%	0.11%	0.11%	N/A	N/A	N/A	N/A	N/A

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Inflation-Protected Securities Portfolio					DFA Short-Duration Real Return Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 13.05	\$ 12.03	\$ 11.25	\$ 11.79	\$ 12.09	\$ 10.05	\$ 10.06	\$ 9.92	\$ 10.02	\$ 10.02
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.61	0.19	0.25	0.35	0.25	0.12	0.17	0.20	0.18	0.17
Net Gains (Losses) on Securities (Realized and Unrealized)	0.27	0.97	0.78	(0.52)	(0.29)	0.49	0.07	0.20	(0.11)	(0.03)
Total from Investment Operations	0.88	1.16	1.03	(0.17)	(0.04)	0.61	0.24	0.40	0.07	0.14
Less Distributions:										
Net Investment Income	(0.57)	(0.13)	(0.25)	(0.37)	(0.23)	(0.08)	(0.25)	(0.26)	(0.17)	(0.14)
Net Realized Gains	(0.04)	(0.01)	—	—	(0.03)	—	—	—	—	—
Total Distributions	(0.61)	(0.14)	(0.25)	(0.37)	(0.26)	(0.08)	(0.25)	(0.26)	(0.17)	(0.14)
Net Asset Value, End of Year	\$ 13.32	\$ 13.05	\$ 12.03	\$ 11.25	\$ 11.79	\$ 10.58	\$ 10.05	\$ 10.06	\$ 9.92	\$ 10.02
Total Return	6.91%	9.69%	9.16%	(1.53)%	(0.26)%	6.13%	2.43%	4.16%	0.70%	1.42%
Net Assets, End of Year (thousands)	\$7,223,739	\$5,622,483	\$4,887,736	\$4,491,326	\$4,359,301	\$1,797,965	\$1,393,554	\$1,484,797	\$1,441,718	\$1,130,418
Ratio of Expenses to Average Net Assets	0.11%	0.12%	0.12%	0.12%	0.12%	0.22%	0.23%	0.24%	0.23%	0.24%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.11%	0.12%	0.12%	0.12%	0.12%	0.22%	0.23%	0.24%	0.23%	0.23%
Ratio of Net Investment Income to Average Net Assets	4.58%	1.49%	2.13%	3.01%	2.14%	1.17%	1.68%	1.98%	1.78%	1.72%
Portfolio Turnover Rate	1%	15%	28%	24%	16%	72%	44%	42%	39%	35%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Global Core Plus Real Return Portfolio	DFA Municipal Real Return Portfolio				
	Period Apr 26, 2021 to Oct 31, 2021	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period.....	\$ 10.00	\$ 10.21	\$ 9.99	\$ 9.71	\$ 9.94	\$ 9.93
Income from Investment Operations (A)						
Net Investment Income (Loss) .....	0.08	0.11	0.15	0.16	0.15	0.13
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.40	0.70	0.22	0.28	(0.23)	0.01
Total from Investment Operations .....	0.48	0.81	0.37	0.44	(0.08)	0.14
Less Distributions:						
Net Investment Income .....	(0.04)	(0.11)	(0.15)	(0.16)	(0.15)	(0.13)
Total Distributions .....	(0.04)	(0.11)	(0.15)	(0.16)	(0.15)	(0.13)
Net Asset Value, End of Period.....	\$ 10.44	\$ 10.91	\$ 10.21	\$ 9.99	\$ 9.71	\$ 9.94
Total Return .....	4.78%(B)	8.00%	3.77%	4.56%	(0.86%)	1.42%
Net Assets, End of Period (thousands) .....	\$282,809	\$1,153,419	\$856,386	\$884,142	\$865,710	\$716,821
Ratio of Expenses to Average Net Assets .....	0.30%(D)(E)	0.24%	0.24%	0.23%	0.23%	0.23%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) .....	0.38%(D)(E)	0.24%	0.24%	0.24%	0.24%	0.24%
Ratio of Net Investment Income to Average Net Assets .....	1.34%(D)(E)	1.08%	1.51%	1.62%	1.51%	1.34%
Portfolio Turnover Rate .....	27%(B)	14%	34%	6%	8%	4%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA California Municipal Real Return Portfolio					DFA Municipal Bond Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Period Nov 1, 2017 to Oct 31, 2018	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	
Net Asset Value, Beginning of Year.....	\$ 10.10	\$ 10.02	\$ 9.80	\$ 10.00	\$ 10.50	\$ 10.33	\$ 9.96	\$ 10.18	\$ 10.22	
Income from Investment Operations (A)										
Net Investment Income (Loss) .....	0.09	0.12	0.15	0.13	0.11	0.15	0.15	0.14	0.12	
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.66	0.08	0.21	(0.22)	(0.13)	0.17	0.37	(0.23)	(0.04)	
Total from Investment Operations .....	0.75	0.20	0.36	(0.09)	(0.02)	0.32	0.52	(0.09)	0.08	
Less Distributions:										
Net Investment Income .....	(0.09)	(0.12)	(0.14)	(0.11)	(0.11)	(0.15)	(0.15)	(0.13)	(0.12)	
Return of Capital .....	—	(0.00)*	—	—	—	—	—	—	—	
Total Distributions .....	(0.09)	(0.12)	(0.14)	(0.11)	(0.11)	(0.15)	(0.15)	(0.13)	(0.12)	
Net Asset Value, End of Year .....	\$ 10.76	\$ 10.10	\$ 10.02	\$ 9.80	\$ 10.37	\$ 10.50	\$ 10.33	\$ 9.96	\$ 10.18	
Total Return .....	7.41%	2.04%	3.73%	(0.86%)(B)	(0.23%)	3.11%	5.28%	(0.84%)	0.76%	
Net Assets, End of Year (thousands) .....	\$214,216	\$156,192	\$135,575	\$122,368	\$648,588	\$527,633	\$509,830	\$453,447	\$351,938	
Ratio of Expenses to Average Net Assets .....	0.26%	0.27%	0.28%	0.30%(D)(E)	0.23%	0.23%	0.22%	0.23%	0.23%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) .....	0.26%	0.28%	0.29%	0.32%(D)(E)	0.23%	0.23%	0.25%	0.24%	0.24%	
Ratio of Net Investment Income to Average Net Assets .....	0.86%	1.19%	1.46%	1.31%(D)(E)	1.02%	1.43%	1.51%	1.38%	1.17%	
Portfolio Turnover Rate .....	24%	21%	12%	2%(B)	15%	33%	13%	11%	8%	

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Short-Term Municipal Bond Portfolio					DFA Intermediate-Term Municipal Bond Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Year	\$ 10.19	\$ 10.18	\$ 10.10	\$ 10.18	\$ 10.21	\$ 10.58	\$ 10.38	\$ 9.93	\$ 10.19	\$ 10.25
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.03	0.09	0.12	0.11	0.10	0.14	0.16	0.16	0.15	0.14
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.03)	0.01	0.08	(0.08)	(0.03)	(0.15)	0.20	0.45	(0.26)	(0.06)
Total from Investment Operations	—	0.10	0.20	0.03	0.07	(0.01)	0.36	0.61	(0.11)	0.08
Less Distributions:										
Net Investment Income	(0.03)	(0.09)	(0.12)	(0.11)	(0.10)	(0.14)	(0.16)	(0.16)	(0.15)	(0.14)
Total Distributions	(0.03)	(0.09)	(0.12)	(0.11)	(0.10)	(0.14)	(0.16)	(0.16)	(0.15)	(0.14)
Net Asset Value, End of Year	\$ 10.16	\$ 10.19	\$ 10.18	\$ 10.10	\$ 10.18	\$ 10.43	\$ 10.58	\$ 10.38	\$ 9.93	\$ 10.19
Total Return	(0.03%)	1.02%	2.03%	0.28%	0.67%	(0.11%)	3.47%	6.17%	(1.08%)	0.75%
Net Assets, End of Year (thousands)	\$2,436,433	\$2,633,204	\$2,618,249	\$2,553,257	\$2,531,941	\$2,133,305	\$2,044,065	\$2,069,659	\$1,782,680	\$1,667,648
Ratio of Expenses to Average Net Assets	0.22%	0.22%	0.23%	0.22%	0.22%	0.22%	0.23%	0.23%	0.22%	0.23%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.22%	0.22%	0.23%	0.22%	0.22%	0.22%	0.23%	0.23%	0.22%	0.23%
Ratio of Net Investment Income to Average Net Assets	0.29%	0.88%	1.22%	1.08%	0.96%	1.35%	1.50%	1.57%	1.51%	1.35%
Portfolio Turnover Rate	67%	140%	90%	31%	16%	9%	31%	12%	6%	4%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Selective State Municipal Bond Portfolio		DFA California Short-Term Municipal Bond Portfolio				
	Year Ended Oct 31, 2021	Period Sep 30, 2020 to Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period.....	\$ 9.99	\$ 10.00	\$ 10.29	\$ 10.30	\$ 10.23	\$ 10.31	\$ 10.33
Income from Investment Operations (A)							
Net Investment Income (Loss) .....	0.06	—	0.06	0.09	0.12	0.11	0.09
Net Gains (Losses) on Securities (Realized and Unrealized) .....	0.01	(0.01)	(0.05)	(0.01)	0.07	(0.09)	(0.02)
Total from Investment Operations .....	0.07	(0.01)	0.01	0.08	0.19	0.02	0.07
<b>Less Distributions:</b>							
Net Investment Income .....	(0.06)	(—)	(0.05)	(0.09)	(0.12)	(0.10)	(0.09)
Return of Capital .....	—	—	—	(0.00)*	—	—	—
Total Distributions .....	(0.06)	—	(0.05)	(0.09)	(0.12)	(0.10)	(0.09)
Net Asset Value, End of Period.....	\$ 10.00	\$ 9.99	\$ 10.25	\$ 10.29	\$ 10.30	\$ 10.23	\$ 10.31
Total Return .....	0.66%	(0.10%)(B)	0.05%	0.82%	1.88%	0.22%	0.68%
Net Assets, End of Period (thousands) .....	\$267,126	\$85,450	\$872,821	\$1,036,970	\$1,228,326	\$1,185,733	\$1,031,539
Ratio of Expenses to Average Net Assets .....	0.23%	0.23%(D)(E)	0.22%	0.22%	0.23%	0.22%	0.22%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly) .....	0.34%	0.34%(D)(E)	0.22%	0.22%	0.24%	0.22%	0.22%
Ratio of Net Investment Income to Average Net Assets .....	0.64%	0.11%(D)(E)	0.58%	0.87%	1.19%	1.02%	0.88%
Portfolio Turnover Rate .....	3%	0%(B)	55%	83%	97%	39%	19%

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

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA California Intermediate-Term Municipal Bond Portfolio					DFA NY Municipal Bond Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017
Net Asset Value, Beginning of Period	\$ 10.85	\$ 10.72	\$ 10.33	\$ 10.58	\$ 10.62	\$ 10.29	\$ 10.26	\$ 10.10	\$ 10.24	\$ 10.25
Income from Investment Operations (A)										
Net Investment Income	0.12	0.15	0.16	0.15	0.14	0.08	0.11	0.14	0.12	0.11
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.13)	0.13	0.38	(0.25)	(0.04)	(0.07)	0.03	0.15	(0.14)	(0.01)
Total from Investment Operations	(0.01)	0.28	0.54	(0.10)	0.10	0.01	0.14	0.29	(0.02)	0.10
Less Distributions:										
Net Investment Income	(0.11)	(0.15)	(0.15)	(0.15)	(0.14)	(0.07)	(0.11)	(0.13)	(0.12)	(0.11)
Return of Capital	—	(0.00)*	—	—	—	—	—	—	—	—
Total Distributions	(0.11)	(0.15)	(0.15)	(0.15)	(0.14)	(0.07)	(0.11)	(0.13)	(0.12)	(0.11)
Net Asset Value, End of Period	\$ 10.73	\$ 10.85	\$ 10.72	\$ 10.33	\$ 10.58	\$ 10.23	\$ 10.29	\$ 10.26	\$ 10.10	\$ 10.24
Total Return	(0.07%)	2.66%	5.30%	(0.96%)	0.97%	0.10%	1.39%	2.92%	(0.20%)	0.94%
Net Assets, End of Period (thousands)	\$650,729	\$568,867	\$519,431	\$435,549	\$347,302	\$122,934	\$110,128	\$121,169	\$100,432	\$91,204
Ratio of Expenses to Average Net Assets	0.23%	0.23%	0.22%	0.23%	0.23%	0.25%	0.24%	0.23%	0.25%	0.25%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.23%	0.23%	0.24%	0.23%	0.23%	0.28%	0.28%	0.29%	0.25%	0.25%
Ratio of Net Investment Income to Average Net Assets	1.07%	1.38%	1.47%	1.45%	1.36%	0.79%	1.07%	1.32%	1.20%	1.06%
Portfolio Turnover Rate	10%	33%	19%	7%	7%	54%	91%	40%	27%	15%

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



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

(for a share outstanding throughout each period)

	DFA MN Municipal Bond Portfolio				DFA Oregon Municipal Bond Portfolio			
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period Jul 25, 2017 to Oct 31, 2017	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Period Sep 10, 2019 to Oct 31, 2019
Net Asset Value, Beginning of Period	\$ 10.15	\$ 10.05	\$ 9.73	\$ 9.95	\$ 10.00	\$ 10.21	\$ 10.00	\$ 10.00
Income from Investment Operations (A)								
Net Investment Income (Loss)	0.08	0.11	0.11	0.11	0.02	0.05	0.09	0.01
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.10)	0.10	0.32	(0.22)	(0.05)	(0.08)	0.21	(0.01)
Total from Investment Operations	(0.02)	0.21	0.43	(0.11)	(0.03)	(0.03)	0.30	—
Less Distributions:								
Net Investment Income	(0.08)	(0.11)	(0.11)	(0.11)	(0.02)	(0.04)	(0.09)	(—)
Net Realized Gains	(0.05)	—	—	—	—	—	—	—
Return of Capital	—	—	—	—	—	—	(0.00)*	—
Total Distributions	(0.13)	(0.11)	(0.11)	(0.11)	(0.02)	(0.04)	(0.09)	—
Net Asset Value, End of Period	\$ 10.00	\$ 10.15	\$ 10.05	\$ 9.73	\$ 9.95	\$ 10.14	\$ 10.21	\$ 10.00
Total Return	(0.18%)	2.13%	4.47%	(1.16%)	(0.28%)(B)	(0.25%)	3.03%	0.05%(B)
Net Assets, End of Period (thousands)	\$40,844	\$38,103	\$74,139	\$66,318	\$61,259	\$54,243	\$39,413	\$23,144
Ratio of Expenses to Average Net Assets	0.32%	0.30%	0.30%	0.32%	0.24%(D)(E)	0.32%	0.29%	0.32%(D)(E)
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.41%	0.37%	0.38%	0.38%	0.37%(D)(E)	0.37%	0.87%	0.65%(D)(E)
Ratio of Net Investment Income to Average Net Assets	0.83%	1.05%	1.14%	1.09%	0.96%(D)(E)	0.45%	0.87%	0.47%(D)(E)
Portfolio Turnover Rate	20%	27%	14%	14%	N/A(B)	8%	11%	0%(B)

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

See accompanying Notes to Financial Statements.

**DFA INVESTMENT DIMENSIONS GROUP INC.**  
**NOTES TO FINANCIAL STATEMENTS**

**A. Organization:**

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

The DFA Diversified Fixed Income Portfolio achieves its investment objective by investing directly in securities as listed on its Schedule of Investments and/or in other series of the Fund as indicated below (collectively, the "Underlying Funds"). The Underlying Funds' shareholder reports are included in this report. As of October 31, 2021, the Portfolio was the owner of record of the following approximate percentages of the total outstanding shares of the following Underlying Funds as detailed below:

<u>Fund of Funds</u>	<u>Underlying Funds</u>	<u>Percentage Ownership at 10/31/21</u>
DFA Diversified Fixed Income Portfolio	DFA Two-Year Global Fixed Income Portfolio	12%
	DFA Intermediate Government Fixed Income Portfolio	19%

**B. Significant Accounting Policies:**

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

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

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

Debt securities held by the Portfolios are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. Securities for which quotations are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. These securities are generally categorized as Level 2 or Level 3 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.

Shares held by the Portfolios in other investment companies (such as the Underlying Funds shares held by the DFA Diversified Fixed Income Portfolio) are valued at their respective daily net asset values as reported by their administrator. These valuations are classified as Level 1 in the hierarchy.

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

2. *Foreign Currency Translation:* Securities and other assets and liabilities of DFA Two-Year Global Fixed Income Portfolio, DFA Selectively Hedged Global Fixed Income Portfolio, DFA Five-Year Global Fixed Income Portfolio, DFA World ex U.S. Government Fixed Income Portfolio, DFA Short-Term Extended Quality Portfolio, DFA Intermediate-Term Extended Quality Portfolio, DFA Targeted Credit Portfolio, DFA Global Core Plus Fixed Income Portfolio, DFA Global Core Plus Real Return Portfolio (the "International Fixed Income Portfolios"), DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolios enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The International Fixed Income Portfolios, DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio also enter into forward currency contracts for the purpose of hedging against fluctuations in currency exchange rates or to transfer balances from one currency to another. DFA Selectively Hedged Global Fixed Income Portfolio may hedge the currency exposure of its foreign securities or leave some or all of the currency exposure unhedged. Forward currency contracts are marked-to-market daily based on daily forward exchange rates.

The International Fixed Income Portfolios, DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio isolate the effect of foreign currency rate fluctuations when determining the realized gain or loss upon the sale or maturity of foreign currency-denominated debt obligations pursuant to U.S. Federal income tax regulations; such amounts are categorized as foreign exchange gain or loss for income tax reporting purposes.

Realized gains or losses on foreign currency transactions represent net foreign exchange gains or losses from the disposition of foreign currencies, currency gains or losses realized between the trade and settlement dates of securities transactions, and the difference between amounts of interest, dividends and any foreign withholding taxes recorded on the books of the International Fixed Income Portfolios, DFA Investment Grade Portfolio, DFA Diversified Fixed Income Portfolio and DFA Short-Duration Real Return Portfolio and the U.S. dollar equivalent amounts actually received or paid.

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

maturity, TIPS are redeemed at the greater of their inflation-adjusted principal or par amount at original issue. Other types of inflation-protected securities may use other methods to adjust for inflation and other measures of inflation. Additionally, inflation-protected securities issued by entities other than the U.S. Treasury may not provide a guarantee of principal value at maturity.

4. *To-Be-Announced (TBA) Commitments:* TBA commitments are commitments to purchase or sell mortgage-backed securities for a fixed price at a future date, typically not exceeding 90 days. TBA's may be considered securities in themselves and involve a risk of loss if the value of the security to be purchased declines prior to the settlement date. This risk is in addition to the risk of decline in each Portfolio's other assets. Unsettled TBA's are valued at the current market value of the underlying securities, according to the procedures described in the section entitled "Valuation of Securities".

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

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date).

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

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

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

### C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2021, the Portfolios' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

DFA One-Year Fixed Income Portfolio.....	0.14%
DFA Two-Year Global Fixed Income Portfolio.....	0.14%
DFA Selectively Hedged Global Fixed Income Portfolio.....	0.14%
DFA Five-Year Global Fixed Income Portfolio.....	0.22%
DFA World ex U.S. Government Fixed Income Portfolio.....	0.17%
DFA Short-Term Government Portfolio.....	0.16%
DFA Intermediate Government Fixed Income Portfolio.....	0.09%
DFA Short-Term Extended Quality Portfolio.....	0.19%
DFA Intermediate-Term Extended Quality Portfolio.....	0.19%
DFA Targeted Credit Portfolio.....	0.18%
DFA Global Core Plus Fixed Income Portfolio.....	0.24%
DFA Investment Grade Portfolio.....	0.19%
DFA Diversified Fixed Income Portfolio.....	0.12%
DFA LTIP Portfolio.....	0.10%
DFA Inflation-Protected Securities Portfolio.....	0.09%
DFA Short-Duration Real Return Portfolio.....	0.18%
DFA Global Core Plus Real Return Portfolio.....	0.24%
DFA Municipal Real Return Portfolio.....	0.20%
DFA California Municipal Real Return Portfolio.....	0.20%
DFA Municipal Bond Portfolio.....	0.18%
DFA Short-Term Municipal Bond Portfolio.....	0.18%
DFA Intermediate-Term Municipal Bond Portfolio.....	0.18%
DFA Selective State Municipal Bond Portfolio.....	0.20%
DFA California Short-Term Municipal Bond Portfolio.....	0.18%
DFA California Intermediate-Term Municipal Bond Portfolio.....	0.18%
DFA NY Municipal Bond Portfolio.....	0.20%
DFA MN Municipal Bond Portfolio.....	0.25%
DFA Oregon Municipal Bond Portfolio.....	0.25%

Pursuant to Amended and Restated Fee Waiver and/or Expense Assumption Agreements (each, a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreement for the DFA Global Core Plus Real Return Portfolio will remain in effect through February 28, 2023, while the Fee Waiver Agreements for each of the other Portfolios will remain in effect through February 28, 2022. The Fee Waiver Agreements may only be terminated by the Fund's Board of Directors prior to such applicable date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. During the year ended October 31, 2021, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2021, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2021, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of the Institutional Class of a Portfolio are less than the Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount in place for the Portfolio.

The Fund, on behalf of the Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. With respect to the DFA Short-Duration Real Return Portfolio, the Advisor shall also not be reimbursed for any management fees previously waived to offset the Portfolio's proportionate share of the management fees paid by such Portfolio through its investment in other funds managed by the Advisor.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Waived Fees/ Expenses Assumed</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
DFA Selectively Hedged Global Fixed Income Portfolio (1).....	0.25%	—	—	—
DFA World ex U.S. Government Fixed Income Portfolio (1).....	0.20%	\$ 24	\$ 214	\$ 747
DFA Short-Term Government Portfolio (2).....	0.20%	—	—	—
DFA Short-Term Extended Quality Portfolio (1).....	0.22%	89	331	1,748
DFA Intermediate-Term Extended Quality Portfolio (1).....	0.22%	29	113	417
DFA Targeted Credit Portfolio (1).....	0.20%	26	224	741
DFA Global Core Plus Fixed Income Portfolio (3).....	0.30%	—	—	—
DFA Investment Grade Portfolio (4).....	0.22%	337	712	1,938
DFA Diversified Fixed Income Portfolio (3).....	0.15%	—	2,189	4,770
DFA LTIP Portfolio (1).....	0.15%	—	—	—
DFA Inflation-Protected Securities Portfolio (1).....	0.20%	—	—	—
DFA Short-Duration Real Return Portfolio (5).....	0.24%	—	—	—
DFA Global Core Plus Real Return Portfolio (3).....	0.30%	—	84	84
DFA Municipal Real Return Portfolio (1).....	0.27%	—	—	—
DFA California Municipal Real Return Portfolio (3).....	0.30%	—	—	—
DFA Municipal Bond Portfolio (1).....	0.23%	93	33	99
DFA Short-Term Municipal Bond Portfolio (2).....	0.30%	—	—	—
DFA Intermediate-Term Municipal Bond Portfolio (1).....	0.23%	7	—	—
DFA Selective State Municipal Bond Portfolio (1).....	0.23%	11	212	214
DFA California Short-Term Municipal Bond Portfolio (1).....	0.30%	—	—	—
DFA California Intermediate-Term Municipal Bond Portfolio (1).....	0.23%	67	—	—
DFA NY Municipal Bond Portfolio (1).....	0.25%	24	36	102
DFA MN Municipal Bond Portfolio (1).....	0.32%	21	36	95
DFA Oregon Municipal Bond Portfolio (1).....	0.32%	23	24	189

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the ordinary operating expenses of a class of each of the Portfolios listed above (excluding the expenses that the Portfolio incurs indirectly through its investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of each Portfolio, on an annualized basis, to the rates listed above as a percentage of a class of the respective Portfolio's average net assets (the "Expense Limitation Amount").

(2) The Advisor has contractually agreed to waive all or a portion of its management fee to the extent necessary to reduce the ordinary operating expenses (excluding expenses incurred through its investment in other investment companies) (“Portfolio Expenses”) of a class of each of the Portfolios listed above so that such Portfolio Expenses, on an annualized basis, do not exceed the rate reflected above for a class of each such Portfolio (the “Expense Limitation Amount”).

(3) The Advisor has contractually agreed to waive all or a portion of its management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor, excluding money market funds, but excluding the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) (“Portfolio Expenses”) to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the “Expense Limitation Amount”).

(4) The Advisor has agreed to waive all or a portion of its management fee and to assume the expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in The DFA Short Term Investment Fund (the “Money Market Series”) and its investment in unaffiliated investment companies) (“Portfolio Expenses”) to the extent necessary to limit Portfolio Expenses of a class of the Portfolio, on an annualized basis, to the rate listed above as a percentage of the average net assets of a class of the Portfolio (the “Expense Limitation Amount”).

(5) The Advisor has contractually agreed to waive up to the full amount of the Portfolio’s management fee of 0.18% to the extent necessary to offset the proportionate share of the management fees paid by the Portfolio through its investment in other funds managed by the Advisor, except for the fees paid through its investment of securities lending cash collateral in the Money Market Series (the “Underlying Funds”). In addition, under the Fee Waiver Agreement, the Advisor has also agreed to waive all or a portion of the management fee and to assume the ordinary operating expenses of a class of the Portfolio (including the expenses that the Portfolio bears as a shareholder of other funds managed by the Advisor but excluding the expenses that the Portfolio incurs indirectly through investment of its securities lending cash collateral in the Money Market Series and the expenses that the Portfolio incurs indirectly through its investment in unaffiliated investment companies) (“Portfolio Expenses”) to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the “Expense Limitation Amount”).

**Earned Income Credit:**

Additionally, the Portfolios have entered into arrangements with their custodian whereby net interest earned on uninvested cash balances was used to reduce a portion of the Portfolios’ custody expenses. Custody expense in the accompanying financial statements is presented before reduction for credits. The impact of such credits is generally less than one basis point of each Portfolio’s net assets. During the year ended October 31, 2021, expenses reduced were as follows (amounts in thousands):

	<b>Fees Paid Indirectly</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$170
DFA Selectively Hedged Global Fixed Income Portfolio.....	5
DFA Five-Year Global Fixed Income Portfolio.....	414
DFA World ex U.S. Government Fixed Income Portfolio.....	83
DFA Short-Term Extended Quality Portfolio.....	27
DFA Intermediate-Term Extended Quality Portfolio.....	3
DFA Targeted Credit Portfolio.....	5
DFA Global Core Plus Fixed Income Portfolio.....	7
DFA Investment Grade Portfolio.....	22
DFA Short-Duration Real Return Portfolio.....	6

**Fees Paid to Officers and Directors/Trustees:**

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer (“CCO”)) receive no compensation from the Fund. For the year ended October 31, 2021, the total related amount paid by the Fund to the CCO was \$133 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statements of Operations.

**D. Deferred Compensation:**

As of October 31, 2021, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

DFA One-Year Fixed Income Portfolio.....	\$363
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DFA Two-Year Global Fixed Income Portfolio.....	\$288
DFA Selectively Hedged Global Fixed Income Portfolio.....	34
DFA Five-Year Global Fixed Income Portfolio.....	380
DFA World ex U.S. Government Fixed Income Portfolio.....	24
DFA Short-Term Government Portfolio.....	81
DFA Intermediate Government Fixed Income Portfolio.....	153
DFA Short-Term Extended Quality Portfolio.....	133
DFA Intermediate-Term Extended Quality Portfolio.....	43
DFA Targeted Credit Portfolio.....	11
DFA Global Core Plus Fixed Income Portfolio.....	20
DFA Investment Grade Portfolio.....	172
DFA Diversified Fixed Income Portfolio.....	17
DFA LTIP Portfolio.....	3
DFA Inflation-Protected Securities Portfolio.....	127
DFA Short-Duration Real Return Portfolio.....	22
DFA Global Core Plus Real Return Portfolio.....	—
DFA Municipal Real Return Portfolio.....	12
DFA California Municipal Real Return Portfolio.....	2
DFA Municipal Bond Portfolio.....	7
DFA Short-Term Municipal Bond Portfolio.....	86
DFA Intermediate-Term Municipal Bond Portfolio.....	33
DFA Selective State Municipal Bond Portfolio.....	1
DFA California Short-Term Municipal Bond Portfolio.....	27
DFA California Intermediate-Term Municipal Bond Portfolio.....	9
DFA NY Municipal Bond Portfolio.....	2
DFA MN Municipal Bond Portfolio.....	1
DFA Oregon Municipal Bond Portfolio.....	—

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

For the year ended October 31, 2021, the Portfolios made the following purchases and sales of investment securities, other than short-term securities and in-kind redemptions (amounts in thousands):

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA One-Year Fixed Income Portfolio..	\$2,307,319	\$1,364,397	\$ 465,209	\$ 587,451
DFA Two-Year Global Fixed Income Portfolio.....	2,290,095	801,410	2,519,816	2,659,266
DFA Selectively Hedged Global Fixed Income Portfolio.....	277,019	381,949	944,170	719,226
DFA Five-Year Global Fixed Income Portfolio.....	6,298,631	3,277,034	11,427,305	12,875,189
DFA World ex U.S. Government Fixed Income Portfolio.....	160,197	206,409	503,814	332,562
DFA Short-Term Government Portfolio.	1,614,604	866,161	—	—
DFA Intermediate Government Fixed Income Portfolio.....	2,209,463	1,518,278	—	—
DFA Short-Term Extended Quality Portfolio.....	1,734,378	2,083,044	4,847,653	3,072,168



	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
DFA Intermediate-Term Extended Quality Portfolio.....	\$ 268,195	\$ 313,808	\$ 654,678	\$ 603,097
DFA Targeted Credit Portfolio.....	45,918	15,663	614,577	540,651
DFA Global Core Plus Fixed Income Portfolio.....	4,990,817	4,905,213	1,240,610	455,506
DFA Investment Grade Portfolio.....	2,945,445	486,803	2,185,635	1,697,242
DFA Diversified Fixed Income Portfolio.....	182,016	30,078	479,539	—
DFA LTIP Portfolio.....	198,969	129,480	—	—
DFA Inflation-Protected Securities Portfolio.....	1,243,800	59,262	—	—
DFA Short-Duration Real Return Portfolio.....	387,736	363,845	1,011,796	672,040
DFA Global Core Plus Real Return Portfolio.....	214,546	181,760	272,985	9,021
DFA Municipal Real Return Portfolio....	—	—	440,447	125,768
DFA California Municipal Real Return Portfolio.....	—	—	102,288	40,285
DFA Municipal Bond Portfolio.....	—	—	226,607	85,675
DFA Short-Term Municipal Bond Portfolio.....	—	—	1,429,707	1,300,931
DFA Intermediate-Term Municipal Bond Portfolio.....	—	—	357,163	183,998
DFA Selective State Municipal Bond Portfolio.....	—	—	192,531	5,474
DFA California Short-Term Municipal Bond Portfolio.....	—	—	445,180	508,068
DFA California Intermediate-Term Municipal Bond Portfolio.....	—	—	164,139	57,876
DFA NY Municipal Bond Portfolio.....	—	—	70,215	53,560
DFA MN Municipal Bond Portfolio.....	—	—	11,433	7,405
DFA Oregon Municipal Bond Portfolio..	—	—	20,582	3,898

For the year ended October 31, 2021, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
<b>DFA One-Year Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$25,523	\$1,951,444	\$1,512,459	\$(6)	\$8	\$464,510	40,148	\$23	—
<b>Total</b>	<b>\$25,523</b>	<b>\$1,951,444</b>	<b>\$1,512,459</b>	<b>\$(6)</b>	<b>\$8</b>	<b>\$464,510</b>	<b>40,148</b>	<b>\$23</b>	<b>—</b>

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
<b>DFA Two-Year Global Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 559	\$ 614,462	\$ 423,523	—	\$ 8	\$191,506	16,552	\$ 13	—
<b>Total</b>	<b>\$ 559</b>	<b>\$ 614,462</b>	<b>\$ 423,523</b>	<b>—</b>	<b>\$ 8</b>	<b>\$191,506</b>	<b>16,552</b>	<b>\$ 13</b>	<b>—</b>
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 3,284	\$ 192,911	\$ 184,785	—	—	\$ 11,410	986	\$ 5	—
<b>Total</b>	<b>\$ 3,284</b>	<b>\$ 192,911</b>	<b>\$ 184,785</b>	<b>—</b>	<b>—</b>	<b>\$ 11,410</b>	<b>986</b>	<b>\$ 5</b>	<b>—</b>
<b>DFA Five-Year Global Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$ 5,141	\$2,666,052	\$2,460,739	\$(5)	\$ 1	\$210,450	18,189	\$113	—
<b>Total</b>	<b>\$ 5,141</b>	<b>\$2,666,052</b>	<b>\$2,460,739</b>	<b>\$(5)</b>	<b>\$ 1</b>	<b>\$210,450</b>	<b>18,189</b>	<b>\$113</b>	<b>—</b>
<b>DFA Short-Term Extended Quality Portfolio</b>									
The DFA Short Term Investment Fund	\$16,175	\$ 894,779	\$ 820,747	\$(2)	\$(1)	\$ 90,204	7,796	\$ 39	—
<b>Total</b>	<b>\$16,175</b>	<b>\$ 894,779</b>	<b>\$ 820,747</b>	<b>\$(2)</b>	<b>\$(1)</b>	<b>\$ 90,204</b>	<b>7,796</b>	<b>\$ 39</b>	<b>—</b>
<b>DFA Intermediate-Term Extended Quality Portfolio</b>									
The DFA Short Term Investment Fund	\$60,338	\$ 423,356	\$ 432,035	—	\$(3)	\$ 51,656	4,465	\$ 32	—
<b>Total</b>	<b>\$60,338</b>	<b>\$ 423,356</b>	<b>\$ 432,035</b>	<b>—</b>	<b>\$(3)</b>	<b>\$ 51,656</b>	<b>4,465</b>	<b>\$ 32</b>	<b>—</b>
<b>DFA Targeted Credit Portfolio</b>									
The DFA Short Term Investment Fund	\$21,469	\$ 71,360	\$ 82,182	\$(2)	—	\$ 10,645	920	\$ 8	—
<b>Total</b>	<b>\$21,469</b>	<b>\$ 71,360</b>	<b>\$ 82,182</b>	<b>\$(2)</b>	<b>—</b>	<b>\$ 10,645</b>	<b>920</b>	<b>\$ 8</b>	<b>—</b>
<b>DFA Global Core Plus Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$41,025	\$ 292,782	\$ 238,463	\$(2)	\$(3)	\$ 95,339	8,240	—	—
<b>Total</b>	<b>\$41,025</b>	<b>\$ 292,782</b>	<b>\$ 238,463</b>	<b>\$(2)</b>	<b>\$(3)</b>	<b>\$ 95,339</b>	<b>8,240</b>	<b>—</b>	<b>—</b>

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
<b>DFA Investment Grade Portfolio</b>									
The DFA Short Term Investment Fund	\$ 400,297	\$3,658,936	\$3,569,102	\$(29)	\$ (21)	\$ 490,081	42,358	\$ 373	—
<b>Total</b>	<b>\$ 400,297</b>	<b>\$3,658,936</b>	<b>\$3,569,102</b>	<b>\$(29)</b>	<b>\$ (21)</b>	<b>\$ 490,081</b>	<b>42,358</b>	<b>\$ 373</b>	<b>—</b>
<b>DFA Diversified Fixed Income Portfolio</b>									
DFA Intermediate Government Fixed Income	\$ 761,005	\$ 479,539	—	—	\$(62,244)	\$1,178,300	92,127	\$12,608	\$19,554
DFA Two-Year Global Fixed Income	455,234	253,251	—	—	(5,194)	703,291	70,967	2,726	—
The DFA Short Term Investment Fund	2	1,046,518	\$1,046,400	\$ (6)	—	114	10	—	—
<b>Total</b>	<b>\$1,216,241</b>	<b>\$1,779,308</b>	<b>\$1,046,400</b>	<b>\$ (6)</b>	<b>\$(67,438)</b>	<b>\$1,881,705</b>	<b>163,104</b>	<b>\$15,334</b>	<b>\$19,554</b>
<b>DFA Short-Duration Real Return Portfolio</b>									
The DFA Short Term Investment Fund	\$ 79,380	\$ 251,932	\$ 314,261	\$ (6)	\$ 5	\$ 17,050	1,474	\$ 14	—
<b>Total</b>	<b>\$ 79,380</b>	<b>\$ 251,932</b>	<b>\$ 314,261</b>	<b>\$ (6)</b>	<b>\$ 5</b>	<b>\$ 17,050</b>	<b>1,474</b>	<b>\$ 14</b>	<b>—</b>

## F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2021, can occur as a result of realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, realized foreign capital gains tax, net foreign currency gains/losses, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2020, and October 31, 2021, were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total*</u>
<b>DFA One-Year Fixed Income Portfolio</b>				
2020.....	\$ 68,850	—	—	\$ 68,850
2021.....	1,592	—	—	1,592
<b>DFA Two-Year Global Fixed Income Portfolio</b>				
2020.....	87,479	—	—	87,479
2021.....	30,533	—	—	30,533
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>				
2020.....	30,567	—	—	30,567
2021.....	353	—	—	353
<b>DFA Five-Year Global Fixed Income Portfolio</b>				
2020.....	335,646	—	—	335,646
2021.....	3,819	—	—	3,819
<b>DFA World ex U.S. Government Fixed Income Portfolio</b>				
2020.....	48,102	\$ 12,935	—	61,037
2021.....	18,746	10,937	—	29,683
<b>DFA Short-Term Government Portfolio</b>				
2020.....	16,913	—	—	16,913
2021.....	1,444	—	—	1,444
<b>DFA Intermediate Government Fixed Income Portfolio</b>				
2020.....	106,230	—	—	106,230
2021.....	91,121	131,228	—	222,349
<b>DFA Short-Term Extended Quality Portfolio</b>				
2020.....	125,151	—	—	125,151
2021.....	21,477	—	—	21,477
<b>DFA Intermediate-Term Extended Quality Portfolio</b>				
2020.....	53,409	—	—	53,409
2021.....	52,008	15,915	—	67,923
<b>DFA Targeted Credit Portfolio</b>				
2020.....	18,526	72	—	18,598
2021.....	7,207	—	—	7,207
<b>DFA Global Core Plus Fixed Income Portfolio</b>				
2020.....	27,050	—	—	27,050
2021.....	48,617	2,604	—	51,221
<b>DFA Investment Grade Portfolio</b>				
2020.....	229,667	—	—	229,667
2021.....	257,741	—	—	257,741
<b>DFA Diversified Fixed Income Portfolio</b>				
2020.....	18,821	—	—	18,821
2021.....	31,946	1,454	—	33,400
<b>DFA LTIP Portfolio</b>				
2020.....	3,208	—	—	3,208
2021.....	16,485	15,336	—	31,821

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total*</u>
DFA Inflation-Protected Securities Portfolio				
2020.....	\$ 53,806	\$ 3,626	—	\$ 57,432
2021.....	290,081	18,151	—	308,232
DFA Short-Duration Real Return Portfolio				
2020.....	37,128	—	—	37,128
2021.....	11,480	—	—	11,480
DFA Global Core Plus Real Return Portfolio				
2021.....	950	—	—	950
DFA Municipal Real Return Portfolio				
2020.....	—	—	\$12,801	12,801
2021.....	—	—	10,503	10,503
DFA California Municipal Real Return Portfolio				
2020.....	—	—	1,824	1,824
2021.....	—	—	1,502	1,502
DFA Municipal Bond Portfolio				
2020.....	—	—	7,369	7,369
2021.....	—	—	6,104	6,104
DFA Short-Term Municipal Bond Portfolio				
2020.....	—	—	23,645	23,645
2021.....	—	—	6,543	6,676
DFA Intermediate-Term Municipal Bond Portfolio				
2020.....	—	—	30,959	30,959
2021.....	—	—	28,015	28,015
DFA Selective State Municipal Bond Portfolio				
2020.....	—	—	2	2
2021.....	—	—	1,085	1,085
DFA California Short-Term Municipal Bond Portfolio				
2020.....	—	—	10,276	10,276
2021.....	—	—	4,219	4,219
DFA California Intermediate-Term Municipal Bond Portfolio				
2020.....	—	—	7,660	7,660
2021.....	—	—	6,427	6,427
DFA NY Municipal Bond Portfolio				
2020.....	—	—	1,253	1,253
2021.....	—	—	757	757
DFA MN Municipal Bond Portfolio				
2020.....	—	—	730	730
2021.....	13	177	323	513
DFA Oregon Municipal Bond Portfolio				
2020.....	—	—	289	289

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total*</u>
2021.....	—	—	\$ 210	\$ 210

\* Totals do not include distributions from return of capital during the year ended October 31, 2020, of \$44, \$0, \$234, \$69 and \$9, and during the year ended October 31, 2021, of \$0, \$133, \$0, \$0 and \$0, for the DFA California Municipal Real Return Portfolio, DFA Short-Term Municipal Bond Portfolio, DFA California Short-Term Municipal Bond Portfolio, DFA California Intermediate-Term Municipal Bond Portfolio and DFA Oregon Municipal Bond Portfolio, respectively.

The DFA Global Core Plus Real Return Portfolio commenced operations on April 26, 2021, and did not pay any distributions for the year ended October 31, 2020.

As of October 31, 2021, the following net investment income and short-term capital gains and long-term capital gains distributions designated for federal income tax purposes are due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Total</u>
DFA One-Year Fixed Income Portfolio.....	—	—	—
DFA Two-Year Global Fixed Income Portfolio.....	—	—	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	\$ (1,319)	—	\$ (1,319)
DFA Five-Year Global Fixed Income Portfolio.....	—	—	—
DFA World ex U.S. Government Fixed Income Portfolio.....	—	—	—
DFA Short-Term Government Portfolio.....	(204)	—	(204)
DFA Intermediate Government Fixed Income Portfolio.....	(7,944)	—	(7,944)
DFA Short-Term Extended Quality Portfolio.....	(4,881)	—	(4,881)
DFA Intermediate-Term Extended Quality Portfolio.....	(1,801)	\$(5,438)	(7,239)
DFA Targeted Credit Portfolio.....	(990)	—	(990)
DFA Global Core Plus Fixed Income Portfolio.....	(5,882)	(89)	(5,971)
DFA Investment Grade Portfolio.....	(17,480)	—	(17,480)
DFA Diversified Fixed Income Portfolio.....	(2,525)	—	(2,525)
DFA LTIP Portfolio.....	(1,397)	(885)	(2,282)
DFA Inflation-Protected Securities Portfolio.....	(14,860)	—	(14,860)
DFA Short-Duration Real Return Portfolio.....	(1,641)	—	(1,641)
DFA Global Core Plus Real Return Portfolio.....	(21)	—	(21)
DFA Municipal Real Return Portfolio.....	—	—	—
DFA California Municipal Real Return Portfolio.....	—	—	—
DFA Municipal Bond 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 Portfolio.....	—	—	—
DFA MN Municipal Bond Portfolio.....	—	—	—
DFA Oregon Municipal Bond Portfolio.....	—	—	—

As of October 31, 2021, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA One-Year Fixed Income Portfolio...	—	—	\$(10,900)	\$ (1,034)	\$ (11,934)
DFA Two-Year Global Fixed Income Portfolio.....	\$13,122	—	(18,662)	(24,332)	(29,872)
DFA Selectively Hedged Global Fixed Income Portfolio.....	20,735	—	(70,032)	(7,278)	(56,575)
DFA Five-Year Global Fixed Income Portfolio.....	85,965	—	(37,171)	(201,234)	(152,440)
DFA World ex U.S. Government Fixed Income Portfolio.....	14,199	\$ 16,048	—	(47,435)	(17,188)
DFA Short-Term Government Portfolio...	393	—	(26,485)	(21,155)	(47,247)
DFA Intermediate Government Fixed Income Portfolio.....	2,115	63,393	—	21,216	86,724
DFA Short-Term Extended Quality Portfolio.....	42,488	9,077	—	(30,419)	21,146
DFA Intermediate-Term Extended Quality Portfolio.....	—	34,961	—	48,859	83,820
DFA Targeted Credit Portfolio.....	9,529	1,911	—	(1,844)	9,596
DFA Global Core Plus Fixed Income Portfolio.....	37,715	21,555	—	284	59,554
DFA Investment Grade Portfolio.....	26,353	116,600	—	335,180	478,133
DFA Diversified Fixed Income Portfolio..	791	17,880	—	3,204	21,875
DFA LTIP Portfolio.....	—	8,711	(2)	46,006	54,715
DFA Inflation-Protected Securities Portfolio.....	10,492	3,670	—	642,896	657,058
DFA Short-Duration Real Return Portfolio.....	14,541	—	(10,690)	68,721	72,572
DFA Global Core Plus Real Return Portfolio.....	896	—	—	7,218	8,114
DFA Municipal Real Return Portfolio....	—	—	(4,521)	91,975	87,454
DFA California Municipal Real Return Portfolio.....	—	—	(1,962)	14,223	12,261
DFA Municipal Bond Portfolio.....	—	—	(464)	9,768	9,304
DFA Short-Term Municipal Bond Portfolio.....	—	—	(190)	(557)	(747)
DFA Intermediate-Term Municipal Bond Portfolio.....	—	—	(1,371)	61,283	59,912
DFA Selective State Municipal Bond Portfolio.....	—	—	(26)	(991)	(1,017)
DFA California Short-Term Municipal Bond Portfolio.....	—	—	(1,639)	1,220	(419)
DFA California Intermediate-Term Municipal Bond Portfolio.....	—	—	(397)	12,835	12,438
DFA NY Municipal Bond Portfolio.....	—	—	(138)	616	478

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA MN Municipal Bond Portfolio.....	—	—	\$ (—)	\$ 503	\$ 503
DFA Oregon Municipal Bond Portfolio....	—	—	(109)	363	254

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. As of October 31, 2021, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
DFA One-Year Fixed Income Portfolio.....	\$10,900	\$10,900
DFA Two-Year Global Fixed Income Portfolio.....	18,662	18,662
DFA Selectively Hedged Global Fixed Income Portfolio.....	70,032	70,032
DFA Five-Year Global Fixed Income Portfolio.....	37,171	37,171
DFA World ex U.S. Government Fixed Income Portfolio.....	—	—
DFA Short-Term Government Portfolio.....	26,485	26,485
DFA Intermediate Government Fixed Income Portfolio.....	—	—
DFA Short-Term Extended Quality Portfolio.....	—	—
DFA Intermediate-Term Extended Quality Portfolio.....	—	—
DFA Targeted Credit Portfolio.....	—	—
DFA Global Core Plus Fixed Income Portfolio.....	—	—
DFA Investment Grade Portfolio.....	—	—
DFA Diversified Fixed Income Portfolio.....	—	—
DFA LTIP Portfolio.....	2	2
DFA Inflation-Protected Securities Portfolio.....	—	—
DFA Short-Duration Real Return Portfolio.....	10,690	10,690
DFA Global Core Plus Real Return Portfolio.....	—	—
DFA Municipal Real Return Portfolio.....	4,521	4,521
DFA California Municipal Real Return Portfolio.....	1,962	1,962
DFA Municipal Bond Portfolio.....	464	464
DFA Short-Term Municipal Bond Portfolio.....	190	190
DFA Intermediate-Term Municipal Bond Portfolio.....	1,371	1,371
DFA Selective State Municipal Bond Portfolio.....	26	26
DFA California Short-Term Municipal Bond Portfolio.....	1,639	1,639
DFA California Intermediate-Term Municipal Bond Portfolio.....	397	397
DFA NY Municipal Bond Portfolio.....	138	138
DFA MN Municipal Bond Portfolio.....	—	—
DFA Oregon Municipal Bond Portfolio.....	109	109

During the year ended October 31, 2021, the following Portfolios used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

DFA One-Year Fixed Income Portfolio.....	\$ 753
DFA Two-Year Global Fixed Income Portfolio.....	772
DFA Selectively Hedged Global Fixed Income Portfolio.....	7,509
DFA Five-Year Global Fixed Income Portfolio.....	76,590



DFA Short-Term Extended Quality Portfolio.....	\$17,849
DFA Targeted Credit Portfolio.....	4,757
DFA LTIP Portfolio.....	66
DFA Short-Duration Real Return Portfolio.....	17,685
DFA Municipal Real Return Portfolio.....	2,148
DFA California Municipal Real Return Portfolio.....	490
DFA Municipal Bond Portfolio.....	1
DFA Short-Term Municipal Bond Portfolio.....	108
DFA California Short-Term Municipal Bond Portfolio.....	200

As of October 31, 2021, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA One-Year Fixed Income Portfolio.....	\$ 6,315,094	\$ 672	\$ (1,704)	\$ (1,032)
DFA Two-Year Global Fixed Income Portfolio.....	5,860,838	17,159	(41,662)	(24,503)
DFA Selectively Hedged Global Fixed Income Portfolio..	1,238,240	16,463	(23,776)	(7,313)
DFA Five-Year Global Fixed Income Portfolio.....	14,004,622	31,114	(232,562)	(201,448)
DFA World ex U.S. Government Fixed Income Portfolio.....	1,741,985	52,006	(99,317)	(47,311)
DFA Short-Term Government Portfolio.....	1,744,033	207	(21,362)	(21,155)
DFA Intermediate Government Fixed Income Portfolio...	6,137,244	143,029	(121,813)	21,216
DFA Short-Term Extended Quality Portfolio.....	7,320,574	60,409	(90,883)	(30,474)
DFA Intermediate-Term Extended Quality Portfolio.....	2,060,589	70,843	(21,985)	48,858
DFA Targeted Credit Portfolio.....	901,076	5,574	(7,329)	(1,755)
DFA Global Core Plus Fixed Income Portfolio.....	3,453,414	41,148	(40,877)	271
DFA Investment Grade Portfolio.....	13,643,016	446,545	(111,365)	335,180
DFA Diversified Fixed Income Portfolio.....	2,357,653	17,627	(14,423)	3,204
DFA LTIP Portfolio.....	340,855	46,006	—	46,006
DFA Inflation-Protected Securities Portfolio.....	6,560,698	643,045	(149)	642,896
DFA Short-Duration Real Return Portfolio.....	1,710,637	84,956	(16,277)	68,679
DFA Global Core Plus Real Return Portfolio.....	293,996	11,441	(4,215)	7,226
DFA Municipal Real Return Portfolio.....	1,042,722	93,641	(1,666)	91,975
DFA California Municipal Real Return Portfolio.....	197,146	14,530	(306)	14,224
DFA Municipal Bond Portfolio.....	630,904	11,631	(1,863)	9,768
DFA Short-Term Municipal Bond Portfolio.....	2,397,491	1,281	(1,837)	(556)
DFA Intermediate-Term Municipal Bond Portfolio.....	2,048,731	63,907	(2,626)	61,281
DFA Selective State Municipal Bond Portfolio.....	264,171	551	(1,541)	(990)
DFA California Short-Term Municipal Bond Portfolio.....	860,433	1,886	(666)	1,220
DFA California Intermediate-Term Municipal Bond Portfolio.....	627,936	13,935	(1,100)	12,835
DFA NY Municipal Bond Portfolio.....	120,619	680	(64)	616
DFA MN Municipal Bond Portfolio.....	39,693	524	(21)	503
DFA Oregon Municipal Bond Portfolio.....	52,634	460	(97)	363

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

*ASC 740 Accounting for Uncertainty in Income Taxes* sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in the Portfolios' financial statements. The Portfolios are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolios' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

## **G. Financial Instruments:**

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

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

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

## **Derivative Financial Instruments:**

Summarized below are the specific types of derivative instruments used by 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). The decision to hedge a Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Statements of Operations as the change in unrealized appreciation or depreciation 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. *Swap Agreements:* The Portfolios noted below may 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 Portfolios 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 Portfolios 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.

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. Most swap agreements entered into by the Portfolio will calculate the obligations of the parties to the agreement on a “net” basis, which means that the two payment streams are netted out, with the Portfolio receiving or paying, as the case may be, only the net amount of the two payments. The Portfolio’s current obligations under a swap agreement will be accrued daily (offset against any amounts owed to the Portfolio) and any accrued but unpaid net amounts owed to a swap counterparty will be covered by the segregation of assets determined to be liquid to avoid any potential leveraging of the Portfolio’s portfolio. To the extent that a Portfolio reasonably expects a swap cannot be sold or disposed of in current market conditions in seven calendar days or less without the sale or disposition significantly changing the market value of the investment, 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. Inflation swap agreements are not currently subject to mandatory central clearing and exchange-trading.

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.

5. *Repurchase Agreements:* The Portfolios may engage in repurchase agreement transactions with institutions that the Advisor has determined are creditworthy. The Portfolios, through their custodian, receive delivery of underlying securities collateralizing a repurchase agreement. Collateral for certain tri-party repurchase agreements is held at the counterparty’s custodian in a segregated account for the benefit of the Portfolios and the counterparty. The counterparty will be required to maintain collateral with a value at least equal, at all times, to the value of the repurchase obligation including interest. A repurchase agreement transaction involves certain risks in the event of default or insolvency of the counterparty. These risks include possible delay or restrictions upon the Portfolios’ ability to dispose of the collateral and a possible decline in the value of the collateral during the period while the Portfolios seek to assert its rights.

Repurchase agreements (“RA”) permit the Portfolios, under certain circumstances including an event of default (such as bankruptcy or insolvency), to offset payables and/or receivables under the RA with collateral held and/or posted to the counterparty and create one single net payment due to or from the Portfolios. However, bankruptcy or insolvency laws of a particular jurisdiction may impose restrictions on or prohibitions against such a right of offset in the event of the RA counterparty’s bankruptcy or insolvency. Pursuant to the terms of the RA, the Portfolios receive securities as collateral with a market value in excess of the repurchase price to be received by the Portfolios upon

the maturity of the repurchase transaction. Upon a bankruptcy or insolvency of the RA counterparty, the Portfolios would recognize a liability with respect to such excess collateral to reflect the Portfolios' obligation under bankruptcy law to return the excess to the counterparty.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2021 was as follows (amounts in thousands):

	<b>Forward Currency Contracts*</b>	<b>Swap Contracts**</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$3,582,986	\$ —
DFA Selectively Hedged Global Fixed Income Portfolio.....	679,451	—
DFA Five-Year Global Fixed Income Portfolio.....	9,572,140	—
DFA World ex U.S. Government Fixed Income Portfolio.....	1,934,994	—
DFA Short-Term Extended Quality Portfolio.....	2,217,695	—
DFA Targeted Credit Portfolio.....	274,265	—
DFA Global Core Plus Fixed Income Portfolio.....	1,420,786	—
DFA Investment Grade Portfolio.....	169,110	—
DFA Short-Duration Real Return Portfolio.....	521,743	1,484,692
DFA Global Core Plus Real Return Portfolio.....	53,301	108,077
DFA Municipal Real Return Portfolio.....	—	950,231
DFA California Municipal Real Return Portfolio.....	—	177,000

\* Average amount of Currency Purchased/Sold in USD

\*\* Average Notional Value of agreements

The following is a summary of the Portfolios' derivative instrument holdings categorized by primary risk exposure as of October 31, 2021 (amounts in thousands):

<b>Asset Derivatives Value</b>			
	<b>Total Value at October 31, 2021</b>	<b>Forward Currency Contracts (1)</b>	<b>Swap Contracts (2)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$ 4,549	\$4,549	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	999	999	—
DFA Five-Year Global Fixed Income Portfolio.....	2,719	2,719	—
DFA World ex U.S. Government Fixed Income Portfolio.....	4,953	4,953	—
DFA Short-Term Extended Quality Portfolio.....	3,205	3,205	—
DFA Targeted Credit Portfolio.....	584	584	—
DFA Global Core Plus Fixed Income Portfolio.....	3,227	3,227	—
DFA Short-Duration Real Return Portfolio.....	75,659	541	\$75,118
DFA Global Core Plus Real Return Portfolio.....	11,254	338	10,916
DFA Municipal Real Return Portfolio.....	63,723	—	63,723
DFA California Municipal Real Return Portfolio.....	10,519	—	10,519

<b>Liability Derivatives Value</b>			
	<b>Total Value at October 31, 2021</b>	<b>Forward Currency Contracts (3)</b>	<b>Swap Contracts (4)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$(26,842)	\$(26,842)	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	(5,710)	(5,710)	—

<b>Liability Derivatives Value</b>			
	<b>Total Value at October 31, 2021</b>	<b>Forward Currency Contracts (3)</b>	<b>Swap Contracts (4)</b>
DFA Five-Year Global Fixed Income Portfolio.....	\$(36,023)	\$(36,023)	—
DFA World ex U.S. Government Fixed Income Portfolio.....	(12,051)	(12,051)	—
DFA Short-Term Extended Quality Portfolio.....	(10,712)	(10,712)	—
DFA Targeted Credit Portfolio.....	(712)	(712)	—
DFA Global Core Plus Fixed Income Portfolio.....	(11,574)	(11,574)	—
DFA Short-Duration Real Return Portfolio.....	(8,803)	(8,661)	\$(142)
DFA Global Core Plus Real Return Portfolio.....	(419)	(419)	—
DFA Municipal Real Return Portfolio.....	(115)	—	(115)

- (1) Presented on Statements of Assets and Liabilities as Unrealized Gain on Forward Currency Contracts.  
(2) Presented on Statements of Assets and Liabilities as Unrealized Gain on Swap Contracts.  
(3) Presented on Statements of Assets and Liabilities as Unrealized Loss on Forward Currency Contracts.  
(4) Presented on Statements of Assets and Liabilities as Unrealized Loss on Swap Contracts.

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings categorized by primary risk exposure through the year ended October 31, 2021 (amounts in thousands):

<b>Realized Gain (Loss) on Derivatives</b>			
	<b>Total</b>	<b>Forward Currency Contracts (1)</b>	<b>Swap Contracts (2)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$ (99,208)	\$ (99,208)	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	(7,462)	(7,462)	—
DFA Five-Year Global Fixed Income Portfolio.....	(398,032)	(398,032)	—
DFA World ex U.S. Government Fixed Income Portfolio.....	(10,452)	(10,452)	—
DFA Short-Term Extended Quality Portfolio.....	(23,515)	(23,515)	—
DFA Targeted Credit Portfolio.....	(1,588)	(1,588)	—
DFA Global Core Plus Fixed Income Portfolio.....	(6,483)	(6,483)	—
DFA Investment Grade Portfolio.....	(4,789)	(4,789)	—
DFA Short-Duration Real Return Portfolio.....	5,503	(7,076)	\$12,579
DFA Global Core Plus Real Return Portfolio.....	2,390	2,390	—
DFA Municipal Real Return Portfolio.....	2,154	—	2,154
DFA California Municipal Real Return Portfolio.....	489	—	489

<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>			
	<b>Total</b>	<b>Forward Currency Contracts (3)</b>	<b>Swap Contracts (4)</b>
DFA Two-Year Global Fixed Income Portfolio.....	\$ (52,963)	\$ (52,963)	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	(10,471)	(10,471)	—
DFA Five-Year Global Fixed Income Portfolio.....	(121,361)	(121,361)	—

	<b>Change in Unrealized Appreciation (Depreciation) on Derivatives</b>		
	<b>Total</b>	<b>Forward Currency Contracts (3)</b>	<b>Swap Contracts (4)</b>
DFA World ex U.S. Government Fixed Income Portfolio.....	\$ (25,957)	\$ (25,957)	—
DFA Short-Term Extended Quality Portfolio.....	(29,108)	(29,108)	—
DFA Targeted Credit Portfolio.....	(2,662)	(2,662)	—
DFA Global Core Plus Fixed Income Portfolio.....	(18,897)	(18,897)	—
DFA Investment Grade Portfolio.....	(4,064)	(4,064)	—
DFA Short-Duration Real Return Portfolio.....	74,011	(10,062)	\$84,073
DFA Global Core Plus Real Return Portfolio.....	10,835	(81)	10,916
DFA Municipal Real Return Portfolio.....	74,709	—	74,709
DFA California Municipal Real Return Portfolio.....	13,071	—	13,071

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

### **Offsetting of Derivative Assets and Derivative Liabilities**

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

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

The Portfolios are subject to master netting agreements ("MNA") with certain counterparties that govern the terms of derivative transactions and reduce the counterparty risk associated with such transactions by specifying offsetting mechanisms and collateral posting arrangements at pre-arranged exposure levels. Since different types of transactions have different mechanics and are sometimes traded out of different legal entities of a particular counterparty organization, each type of transaction may be covered by a different MNA, possibly resulting in the need for multiple agreements with a single counterparty. As the MNA's are specific to unique operations of different asset types, they allow each Portfolio to close out and net its total exposure to a counterparty in the event of a default with respect to all the transactions governed under a single MNA with a counterparty. Certain MNA's contain provisions which allow for the net settlement of receivable and payable positions with the same counterparty if defined conditions are met.

The following table presents the Portfolios' gross and net amount of assets and liabilities available for offset under netting arrangements as well as any related collateral received or pledged by the Portfolios as of October 31, 2021 (amounts in thousands):

Description	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	Assets					Liabilities				
<b>DFA Two-Year Global Fixed Income Portfolio</b>										
Morgan Stanley and Co. International. . . . .	\$ 276	\$ 276	\$ (276)	—	—	\$ 9,047	\$ 9,047	\$ (276)	—	\$ 8,771
Bank of America Corp. . . . .	350	350	(350)	—	—	7,008	7,008	(350)	—	6,658
HSBC Bank. . . . .	1,326	1,326	(1,326)	—	—	2,529	2,529	(1,326)	—	1,203
UBS AG. . . . .	—	—	—	—	—	2,338	2,338	—	—	2,338
Barclays Capital. . . . .	—	—	—	—	—	2,419	2,419	—	—	2,419
State Street Bank and Trust. . . . .	1,665	1,665	(1,665)	—	—	3,084	3,084	(1,665)	—	1,419
Australia & New Zealand Banking Group Ltd. . . . .	—	—	—	—	—	16	16	—	—	16
BNY Mellon. . . . .	—	—	—	—	—	333	333	—	—	333
Goldman Sachs International. . . . .	933	933	—	—	\$ 933	—	—	—	—	—
JP Morgan. . . . .	—	—	—	—	—	69	69	—	—	69
Total	\$ 4,550	\$ 4,550	\$ (3,617)	—	\$ 933	\$ 26,843	\$ 26,843	\$ (3,617)	—	\$ 23,226
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>										
Royal Bank of Scotland. . . . .	\$ 141	\$ 141	\$ (141)	—	—	\$ 3,681	\$ 3,681	\$ (141)	—	\$ 3,540
UBS AG. . . . .	—	—	—	—	—	394	394	—	—	394
Goldman Sachs International. . . . .	334	334	(66)	—	\$ 268	66	66	(66)	—	—
Bank of America Corp. . . . .	—	—	—	—	—	1,459	1,459	—	—	1,459
State Street Bank and Trust. . . . .	420	420	—	—	420	—	—	—	—	—
HSBC Bank. . . . .	103	103	(103)	—	—	109	109	(103)	—	6
Total	\$ 998	\$ 998	\$ (310)	—	\$ 688	\$ 5,709	\$ 5,709	\$ (310)	—	\$ 5,399
<b>DFA Five-Year Global Fixed Income Portfolio</b>										
Barclays Capital. . . . .	—	—	—	—	—	\$ 3,697	\$ 3,697	—	—	\$ 3,697
Citibank NA. . . . .	\$ 52	\$ 52	\$ (52)	—	—	11,089	11,089	\$ (52)	—	11,037
Bank of America Corp. . . . .	1,296	1,296	(1,296)	—	—	7,913	7,913	(1,296)	—	6,617
Australia & New Zealand Banking Group Ltd. . . . .	265	265	(265)	—	—	321	321	(265)	—	56
State Street Bank and Trust. . . . .	561	561	(561)	—	—	2,350	2,350	(561)	—	1,789
HSBC Bank. . . . .	522	522	(522)	—	—	5,884	5,884	(522)	—	5,362
Morgan Stanley and Co. International. . . . .	20	20	(20)	—	—	4,674	4,674	(20)	—	4,654
JP Morgan. . . . .	—	—	—	—	—	78	78	—	—	78
Goldman Sachs International. . . . .	3	3	(3)	—	—	17	17	(3)	—	14
Royal Bank of Canada. . . . .	—	—	—	—	—	—	—	—	—	—
Total	\$ 2,719	\$ 2,719	\$ (2,719)	—	—	\$ 36,023	\$ 36,023	\$ (2,719)	—	\$ 33,304

Description	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts Not Offset in the Statements of Assets and Liabilities			
	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Financial Instruments (b)	Cash Collateral Received	Net Amount (c)	Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	Assets					Liabilities				
<b>DFA World ex U.S. Government Fixed Income Portfolio</b>										
HSBC Bank	\$ 1,267	\$ 1,267	\$(1,267)	—	—	\$ 1,930	\$ 1,930	\$(1,267)	—	\$ 663
Barclays Capital	1,176	1,176	(1,145)	—	\$ 31	1,145	1,145	(1,145)	—	—
JP Morgan	40	40	(40)	—	—	338	338	(40)	—	298
State Street Bank and Trust	1,229	1,229	(1,229)	—	—	5,355	5,355	(1,229)	—	4,126
Bank of America Corp.	376	376	(376)	—	—	2,782	2,782	(376)	—	2,406
Australia & New Zealand Banking Group Ltd.	—	—	—	—	—	500	500	—	—	500
UBS AG	107	107	(1)	—	106	1	1	(1)	—	—
Royal Bank of Canada	759	759	—	—	759	—	—	—	—	—
Total	\$ 4,954	\$ 4,954	\$(4,058)	—	\$ 896	\$12,051	\$12,051	\$(4,058)	—	\$ 7,993
<b>DFA Short-Term Extended Quality Portfolio</b>										
UBS AG	—	—	—	—	—	\$ 4,273	\$ 4,273	—	—	\$ 4,273
Bank of America Corp.	\$ 571	\$ 571	\$ (571)	—	—	1,623	1,623	\$ (571)	—	1,052
HSBC Bank	550	550	(550)	—	—	2,789	2,789	(550)	—	2,239
State Street Bank and Trust	366	366	(366)	—	—	1,997	1,997	(366)	—	1,631
Morgan Stanley and Co. International	290	290	(31)	—	\$ 259	31	31	(31)	—	—
BNY Mellon	242	242	—	—	242	—	—	—	—	—
Goldman Sachs International	1,186	1,186	—	—	1,186	—	—	—	—	—
Total	\$ 3,205	\$ 3,205	\$(1,518)	—	\$ 1,687	\$10,713	\$10,713	\$(1,518)	—	\$ 9,195
<b>DFA Targeted Credit Portfolio</b>										
Citibank NA	—	—	—	—	—	\$ 606	\$ 606	—	—	\$ 606
Royal Bank of Canada	\$ 195	\$ 195	—	—	\$ 195	—	—	—	—	—
State Street Bank and Trust	31	31	\$ (31)	—	—	69	69	\$ (31)	—	38
Morgan Stanley and Co. International	357	357	—	—	357	—	—	—	—	—
BNY Mellon	—	—	—	—	—	37	37	—	—	37
HSBC Bank	—	—	—	—	—	—	—	—	—	—
Total	\$ 583	\$ 583	\$ (31)	—	\$ 552	\$ 712	\$ 712	\$ (31)	—	\$ 681
<b>DFA Global Core Plus Fixed Income Portfolio</b>										
HSBC Bank	\$ 621	\$ 621	\$ (621)	—	—	\$ 946	\$ 946	\$ (621)	—	\$ 325
Societe Generale	—	—	—	—	—	3,332	3,332	—	—	3,332
State Street Bank and Trust	1,550	1,550	(1,550)	—	—	3,131	3,131	(1,550)	—	1,581
Citibank NA	8	8	—	—	\$ 8	—	—	—	—	—
Goldman Sachs International	73	73	(59)	—	14	59	59	(59)	—	—
Royal Bank of Canada	916	916	(916)	—	—	2,031	2,031	(916)	—	1,115
Morgan Stanley and Co. International	—	—	—	—	—	2,045	2,045	—	—	2,045
Australia & New Zealand Banking Group Ltd.	—	—	—	—	—	30	30	—	—	30
BNY Mellon	59	59	—	—	59	—	—	—	—	—
Total	\$ 3,227	\$ 3,227	\$(3,146)	—	\$ 81	\$11,574	\$11,574	\$(3,146)	—	\$ 8,428



Description	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts Not Offset in the Statements of Assets and Liabilities			
	Gross Amounts of Assets Recognized (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Financial Instruments (b)	Cash Collateral Received	Net Amount (c)	Gross Amounts of Liabilities Recognized (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
	Assets					Liabilities				
<b>DFA Short-Duration Real Return Portfolio</b>										
Deutsche Bank AG.....	\$32,064	\$32,064	\$ (42)	\$(32,022)	—	\$ 42	\$ 42	\$ (42)	—	—
Citibank, N.A.....	17,046	17,046	(99)	(16,947)	—	99	99	(99)	—	—
Bank of America Corp.....	26,008	26,008	—	—	\$26,008	—	—	—	—	—
HSBC Bank.....	8	8	(8)	—	—	7,459	7,459	(8)	—	\$ 7,451
Morgan Stanley and Co. International... .	373	373	(74)	—	299	74	74	(74)	—	—
Australia & New Zealand Banking Group Ltd.....	—	—	—	—	—	815	815	—	—	815
Barclays Capital.....	—	—	—	—	—	224	224	—	—	224
State Street Bank and Trust.....	160	160	(20)	—	140	20	20	(20)	—	—
Citibank NA.....	—	—	—	—	—	70	70	—	—	70
Total	\$75,659	\$75,659	\$ (243)	\$(48,969)	\$26,447	\$ 8,803	\$ 8,803	\$ (243)	—	\$ 8,560
<b>DFA Global Core Plus Real Return Portfolio</b>										
Bank of America Corp.....	\$ 7,465	\$ 7,465	—	—	\$ 7,465	—	—	—	—	—
Citibank, N.A.....	426	426	—	\$ (260)	166	—	—	—	—	—
Deutsche Bank AG.....	3,025	3,025	—	(3,025)	—	—	—	—	—	—
State Street Bank and Trust.....	1	1	\$ (1)	—	—	\$ 48	\$ 48	\$ (1)	—	\$ 47
Citibank NA.....	231	231	(14)	—	217	14	14	(14)	—	—
Australia & New Zealand Banking Group Ltd.....	14	14	(14)	—	—	25	25	(14)	—	11
BNY Mellon.....	—	—	—	—	—	22	22	—	—	22
HSBC Bank.....	91	91	(91)	—	—	309	309	(91)	—	218
Total	\$11,253	\$11,253	\$ (120)	\$(3,285)	\$ 7,848	\$ 418	\$ 418	\$ (120)	—	\$ 298
<b>DFA Municipal Real Return Portfolio</b>										
Citibank, N.A.....	\$33,797	\$33,797	—	\$(33,797)	—	—	—	—	—	—
Bank of America Corp.....	29,926	29,926	\$ (115)	—	\$29,811	\$ 115	\$ 115	\$ (115)	—	—
Total	\$63,723	\$63,723	\$ (115)	\$(33,797)	\$29,811	\$ 115	\$ 115	\$ (115)	—	—
<b>DFA California Municipal Real Return Portfolio</b>										
Citibank, N.A.....	\$ 4,278	\$ 4,278	—	\$ (4,270)	\$ 8	—	—	—	—	—
Bank of America Corp.....	5,904	5,904	—	—	5,904	—	—	—	—	—
Merrill Lynch Capital Services, Inc.....	337	337	—	—	337	—	—	—	—	—
Total	\$10,519	\$10,519	—	(4,270)	\$ 6,249	—	—	—	—	—

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

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

## **H. Line of Credit and Interfund Lending Program:**

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 7, 2021, with its domestic custodian bank. A line of credit with similar terms was in effect through April 7, 2021. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 6, 2022.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 2, 2021. A line of credit with similar terms was in effect through January 2, 2021. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The line of credit agreement expires on January 1, 2022.

There were no borrowings by the Portfolios under the lines of credit during the year ended October 31, 2021.

Pursuant to an exemptive order issued by the SEC (the "Order"), the Portfolios may participate in an interfund lending program among certain portfolios managed by the Advisor. The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice.

The Portfolios did not use the interfund lending program during the year ended October 31, 2021.

## **I. Securities Lending:**

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2021 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2021				Total
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	
<b>Securities Lending Transactions</b>					
<b>DFA One-Year Fixed Income Portfolio</b>					
Agency Obligations, Bonds, U.S. Treasury Obligations.....	\$464,492	—	—	—	\$464,492
<b>DFA Two-Year Global Fixed Income Portfolio</b>					
Bonds.....	191,487	—	—	—	191,487
<b>DFA Selectively Hedged Global Fixed Income Portfolio</b>					
Bonds.....	11,409	—	—	—	11,409
<b>DFA Five-Year Global Fixed Income Portfolio</b>					
Bonds.....	210,454	—	—	—	210,454
<b>DFA Short-Term Extended Quality Portfolio</b>					
Bonds, U.S. Treasury Obligations.....	90,183	—	—	—	90,183
<b>DFA Intermediate-Term Extended Quality Portfolio</b>					
Agency Obligations, Bonds.....	51,693	—	—	—	51,693
<b>DFA Targeted Credit Portfolio</b>					
Bonds.....	10,647	—	—	—	10,647
<b>DFA Global Core Plus Fixed Income Portfolio</b>					
Bonds.....	95,356	—	—	—	95,356
<b>DFA Investment Grade Portfolio</b>					
Agency Obligations, Bonds.....	490,311	—	—	—	490,311
<b>DFA Diversified Fixed Income Portfolio</b>					
U.S. Treasury Obligations.....	113	—	—	—	113
<b>DFA Short-Duration Real Return Portfolio</b>					
Bonds.....	17,048	—	—	—	17,048

#### J. Indemnities; Contractual Obligations:

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

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

**K. 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 are effective for certain reference rate-related contract modifications that occur 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, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require 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 are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the “Valuation Rule”) under the Investment Company Act of 1940, 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 is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

**L. Coronavirus (COVID-19) Pandemic:**

The ongoing outbreak of the novel coronavirus, COVID-19, has resulted, at times, in market closures, market volatility, liquidity constraints and increased trading costs. Efforts to contain the spread of COVID-19 have resulted in global travel restrictions and disruptions of healthcare systems, business operations and supply chains, layoffs, reduced consumer demand, defaults and credit rating downgrades, and other significant economic impacts. The effects of COVID-19 have impacted global economic activity and may heighten pre-existing political, social and economic risks, domestically or globally. The full impact of the COVID-19 pandemic is unpredictable and may adversely affect a Portfolio’s performance.

**M. Other:**

As of October 31, 2021, the following number of shareholders held the following approximate percentages of the Portfolios’ outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
DFA One-Year Fixed Income Portfolio.....	5	79%
DFA Two-Year Global Fixed Income Portfolio.....	6	90%
DFA Selectively Hedged Global Fixed Income Portfolio.....	3	87%

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
DFA Five-Year Global Fixed Income Portfolio.....	3	78%
DFA World ex U.S. Government Fixed Income Portfolio.....	5	80%
DFA Short-Term Government Portfolio.....	5	92%
DFA Intermediate Government Fixed Income Portfolio.....	4	86%
DFA Short-Term Extended Quality Portfolio.....	4	83%
DFA Intermediate-Term Extended Quality Portfolio.....	3	79%
DFA Targeted Credit Portfolio.....	3	86%
DFA Global Core Plus Fixed Income Portfolio.....	5	93%
DFA Investment Grade Portfolio.....	4	83%
DFA Diversified Fixed Income Portfolio.....	3	95%
DFA LTIP Portfolio.....	8	88%
DFA Inflation-Protected Securities Portfolio.....	3	49%
DFA Short-Duration Real Return Portfolio.....	3	83%
DFA Global Core Plus Real Return Portfolio.....	2	91%
DFA Municipal Real Return Portfolio.....	4	96%
DFA California Municipal Real Return Portfolio.....	4	100%
DFA Municipal Bond Portfolio.....	4	94%
DFA Short-Term Municipal Bond Portfolio.....	3	86%
DFA Intermediate-Term Municipal Bond Portfolio.....	4	86%
DFA Selective State Municipal Bond Portfolio.....	3	96%
DFA California Short-Term Municipal Bond Portfolio.....	3	94%
DFA California Intermediate-Term Municipal Bond Portfolio.....	3	94%
DFA NY Municipal Bond Portfolio.....	3	93%
DFA MN Municipal Bond Portfolio.....	2	93%
DFA Oregon Municipal Bond Portfolio.....	3	96%

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

#### **N. Subsequent Event Evaluations:**

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

## Report of Independent Registered Public Accounting Firm

To the Board of Directors of DFA Investment Dimensions Group Inc. and Shareholders of each of the twenty-eight portfolios listed in the table below

### ***Opinions on the Financial Statements***

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of each of the portfolios indicated in the table below (twenty-eight of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter collectively referred to as the “Portfolios”) as of October 31, 2021, the related statements of operations and of changes in net assets for each of the periods indicated in the table below, including the related notes, and the financial highlights for each of the periods indicated in the table below (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2021, the results of each of their operations, the changes in each of their net assets, and each of the financial highlights for each of the periods indicated in the table below, in conformity with accounting principles generally accepted in the United States of America.

<b>Portfolio</b>	<b>Statement of operations</b>	<b>Statement of changes in net assets</b>	<b>Financial highlights</b>
DFA One-Year Fixed Income Portfolio DFA Two-Year Global Fixed Income Portfolio DFA Selectively Hedged Global Fixed Income Portfolio DFA Five-Year Global Fixed Income Portfolio DFA World ex U.S. Government Fixed Income Portfolio DFA Short-Term Government Portfolio DFA Intermediate Government Fixed Income Portfolio DFA Short-Term Extended Quality Portfolio DFA Intermediate-Term Extended Quality Portfolio DFA Targeted Credit Portfolio DFA Global Core Plus Fixed Income Portfolio DFA Investment Grade Portfolio DFA Diversified Fixed Income Portfolio DFA LTIP Portfolio DFA Inflation-Protected Securities Portfolio DFA Short-Duration Real Return Portfolio DFA Municipal Real Return Portfolio DFA California Municipal Real Return Portfolio DFA Municipal Bond Portfolio DFA Short-Term Municipal Bond Portfolio DFA Intermediate-Term Municipal Bond Portfolio DFA California Short-Term Municipal Bond Portfolio DFA California Intermediate-Term Municipal Bond Portfolio DFA NY Municipal Bond Portfolio DFA MN Municipal Bond Portfolio DFA Oregon Municipal Bond Portfolio	For the year ended October 31, 2021	For the years ended October 31, 2021 and 2020	For each of the periods indicated therein
DFA Selective State Municipal Bond Portfolio	For the year ended October 31, 2021	For the year ended October 31, 2021 and the period from September 30, 2020 (commencement of operations) through October 31, 2020	
DFA Global Core Plus Real Return Portfolio	For the period April 26, 2021 (commencement of operations) through October 31, 2021		

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

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2021 by correspondence with the custodians, brokers and transfer agents of the investee funds; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

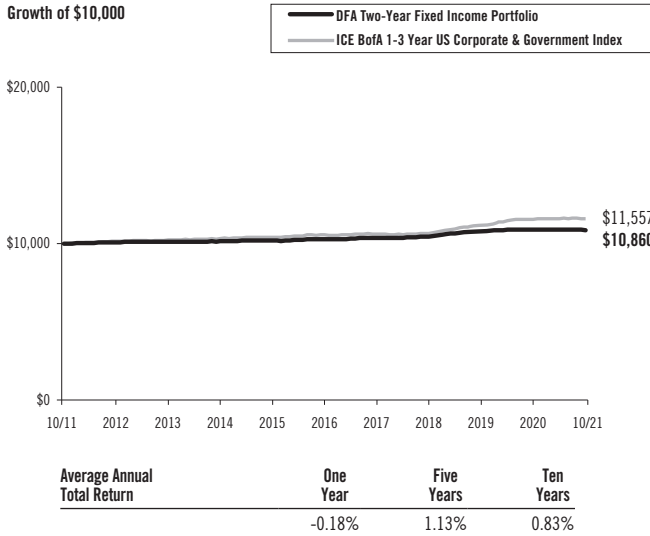
Philadelphia, Pennsylvania  
December 22, 2021

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

**DIMENSIONAL INVESTMENT GROUP INC.**

**PERFORMANCE CHARTS  
(Unaudited)**

**DFA Two-Year Fixed Income Portfolio vs.  
ICE BofA 1-3 Year US Corporate & Government Index**  
October 31, 2011-October 31, 2021

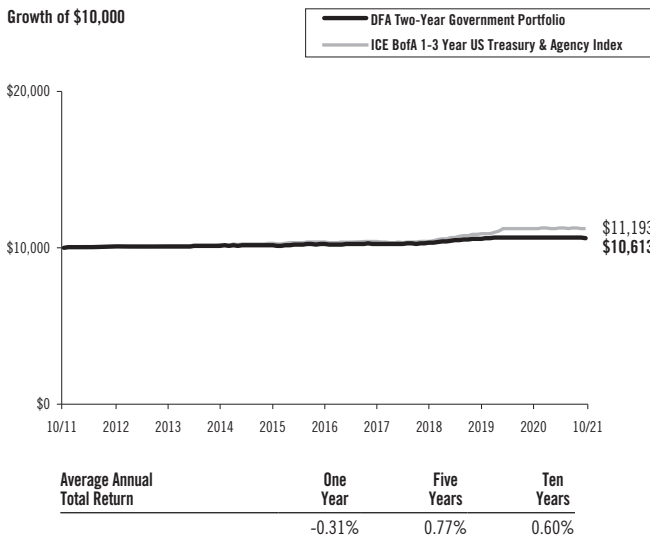


Past performance is not predictive of future performance.

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

ICE BofA index data copyright 2021 ICE Data Indices, LLC

**DFA Two-Year Government Portfolio vs.  
ICE BofA 1-3 Year US Treasury & Agency Index**  
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

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

ICE BofA index data copyright 2021 ICE Data Indices, LLC



## MANAGEMENT'S DISCUSSION AND ANALYSIS

### Fixed Income Market Review

12 Months Ended October 31, 2021

Bond yields generally increased in the U.S. during the 12 months ended October 31, 2021. Longer-term government bonds generally underperformed short-term government bonds for the period. Bond yields also increased in Japan, Germany, Italy, Spain, and the U.K., resulting in the general underperformance of longer-term government bonds in these markets as well.

Long-term bond indices generally underperformed short-term bond indices in global developed fixed income markets for the 12 months ended October 31, 2021. For example, the FTSE World Government Bond Index 1-3 Years (hedged to USD) returned -0.21%, while the FTSE World Government Bond Index 20+ Years (hedged to USD) returned -4.90%. Within the U.S., the Bloomberg U.S. Treasury Bond Index 1-3 Years returned -0.26%, while the Bloomberg U.S. Treasury Bond Index 20+ Years returned -5.40%

	<u>October 31, 2020</u>	<u>October 31, 2021</u>	<u>Change</u>
One-Month Treasury Bill (yield).....	0.08%	0.06%	-0.02%
Ten-Year U.S. Treasury Notes (yield).....	0.88%	1.55%	0.67%

Source: Bloomberg

Many of Dimensional's fixed income strategies use a variable maturity approach that identifies a maturity range with higher expected returns. When the yield curve is flat or inverted, short-term securities are believed to offer higher expected returns. When the yield curve is upwardly sloped, portfolio maturities may be lengthened to seek the higher expected returns associated with longer maturities. These higher returns may be achieved by capital appreciation (from holding bonds through an upwardly sloped term structure) as well as by earning higher current yields.

During the period under review, within the taxable bond market, the ultra-short-term Portfolios employing a variable maturity approach generally focused on the shorter end of their eligible duration range, reflecting the relatively flat ultra-short-term segment of eligible yield curves. The short-term Portfolios employing a variable maturity approach generally extended durations towards the longer end of their eligible range, reflecting a steepening of the curve in the shorter end of eligible yield curves. The intermediate-term Portfolios employing a variable maturity approach continued to focus on the longer end of their eligible duration ranges, reflecting the upward slope of the term structure from the intermediate to longer end of eligible yield curves. Realized term premiums were generally negative for government securities but positive for credit securities during the period.

For the tax-exempt market, Portfolios employing a variable maturity approach generally focused on the shorter-end of their eligible duration ranges, reflecting the relatively flat slope of eligible municipal curves during the period. Realized term premiums were, however, generally positive for municipal securities for the period.

Some of Dimensional's fixed income strategies use a variable credit approach that varies exposure to lower credit quality securities. When credit spreads are narrow, higher-quality securities

are emphasized. When credit spreads are wide, additional credit exposure may be taken in order to position a Portfolio to seek higher expected returns by capturing high expected credit premiums.

Credit spreads began the period relatively wide and then narrowed throughout the period, resulting in smaller expected credit premiums. As a result, the variable credit Portfolios began the period focused on single-A, BBB, and where allowable, BB rated bonds. As credit spreads narrowed during the period, the variable credit Portfolios generally decreased their allocations to single-A, BBB, and, where appropriate, BB rated bonds. Realized credit premiums were generally positive, as corporate bonds outperformed their duration-matched government bond counterparts. Corporate bonds also generally outperformed securitized bonds for the period.

### **DFA Two-Year Fixed Income Portfolio**

The DFA Two-Year Fixed Income Portfolio is designed to maximize total returns consistent with preservation of capital by investing in high-quality fixed income securities maturing in three years or less. The weighted average maturity of the Portfolio will not exceed two years. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average duration of the Portfolio increased to 1.06 years as of October 31, 2021, from 0.20 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.18% for the Portfolio and 0.02% for the ICE BofA 1-3 Year U.S. Corporate & Government Index, the Portfolio's benchmark. Realized credit premiums were positive during the period as lower quality securities generally outperformed higher quality securities. As a result, the Portfolio's focus on higher quality securities and exclusion of single-A and BBB rated corporate securities detracted from relative performance. During the period, the U.S. Treasury yield curve steepened along the Portfolio's eligible maturity range, indicating larger expected term premiums. As a result, the Portfolio's weighted average duration was lengthened but remained shorter than the duration of the benchmark. Realized term premiums were generally negative for the period. As such, the Portfolio's shorter weighted average duration, relative to the benchmark, contributed positively to relative performance.

### **DFA Two-Year Government Portfolio**

The DFA Two-Year Government Portfolio is designed to maximize total returns consistent with preservation of capital by investing in securities of the U.S. government and its agencies maturing in three years or less (under normal circumstances, the Portfolio will invest at least 80% of its net assets in fixed income securities that mature within two years). The Portfolio also maintains an average portfolio maturity of two years or less. The investment strategy uses a variable maturity approach and shifts maturities based on changes in the yield curve. The strategy uses current yields and identifies favorable maturity ranges of expected returns based on potential buy and sell strategies. Maturity targets are shifted based on Dimensional's expectations for term premiums. The weighted average duration of the Portfolio increased to 1.05 years as of October 31, 2021, from 0.09 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were -0.31% for the Portfolio and -0.23% for the ICE BofA 1-3 Year U.S. Treasury & Agency Index, the Portfolio's benchmark. The U.S. Treasury yield curve steepened along the Portfolio's eligible maturity range, indicating larger expected term premiums. As a result, the Portfolio's weighted average duration was lengthened during the period but remained shorter than the duration of the benchmark. Interest rates generally increased during the period and realized term premiums were generally negative in government securities. However, one- to two-year government securities outperformed zero- to one-year government securities. As such, the Portfolio's overweight to government securities in the zero- to one-year maturity range and underweight to government securities in the one- to two-year maturity range detracted from performance relative to the benchmark.

**DIMENSIONAL INVESTMENT GROUP INC.**

**DISCLOSURE OF FUND EXPENSES**

**(Unaudited)**

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

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

**Actual Fund Return**

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

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

**Hypothetical Example for Comparison Purposes**

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

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

**Six Months Ended October 31, 2021**

**EXPENSE TABLES**

	<u>Beginning Account Value 05/01/21</u>	<u>Ending Account Value 10/31/21</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
<b><u>DFA Two-Year Fixed Income Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 998.00	0.21%	\$1.06
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.15	0.21%	\$1.07
<b><u>DFA Two-Year Government Portfolio</u></b>				
Actual Fund Return.....	\$1,000.00	\$ 998.00	0.20%	\$1.01

**DISCLOSURE OF FUND EXPENSES**

**CONTINUED**

	<u>Beginning Account Value 05/01/21</u>	<u>Ending Account Value 10/31/21</u>	<u>Annualized Expense Ratio (1)</u>	<u>Expenses Paid During Period (1)</u>
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.20	0.20%	\$1.02

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(1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For Dimensional Investment Group Inc., this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. Dimensional Investment Group Inc. filed its most recent Form N-PORT with the SEC on September 24, 2021. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

**PORTFOLIO HOLDINGS**

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

**FIXED INCOME PORTFOLIOS**

<b>DFA Two-Year Fixed Income Portfolio</b>		<b>DFA Two-Year Government Portfolio</b>	
Financial.....	19.3%	U.S. Government.....	100.0%
Foreign Government.....	5.2%		<u>100.0%</u>
Supranational.....	13.5%		
U.S. Government.....	<u>62.0%</u>		
	100.0%		

**DFA TWO-YEAR FIXED INCOME PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>		<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
BONDS — (16.3%)			Nederlandse		
African Development Bank, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			Waterschapsbank NV, Floating Rate Note, 3M USD LIBOR + 0.070%, FRN		
(r) 0.126%, 12/15/21.....	400	\$ 400,041	(r)Ω 0.186%, 12/15/21.....	800	\$ 800,085
Asian Development Bank, Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			Nordic Investment Bank 0.375%, 09/20/24.....	450	444,344
(r) 0.126%, 12/15/21.....	1,500	1,500,060	Oesterreichische Kontrollbank AG 0.500%, 09/16/24.....	300	297,081
Australia & New Zealand Banking Group Ltd., Floating Rate Note, 3M USD LIBOR + 0.870%, FRN			Skandinaviska Enskilda Banken AB Ω 0.650%, 09/09/24.....	261	258,307
(r) 1.001%, 11/23/21.....	1,000	1,000,463	Svensk Exportkredit AB 0.375%, 07/30/24.....	1,000	987,971
EUROFIMA, Floating Rate Note, 3M USD LIBOR + 0.090%, FRN			Svensk Exportkredit AB, Floating Rate Note, 3M USD LIBOR + 0.120%, FRN		
(r) 0.215%, 11/15/21.....	1,300	1,300,034	(r) 0.234%, 12/13/21.....	400	400,063
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN			Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN		
(r) 0.309%, 08/19/22.....	1,134	1,135,837	(r) 1.049%, 12/19/22.....	1,000	1,010,270
(r) 0.309%, 03/13/23.....	1,500	1,503,525	Swedbank AB Ω 0.600%, 09/25/23.....	572	570,501
Inter-American Development Bank, Floating Rate Note, SOFR + 0.260%, FRN			Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.220%, FRN		
(r) 0.309%, 09/16/22.....	2,449	2,453,335	(r) 0.269%, 06/02/23.....	1,500	1,502,647
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.130%, FRN			Toronto-Dominion Bank, Floating Rate Note, SOFR + 0.240%, FRN		
(r) 0.179%, 01/13/23.....	500	500,365	(r) 0.289%, 01/06/23.....	980	<u>980,913</u>
Kommunalbanken AS, Floating Rate Note, 3M USD LIBOR + 0.080%, FRN			TOTAL BONDS.....		<u>19,046,692</u>
(r)Ω 0.208%, 02/24/22.....	1,200	1,200,292	CERTIFICATES OF DEPOSIT — (6.0%)		
Landeskreditbank Baden-Wuerttemberg Foerderbank, Floating Rate Note, SOFR + 0.350%, FRN			Bank of Montreal, Floating Rate Note, SOFR + 0.150%, FRN		
(r) 0.399%, 03/15/22.....	800	800,558	(r) 0.200%, 09/02/22.....	1,000	1,000,005
			(r) 0.200%, 09/27/22.....	500	499,961
			Bank of Montreal, Floating Rate Note, SOFR + 0.200%, FRN		
			(r) 0.250%, 02/11/22.....	500	500,212

**DFA TWO-YEAR FIXED INCOME PORTFOLIO**

CONTINUED

	<u>Face Amount (000)</u>	<u>Value†</u>		<u>Face Amount (000)</u>	<u>Value†</u>
Bank of Nova Scotia, Floating Rate Note, SOFR + 0.150%, FRN			Commonwealth Bank of Australia, Floating Rate Note, SOFR + 0.130%, FRN		
(r) 0.200%, 06/15/22.....	1,000	\$ 1,000,218	(r)Ω 0.180%, 09/29/22.....	500	\$ 499,922
(r) 0.200%, 08/19/22.....	1,500	1,500,094	Corpoerative Centrale Bank		
Canadian Imperial Bank of Commerce, Floating Rate Note, SOFR + 0.160%, FRN			0.152%, 12/08/21.....	1,400	1,399,891
(r) 0.210%, 07/15/22.....	500	500,102	0.150%, 12/08/21.....	800	799,938
Westpac Banking Corp., Floating Rate Note, 3M USD LIBOR + 0.010%, FRN			DNB Bank ASA		
(r)Ω 0.135%, 02/07/22.....	1,000	1,000,003	0.096%, 12/09/21.....	2,500	2,499,846
Westpac Banking Corp., Floating Rate Note, SOFR + 0.170%, FRN			Erste Abwicklungsanstalt		
(r) 0.220%, 04/19/22.....	1,000	<u>1,000,373</u>	0.070%, 11/08/21.....	2,000	1,999,952
TOTAL CERTIFICATES OF DEPOSIT.....		<u>7,000,968</u>	0.081%, 12/13/21.....	500	499,944
U.S. TREASURY OBLIGATIONS — (36.4%)			FMS Wertmanagement		
U.S. Treasury Notes			0.105%, 11/02/21.....	500	499,996
0.125%, 09/15/23.....	5,940	5,902,179	0.100%, 11/09/21.....	1,400	1,399,967
# 0.250%, 09/30/23.....	9,350	9,312,016	0.101%, 11/24/21.....	300	299,981
0.125%, 10/15/23.....	9,250	9,184,600	Kingdom of Denmark		
# 0.375%, 08/15/24.....	9,600	9,510,000	0.051%, 11/15/21.....	1,250	1,249,965
# 0.375%, 09/15/24.....	6,150	6,087,539	0.050%, 11/04/21.....	1,000	999,990
0.625%, 10/15/24.....	485	483,143	Kreditanstalt fuer Wiederaufbau		
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.029%, FRN			0.081%, 11/01/21.....	250	249,999
(r) 0.084%, 07/31/23.....	2,050	<u>2,049,963</u>	0.091%, 11/02/21.....	500	499,997
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>42,529,440</u>	Nederlandse Waterschapsbank NV		
TOTAL INVESTMENT SECURITIES (Cost \$68,736,447).....		<u>68,577,100</u>	0.090%, 11/23/21.....	500	499,966
COMMERCIAL PAPER — (23.7%)			Nordea Bank Abp		
BNG Bank NV			0.110%, 11/22/21.....	350	349,982
0.076%, 11/16/21.....	1,250	1,249,955	NRW Bank		
0.061%, 11/05/21.....	250	249,997	0.065%, 11/10/21.....	1,250	1,249,971
CDP Financial, Inc.			Oesterreichische Kontrollbank AG		
0.130%, 11/08/21.....	250	249,995	0.051%, 11/08/21.....	1,000	999,981
			PSP Capital, Inc.		
			0.090%, 11/29/21.....	1,400	1,399,904
			Queensland Treasury Corp.		
			0.090%, 01/28/22.....	2,250	2,249,545
			0.101%, 01/31/22.....	500	499,896
			Skandinaviska Enskilda Banken AB		
			0.193%, 12/16/21.....	1,750	1,749,823
			0.190%, 12/16/21.....	750	749,924
			Svenska Handelsbanken AB		
			0.180%, 11/09/21.....	1,250	1,249,973
			0.170%, 12/03/21.....	250	249,982
			Swedbank AB		
			0.170%, 11/29/21.....	250	249,989
			0.100%, 11/30/21.....	1,350	1,349,939
			0.090%, 12/16/21.....	250	<u>249,981</u>
			TOTAL COMMERCIAL PAPER (Cost \$27,747,557).....		<u>27,748,191</u>



**DFA TWO-YEAR FIXED INCOME PORTFOLIO**

**CONTINUED**

	<u>Shares</u>	<u>Value†</u>
TEMPORARY CASH INVESTMENTS — (1.4%)		
State Street Institutional		
U.S. Government		
Money Market Fund		
0.025%.....	1,665,554	\$ 1,665,554
SECURITIES LENDING COLLATERAL — (16.2%)		
@§ The DFA Short Term		
Investment Fund .....	1,632,755	<u>18,890,978</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$117,040,406).....		<u><u>\$116,881,823</u></u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	<u>Investments in Securities (Market Value)</u>			
	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds.....	—	\$ 19,046,692	—	\$ 19,046,692
Certificates of Deposit.....	—	7,000,968	—	7,000,968
U.S. Treasury Obligations.....	—	42,529,440	—	42,529,440
Commercial Paper.....	—	27,748,191	—	27,748,191
Temporary Cash Investments.....	\$1,665,554	—	—	1,665,554
Securities Lending Collateral.....	—	18,890,978	—	18,890,978
TOTAL.....	<u>\$1,665,554</u>	<u>\$115,216,269</u>	<u>—</u>	<u>\$116,881,823</u>

See accompanying Notes to Financial Statements.

**DFA TWO-YEAR GOVERNMENT PORTFOLIO**  
**SCHEDULE OF INVESTMENTS**  
**October 31, 2021**

	<u>Face Amount</u> <u>(000)</u>	<u>Value†</u>
U.S. TREASURY OBLIGATIONS — (99.8%)		
U.S. Treasury Bill		
0.084%, 11/09/21.....	3,700	\$ 3,699,976
0.035%, 11/12/21.....	16,400	16,399,793
U.S. Treasury Cash Management Bill		
0.031%, 01/18/22.....	11,850	11,848,203
U.S. Treasury Notes		
0.125%, 08/31/23.....	1,000	994,258
0.125%, 09/15/23.....	9,225	9,166,263
0.250%, 09/30/23.....	16,500	16,432,969
0.125%, 10/15/23.....	16,600	16,482,633
0.375%, 08/15/24.....	16,350	16,196,719
0.375%, 09/15/24.....	14,900	14,748,672
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.034%, FRN		
(r) 0.089%, 04/30/23.....	3,775	3,775,231
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.049%, FRN		
(r) 0.104%, 01/31/23.....	8,350	8,352,577
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.055%, FRN		
(r) 0.110%, 10/31/22.....	10,000	10,004,751
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.114%, FRN		
(r) 0.169%, 04/30/22.....	16,890	16,898,866
U.S. Treasury Notes, Floating Rate Note, 3M USTMMR + 0.154%, FRN		
(r) 0.209%, 01/31/22.....	15,485	15,490,675
TOTAL U.S. TREASURY OBLIGATIONS		
Cost (\$160,810,743).....		<u>160,491,586</u>
	<u>Shares</u>	
TEMPORARY CASH INVESTMENTS — (0.2%)		
State Street Institutional U.S. Government Money Market Fund 0.025%.....	282,532	<u>282,532</u>
TOTAL INVESTMENTS — (100.0%)		
(Cost \$161,093,275).....		<u>\$160,774,118</u>

Summary of the Portfolio's investments as of October 31, 2021, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
U.S. Treasury Obligations.....	—	\$160,491,586	—	\$160,491,586
Temporary Cash Investments.....	\$282,532	—	—	282,532
TOTAL.....	\$282,532	\$160,491,586	—	\$160,774,118

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**

**STATEMENTS OF ASSETS AND LIABILITIES**

**OCTOBER 31, 2021**

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

	DFA Two-Year Fixed Income Portfolio*	DFA Two-Year Government Portfolio
<b>ASSETS:</b>		
Investment Securities at Value (including \$18,519 and \$0 of securities on loan, respectively).....	\$ 96,325	\$ 160,492
Temporary Cash Investments at Value & Cost.....	1,666	283
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$18,891 and \$0, respectively).....	18,891	—
Receivables:		
Investment Securities Sold.....	—	7,740
Dividends and Interest.....	27	51
Securities Lending Income.....	3	—
Fund Shares Sold.....	37	62
Prepaid Expenses and Other Assets.....	8	8
Total Assets.....	116,957	168,636
<b>LIABILITIES:</b>		
Payables:		
Upon Return of Securities Loaned.....	18,890	—
Investment Securities Purchased.....	1,493	3,281
Fund Shares Redeemed.....	359	—
Due to Advisor.....	17	27
Accrued Expenses and Other Liabilities.....	49	52
Total Liabilities.....	20,808	3,360
<b>NET ASSETS</b> .....	\$ 96,149	\$ 165,276
Institutional Class Shares — based on net assets of \$96,149 and \$165,276 and shares outstanding of 9,676,907 and 16,957,028, respectively.....	<b>\$ 9.94</b>	<b>\$ 9.75</b>
NUMBER OF SHARES AUTHORIZED.....	300,000,000	300,000,000
Investment Securities at Cost.....	\$ 96,484	\$ 160,811
<b>NET ASSETS CONSIST OF:</b>		
Paid-In Capital.....	\$ 96,577	\$ 166,970
Total Distributable Earnings (Loss).....	(428)	(1,694)
<b>NET ASSETS</b> .....	\$ 96,149	\$ 165,276

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

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**STATEMENTS OF OPERATIONS**  
**FOR THE YEAR ENDED OCTOBER 31, 2021**  
**(Amounts in thousands)**

	DFA Two-Year Fixed Income Portfolio <sup>#</sup>	DFA Two-Year Government Portfolio
<b>Investment Income</b>		
Interest.....	\$ 183	\$ 195
Income from Securities Lending.....	<u>5</u>	<u>—</u>
Total Investment Income.....	<u>188</u>	<u>195</u>
<b>Fund Expenses</b>		
Investment Management Fees.....	128	227
Accounting & Transfer Agent Fees.....	21	37
Custodian Fees.....	2	2
Filing Fees.....	30	33
Shareholders' Reports.....	11	10
Directors'/Trustees' Fees & Expenses.....	2	2
Previously Waived Fees Recovered by Advisor (Note C).....	25	20
Other.....	<u>4</u>	<u>5</u>
Total Fund Expenses.....	<u>223</u>	<u>336</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	<u>31</u>	<u>13</u>
Net Expenses.....	<u>192</u>	<u>323</u>
<b>Net Investment Income (Loss)</b> .....	<u>(4)</u>	<u>(128)</u>
<b>Realized and Unrealized Gain (Loss)</b>		
Net Realized Gain (Loss) on:		
Investment Securities Sold**.....	20	28
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	<u>(181)</u>	<u>(378)</u>
<b>Net Realized and Unrealized Gain (Loss)</b> .....	<u>(161)</u>	<u>(350)</u>
<b>Net Increase (Decrease) in Net Assets Resulting from Operations</b> .....	<u><u>\$(165)</u></u>	<u><u>\$(478)</u></u>

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

# Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	DFA Two-Year Fixed Income Portfolio		DFA Two-Year Government Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
<b>Increase (Decrease) in Net Assets</b>				
Operations:				
Net Investment Income (Loss).....	\$ (4)	\$ 987	\$ (128)	\$ 711
Net Realized Gain (Loss) on:				
Investment Securities Sold**,**.....	20	29	28	48
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(181)	(78)	(378)	90
Affiliated Investment Companies Shares.....	—	(1)	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>(165)</u>	<u>937</u>	<u>(478)</u>	<u>849</u>
Distributions:				
Institutional Class Shares.....	(21)	(1,122)	—	(888)
Capital Share Transactions (1):				
Shares Issued.....	28,935	26,138	57,744	116,726
Shares Issued in Lieu of Cash Distributions.....	21	1,122	—	888
Shares Redeemed.....	<u>(33,068)</u>	<u>(31,801)</u>	<u>(49,714)</u>	<u>(80,999)</u>
Net Increase (Decrease) from Capital Share Transactions.....	<u>(4,112)</u>	<u>(4,541)</u>	<u>8,030</u>	<u>36,615</u>
Total Increase (Decrease) in Net Assets.....	<u>(4,298)</u>	<u>(4,726)</u>	<u>7,552</u>	<u>36,576</u>
<b>Net Assets</b>				
Beginning of Year.....	<u>100,447</u>	<u>105,173</u>	<u>157,724</u>	<u>121,148</u>
End of Year.....	<u>\$ 96,149</u>	<u>\$100,447</u>	<u>\$165,276</u>	<u>\$157,724</u>
<b>(1) Shares Issued and Redeemed:</b>				
Shares Issued.....	2,907	2,622	5,911	11,930
Shares Issued in Lieu of Cash Distributions.....	2	113	—	91
Shares Redeemed.....	<u>(3,321)</u>	<u>(3,190)</u>	<u>(5,088)</u>	<u>(8,281)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(412)</u>	<u>(455)</u>	<u>823</u>	<u>3,740</u>

\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2021 of \$0 and \$0, respectively.

\*\* Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$0 and \$0, respectively.

See accompanying Notes to Financial Statements.

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

(for a share outstanding throughout each period)

	DFA Two-Year Fixed Income Portfolio				DFA Two-Year Government Portfolio			
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018
Net Asset Value, Beginning of Year	\$ 9.96	\$ 9.97	\$ 9.91	\$ 9.98	\$ 9.78	\$ 9.77	\$ 9.72	\$ 9.81
Income from Investment Operations (A)				\$ 10.00				\$ 9.88
Net Investment Income (Loss)	(—)	0.10	0.23	0.19	(0.01)	0.04	0.20	0.17
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.02)	—	0.07	(0.10)	(0.02)	0.03	0.05	(0.11)
Total from Investment Operations	(0.02)	0.10	0.30	0.09	(0.03)	0.07	0.25	0.06
Less Distributions:								
Net Investment Income	(—)	(0.11)	(0.24)	(0.16)	—	(0.06)	(0.20)	(0.15)
Total Distributions	—	(0.11)	(0.24)	(0.16)	—	(0.06)	(0.20)	(0.15)
Net Asset Value, End of Year	\$ 9.94	\$ 9.96	\$ 9.97	\$ 9.91	\$ 9.75	\$ 9.78	\$ 9.77	\$ 9.72
Total Return	(0.18%)	1.00%	3.07%	0.86%	(0.31%)	0.77%	2.63%	0.60%
Net Assets, End of Year (thousands)	\$96,149	\$100,447	\$105,173	\$128,569	\$165,276	\$157,724	\$121,148	\$124,210
Ratio of Expenses to Average Net Assets	0.21%	0.22%	0.25%	0.21%	0.20%	0.21%	0.26%	0.20%
Ratio of Expenses to Average Net Assets (Excluding Fees Paid Indirectly)	0.24%	0.25%	0.25%	0.21%	0.21%	0.22%	0.26%	0.20%
Ratio of Net Investment Income to Average Net Assets	—	0.98%	2.34%	1.92%	(0.08%)	0.45%	2.06%	1.76%
Portfolio Turnover Rate	186%	65%	50%	89%	108%	103%	57%	115%

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

See accompanying Notes to Financial Statements.

**DIMENSIONAL INVESTMENT GROUP INC.**  
**NOTES TO FINANCIAL STATEMENTS**

**A. Organization:**

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

**B. Significant Accounting Policies:**

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

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

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

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

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

2. *Deferred Compensation Plan:* Each eligible Director of the Fund may elect to participate in the Fee Deferral Plan for Independent Directors and Trustees (the "Plan"). Under the Plan, effective January 1, 2002, such Directors may defer payment of all or a portion of their total fees earned as a Director. These deferred amounts may be treated as though such amounts had been invested in shares of the following funds: the U.S. Large Cap Value Portfolio,

U.S. Core Equity 1 Portfolio, U.S. Large Company Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, DFA Inflation-Protected Securities Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date).

### C. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolios. For the year ended October 31, 2021, the Portfolios' investment management fees were accrued daily and paid monthly to the Advisor based on the following effective annual rates of average daily net assets:

DFA Two-Year Fixed Income Portfolio.....	0.14%
DFA Two-Year Government Portfolio.....	0.14%

Pursuant to Fee Waiver and/or Expense Assumption Agreements (each, a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described below. The Fee Waiver Agreement for the Portfolios will remain in effect through February 28, 2022, may only be terminated by the Fund's Board of Directors prior to that date and shall continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. During the year ended October 31, 2021, the Portfolios had expense limits based on a percentage of average net assets on an annualized basis, and the Advisor recovered previously waived fees and/or assumed expenses (amounts in thousands), as listed below. The net amount of waived fees/expenses assumed (recovered previously waived fees/expenses assumed) during the year ended October 31, 2021, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2021, are also reflected below (amounts in thousands). At any time that the Portfolio Expenses (defined below) of the Institutional Class of a Portfolio are less than the Expense Limitation Amount listed below, the Advisor retains the right to recover fees previously waived and/or expenses previously assumed to the extent that the expense ratio following such recovery would be less than the Expense Limitation Amount that was in place when such prior year fees were waived and/or expenses assumed, and less than the current Expense Limitation Amount in place for the Portfolio. The Fund, on behalf of the Portfolios, is not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Waived Fees/ Expenses Assumed</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
DFA Two-Year Fixed Income Portfolio (1).....	0.21%	\$25	\$31	\$39
DFA Two-Year Government Portfolio (1).....	0.20%	20	13	13

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the ordinary operating expenses of a class of a Portfolio (excluding the expenses that the Portfolio incurs indirectly through its investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of a class of the Portfolio, on an annualized basis, to the rates listed above as a percentage of a class of the Portfolio's average net assets (the "Expense Limitation Amount").



## Fees Paid to Officers and Directors/Trustees:

Certain Officers and Directors of the Advisor are also Officers and Directors of the Fund; however, such Officers and Directors (with the exception of the Chief Compliance Officer (“CCO”)) receive no compensation from the Fund. For the year ended October 31, 2021, the total related amount paid by the Fund to the CCO was \$14 (in thousands). The total related amounts paid by each of the Portfolios are included in Other Expenses on the Statements of Operations.

## D. Deferred Compensation:

As of October 31, 2021, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statements of Assets and Liabilities as follows (amounts in thousands):

DFA Two-Year Fixed Income Portfolio.....	\$4
DFA Two-Year Government Portfolio.....	7

## E. Purchases and Sales of Securities:

For the year ended October 31, 2021, the Portfolios made the following purchases and sales of investment securities, other than short-term securities and in-kind redemptions (amounts in thousands):

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
DFA Two-Year Fixed Income Portfolio.....	\$ 89,779	\$57,036	\$8,409	\$13,870
DFA Two-Year Government Portfolio.....	161,223	94,757	—	—

For the year ended October 31, 2021, transactions related to Affiliated Investment Companies, excluding in-kind redemptions, are presented below.

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

	Balance at October 31, 2020	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2021	Shares as of October 31, 2021	Dividend Income	Capital Gain Distributions
<b>DFA Two-Year Fixed Income Portfolio</b>									
The DFA Short Term Investment Fund	\$766	\$210,129	\$192,004	—	—	\$18,891	1,633	\$2	—
<b>Total</b>	<b>\$766</b>	<b>\$210,129</b>	<b>\$192,004</b>	<b>—</b>	<b>—</b>	<b>\$18,891</b>	<b>1,633</b>	<b>\$2</b>	<b>—</b>

## F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings as appropriate, in the period that the differences arise. Accordingly, the permanent differences

as of October 31, 2021, can occur as a result of realized gains on securities considered to be “passive foreign investment companies,” non-deductible expenses, realized foreign capital gains tax, net foreign currency gains/losses, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

The tax character of dividends and distributions declared and paid during the years ended October 31, 2020, and October 31, 2021, were as follows (amounts in thousands):

	<u>Net Investment Income and Short-Term Capital Gains</u>	<u>Long-Term Capital Gains</u>	<u>Tax Exempt Income</u>	<u>Total</u>
DFA Two-Year Fixed Income Portfolio				
2020.....	\$1,122	—	—	\$1,122
2021.....	21	—	—	21
DFA Two-Year Government Portfolio				
2020.....	888	—	—	888
2021.....	—	—	—	—

As of October 31, 2021, the Portfolios did not have any net investment income and short-term capital gains or long-term capital gains distributions designated for federal income tax purposes due to the use of accumulated earnings and profits distributed to shareholders upon redemption of shares.

As of October 31, 2021, the components of distributable earnings (accumulated losses) were as follows (amounts in thousands):

	<u>Undistributed Net Investment Income and Short-Term Capital Gains</u>	<u>Undistributed Long-Term Capital Gains</u>	<u>Capital Loss Carryforwards</u>	<u>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
DFA Two-Year Fixed Income Portfolio....	—	—	\$ (255)	\$(159)	\$ (414)
DFA Two-Year Government Portfolio.....	—	—	(1,368)	(319)	(1,687)

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. As of October 31, 2021, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
DFA Two-Year Fixed Income Portfolio.....	\$ 255	\$ 255
DFA Two-Year Government Portfolio.....	1,368	1,368

During the year ended October 31, 2021, the Portfolios used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

DFA Two-Year Fixed Income Portfolio.....	\$18
DFA Two-Year Government Portfolio.....	29

As of October 31, 2021, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	<u>Federal Tax Cost</u>	<u>Unrealized Appreciation</u>	<u>Unrealized (Depreciation)</u>	<u>Net Unrealized Appreciation (Depreciation)</u>
DFA Two-Year Fixed Income Portfolio.....	\$117,040	\$14	\$(172)	\$(158)
DFA Two-Year Government Portfolio.....	161,093	17	(336)	(319)

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

ASC 740 Accounting for Uncertainty in Income Taxes sets forth a minimum threshold for financial statement recognition of the benefit of a tax position taken or expected to be taken in a tax return. Management has analyzed the Portfolios' tax positions and has concluded that no additional provision for income tax is required in the Portfolios' financial statements. The Portfolios are not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolios' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

#### **G. Line of Credit and Interfund Lending Program:**

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 7, 2021, with its domestic custodian bank. A line of credit with similar terms was in effect through April 7, 2021. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$500 million in the aggregate. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The agreement for the line of credit expires on April 6, 2022.

The Fund, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective January 2, 2021. A line of credit with similar terms was in effect through January 2, 2021. Each portfolio is permitted to borrow, subject to its investment limitations, up to a maximum of \$500 million, as long as total borrowings under the line of credit do not exceed \$700 million in the aggregate. Each portfolio is individually, and not jointly, liable for its particular advances under the line of credit. Borrowings under the line of credit are charged interest at rates agreed upon by the parties at the time of borrowing. There is no commitment fee on the unused portion of the line of credit. The agreement for the discretionary line of credit may be terminated by either party at any time. The line of credit agreement expires on January 1, 2022.

There were no borrowings by the Portfolios under the lines of credit during the year ended October 31, 2021.

Pursuant to an exemptive order issued by the SEC (the "Order"), the Portfolios may participate in an interfund lending program among certain portfolios managed by the Advisor. The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice.

The Portfolios did not use the interfund lending program during the year ended October 31, 2021.

## H. Securities Lending:

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 2021 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2021				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
<b>Securities Lending Transactions</b>					
<b>DFA Two-Year Fixed Income Portfolio</b>					
Bonds, U.S. Treasury Obligations.....	\$18,890	—	—	—	\$18,890

## I. Indemnities; Contractual Obligations:

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

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

## J. 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 are effective for certain reference rate-related contract modifications that occur 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, eliminate the asset segregation framework currently used by the Portfolios to comply with Section 18 of the 1940 Act, and require Portfolios 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 are required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolios.

On December 3, 2020, the SEC adopted new Rule 2a-5 (the "Valuation Rule") under the Investment Company Act of 1940, 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 is rescinding previously issued guidance on related issues. The Valuation Rule became effective on March 8, 2021, with a compliance date of September 8, 2022. Management is currently evaluating the Valuation Rule and its effect on the Portfolios.

## K. Coronavirus (COVID-19) Pandemic:

The ongoing outbreak of the novel coronavirus, COVID-19, has resulted, at times, in market closures, market volatility, liquidity constraints and increased trading costs. Efforts to contain the spread of COVID-19 have resulted in global travel restrictions and disruptions of healthcare systems, business operations and supply chains, layoffs, reduced consumer demand, defaults and credit rating downgrades, and other significant economic impacts. The effects of COVID-19 have impacted global economic activity and may heighten pre-existing political, social and economic risks, domestically or globally. The full impact of the COVID-19 pandemic is unpredictable and may adversely affect a Portfolio's performance.

## L. Other:

As of October 31, 2021, the following number of shareholders held the following approximate percentages of the Portfolios' outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
DFA Two-Year Fixed Income Portfolio.....	4	99%
DFA Two-Year Government Portfolio.....	4	98%

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

**M. Subsequent Event Evaluations:**

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

## **Report of Independent Registered Public Accounting Firm**

To the Board of Directors of Dimensional Investment Group Inc. and Shareholders of DFA Two-Year Fixed Income Portfolio and DFA Two-Year Government Portfolio

### ***Opinions on the Financial Statements***

We have audited the accompanying statements of assets and liabilities, including the schedules of investments, of DFA Two-Year Fixed Income Portfolio and DFA Two-Year Government Portfolio (two of the portfolios constituting Dimensional Investment Group Inc., hereafter collectively referred to as the “Portfolios”) as of October 31, 2021, the related statements of operations for the year ended October 31, 2021, the statements of changes in net assets for each of the two years in the period ended October 31, 2021, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2021 (collectively referred to as the “financial statements”). In our opinion, the financial statements present fairly, in all material respects, the financial position of each of the Portfolios as of October 31, 2021, the results of each of their operations for the year then ended, the changes in each of their net assets for each of the two years in the period ended October 31, 2021, and each of the financial highlights for each of the five years in the period ended October 31, 2021 in conformity with accounting principles generally accepted in the United States of America.

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

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2021 by correspondence with the custodian, brokers and transfer agent of the investee fund; when replies were not received from brokers, we performed other auditing procedures. We believe that our audits provide a reasonable basis for our opinions.

/s/PricewaterhouseCoopers LLP

Philadelphia, Pennsylvania  
December 22, 2021

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

## FUND MANAGEMENT

(Unaudited)

### Trustees/Directors

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

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, Abbie J. Smith and Ingrid M. Werner. Each member of the Audit Committee is a disinterested Trustee/Director. The Audit Committee oversees the Fund’s accounting and financial reporting policies and practices, the Fund’s internal controls, the Fund’s financial statements and the independent audits thereof and performs other oversight functions as requested by the Board. The Audit Committee recommends the appointment of each Fund’s independent registered certified public accounting firm and acts as a liaison between the Fund’s independent registered certified public accounting firm and the full Board. There were two Audit Committee meetings held during the fiscal year ended October 31, 2021.

Each Board’s Nominating Committee is composed of George M. Constantinides, Roger G. Ibbotson, Myron S. Scholes, Abbie J. Smith, Douglas W. Diamond, Darrell Duffie and Ingrid M. Werner. Each member of the Nominating Committee is a disinterested Trustee/Director. The Nominating Committee for each Board makes recommendations for nominations of disinterested and interested members on the Board to the disinterested Board members and to the full Board. The Nominating Committee evaluates a candidate’s qualification for Board membership and the independence of such candidate from the Advisor and other principal service providers. There were four Nominating Committee meetings held during the fiscal year ended October 31, 2021.

Each Board’s Strategy Committee is composed of Gerard K. O’Reilly, Douglas W. Diamond, Myron S. Scholes and Darrell Duffie. The Strategy Committee assists the Board in carrying out its fiduciary duties with respect to the oversight of the Fund and its performance. At the request of the Board or the Advisor, the Strategy Committee (i) reviews the design of possible new series of the Fund, (ii) reviews performance of existing portfolios of the Funds and discusses and recommends possible enhancements to the portfolios’ investment strategies, (iii) reviews proposals by the Advisor to modify or enhance the investment strategies or policies of each portfolio, and (iv) considers issues relating to investment services for each portfolio of the Fund. There were three Strategy Committee meetings held during the fiscal year ended October 31, 2021.

Certain biographical information for each disinterested Trustee/Director and interested Trustee/Director of the Funds is set forth in the tables below, including a description of each Trustee/Director’s experience as a Trustee/ Director of the Funds and as a Director or Trustee of other funds, as well as other recent professional experience.

The statements of additional information (together, “SAI”) of the Funds include additional information about each Trustee/Director. You may obtain copies of the SAI and prospectus of each Fund advised by Dimensional Fund Advisors LP by calling collect (512) 306-7400 or by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746. Prospectuses are also available at <http://us.dimensionalfund.com>.



## Disinterested Directors/Trustees

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
George M. Constantinides University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1947	Director/ Trustee	DFAIDG – Since 1983; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	137 portfolios in 5 investment companies	None
Douglas W. Diamond c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1953	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2017; ETF Trust - Since 2020	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Formerly, Visiting Scholar, Federal Reserve Bank of Richmond (1990-2019). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015-2016).	137 portfolios in 5 investment companies	None
Darrell Duffie c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1954	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust - Since 2020	Dean Witter Distinguished Professor of Finance, Graduate School of Business, Stanford University (since 1984). Director, TNB Inc. (bank) (since 2020).	137 portfolios in 5 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008- 2018).
Roger G. Ibbotson Yale School of Management 165 Whitney Avenue New Haven, CT 06511  1943	Director/ Trustee	DFAIDG – Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Professor in Practice Emeritus of Finance, Yale School of Management (since 1984). Chairman and Partner, Zebra Capital Management, LLC (hedge fund and asset manager) (since 2001). Formerly, Consultant to Morningstar, Inc. (2006-2016).	137 portfolios in 5 investment companies	None
Myron S. Scholes c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1941	Director/ Trustee	DFAIDG – Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992; ETF Trust - Since 2020	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	137 portfolios in 5 investment companies	None
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637  1953	Director/ Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2000; ETF Trust - Since 2020	Boris and Irene Stern Distinguished Service Professor of Accounting and James S. Ely, III Faculty Fellow, University of Chicago Booth School of Business (since 1980).	137 portfolios in 5 investment companies	Director, (since 2000) and formerly, Lead Director (2014-2017), HNI Corporation (office furniture); Director, Ryder System Inc. (transportation, logistics and supply-chain management) (since 2003); and Trustee, UBS Funds (3 investment companies within

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
					the fund complex) (14 portfolios) (since 2009).
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746  1961	Director/Trustee	DFAIDG, DIG, DEM & DFAITC – Since 2019; ETF Trust - Since 2020	Martin and Andrew Murrer Professor of Finance, Fisher College of Business, The Ohio State University (since 1998). Adjunct Member, the Prize Committee for the Swedish Riksbank Prize in Economic Sciences in Memory of Alfred Nobel (annual award for significant scientific research contribution) (since 2018). Director, American Finance Association (global association of academic researchers and practitioners in finance) (since January 2019). Member, Scientific Board, Leibniz Institute for Financial Research (institute supporting academic research in finance) (since 2020). Chair, Economic Advisory Committee, FINRA (since 2017). Chairman, Scientific Advisory Board, Swedish House of Finance (institute supporting academic research in finance) (since 2014). Member, Scientific Board, Danish Finance Institute (institute supporting academic research in finance) (since 2017). Member, Academic Board, Mistra Financial Systems (organization funding academic research on environment, governance and climate/sustainability in finance) (since 2016). Fellow, Center for Analytical Finance (academic research) (since 2015). Associate Editor, Journal of Finance (since 2016). Formerly, President, Western Finance Association (global association of academic researchers and practitioners in finance) (2018-2019).	137 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

### Interested Director/Trustee

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

Name, Address and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex <sup>2</sup> Overseen	Other Directorships of Public Companies Held During Past 5 Years
David G. Booth 6300 Bee Cave Road, Building One Austin, TX 78746  1946	Chairman and Director/Trustee	DFAIDG – Since 1981; DIG & DFAITC – Since 1992; DEM – Since 1993; ETF Trust - Since 2020	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of Dimensional Emerging Markets Value Fund (“DEM”), DFA Investment Dimensions Group Inc. (“DFAIDG”), Dimensional Investment Group Inc. (“DIG”), The DFA Investment Trust Company (“DFAITC”). Executive Chairman, and formerly, President and Co-Chief Executive Officer (each until February 2017) of Dimensional Holdings Inc., Dimensional Fund Advisors LP, Dimensional Investment LLC and DFA Securities LLC (collectively with DEM, DFAIDG, DIG and DFAITC, the “DFA Entities”). Chairman and Trustee of the ETF Trust (since June 2020). Formerly, Chairman and Director (2009-2018) and Co-Chief Executive Officer (2010 – June 2017) of Dimensional Fund Advisors Canada ULC. Trustee, University of Chicago (since 2002). Trustee, University of Kansas Endowment Association (since	137 portfolios in 5 investment companies	None

			2005). Member of the Hoover Institution Board (since September 2019). Formerly, Director of Dimensional Fund Advisors Ltd. (2002 – July 2017), DFA Australia Limited (1994 – July 2017), Dimensional Advisors Ltd. (2012 – July 2017), Dimensional Funds plc (2006 – July 2017) and Dimensional Funds II plc (2006 – July 2017). Formerly, Director and President of Dimensional Japan Ltd. (2012 – April 2017). Formerly, President, Dimensional SmartNest (US) LLC (2009-2014); and Limited Partner, VSC Investors, LLC (2007-2015). Formerly, Chairman, Director, President and Co-Chief Executive Officer of Dimensional Cayman Commodity Fund I Ltd. (2010-September 2017).		
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<sup>1</sup> Each Director/Trustee holds office for an indefinite term until his or her successor is elected and qualified.

<sup>2</sup> Each Director/Trustee is a director or trustee of each of the five registered investment companies within the DFA Fund Complex, which include: DFAIDG, DIG; DFAITC; DEM; and ETF Trust. Each disinterested Director/Trustee also serves on the Independent Review Committee of the Dimensional Funds, mutual funds registered in the provinces of Canada and managed by the Advisor’s affiliate, Dimensional Fund Advisors Canada ULC.

## Officers

Below is the name, year of birth, information regarding positions with the Funds and the principal occupation for each officer of the Funds. The address of each officer is 6300 Bee Cave Road, Building One, Austin, TX 78746. Each of the officers listed below holds the same office (except as otherwise noted) in the DFA Entities.

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
Valerie A. Brown 1967	Vice President and Assistant Secretary	Since 2001	Vice President and Assistant Secretary of <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2001)</li> <li>• DFA Australia Limited (since 2002)</li> <li>• Dimensional Fund Advisors Ltd. (since 2002)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Hong Kong Limited (since 2012)</li> <li>• ETF Trust (since 2020)</li> </ul> Director, Vice President and Assistant Secretary (since 2003) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul>
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since September 2019	Vice President and Assistant Secretary of <ul style="list-style-type: none"> <li>• DFAIDG, DIG, DFAITC and DEM (since 2019)</li> <li>• ETF Trust (since 2020)</li> </ul> Vice President (since January 2018) of <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul>
David P. Butler 1964	Co-Chief Executive Officer	Since 2017	Co-Chief Executive Officer of <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2017)</li> <li>• ETF Trust (since 2020)</li> </ul> Director (since 2017) of <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors Canada ULC</li> <li>• Dimensional Japan Ltd.</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• DFA Australia Limited</li> </ul> Director and Co-Chief Executive Officer (since 2017) of <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul> Head of Global Financial Advisor Services (since 2007) for <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul> Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul>
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President of <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2017)</li> <li>• ETF Trust (since 2020)</li> </ul> Director and Vice President (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd.</li> </ul> President and Director (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Vice President (since 2008) and Director (since 2016) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> </ul> Director (since 2016) of <ul style="list-style-type: none"> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Hong Kong Limited</li> </ul> Vice President (since 2019) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul> Formerly, Vice President (2004 – 2017) of <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> Formerly, Vice President (2010 – 2016) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Vice President (2016-2019) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul> Formerly, Interim Chief Executive Officer (2019) of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul> Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul>
Lisa M. Dallmer 1972	Chief Operating Officer	Since June 2021	Chief Operating Officer (since June 2021) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> Executive Vice President (since January 2020) <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul> Chief Operating Officer (since December 2019) <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul> Formerly, Vice President, Chief Financial Officer, and Treasurer (June 2020-June 2021) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> Formerly, Senior Vice President, Business Operations (March 2019 – October 2019) at <ul style="list-style-type: none"> <li>• Delphix Inc.</li> </ul> Formerly, Chief Operating Officer Global Technology & Operations, Managing Director (2014 – 2018) of <ul style="list-style-type: none"> <li>• BlackRock Inc.</li> </ul>
Bernard J. Grzelak 1971	Vice President	Since June 2021	Vice President (since June 2021) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> Vice President, Chief Financial Officer and Treasurer (since September 2020) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Canada ULC</li> <li>• DFA Securities LLC</li> <li>• Dimensional Advisors Ltd.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• Dimensional Fund Advisors Pte. Ltd.</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Hong Kong Limited</li> <li>• Dimensional Investment LLC</li> </ul> Vice President (since March 2021) of

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Ireland Limited</li> </ul> <p>Formerly, Partner (2008 – 2020), Chief Operating Officer, Global Funds and Risk (2018 – 2020), Chief Operations Officer (2016 – 2018), and Director of Fund Administration (2003 – 2016) of Lord Abbett &amp; Co. LLC Formerly, Chief Financial Officer (2017 - 2020), and Treasurer (2003 – 2017) of Lord Abbett Family of Funds</p>
Eric Hall 1978	Vice President and Assistant Treasurer	Since June 2021	<p>Vice President and Assistant Treasurer (since June 2021) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> <p>Formerly, Data Integrity Team Lead (December 2019 – April 2021) of</p> <ul style="list-style-type: none"> <li>• Clearwater Analytics</li> </ul> <p>Formerly, Assistant Vice President and Assistant Treasurer (March 2015 – November 2019) at</p> <ul style="list-style-type: none"> <li>• INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)</li> </ul>
Jeff J. Jeon 1973	Vice President	Since 2004	<p>Vice President (since 2004) and Assistant Secretary (2017-2019) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Vice President (since 2020) of</p> <ul style="list-style-type: none"> <li>• ETF Trust</li> </ul> <p>Vice President and Assistant Secretary (since 2010) of</p> <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul>
Joy Lopez 1971	Vice President and Assistant Treasurer	Vice President since 2015 and Assistant Treasurer since 2017	<p>Vice President (since 2015) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Assistant Treasurer (since 2017) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> <p>Vice President and Assistant Treasurer (since 2020) of</p> <ul style="list-style-type: none"> <li>• ETF Trust</li> </ul> <p>Formerly, Senior Tax Manager (2013 – 2015) for</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul>
Kenneth M. Manell 1972	Vice President	Since 2010	<p>Vice President of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2010)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• ETF Trust (since 2020)</li> </ul>
Jan Miller 1963	Vice President, Chief Financial Officer, and Treasurer	Since June 2021	<p>Vice President, Chief Financial Officer, and Treasurer (since June 2021) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> <p>Formerly, Director (May 2019 – January 2021) at</p> <ul style="list-style-type: none"> <li>• INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)</li> </ul> <p>Formerly, Vice President and Assistant Treasurer (September 2012 – May 2019) at</p> <ul style="list-style-type: none"> <li>• OppenheimerFunds, Inc.</li> </ul>
Catherine L. Newell 1964	President and General Counsel	President since 2017 and General Counsel since 2001	<p>President of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex (since 2017)</li> <li>• ETF Trust (since 2020)</li> </ul> <p>General Counsel (since 2001) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Executive Vice President (since 2017) and Secretary (since 2000) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• DFA Securities LLC</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Investment LLC</li> </ul> Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Ltd.</li> </ul> Vice President and Secretary of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC (since 2003)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Japan Ltd. (since 2012)</li> <li>• Dimensional Advisors Ltd (since 2012)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> </ul> Director of <ul style="list-style-type: none"> <li>• Dimensional Funds plc (since 2002)</li> <li>• Dimensional Funds II plc (since 2006)</li> <li>• Director of Dimensional Japan Ltd. (since 2012)</li> <li>• Dimensional Advisors Ltd. (since 2012)</li> <li>• Dimensional Fund Advisors Pte. Ltd. (since 2012)</li> <li>• Dimensional Hong Kong Limited (since 2012)</li> <li>• Dimensional Ireland Limited (since 2019)</li> </ul> Formerly, Vice President and Secretary (2010 – 2014) of <ul style="list-style-type: none"> <li>• Dimensional SmartNest (US) LLC</li> </ul> Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> Formerly, Vice President of <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP (1997 – 2017)</li> <li>• Dimensional Holdings Inc. (2006 – 2017)</li> <li>• DFA Securities LLC (1997 – 2017)</li> <li>• Dimensional Investment LLC (2009 – 2017)</li> </ul>
Selwyn J. Notelovitz 1961	Vice President	Since September 2021	Vice President (since September 2021) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> Vice President (since December 2012) and Chief Compliance Officer (since July 2020) of: <ul style="list-style-type: none"> <li>• DFA Securities LLC</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> Chief Compliance Officer (since July 2020) of: <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> <li>• Dimensional Fund Advisors Ltd.</li> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> Formerly, Deputy Chief Compliance Officer (2013-2020) of: <ul style="list-style-type: none"> <li>• DFA Fund Complex</li> <li>• DFA Securities LLC</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> Formerly, Vice President (2013-2020) of: <ul style="list-style-type: none"> <li>• DFA Fund Complex</li> </ul> Formerly, Director (2019-2021) of: <ul style="list-style-type: none"> <li>• Dimensional Ireland Limited</li> </ul>

Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
Carolyn L. O 1974	Vice President and Secretary	Vice President since 2010 and Secretary since 2017	<p>Vice President (since 2010) and Secretary (since 2017) of</p> <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> </ul> <p>Vice President and Secretary (since 2020) of</p> <ul style="list-style-type: none"> <li>• ETF Trust</li> </ul> <p>Vice President (since 2010) and Assistant Secretary (since 2016) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> <p>Vice President of</p> <ul style="list-style-type: none"> <li>• DFA Securities LLC (since 2010)</li> <li>• Dimensional Cayman Commodity Fund I Ltd. (since 2010)</li> <li>• Dimensional Fund Advisors Canada ULC (since 2016)</li> </ul>
Randy C. Olson 1980	Chief Compliance Officer	Since August 2020	<p>Chief Compliance Officer (since 2020)</p> <ul style="list-style-type: none"> <li>• all the DFA Funds</li> <li>• ETF Trust</li> </ul> <p>Vice President (since 2016) of</p> <ul style="list-style-type: none"> <li>• DFA Securities LLC</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Investment LLC</li> </ul> <p>Formerly, Vice President – Senior Compliance Officer</p> <ul style="list-style-type: none"> <li>• Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017)</li> </ul> <p>Formerly, Vice President – Head of Compliance &amp; Operations Asia Ex-Japan</p> <ul style="list-style-type: none"> <li>• Dimensional Investment Advisors LP (April 2017 – January 2020)</li> </ul>
Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	<p>Co-Chief Executive Officer and Chief Investment Officer of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities (since 2017)</li> <li>• Dimensional Fund Advisors Canada ULC (since 2017)</li> <li>• ETF Trust (since 2020)</li> </ul> <p>Director, Chief Investment Officer and Vice President (since 2017) of</p> <ul style="list-style-type: none"> <li>• DFA Australia Limited</li> </ul> <p>Chief Investment Officer (since 2017) and Vice President (since 2016) of</p> <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd.</li> </ul> <p>Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of</p> <ul style="list-style-type: none"> <li>• Dimensional Cayman Commodity Fund I Ltd.</li> </ul> <p>Director of</p> <ul style="list-style-type: none"> <li>• Dimensional Funds plc (since 2014)</li> <li>• Dimensional Funds II plc (since 2014)</li> <li>• Dimensional Holdings Inc. (since 2017)</li> <li>• Dimensional Ireland Limited (since 2019)</li> </ul> <p>Formerly, Co-Chief Investment Officer of</p> <ul style="list-style-type: none"> <li>• Dimensional Japan Ltd. (2016 – 2017)</li> <li>• DFA Australia Limited (2014 – 2017)</li> </ul> <p>Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Formerly, Vice President (2007 – 2017) of</p> <ul style="list-style-type: none"> <li>• all the DFA Entities</li> </ul> <p>Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Canada ULC</li> </ul> <p>Formerly, Director (2017-2018) of</p>



Name and Year of Birth	Position	Term of Office <sup>1</sup> and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> <li>• Dimensional Fund Advisors Pte. Ltd.</li> </ul>
James J. Taylor 1983	Vice President and Assistant Treasurer	Since March 2020	Vice President and Assistant Treasurer (since 2020) of <ul style="list-style-type: none"> <li>• the DFA Fund Complex</li> <li>• ETF Trust</li> </ul> Vice President (since 2016) <ul style="list-style-type: none"> <li>• Dimensional Holdings Inc.</li> <li>• Dimensional Fund Advisors LP</li> <li>• Dimensional Investment LLC</li> <li>• DFA Securities LLC</li> </ul> Formerly, Accounting Manager (2015 – 2016) <ul style="list-style-type: none"> <li>• Dimensional Fund Advisors LP</li> </ul>

<sup>1</sup> Each officer holds office for an indefinite term at the pleasure of the Board of Directors/Trustees and until his or her successor is elected and qualified.

## **VOTING PROXIES ON FUND PORTFOLIO SECURITIES**

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

**TAX NOTICE TO SHAREHOLDERS**  
**(Unaudited)**

The following information is solely for informational purposes. Each Portfolio is designating the U.S. federal income tax character of the following items with respect to distributions paid or expected to be paid to shareholders related to the fiscal year ended October 31, 2021. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each classification below and including “Section 163(j) interest dividends” as defined in Treasury Regulation §1.163(j)-1(b)(35) and “Section 199A dividends” as defined in Treasury Regulation §1.199A-3(d), it is the intent of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder.

For U.S. federal income tax purposes, shareholders generally must report distributions received from a Portfolio on a calendar-year basis, which therefore may include distributions with respect to portions of two fiscal years of the Portfolio. Annual statements needed by shareholders concerning the tax status of distributions received for the calendar year 2021 (e.g., IRS Form 1099-DIV) will be provided in early 2022. Shareholders should refer to these statements in preparing their calendar year 2021 tax returns. Please consult your tax advisor for the proper treatment of this information. Unless otherwise noted, the amounts in the table are expressed as a percentage of the distributions paid with respect to the fiscal year ended October 31, 2021.

DFA Investment Dimensions Group Inc.	Net Investment Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Tax-Exempt Capital	Interest	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction) (1)			U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
							Qualified Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)					
DFA One-Year Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—	—	—
DFA Two-Year Global Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—	—	—
DFA Selectively Hedged Global Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	1%	—	—	24%	—	—
DFA Five-Year Global Fixed Income Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	—	—	—
DFA World ex U.S. Government Fixed Income Portfolio.....	51%	13%	36%	—	—	100%	—	—	—	—	—	—	100%	—
DFA Short-Term Government Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	100%	—	—
DFA Intermediate Government Fixed Income Portfolio.....	35%	6%	59%	—	—	100%	—	—	—	—	—	100%	—	—
DFA Short-Term Extended Quality Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	100%	—	—
DFA Intermediate-Term Extended Quality Portfolio.....	77%	—	23%	—	—	100%	—	—	—	—	—	100%	—	—
DFA Targeted Credit Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	100%	—	—
DFA Global Core Plus Fixed Income Portfolio.....	89%	6%	5%	—	—	100%	—	—	—	—	—	100%	100%	—
DFA Investment Grade Portfolio.....	99%	1%	—	—	—	100%	—	—	—	—	—	100%	100%	—
DFA Diversified Fixed Income Portfolio.....	96%	—	4%	—	—	100%	28%	—	—	—	—	74%	—	—
DFA LTIP Portfolio.....	50%	2%	48%	—	—	100%	—	—	—	—	—	100%	100%	—
DFA Inflation-Protected Securities Portfolio.....	94%	—	6%	—	—	100%	—	—	—	—	—	100%	—	—
DFA Short-Duration Real Return Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	100%	—	—
DFA Global Core Plus Real Return Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	88%	—	—
DFA Global Core Plus Real Return Portfolio.....	100%	—	—	—	—	100%	—	—	—	—	—	89%	—	—

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Tax-Exempt Capital	Total Distributions	Qualified Dividends Received (for Corporate Deduction) (1)	U.S. Government Interest (2)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
DFA Municipal Real Return Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA California Municipal Real Return Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA Short-Term Municipal Bond Portfolio	—	—	—	2%	100%	—	—	—	—	—	—
DFA Intermediate-Term Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA Selective State Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA California Short-Term Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA California Intermediate-Term Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA NY Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
DFA MN Municipal Bond Portfolio	—	7%	93%	—	100%	—	—	—	—	—	100%
DFA Oregon Municipal Bond Portfolio	—	—	—	—	100%	—	—	—	—	—	—
<b>Dimensional Investment Group Inc.</b>											
DFA Two-Year Fixed Income Portfolio	100%	—	—	—	100%	—	—	—	—	—	—
DFA Two-Year Government Portfolio	—	—	—	—	—	—	—	—	—	—	—

- (1) Qualified Dividends represents the amount that qualifies for the corporate dividends-received deduction under Section 243 of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.
- (2) Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(11) of the Internal Revenue Code and is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.
- (3) U.S. Government Interest represents the amount of interest that was derived from direct U.S. Government obligations and distributed during the fiscal year. This amount is reflected as a percentage of total estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021. Generally, interest from direct U.S. Government obligations is exempt from state income tax. Please consult your tax advisor for the availability of a state tax exemption based on your individual circumstances.
- (4) Foreign Tax Credit represents the amount of dividends that qualify for the foreign tax credit pass through under Section 853 of the Internal Revenue Code and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).
- (5) Foreign Source Income represents the amount of dividends derived from foreign sources and is reflected as a percentage of "investment company taxable income" (as defined in Section 852(b)(2) of the Internal Revenue Code).
- (6) Qualified Net Interest Income represents the amount of interest income available as interest-related dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(1) of the Internal Revenue Code. The information is reflected as a percentage estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.
- (7) Qualified Short-Term Capital Gain represents the amount available as short-term capital gain dividends generally exempt from withholding taxes for non-U.S. shareholders under Section 871(k)(2) of the Internal Revenue Code. The information is reflected as a percentage of estimated ordinary income distributions (the total of short-term capital gain and net investment income distributions) for the calendar year 2021.

See accompanying Notes to Financial Statements.









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