

Annual Report

Year Ended: October 31, 2021

DFA INVESTMENT DIMENSIONS GROUP INC. / DIMENSIONAL INVESTMENT GROUP INC. / THE DFA INVESTMENT TRUST COMPANY

DFA Investment Dimensions Group Inc.

Enhanced U.S. Large Company Portfolio

U.S. Large Cap Equity Portfolio

U.S. Large Cap Value Portfolio

U.S. Targeted Value Portfolio

U.S. Small Cap Value Portfolio

U.S. Core Equity 1 Portfolio

U.S. Core Equity 2 Portfolio

U.S. Vector Equity Portfolio

U.S. Small Cap Portfolio

U.S. Micro Cap Portfolio

U.S. High Relative Profitability Portfolio

DFA Real Estate Securities Portfolio

DFA Commodity Strategy Portfolio

Dimensional Investment Group Inc.

U.S. Large Company Portfolio

The DFA Investment Trust Company

The U.S. Large Cap Value Series



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

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

Schedules of Investments/Summary Schedules of Portfolio Holdings

Investment Abbreviations

SA	Special Assessment
REIT	Real Estate Investment Trust
CDOR	Canadian Dollar Offered Rate
LIBOR	London Interbank Offered Rate
SOFR	Secured Overnight Financing Rate
USTMMR	U.S. Treasury Money Market Rate
CAD	Canadian Dollars
EUR	Euro
GBP	British Pounds
NOK	Norwegian Krone
NZD	New Zealand Dollars
SGD	Singapore Dollars
USD	United States Dollar
AUD	Australian Dollars

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Note B to Financial Statements.
#	Total or Partial Securities on Loan.
Ω	Rule 144A, Section 4(2), or other security that is restricted as to resale to institutional investors. This security has been deemed liquid based upon the Fund's Liquidity Guidelines. The liquidity determination is unaudited.
«	Security pledged as collateral for Futures Contracts.
@	Security purchased with cash collateral received from Securities on Loan.
§	Affiliated Fund.
‡	Calculated as a percentage of total net assets. Percentages shown parenthetically next to the category headings have been calculated as a percentage of total investments. "Other Securities" are those securities that are not among the top 50 holdings in unaffiliated issuers of the Fund or do not represent more than 1.0% of the net assets of the Fund. Some of the individual securities within this category may include Total or Partial Securities on Loan and/or Non-Income Producing Securities.
*	Non-Income Producing Securities.
(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.
~	Security pledged as collateral for Swap Agreements.

DEFINITIONS OF ABBREVIATIONS AND FOOTNOTES

CONTINUED

Financial Highlights

- ** The Net Investment Income (Loss) per share and the ratio of Net Investment Income to Average Net Assets includes the effect of an estimation related to a one time distribution from a real estate investment trust. Net Investment Income (Loss) per share, Net Gain (Loss) per share and the ratio of Net Investment Income to Average Net Assets for the DFA Real Estate Securities Portfolio would have been \$0.92, \$7.69 and 2.43%, respectively had the effect of this estimation not been considered.
- (A) Computed using average shares outstanding.
- (B) Represents the combined ratios for the respective Portfolio and its respective pro-rata share of its Master Fund(s).
- (C) Non-Annualized
- (D) Annualized
- (E) Because of commencement of operations and related preliminary transaction costs, these ratios are not necessarily indicative of future ratios.

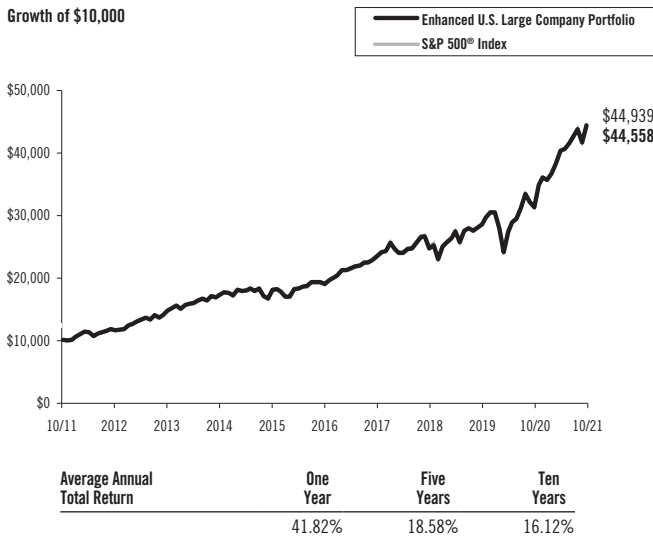
All Statements, Schedules and Notes to Financial Statements

- Amounts designated as — are either zero or rounded to zero.
- SEC Securities and Exchange Commission
- ⌚ Commencement of Operations.

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

Enhanced U.S. Large Company Portfolio vs. S&P 500® Index
October 31, 2011-October 31, 2021

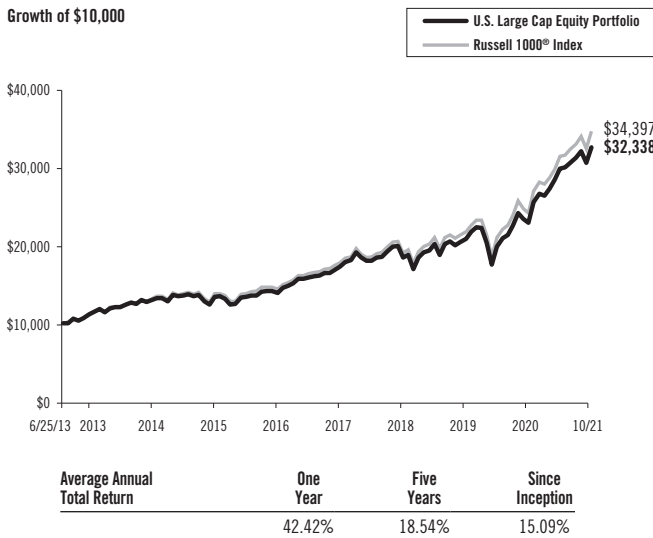


Past performance is not predictive of future performance.

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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U.S. Large Cap Equity Portfolio vs. Russell 1000® Index
June 25, 2013-October 31, 2021



Past performance is not predictive of future performance.

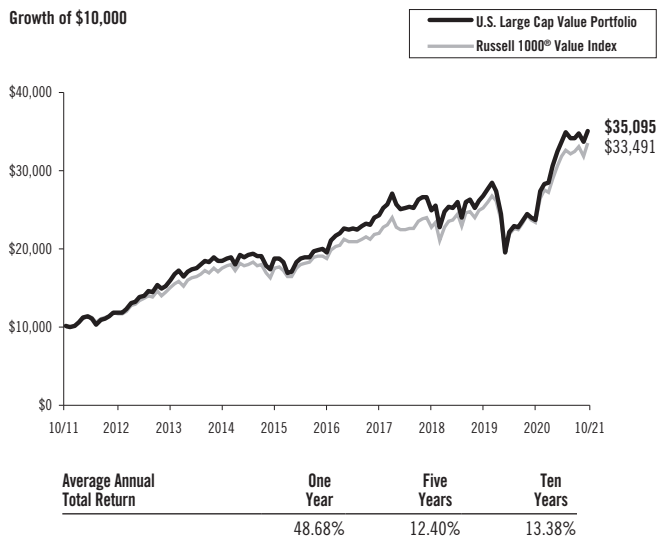
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

**U.S. Large Cap Value Portfolio vs.
Russell 1000® Value Index**
October 31, 2011-October 31, 2021

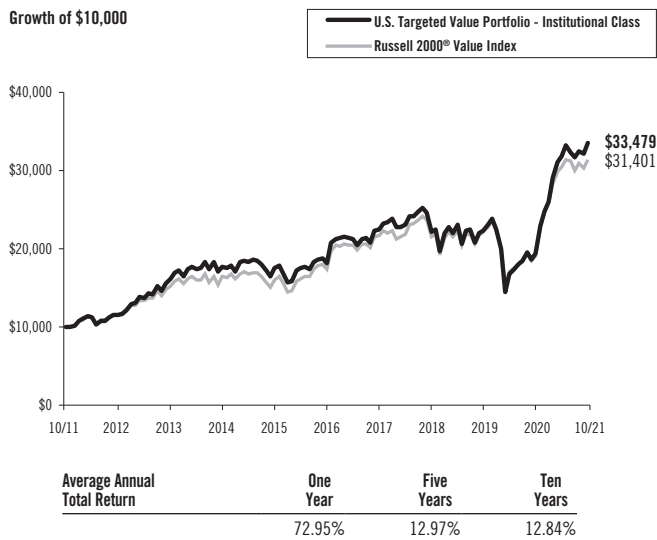


Past performance is not predictive of future performance.

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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**U.S. Targeted Value Portfolio — Institutional Class vs.
Russell 2000® Value Index**
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

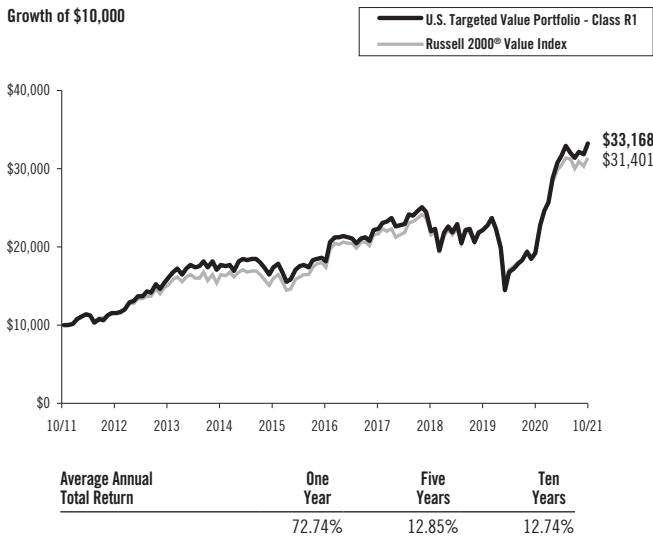
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

U.S. Targeted Value Portfolio — Class R1 vs. Russell 2000® Value Index
October 31, 2011–October 31, 2021

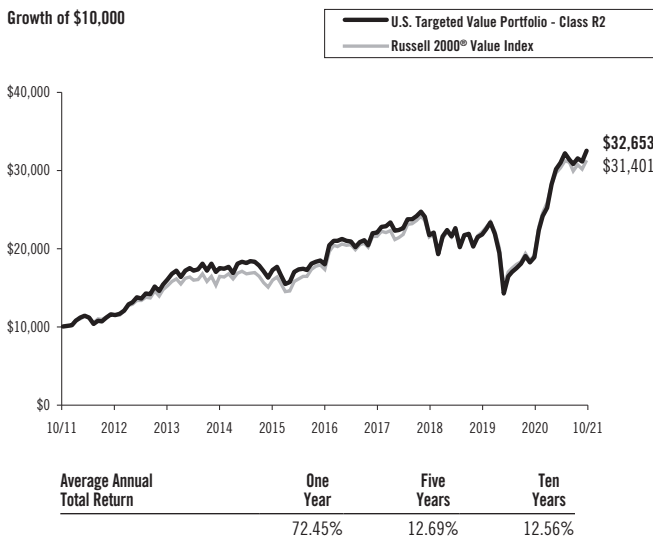


Past performance is not predictive of future performance.

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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U.S. Targeted Value Portfolio — Class R2 vs. Russell 2000® Value Index
October 31, 2011–October 31, 2021



Past performance is not predictive of future performance.

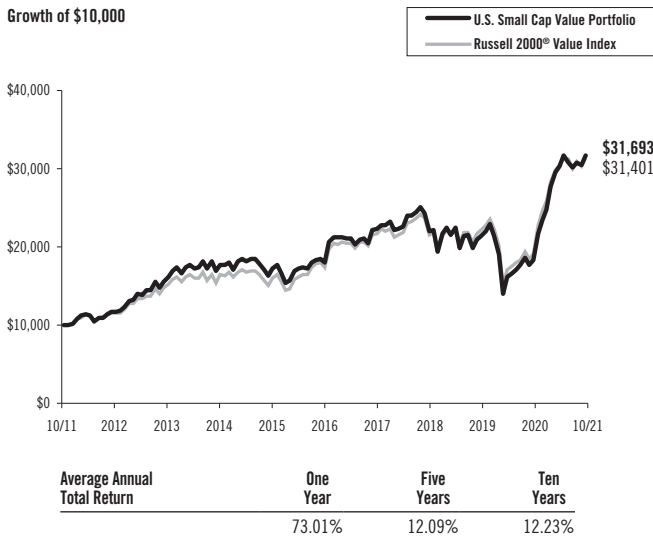
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

**U.S. Small Cap Value Portfolio vs.
Russell 2000® Value Index**
October 31, 2011-October 31, 2021

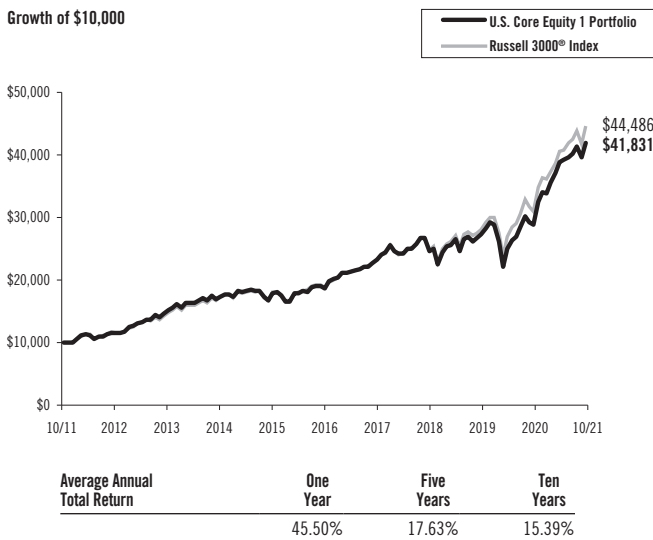


Past performance is not predictive of future performance.

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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**U.S. Core Equity 1 Portfolio vs.
Russell 3000® Index**
October 31, 2011-October 31, 2021



Past performance is not predictive of future performance.

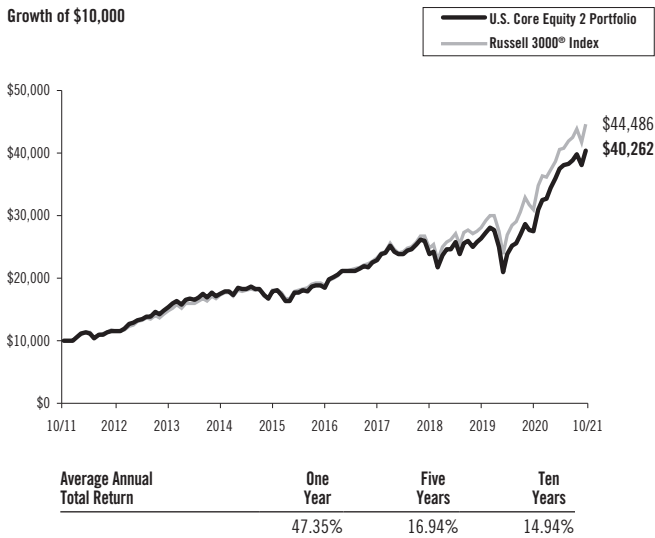
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

U.S. Core Equity 2 Portfolio vs. Russell 3000® Index
October 31, 2011-October 31, 2021

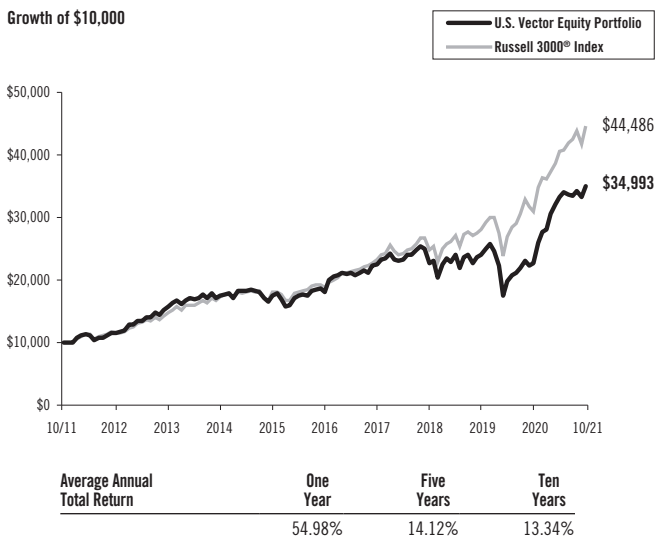


Past performance is not predictive of future performance.

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

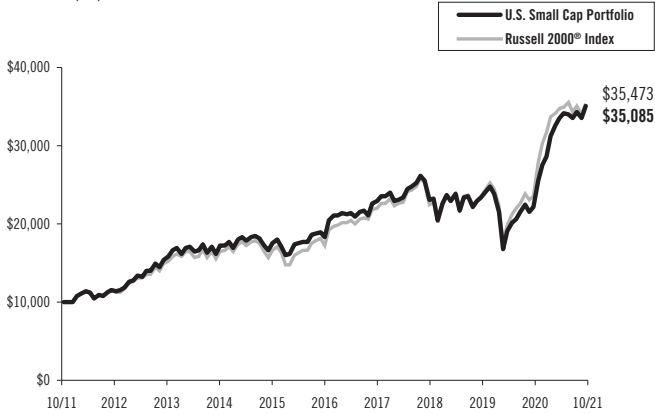
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

**U.S. Small Cap Portfolio vs.
Russell 2000® Index**
October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	58.30%	13.97%	13.37%

Past performance is not predictive of future performance.

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

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**U.S. Micro Cap Portfolio vs.
Russell 2000® Index**
October 31, 2011-October 31, 2021

Growth of \$10,000



Average Annual Total Return	One Year	Five Years	Ten Years
	64.00%	14.11%	13.41%

Past performance is not predictive of future performance.

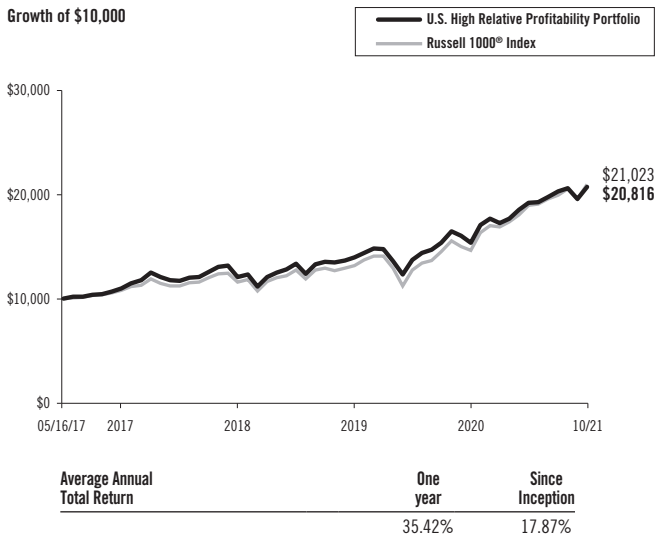
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

U.S. High Relative Profitability Portfolio vs. Russell 1000® Index
May 16, 2017-October 31, 2021

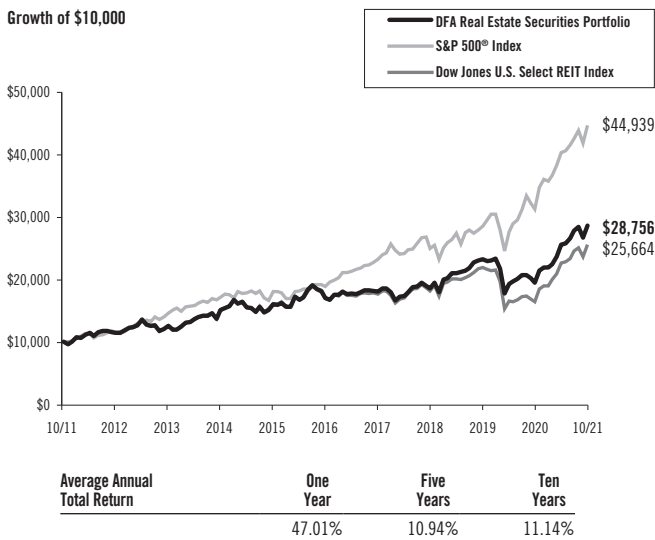


Past performance is not predictive of future performance.

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 Real Estate Securities Portfolio vs. S&P 500® Index, Dow Jones U.S. Select REIT Index
October 31, 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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MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review

12 Months Ended October 31, 2021

U.S. equities had positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000[®] Index, gained approximately 43.90%. As measured by Russell indices, small-cap stocks outperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, outperformed large-cap stocks but underperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2021

Russell 3000 [®] Index.....	43.90%
Russell 1000 [®] Index (large-cap stocks).....	43.51%
Russell Midcap [®] Index (mid-cap stocks).....	45.40%
Russell 2000 [®] Index (small-cap stocks).....	50.80%
Russell Microcap [®] Index (micro-cap stocks).....	62.54%
Dow Jones U.S. Select REIT Index SM	56.10%

Total Return for 12 Months Ended October 31, 2021

Russell 1000 [®] Value Index (large-cap value stocks).....	43.76%
Russell 1000 [®] Growth Index (large-cap growth stocks).....	43.21%
Russell 2000 [®] Value Index (small-cap value stocks).....	64.30%
Russell 2000 [®] Growth Index (small-cap growth stocks).....	38.45%

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

Enhanced U.S. Large Company Portfolio

The Enhanced U.S. Large Company Portfolio seeks to outperform the total return of the S&P 500[®] Index. This strategy uses S&P 500[®] Index futures contracts, swaps, and/or ETFs in conjunction with short-term investment grade fixed income instruments. As of October 31, 2021, 100% of the equity exposure consisted of S&P 500[®] Index futures contracts. The behavior of S&P 500[®] Index futures contracts is determined principally by the performance of the S&P 500[®] Index.

For the 12 months ended October 31, 2021, total returns were 41.82% for the Portfolio and 42.91% for the S&P 500[®] Index, the Portfolio's benchmark. The Portfolio's underperformance relative to the benchmark was primarily due to the performance of the fixed income component of the Portfolio. Realized term premiums were generally negative for government securities during the period. As such, the fixed income component's allocation to government securities with maturities longer than two-years detracted from performance. Realized credit premiums were positive for the period, resulting in the fixed income component's allocation to corporate securities contributing positively to performance. However, in combination, the fixed income component underperformed the financing cost of the S&P 500[®] Index futures contracts that the Portfolio purchased throughout the year.

U.S. Large Cap Equity Portfolio

The U.S. Large Cap Equity Portfolio invests in a broadly diversified group of U.S. large-cap securities with increased exposure to stocks with smaller market capitalization, lower relative price (value), and higher profitability. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 700 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 42.42% for the Portfolio and 43.51% for the Russell 1000® Index, the Portfolio's benchmark. The Portfolio's emphasis on large-cap stocks with higher profitability detracted from performance relative to the benchmark, as these stocks generally underperformed.

U.S. Large Cap Value Portfolio

The U.S. Large Cap Value Portfolio is designed to capture the returns of U.S. large-cap value stocks by purchasing shares of The U.S. Large Cap Value Series, a Master Fund managed by Dimensional that invests in such stocks. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2021, the Master Fund held approximately 370 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 48.68% for the Portfolio and 43.76% for the Russell 1000® Value Index, the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Master Fund's greater emphasis on value stocks as compared to the benchmark contributed positively to the Portfolio's relative performance. The Master Fund's emphasis on stocks with smaller market capitalizations within the large cap universe also contributed positively to relative performance, as these stocks outperformed their larger counterparts for the period. Additionally, the Master Fund's exclusion of highly regulated utilities contributed positively to relative performance, as utilities generally underperformed.

U.S. Targeted Value Portfolio

The U.S. Targeted Value Portfolio invests in a broadly diversified group of U.S. small- and mid-cap value stocks with higher profitability. Additionally, the Portfolio generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 1,390 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 72.74% for the Portfolio's Class R1 shares, 72.45% for the Portfolio's Class R2 shares, 72.95% for the Portfolio's Institutional Class shares, and 64.30% for the Russell 2000® Value Index, the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks as compared to the benchmark contributed positively to the Portfolio's relative performance. The Portfolio's exclusion of highly regulated utilities also contributed positively to relative performance, as utilities generally underperformed.

U.S. Small Cap Value Portfolio

The U.S. Small Cap Value Portfolio invests in a broadly diversified group of U.S. small-cap value stocks with higher profitability. Additionally, the Portfolio generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 1,030 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 73.01% for the Portfolio and 64.30% for the Russell 2000® Value Index, the Portfolio's benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks for the period, the Portfolio's greater emphasis on value stocks as compared to the benchmark contributed positively to the Portfolio's relative performance. The Portfolio's exclusion of highly regulated utilities also contributed positively to relative performance, as utilities generally underperformed.

U.S. Core Equity 1 Portfolio

The U.S. Core Equity 1 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the market. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 2,510 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 45.50% for the Portfolio and 43.90% for the Russell 3000® Index, the Portfolio's benchmark. The Portfolio's emphasis on small-cap stocks contributed positively to performance relative to the benchmark, as small-caps outperformed large-caps for the period. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's emphasis on value stocks also contributed positively to relative performance.

U.S. Core Equity 2 Portfolio

The U.S. Core Equity 2 Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and higher-profitability stocks relative to the U.S. Core Equity 1 Portfolio and the market. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 2,560 securities. In general, average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 47.35% for the Portfolio and 43.90% for the Russell 3000® Index, the Portfolio's benchmark. The Portfolio's emphasis on small-cap stocks contributed positively to performance relative to the benchmark, as small-caps outperformed large-caps for the period. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's emphasis on value stocks also contributed positively to relative performance.

U.S. Vector Equity Portfolio

The U.S. Vector Equity Portfolio invests in a broadly diversified group of U.S. securities with increased exposure to smaller market capitalization stocks, lower relative price (value) stocks, and

higher-profitability stocks relative to the market. The Portfolio's increased exposure to small-cap and value stocks may be achieved by decreasing the allocation to or excluding the largest high relative price (growth) stocks in the U.S. market. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 2,400 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 54.98% for the Portfolio and 43.90% for the Russell 3000® Index, the Portfolio's benchmark. The Portfolio's emphasis on small-cap stocks contributed positively to performance relative to the benchmark, as small-caps outperformed large-caps for the period. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Portfolio's emphasis on value stocks also contributed positively to relative performance.

U.S. Small Cap Portfolio

The U.S. Small Cap Portfolio invests in a broadly diversified group of U.S. small-cap stocks. The Portfolio generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Portfolio generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 2,010 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 58.30% for the Portfolio and 50.80% for the Russell 2000® Index, the Portfolio's benchmark. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price contributed positively to performance relative to the benchmark, as those stocks underperformed. The Portfolio's exclusion of stocks with high asset growth also contributed positively to relative performance, as those stocks underperformed.

U.S. Micro Cap Portfolio

The U.S. Micro Cap Portfolio invests in a broadly diversified group of U.S. micro-cap companies. The Portfolio generally excludes stocks with the lowest profitability and highest relative price. Additionally, the Portfolio generally excludes certain companies with high asset growth. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2021, the Portfolio held approximately 1,600 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 64.00% for the Portfolio and 50.80% for the Russell 2000® Index, the Portfolio's benchmark. The Portfolio's emphasis on micro-cap stocks contributed positively to performance relative to the benchmark, as micro-caps outperformed other small-caps. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price also contributed positively to relative performance, as those stocks underperformed. Additionally, the Portfolio's exclusion of stocks with high asset growth contributed positively to relative performance, as those stocks underperformed.

U.S. High Relative Profitability Portfolio

The U.S. High Relative Profitability Portfolio seeks to capture the returns of U.S. large-cap stocks with higher profitability. The investment strategy is process driven, emphasizing broad diversification

with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap high relative profitability segment of the U.S. market. As of October 31, 2021, the Portfolio held approximately 180 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 35.42% for the Portfolio and 43.51% for the Russell 1000® Index, the Portfolio's benchmark. The Portfolio's focus on stocks with high profitability detracted from performance relative to the benchmark, as stocks with high profitability generally underperformed stocks with low profitability for the period.

DFA Real Estate Securities Portfolio

The DFA Real Estate Securities Portfolio invests in a broadly diversified group of U.S. real estate securities. As of October 31, 2021, the Portfolio held approximately 160 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, total returns were 47.01% for the Portfolio, 42.91% for the S&P 500® Index, and 56.10 % for the Dow Jones U.S. Select REIT IndexSM, the Portfolio's benchmarks. Differences in REIT eligibility between the Portfolio and the Dow Jones U.S. Select REIT IndexSM detracted from the Portfolio's performance relative to the benchmark, most notably among tower and data center REITs. The Portfolio includes tower REITs, which are excluded by the benchmark, as well as data center REITs, which are held by the benchmark at a lower weight, and these securities generally underperformed.

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>
<u>Enhanced U.S. Large Company Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,099.70	0.15%	\$0.79
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77
<u>U.S. Large Cap Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,092.90	0.14%	\$0.74
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.50	0.14%	\$0.71

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>
<u>U.S. Large Cap Value Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,040.00	0.23%	\$1.18
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.05	0.23%	\$1.17
<u>U.S. Targeted Value Portfolio</u>				
Actual Fund Return				
Class R1 Shares.....	\$1,000.00	\$1,050.60	0.43%	\$2.22
Class R2 Shares.....	\$1,000.00	\$1,049.70	0.58%	\$3.00
Institutional Class Shares.....	\$1,000.00	\$1,051.10	0.33%	\$1.71
Hypothetical 5% Annual Return				
Class R1 Shares.....	\$1,000.00	\$1,023.04	0.43%	\$2.19
Class R2 Shares.....	\$1,000.00	\$1,022.28	0.58%	\$2.96
Institutional Class Shares.....	\$1,000.00	\$1,023.54	0.33%	\$1.68
<u>U.S. Small Cap Value Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,047.80	0.42%	\$2.17
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.09	0.42%	\$2.14
<u>U.S. Core Equity 1 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,080.70	0.15%	\$0.79
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.45	0.15%	\$0.77
<u>U.S. Core Equity 2 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,076.50	0.19%	\$0.99
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.25	0.19%	\$0.97
<u>U.S. Vector Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,050.70	0.29%	\$1.50
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.74	0.29%	\$1.48
<u>U.S. Small Cap Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,047.30	0.33%	\$1.70
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.54	0.33%	\$1.68
<u>U.S. Micro Cap Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,053.70	0.46%	\$2.38
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.89	0.46%	\$2.35
<u>U.S. High Relative Profitability Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,081.40	0.24%	\$1.26
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.00	0.24%	\$1.22

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>
<u>DFA Real Estate Securities Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,119.30	0.18%	\$0.96
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.30	0.18%	\$0.92

(1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

(2) The Portfolio is a Feeder Fund. The expenses shown reflect the direct expenses of the Feeder Fund and the allocation of the Feeder Fund's portion of the expenses of its Master Fund (Affiliated Investment Company).

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 the U.S. Micro Cap 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>.

SEC regulations permit a fund to include in its reports to shareholders a "Summary Schedule of Portfolio Holdings" in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund's 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund's net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

PORTFOLIO HOLDINGS

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

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

FEEDER FUND

	Affiliated Investment Company
U.S. Large Cap Value Portfolio.....	100.0%

ENHANCED DOMESTIC EQUITY PORTFOLIO

Enhanced U.S. Large Company Portfolio	
Basic Materials.....	0.7%
Communications.....	1.1%
Consumer, Cyclical.....	4.9%
Consumer, Non-cyclical.....	3.9%
Energy.....	2.9%
Financial.....	25.7%
Foreign Government.....	24.0%
Industrial.....	1.4%
Supranational.....	8.3%
Technology.....	3.5%
U.S. Government.....	22.9%
Utilities.....	0.7%
	100.0%

DOMESTIC EQUITY PORTFOLIOS

U.S. Large Cap Equity Portfolio

Communication Services.....	10.3%
Consumer Discretionary.....	12.1%
Consumer Staples.....	5.9%
Energy.....	3.0%
Financials.....	12.3%
Health Care.....	13.3%
Industrials.....	11.0%
Information Technology.....	26.3%
Materials.....	3.7%
Real Estate.....	0.2%
Utilities.....	1.9%
	<u>100.0%</u>

U.S. Targeted Value Portfolio

Communication Services.....	2.8%
Consumer Discretionary.....	13.8%
Consumer Staples.....	4.7%
Energy.....	8.0%
Financials.....	28.2%
Health Care.....	4.5%
Industrials.....	19.2%
Information Technology.....	8.4%
Materials.....	8.9%
Real Estate.....	1.0%
Utilities.....	0.5%
	<u>100.0%</u>

U.S. Small Cap Value Portfolio

Communication Services.....	2.6%
Consumer Discretionary.....	13.5%
Consumer Staples.....	4.5%
Energy.....	8.9%
Financials.....	28.5%
Health Care.....	3.8%
Industrials.....	20.9%
Information Technology.....	7.4%
Materials.....	8.7%
Real Estate.....	0.6%
Utilities.....	0.6%
	<u>100.0%</u>

U.S. Core Equity 1 Portfolio

Communication Services.....	8.4%
Consumer Discretionary.....	12.7%
Consumer Staples.....	5.8%
Energy.....	3.3%
Financials.....	14.3%
Health Care.....	11.9%
Industrials.....	12.4%
Information Technology.....	24.5%
Materials.....	4.1%
Real Estate.....	0.3%
Utilities.....	2.3%
	<u>100.0%</u>

U.S. Core Equity 2 Portfolio

Communication Services.....	7.2%
Consumer Discretionary.....	12.9%
Consumer Staples.....	5.6%
Energy.....	3.2%
Financials.....	14.9%
Health Care.....	11.8%
Industrials.....	14.0%
Information Technology.....	23.8%
Materials.....	4.5%
Real Estate.....	0.4%
Utilities.....	1.7%
	<u>100.0%</u>

U.S. Vector Equity Portfolio

Communication Services.....	6.3%
Consumer Discretionary.....	12.1%
Consumer Staples.....	4.8%
Energy.....	6.1%
Financials.....	22.9%
Health Care.....	10.5%
Industrials.....	17.6%
Information Technology.....	11.6%
Materials.....	6.3%
Real Estate.....	0.7%
Utilities.....	1.1%
	<u>100.0%</u>

U.S. Small Cap Portfolio

Communication Services.....	2.6%
Consumer Discretionary.....	14.2%
Consumer Staples.....	3.8%
Energy.....	3.6%
Financials.....	20.4%
Health Care.....	12.1%
Industrials.....	20.7%
Information Technology.....	13.2%
Materials.....	6.1%
Real Estate.....	0.5%
Utilities.....	2.8%
	<u>100.0%</u>

U.S. Micro Cap Portfolio

Communication Services.....	2.9%
Consumer Discretionary.....	12.5%
Consumer Staples.....	4.1%
Energy.....	6.2%
Financials.....	23.5%
Health Care.....	10.9%
Industrials.....	18.9%
Information Technology.....	12.0%
Materials.....	5.9%
Real Estate.....	1.0%
Utilities.....	2.1%
	<u>100.0%</u>

U.S. High Relative Profitability Portfolio

Communication Services.....	3.4%
Consumer Discretionary.....	17.1%
Consumer Staples.....	11.6%
Energy.....	0.3%
Financials.....	3.4%
Health Care.....	15.1%
Industrials.....	12.6%
Information Technology.....	34.7%
Materials.....	1.7%
Utilities.....	0.1%
	<u>100.0%</u>

DFA Real Estate Securities Portfolio

Real Estate.....	100.0%
	<u>100.0%</u>

ENHANCED U.S. LARGE COMPANY PORTFOLIO
SCHEDULE OF INVESTMENTS
October 31, 2021

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (76.4%)			GERMANY — (Continued)		
AUSTRALIA — (0.3%)			Ω 3.250%, 08/01/24.	1,750	\$ 1,852,640
Glencore Funding LLC			Deutsche Bank AG		
#Ω 4.625%, 04/29/24.	1,150	\$ 1,241,178	# 3.950%, 02/27/23.	2,350	2,441,815
			Kreditanstalt fuer Wiederaufbau		
CANADA — (20.1%)			1.250%, 08/28/23. NOK	104,000	12,297,407
Bank of Montreal			TOTAL GERMANY.		<u>18,371,044</u>
2.270%, 07/11/22. CAD	5,000	4,085,852	JAPAN — (3.2%)		
Canadian Government Bond			Daiwa Securities Group, Inc.		
0.250%, 04/01/24. CAD	14,000	11,071,154	#Ω 3.129%, 04/19/22.	1,000	1,012,347
National Bank of Canada			Mitsubishi UFJ Financial Group, Inc.		
2.100%, 02/01/23.	3,500	3,563,865	2.998%, 02/22/22.	500	504,086
Province of Alberta Canada			2.665%, 07/25/22.	1,000	1,016,270
# 3.350%, 11/01/23.	3,000	3,161,823	3.455%, 03/02/23.	1,000	1,037,431
3.100%, 06/01/24. CAD	6,000	5,060,197	Mizuho Financial Group, Inc.		
Province of Manitoba Canada			2.601%, 09/11/22.	3,000	3,055,277
0.750%, 12/15/21. GBP	2,500	3,423,149	Nissan Motor Acceptance Corp.		
3.300%, 06/02/24. CAD	8,000	6,779,703	Ω 2.600%, 09/28/22.	320	325,274
Province of Ontario Canada			Ω 3.450%, 03/15/23.	2,350	2,425,058
3.500%, 06/02/24. CAD	13,000	11,070,798	Sumitomo Mitsui Financial Group, Inc.		
Province of Quebec Canada			3.102%, 01/17/23.	500	514,906
2.250%, 02/22/24. CAD	13,500	11,162,153	3.748%, 07/19/23.	2,000	2,104,697
PSP Capital, Inc.			2.696%, 07/16/24.	1,100	1,146,397
2.090%, 11/22/23. CAD	2,500	2,056,238	Toyota Motor Credit Corp.		
Royal Bank of Canada			0.750%, 07/21/22. EUR	210	244,838
2.949%, 05/01/23. CAD	2,750	2,281,260	TOTAL JAPAN.		<u>13,386,581</u>
2.333%, 12/05/23. CAD	7,000	5,770,645	NETHERLANDS — (1.4%)		
Suncor Energy, Inc.			Cooperatieve Rabobank UA		
2.800%, 05/15/23.	2,000	2,059,844	Ω 2.625%, 07/22/24.	3,500	3,648,812
Toronto-Dominion Bank			Shell International Finance BV		
2.850%, 03/08/24. CAD	14,500	12,052,246	1.250%, 03/15/22. EUR	2,000	2,326,519
TOTAL CANADA.		<u>83,598,927</u>	TOTAL NETHERLANDS.		<u>5,975,331</u>
FRANCE — (4.1%)			NEW ZEALAND — (2.9%)		
BNP Paribas SA			New Zealand Government Bond		
Ω 2.950%, 05/23/22.	500	506,995	0.500%, 05/15/24. NZD	17,600	12,128,859
BPCE SA			NORWAY — (2.9%)		
Ω 3.000%, 05/22/22.	4,000	4,056,934	Norway Government Bond		
Caisse d'Amortissement de la Dette Sociale			Ω 3.000%, 03/14/24. NOK	99,000	12,157,995
3.375%, 03/20/24.	11,000	11,688,710	SINGAPORE — (2.9%)		
Credit Agricole SA			Singapore Government Bond		
Ω 3.375%, 01/10/22.	405	407,336	2.000%, 02/01/24. SGD	15,200	11,552,338
Societe Generale SA					
Ω 3.875%, 03/28/24.	500	530,898			
TOTAL FRANCE.		<u>17,190,873</u>			
GERMANY — (4.4%)					
Daimler Finance North America LLC					
Ω 2.550%, 08/15/22.	1,750	1,779,182			

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SINGAPORE — (Continued)			UNITED STATES — (21.5%)		
Temasek Financial I Ltd.			AbbVie, Inc.		
0.500%, 03/01/22..... EUR	500	\$ 579,444	# 2.900%, 11/06/22.....	2,000	\$2,045,457
TOTAL SINGAPORE.....		<u>12,131,782</u>	Aetna, Inc.		
			2.750%, 11/15/22.....	221	224,810
SPAIN — (0.7%)			Air Lease Corp.		
Banco Santander SA			2.250%, 01/15/23.....	1,610	1,638,338
2.706%, 06/27/24.....	1,200	1,251,342	Allstate Corp.		
Santander Holdings USA,			# 3.150%, 06/15/23.....	852	888,366
Inc.			American Express Co.		
3.400%, 01/18/23.....	1,500	<u>1,543,689</u>	2.500%, 08/01/22.....	2,231	2,261,129
TOTAL SPAIN.....		<u>2,795,031</u>	American Honda Finance		
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (8.2%)			Corp.		
European Investment Bank			2.150%, 09/10/24.....	2,250	2,323,832
1.500%, 01/26/24..... NOK	104,720	12,412,145	Aon Corp.		
Inter-American Development			# 2.200%, 11/15/22.....	3,000	3,050,290
Bank			Apple, Inc.		
3.000%, 02/21/24.....	7,000	7,375,060	1.000%, 11/10/22..... EUR	4,000	4,691,260
International Bank for			Booking Holdings, Inc.		
Reconstruction &			2.750%, 03/15/23.....	2,000	2,055,598
Development			Boston Scientific Corp.		
2.500%, 01/24/24..... NZD	16,000	11,494,851	3.375%, 05/15/22.....	733	744,454
Nordic Investment Bank			Bunge Ltd. Finance Corp.		
1.875%, 04/10/24..... NOK	25,000	<u>2,982,013</u>	3.000%, 09/25/22.....	200	204,070
TOTAL SUPRANATIONAL			Capital One Financial Corp.		
ORGANIZATION			3.200%, 01/30/23.....	2,000	2,060,955
OBLIGATIONS.....		<u>34,264,069</u>	Cardinal Health, Inc.		
SWEDEN — (0.4%)			3.079%, 06/15/24.....	2,750	2,885,703
Skandinaviska Enskilda Banken			Cigna Corp.		
AB			3.750%, 07/15/23.....	1,082	1,135,485
Ω 0.550%, 09/01/23.....	1,585	<u>1,581,782</u>	Constellation Brands, Inc.		
SWITZERLAND — (0.9%)			3.200%, 02/15/23.....	1,500	1,544,490
UBS AG			Dollar Tree, Inc.		
Ω 0.700%, 08/09/24.....	3,750	<u>3,726,124</u>	3.700%, 05/15/23.....	2,689	2,802,977
UNITED KINGDOM — (2.5%)			Eastman Chemical Co.		
CNH Industrial Capital LLC			3.500%, 12/01/21.....	200	200,484
4.375%, 04/05/22.....	940	954,229	eBay, Inc.		
1.950%, 07/02/23.....	1,094	1,114,065	2.750%, 01/30/23.....	2,400	2,459,562
HSBC Holdings PLC			General Motors Financial		
3.600%, 05/25/23.....	2,450	2,560,825	Co., Inc.		
HSBC USA, Inc.			3.550%, 07/08/22.....	837	854,142
3.500%, 06/23/24.....	1,100	1,172,699	Glencore Funding LLC		
Lloyds Banking Group PLC			Ω 4.125%, 05/30/23.....	1,000	1,049,480
3.000%, 01/11/22.....	1,000	1,005,114	4.125%, 05/30/23.....	500	524,740
NatWest Markets PLC			Global Payments, Inc.		
#Ω 2.375%, 05/21/23.....	2,000	2,051,652	3.750%, 06/01/23.....	1,000	1,039,170
Ω 0.800%, 08/12/24.....	1,650	<u>1,633,948</u>	4.000%, 06/01/23.....	1,500	1,572,655
TOTAL UNITED KINGDOM...		<u>10,492,532</u>	Goldman Sachs Group, Inc.		
			3.625%, 01/22/23.....	2,000	2,073,148
			3.200%, 02/23/23.....	1,500	1,545,299
			Intercontinental Exchange,		
			Inc.		
			0.700%, 06/15/23.....	3,500	3,503,500

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
International Business			Valero Energy Corp.		
Machines Corp.			2.700%, 04/15/23.	2,500	\$ 2,571,005
3.000%, 05/15/24.	1,500	\$1,578,243	VF Corp.		
Kinder Morgan Energy			# 2.050%, 04/23/22.	3,500	3,526,452
Partners LP			VMware, Inc.		
# 3.950%, 09/01/22.	707	721,288	2.950%, 08/21/22.	2,764	2,810,338
Kroger Co.			Waste Management, Inc.		
2.800%, 08/01/22.	1,500	1,524,167	2.400%, 05/15/23.	900	922,523
Marathon Petroleum Corp.			Williams Cos., Inc.		
4.500%, 05/01/23.	1,200	1,260,539	3.700%, 01/15/23.	3,000	<u>3,084,866</u>
Micron Technology, Inc.			TOTAL UNITED STATES.		<u>89,733,570</u>
2.497%, 04/24/23.	2,650	2,723,005	TOTAL BONDS.		<u>318,775,678</u>
Morgan Stanley			U.S. TREASURY OBLIGATIONS — (22.7%)		
3.125%, 01/23/23.	3,100	3,196,486	U.S. Treasury Notes		
Mylan, Inc.			1.875%, 02/28/22.	24,500	24,645,240
Ω 3.125%, 01/15/23.	2,650	2,725,455	« 2.125%, 03/31/24.	15,000	15,531,445
NextEra Energy Capital			« 0.375%, 04/15/24.	22,000	21,849,609
Holdings, Inc.			0.250%, 05/15/24.	2,000	1,978,984
0.650%, 03/01/23.	3,000	3,003,374	0.250%, 06/15/24.	22,000	21,744,766
Oracle Corp.			0.375%, 09/15/24.	9,100	<u>9,007,578</u>
# 2.500%, 10/15/22.	2,500	2,545,645	TOTAL U.S. TREASURY		
Penske Truck Leasing Co.			OBLIGATIONS.		<u>94,757,622</u>
LP/PTL Finance Corp.			TOTAL INVESTMENT		
Ω 4.125%, 08/01/23.	578	608,214	SECURITIES		
Ryder System, Inc.			(Cost \$415,605,639).		<u>413,533,300</u>
2.875%, 06/01/22.	1,984	2,007,516		Shares	
Santander Holdings USA,			SECURITIES LENDING COLLATERAL — (0.9%)		
Inc.			@§ The DFA Short Term		
3.500%, 06/07/24.	1,000	1,055,883	Investment Fund.	316,714	<u>3,664,384</u>
Simon Property Group LP			TOTAL INVESTMENTS — (100.0%)		
2.000%, 09/13/24.	3,650	3,745,494	(Cost \$419,269,947).		<u>\$417,197,684</u>
Southwest Airlines Co.					
4.750%, 05/04/23.	3,000	3,174,587			
Stellantis NV					
5.250%, 04/15/23.	1,000	1,062,760			
Sysco Corp.					
2.600%, 06/12/22.	500	506,336			

As of October 31, 2021, Enhanced U.S. Large Company 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 7,931,118	EUR 6,819,393	Morgan Stanley and Co. International	01/10/22	\$33,379
USD 3,458,458	GBP 2,521,850	Royal Bank of Canada	01/13/22	6,113
NZD 340,041	USD 242,939	Goldman Sachs International	01/19/22	408
Total Appreciation				\$39,900

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

Currency Purchased		Currency Sold		Counterparty	Settlement Date	Unrealized Foreign Exchange Appreciation (Depreciation)
USD	11,707,358	SGD	15,819,603	Citibank NA	11/05/21	\$ (23,744)
USD	39,852,948	NOK	343,192,267	Bank of America Corp.	11/08/21	(770,793)
CAD	1,038,810	USD	841,633	Citibank NA	12/29/21	(2,130)
USD	70,809,177	CAD	89,883,782	State Street Bank and Trust	12/29/21	(1,829,433)
USD	207,923	NZD	290,907	Goldman Sachs International	01/19/22	(262)
USD	23,682,114	NZD	33,154,853	Morgan Stanley and Co. International	01/19/22	(44,817)
Total (Depreciation)						<u>\$(2,671,179)</u>
Total Appreciation (Depreciation)						<u>\$(2,631,279)</u>

As of October 31, 2021, Enhanced U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	1,867	12/17/21	\$416,444,699	\$429,129,950	\$12,685,251
Total Futures Contracts.....			<u>\$416,444,699</u>	<u>\$429,129,950</u>	<u>\$12,685,251</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
Bonds				
Australia.....	—	\$ 1,241,178	—	\$ 1,241,178
Canada.....	—	83,598,927	—	83,598,927
France.....	—	17,190,873	—	17,190,873
Germany.....	—	18,371,044	—	18,371,044
Japan.....	—	13,386,581	—	13,386,581
Netherlands.....	—	5,975,331	—	5,975,331
New Zealand.....	—	12,128,859	—	12,128,859
Norway.....	—	12,157,995	—	12,157,995
Singapore.....	—	12,131,782	—	12,131,782
Spain.....	—	2,795,031	—	2,795,031
Supranational Organization Obligations.....	—	34,264,069	—	34,264,069
Sweden.....	—	1,581,782	—	1,581,782
Switzerland.....	—	3,726,124	—	3,726,124
United Kingdom.....	—	10,492,532	—	10,492,532
United States.....	—	89,733,570	—	89,733,570
U.S. Treasury Obligations.....	—	94,757,622	—	94,757,622
Securities Lending Collateral.....	—	3,664,384	—	3,664,384

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Forward Currency Contracts**.....	—	\$ (2,631,279)	—	\$ (2,631,279)
Futures Contracts**.....	\$12,685,251	—	—	12,685,251
TOTAL.....	\$12,685,251	\$414,566,405	—	\$427,251,656

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

See accompanying Notes to Financial Statements.

U.S. LARGE CAP EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.3%)			
COMMUNICATION SERVICES — (10.3%)			
* Alphabet, Inc., Class A	13,686	\$ 40,523,151	1.8%
* Alphabet, Inc., Class C	13,609	40,356,265	1.8%
AT&T, Inc.	356,591	9,007,489	0.4%
Comcast Corp., Class A	232,036	11,933,612	0.5%
* Facebook, Inc., Class A	116,865	37,814,008	1.7%
* Netflix, Inc.	17,536	12,105,276	0.6%
Verizon Communications, Inc.	280,470	14,862,105	0.7%
* Walt Disney Co.	67,564	11,423,045	0.5%
Other Securities		<u>48,476,506</u>	<u>2.3%</u>
TOTAL COMMUNICATION SERVICES		<u>226,501,457</u>	<u>10.3%</u>
CONSUMER DISCRETIONARY — (12.0%)			
* Amazon.com, Inc.	19,656	66,288,484	3.0%
Home Depot, Inc.	48,117	17,887,014	0.8%
NIKE, Inc., Class B	51,869	8,677,165	0.4%
Target Corp.	31,433	8,160,635	0.4%
* Tesla, Inc.	24,262	27,027,868	1.2%
Other Securities		<u>136,485,750</u>	<u>6.2%</u>
TOTAL CONSUMER DISCRETIONARY		<u>264,526,916</u>	<u>12.0%</u>
CONSUMER STAPLES — (5.8%)			
Coca-Cola Co.	204,227	11,512,276	0.5%
Costco Wholesale Corp.	22,343	10,982,478	0.5%
PepsiCo, Inc.	75,897	12,264,955	0.5%
Procter & Gamble Co.	124,570	17,812,264	0.8%
Walmart, Inc.	79,532	11,883,671	0.5%
Other Securities		<u>64,790,431</u>	<u>3.1%</u>
TOTAL CONSUMER STAPLES		<u>129,246,075</u>	<u>5.9%</u>
ENERGY — (2.9%)			
Chevron Corp.	72,140	8,259,309	0.4%
Exxon Mobil Corp.	157,133	10,130,365	0.5%
Other Securities		<u>46,245,031</u>	<u>2.0%</u>
TOTAL ENERGY		<u>64,634,705</u>	<u>2.9%</u>
FINANCIALS — (12.2%)			
Bank of America Corp.	290,428	13,876,650	0.6%
* Berkshire Hathaway, Inc., Class B.	68,126	19,552,843	0.9%
JPMorgan Chase & Co.	148,739	25,269,269	1.1%
Other Securities		<u>210,471,953</u>	<u>9.6%</u>
TOTAL FINANCIALS		<u>269,170,715</u>	<u>12.2%</u>
HEALTH CARE — (13.2%)			
Abbott Laboratories	78,086	10,064,505	0.5%
AbbVie, Inc.	93,295	10,698,138	0.5%
Danaher Corp.	25,874	8,066,737	0.4%
Eli Lilly & Co.	42,293	10,774,565	0.5%
Johnson & Johnson	167,752	27,323,446	1.2%
Merck & Co., Inc.	144,699	12,740,747	0.6%
Pfizer, Inc.	281,677	12,320,552	0.6%

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Thermo Fisher Scientific, Inc.....	19,512	\$ 12,352,462	0.6%
UnitedHealth Group, Inc.....	47,149	21,710,700	1.0%
Other Securities.....		<u>166,240,963</u>	<u>7.4%</u>
TOTAL HEALTH CARE.....		<u>292,292,815</u>	<u>13.3%</u>
INDUSTRIALS — (11.0%)			
Honeywell International, Inc.....	35,355	7,729,310	0.3%
Union Pacific Corp.....	42,772	10,325,161	0.5%
United Parcel Service, Inc., Class B.....	38,913	8,306,758	0.4%
Other Securities.....		<u>215,955,849</u>	<u>9.8%</u>
TOTAL INDUSTRIALS.....		<u>242,317,078</u>	<u>11.0%</u>
INFORMATION TECHNOLOGY — (26.2%)			
Accenture PLC, Class A.....	39,301	14,100,806	0.6%
* Adobe, Inc.....	19,845	12,906,394	0.6%
Apple, Inc.....	740,559	110,935,738	5.0%
Broadcom, Inc.....	21,823	11,602,634	0.5%
Cisco Systems, Inc.....	228,736	12,802,354	0.6%
Intel Corp.....	250,129	12,256,321	0.6%
International Business Machines Corp.....	63,143	7,899,189	0.4%
Mastercard, Inc., Class A.....	46,367	15,557,056	0.7%
Microsoft Corp.....	318,006	105,457,150	4.8%
NVIDIA Corp.....	97,236	24,860,328	1.1%
* PayPal Holdings, Inc.....	37,226	8,658,395	0.4%
QUALCOMM, Inc.....	60,153	8,002,755	0.4%
* salesforce.com, Inc.....	32,878	9,853,208	0.5%
Texas Instruments, Inc.....	49,493	9,278,948	0.4%
# Visa, Inc., Class A.....	80,464	17,039,861	0.8%
Other Securities.....		<u>196,605,719</u>	<u>8.9%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>577,816,856</u>	<u>26.3%</u>
MATERIALS — (3.6%)			
Other Securities.....		<u>80,609,594</u>	<u>3.7%</u>
REAL ESTATE — (0.2%)			
Other Securities.....		<u>4,819,869</u>	<u>0.2%</u>
UTILITIES — (1.9%)			
Other Securities.....		<u>41,947,856</u>	<u>1.9%</u>
TOTAL COMMON STOCKS			
(Cost \$1,072,934,262).....		<u>2,193,883,936</u>	<u>99.7%</u>
TEMPORARY CASH INVESTMENTS — (0.2%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	4,874,754	<u>4,874,754</u>	<u>0.2%</u>
SECURITIES LENDING COLLATERAL — (0.5%)			
@§ The DFA Short Term Investment Fund.....	921,067	<u>10,656,745</u>	<u>0.5%</u>
TOTAL INVESTMENTS—(100.0%)		<u>\$2,209,415,435</u>	<u>100.4%</u>
(Cost \$1,088,463,646).....			

U.S. LARGE CAP EQUITY 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):

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Common Stocks				
Communication Services.....	\$ 226,501,457	—	—	\$ 226,501,457
Consumer Discretionary.....	264,526,916	—	—	264,526,916
Consumer Staples.....	129,246,075	—	—	129,246,075
Energy.....	64,634,705	—	—	64,634,705
Financials.....	269,170,715	—	—	269,170,715
Health Care.....	292,292,815	—	—	292,292,815
Industrials.....	242,317,078	—	—	242,317,078
Information Technology.....	577,816,856	—	—	577,816,856
Materials.....	80,609,594	—	—	80,609,594
Real Estate.....	4,819,869	—	—	4,819,869
Utilities.....	41,947,856	—	—	41,947,856
Temporary Cash Investments.....	4,874,754	—	—	4,874,754
Securities Lending Collateral.....	—	\$10,656,745	—	10,656,745
TOTAL.....	\$2,198,758,690	\$10,656,745	—	\$2,209,415,435

See accompanying Notes to Financial Statements.

U.S. LARGE CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company.....	\$25,309,881,337
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u>\$25,309,881,337</u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2021, based on their valuation inputs, is located in this report (See Security Valuation Note).

See accompanying Notes to Financial Statements.

U.S. TARGETED VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.1%)			
COMMUNICATION SERVICES — (2.6%)			
Nexstar Media Group, Inc., Class A.....	313,260	\$ 46,967,072	0.4%
Other Securities.....		301,424,945	2.3%
TOTAL COMMUNICATION SERVICES.....		348,392,017	2.7%
CONSUMER DISCRETIONARY — (13.1%)			
* AutoNation, Inc.....	757,968	91,805,084	0.7%
BorgWarner, Inc.....	1,614,338	72,758,214	0.6%
# Dick’s Sporting Goods, Inc.....	484,847	60,222,846	0.5%
# Dillard’s, Inc., Class A.....	213,144	49,266,104	0.4%
Kohl’s Corp.....	1,109,248	53,831,805	0.4%
Lithia Motors, Inc., Class A.....	161,520	51,560,414	0.4%
* Mohawk Industries, Inc.....	259,151	45,924,149	0.4%
# Penske Automotive Group, Inc.....	522,178	55,376,977	0.4%
* PVH Corp.....	494,505	54,064,232	0.4%
Toll Brothers, Inc.....	1,120,873	67,442,928	0.5%
Other Securities.....		1,135,943,036	8.9%
TOTAL CONSUMER DISCRETIONARY.....		1,738,195,789	13.6%
CONSUMER STAPLES — (4.4%)			
Bunge Ltd.....	722,917	66,971,031	0.5%
* Darling Ingredients, Inc.....	657,499	55,571,816	0.4%
Ingredion, Inc.....	543,108	51,720,175	0.4%
* Post Holdings, Inc.....	473,580	48,058,898	0.4%
Other Securities.....		366,071,572	2.9%
TOTAL CONSUMER STAPLES.....		588,393,492	4.6%
ENERGY — (7.6%)			
Devon Energy Corp.....	1,789,879	71,738,350	0.6%
HollyFrontier Corp.....	1,419,822	47,989,984	0.4%
Marathon Oil Corp.....	4,527,090	73,882,109	0.6%
#* Range Resources Corp.....	2,641,906	61,609,248	0.5%
Other Securities.....		749,412,154	5.8%
TOTAL ENERGY.....		1,004,631,845	7.9%
FINANCIALS — (26.9%)			
* Athene Holding Ltd., Class A.....	1,566,693	136,317,958	1.1%
Bank OZK.....	1,161,169	51,869,419	0.4%
First Horizon Corp.....	3,729,332	63,286,764	0.5%
Invesco Ltd.....	3,566,791	90,632,159	0.7%
# New York Community Bancorp, Inc.....	3,696,866	45,952,044	0.4%
Old Republic International Corp.....	1,708,884	44,140,474	0.4%
People’s United Financial, Inc.....	3,909,142	67,002,694	0.5%
Popular, Inc.....	818,200	66,634,208	0.5%
Santander Consumer USA Holdings, Inc.....	1,542,892	64,338,596	0.5%
Unum Group.....	1,974,174	50,282,212	0.4%
Valley National Bancorp.....	3,350,955	44,433,663	0.4%
# Voya Financial, Inc.....	911,052	63,564,098	0.5%
Zions Bancorp NA.....	1,187,216	74,782,736	0.6%
Other Securities.....		2,701,882,455	21.1%
TOTAL FINANCIALS.....		3,565,119,480	28.0%

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (4.3%)			
* Acadia Healthcare Co., Inc.....	775,477	\$ 48,079,574	0.4%
Other Securities.....		<u>515,208,345</u>	<u>4.0%</u>
TOTAL HEALTH CARE.....		<u>563,287,919</u>	<u>4.4%</u>
INDUSTRIALS — (18.2%)			
AGCO Corp.....	409,961	50,101,334	0.4%
AMERCO.....	96,508	71,125,431	0.6%
* Colfax Corp.....	993,777	51,298,769	0.4%
Knight-Swift Transportation Holdings, Inc.....	1,205,722	68,352,380	0.5%
#* MasTec, Inc.....	524,418	46,741,376	0.4%
Other Securities.....		<u>2,129,187,742</u>	<u>16.7%</u>
TOTAL INDUSTRIALS.....		<u>2,416,807,032</u>	<u>19.0%</u>
INFORMATION TECHNOLOGY — (8.0%)			
Amkor Technology, Inc.....	2,212,058	48,488,311	0.4%
* Arrow Electronics, Inc.....	701,840	81,237,980	0.6%
Concentrix Corp.....	309,665	55,021,277	0.4%
Jabil, Inc.....	738,365	44,272,365	0.4%
Other Securities.....		<u>837,044,506</u>	<u>6.6%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>1,066,064,439</u>	<u>8.4%</u>
MATERIALS — (8.5%)			
Alcoa Corp.....	1,140,009	52,383,414	0.4%
Huntsman Corp.....	1,826,892	59,520,141	0.5%
Olin Corp.....	1,108,576	63,166,661	0.5%
Reliance Steel & Aluminum Co.....	524,723	76,693,514	0.6%
Steel Dynamics, Inc.....	1,220,419	80,645,288	0.6%
Westlake Chemical Corp.....	623,486	60,690,127	0.5%
Other Securities.....		<u>734,398,501</u>	<u>5.8%</u>
TOTAL MATERIALS.....		<u>1,127,497,646</u>	<u>8.9%</u>
REAL ESTATE — (1.0%)			
* Jones Lang LaSalle, Inc.....	234,352	60,516,717	0.5%
Other Securities.....		<u>69,121,324</u>	<u>0.5%</u>
TOTAL REAL ESTATE.....		<u>129,638,041</u>	<u>1.0%</u>
UTILITIES — (0.5%)			
Other Securities.....		<u>61,075,692</u>	<u>0.5%</u>
TOTAL COMMON STOCKS.....		<u>12,609,103,392</u>	<u>99.0%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>507,622</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		<u>1,119,968</u>	<u>0.0%</u>

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.0%)			
Other Security.....		\$ 5,624,902	0.1%
TOTAL PREFERRED STOCKS.....		<u>7,252,492</u>	<u>0.1%</u>
TOTAL INVESTMENT SECURITIES (Cost \$8,041,395,767).....		<u>12,616,355,884</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	109,624,530	<u>109,624,530</u>	<u>0.9%</u>
SECURITIES LENDING COLLATERAL — (4.1%)			
@§ The DFA Short Term Investment Fund.....	46,562,632	<u>538,729,655</u>	<u>4.2%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$8,689,719,810).....		<u>\$13,264,710,069</u>	<u>104.2%</u>

As of October 31, 2021, U.S. Targeted Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	469	12/17/21	\$105,037,419	\$107,799,650	\$2,762,231
Total Futures Contracts.....			<u>\$105,037,419</u>	<u>\$107,799,650</u>	<u>\$2,762,231</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>
Common Stocks				
Communication Services.....	\$ 348,325,706	—	\$ 66,311	\$ 348,392,017
Consumer Discretionary.....	1,738,172,126	—	23,663	1,738,195,789
Consumer Staples.....	588,383,796	\$ 9,696	—	588,393,492
Energy.....	1,004,631,845	—	—	1,004,631,845
Financials.....	3,564,989,584	129,896	—	3,565,119,480
Health Care.....	558,211,442	320	5,076,157	563,287,919
Industrials.....	2,416,807,032	—	—	2,416,807,032
Information Technology.....	1,066,064,439	—	—	1,066,064,439
Materials.....	1,127,497,646	—	—	1,127,497,646
Real Estate.....	129,638,041	—	—	129,638,041
Utilities.....	61,075,692	—	—	61,075,692
Preferred Stocks				
Communication Services.....	507,622	—	—	507,622
Consumer Discretionary.....	1,119,968	—	—	1,119,968
Industrials.....	5,624,902	—	—	5,624,902
Temporary Cash Investments.....	109,624,530	—	—	109,624,530

U.S. TARGETED VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$538,729,655	—	\$ 538,729,655
Futures Contracts**.....	\$ 2,762,231	—	—	2,762,231
TOTAL.....	\$12,723,436,602	\$538,869,567	\$5,166,131[^]	\$13,267,472,300

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

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

See accompanying Notes to Financial Statements.

U.S. SMALL CAP VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.6%)			
COMMUNICATION SERVICES — (2.5%)			
Other Securities		\$ 384,497,288	2.6%
CONSUMER DISCRETIONARY — (13.0%)			
#* AutoNation, Inc.....	703,798	85,244,014	0.6%
# Dillard's, Inc., Class A.....	441,605	102,072,580	0.7%
* Goodyear Tire & Rubber Co.....	4,181,911	79,958,138	0.5%
# Group 1 Automotive, Inc.....	398,390	71,630,522	0.5%
MDC Holdings, Inc.....	1,556,552	76,239,917	0.5%
Penske Automotive Group, Inc.....	1,018,528	108,014,894	0.7%
* Taylor Morrison Home Corp.....	3,020,167	92,205,699	0.6%
* Tri Pointe Homes, Inc.....	2,694,133	65,171,077	0.4%
Other Securities		1,344,828,129	8.9%
TOTAL CONSUMER DISCRETIONARY.....		<u>2,025,364,970</u>	<u>13.4%</u>
CONSUMER STAPLES — (4.4%)			
* Darling Ingredients, Inc.....	764,174	64,587,986	0.4%
Seaboard Corp.....	16,795	64,661,086	0.4%
Other Securities		555,424,965	3.7%
TOTAL CONSUMER STAPLES.....		<u>684,674,037</u>	<u>4.5%</u>
ENERGY — (8.6%)			
* Antero Resources Corp.....	4,567,877	90,763,716	0.6%
#* CNX Resources Corp.....	5,047,811	73,748,519	0.5%
Matador Resources Co.....	2,409,586	100,841,174	0.7%
# Murphy Oil Corp.....	3,053,226	84,971,280	0.6%
PDC Energy, Inc.....	2,193,557	114,744,967	0.8%
Other Securities		872,798,154	5.6%
TOTAL ENERGY.....		<u>1,337,867,810</u>	<u>8.8%</u>
FINANCIALS — (27.6%)			
American Equity Investment Life Holding Co.....	2,519,259	80,288,784	0.5%
Associated Banc-Corp.....	3,382,534	75,362,857	0.5%
Bank OZK	2,184,460	97,579,828	0.7%
First BanCorp.....	5,960,073	81,354,996	0.5%
FNB Corp.....	6,925,845	80,686,094	0.5%
Hancock Whitney Corp.....	1,363,391	67,460,587	0.5%
Navient Corp.....	4,388,793	86,459,222	0.6%
Nelnet, Inc., Class A.....	809,963	66,927,243	0.5%
New York Community Bancorp, Inc.....	6,143,979	76,369,659	0.5%
# Old National Bancorp.....	3,932,674	67,170,072	0.5%
Popular, Inc.....	1,349,473	109,901,081	0.7%
Simmons First National Corp., Class A.....	2,173,998	64,980,800	0.4%
Sterling Bancorp.....	4,201,566	106,929,855	0.7%
# United Bankshares, Inc.....	1,812,211	67,033,685	0.5%
Valley National Bancorp.....	7,999,311	106,070,864	0.7%
Washington Federal, Inc.....	2,068,461	73,140,781	0.5%
Wintrust Financial Corp.....	753,451	66,680,413	0.4%
Other Securities		2,916,581,408	19.1%
TOTAL FINANCIALS.....		<u>4,290,978,229</u>	<u>28.3%</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (3.7%)			
#* Acadia Healthcare Co., Inc.....	1,885,658	\$ 116,910,796	0.8%
Other Securities.....		<u>460,633,313</u>	<u>3.0%</u>
TOTAL HEALTH CARE.....		<u>577,544,109</u>	<u>3.8%</u>
INDUSTRIALS — (20.1%)			
Air Lease Corp.....	2,099,726	84,094,026	0.6%
* Beacon Roofing Supply, Inc.....	1,544,185	81,641,061	0.5%
* Colfax Corp.....	1,821,986	94,050,917	0.6%
Encore Wire Corp.....	479,744	64,314,481	0.4%
# GATX Corp.....	813,726	77,181,911	0.5%
Korn Ferry.....	857,296	66,191,824	0.4%
Regal Beloit Corp.....	719,179	109,552,537	0.7%
Triton International Ltd.....	1,513,495	94,124,254	0.6%
* WESCO International, Inc.....	828,286	107,312,734	0.7%
Other Securities.....		<u>2,352,342,155</u>	<u>15.7%</u>
TOTAL INDUSTRIALS.....		<u>3,130,805,900</u>	<u>20.7%</u>
INFORMATION TECHNOLOGY — (7.1%)			
Amkor Technology, Inc.....	5,543,932	121,522,989	0.8%
* Insight Enterprises, Inc.....	776,776	73,560,687	0.5%
Other Securities.....		<u>912,343,573</u>	<u>6.0%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>1,107,427,249</u>	<u>7.3%</u>
MATERIALS — (8.5%)			
Alcoa Corp.....	2,046,661	94,044,073	0.6%
Commercial Metals Co.....	2,751,164	88,532,458	0.6%
#* Domtar Corp.....	1,314,136	71,738,684	0.5%
Element Solutions, Inc.....	5,898,922	133,964,519	0.9%
Olin Corp.....	2,025,876	115,434,414	0.8%
Other Securities.....		<u>813,103,467</u>	<u>5.3%</u>
TOTAL MATERIALS.....		<u>1,316,817,615</u>	<u>8.7%</u>
REAL ESTATE — (0.5%)			
Other Securities.....		<u>85,001,924</u>	<u>0.6%</u>
UTILITIES — (0.6%)			
Other Securities.....		<u>94,796,999</u>	<u>0.6%</u>
TOTAL COMMON STOCKS.....		<u>15,035,776,130</u>	<u>99.3%</u>
PREFERRED STOCKS — (0.2%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>385,785</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.1%)			
Other Security.....		<u>13,208,815</u>	<u>0.1%</u>

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.1%)			
Other Security.....		\$ 10,370,164	0.0%
TOTAL PREFERRED STOCKS.....		<u>23,964,764</u>	<u>0.1%</u>
TOTAL INVESTMENT SECURITIES (Cost \$9,275,017,958).....		<u>15,059,740,894</u>	
TEMPORARY CASH INVESTMENTS — (0.6%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	89,706,022	<u>89,706,022</u>	<u>0.6%</u>
SECURITIES LENDING COLLATERAL — (2.6%)			
@§ The DFA Short Term Investment Fund.....	35,299,658	<u>408,417,041</u>	<u>2.7%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$9,773,072,564).....		<u>\$15,557,863,957</u>	<u>102.7%</u>

As of October 31, 2021, U.S. Small Cap Value Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	358	12/17/21	\$79,051,466	\$82,286,300	\$3,234,834
Total Futures Contracts.....			<u>\$79,051,466</u>	<u>\$82,286,300</u>	<u>\$3,234,834</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>
Common Stocks				
Communication Services.....	\$ 384,397,696	—	\$ 99,592	\$ 384,497,288
Consumer Discretionary.....	2,024,719,089	\$ 625,485	20,396	2,025,364,970
Consumer Staples.....	683,441,811	1,232,226	—	684,674,037
Energy.....	1,337,867,810	—	—	1,337,867,810
Financials.....	4,289,801,120	1,177,109	—	4,290,978,229
Health Care.....	574,367,855	—	3,176,254	577,544,109
Industrials.....	3,130,805,900	—	—	3,130,805,900
Information Technology.....	1,107,427,249	—	—	1,107,427,249
Materials.....	1,315,757,535	1,060,080	—	1,316,817,615
Real Estate.....	85,001,924	—	—	85,001,924
Utilities.....	94,796,999	—	—	94,796,999
Preferred Stocks				
Communication Services.....	385,785	—	—	385,785
Consumer Discretionary.....	13,208,815	—	—	13,208,815
Industrials.....	10,370,164	—	—	10,370,164
Temporary Cash Investments.....	89,706,022	—	—	89,706,022

U.S. SMALL CAP VALUE PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$408,417,041	—	\$ 408,417,041
Futures Contracts**.....	\$ 3,234,834	—	—	3,234,834
TOTAL.....	\$15,145,290,608	\$412,511,941	\$3,296,242[^]	\$15,561,098,791

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

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

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 1 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.0%)			
COMMUNICATION SERVICES — (8.3%)			
* Alphabet, Inc., Class A	150,300	\$ 445,026,276	1.3%
* Alphabet, Inc., Class C	144,137	427,425,301	1.3%
AT&T, Inc.....	6,036,116	152,472,290	0.5%
Comcast Corp., Class A.....	3,223,768	165,798,388	0.5%
* Facebook, Inc., Class A.....	1,282,808	415,078,185	1.3%
* Netflix, Inc.....	160,326	110,674,641	0.3%
Verizon Communications, Inc.....	4,556,038	241,424,454	0.7%
* Walt Disney Co.....	665,008	112,432,903	0.3%
Other Securities		<u>721,806,440</u>	<u>2.2%</u>
TOTAL COMMUNICATION SERVICES.....		<u>2,792,138,878</u>	<u>8.4%</u>
CONSUMER DISCRETIONARY — (12.5%)			
* Amazon.com, Inc.....	251,013	846,523,772	2.6%
Home Depot, Inc.....	609,996	226,759,913	0.7%
NIKE, Inc., Class B.....	832,505	139,269,761	0.4%
* Tesla, Inc.....	209,330	233,193,620	0.7%
Other Securities		<u>2,767,920,837</u>	<u>8.2%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>4,213,667,903</u>	<u>12.6%</u>
CONSUMER STAPLES — (5.7%)			
Coca-Cola Co.....	2,614,699	147,390,583	0.5%
Costco Wholesale Corp.....	266,821	131,153,194	0.4%
PepsiCo, Inc.....	1,155,131	186,669,170	0.6%
Procter & Gamble Co.....	1,579,025	225,784,785	0.7%
Walmart, Inc.....	985,735	147,288,524	0.4%
Other Securities		<u>1,078,503,734</u>	<u>3.1%</u>
TOTAL CONSUMER STAPLES.....		<u>1,916,789,990</u>	<u>5.7%</u>
ENERGY — (3.2%)			
Chevron Corp.....	958,805	109,773,584	0.3%
Exxon Mobil Corp.....	2,154,818	138,921,116	0.4%
Other Securities		<u>840,747,076</u>	<u>2.6%</u>
TOTAL ENERGY.....		<u>1,089,441,776</u>	<u>3.3%</u>
FINANCIALS — (14.0%)			
Bank of America Corp.....	3,912,477	186,938,151	0.6%
* Berkshire Hathaway, Inc., Class B.....	954,456	273,938,417	0.8%
Goldman Sachs Group, Inc.....	266,036	109,965,981	0.3%
JPMorgan Chase & Co.....	2,201,688	374,044,774	1.1%
Morgan Stanley.....	1,155,589	118,771,437	0.4%
Wells Fargo & Co.....	2,169,645	110,999,038	0.3%
Other Securities		<u>3,543,101,428</u>	<u>10.6%</u>
TOTAL FINANCIALS.....		<u>4,717,759,226</u>	<u>14.1%</u>
HEALTH CARE — (11.7%)			
Abbott Laboratories.....	825,558	106,406,171	0.3%
AbbVie, Inc.....	1,217,399	139,599,143	0.4%
Amgen, Inc.....	530,972	109,895,275	0.3%
Eli Lilly & Co.....	520,601	132,628,311	0.4%
Johnson & Johnson.....	1,663,495	270,950,066	0.8%

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Merck & Co., Inc.....	1,553,125	\$ 136,752,656	0.4%
Pfizer, Inc.....	3,028,207	132,453,774	0.4%
Thermo Fisher Scientific, Inc.....	201,713	127,698,449	0.4%
UnitedHealth Group, Inc.....	579,613	266,894,398	0.8%
Other Securities.....		<u>2,514,170,967</u>	<u>7.6%</u>
TOTAL HEALTH CARE.....		<u>3,937,449,210</u>	<u>11.8%</u>
INDUSTRIALS — (12.1%)			
Union Pacific Corp.....	458,821	110,759,389	0.3%
United Parcel Service, Inc., Class B.....	506,541	108,131,307	0.3%
Other Securities.....		<u>3,885,903,895</u>	<u>11.7%</u>
TOTAL INDUSTRIALS.....		<u>4,104,794,591</u>	<u>12.3%</u>
INFORMATION TECHNOLOGY — (24.0%)			
Accenture PLC, Class A.....	449,468	161,264,624	0.5%
* Adobe, Inc.....	257,391	167,396,811	0.5%
Apple, Inc.....	10,292,298	1,541,786,240	4.6%
Broadcom, Inc.....	319,994	170,131,210	0.5%
Cisco Systems, Inc.....	2,696,369	150,915,773	0.5%
Intel Corp.....	4,067,165	199,291,085	0.6%
Mastercard, Inc., Class A.....	615,761	206,600,131	0.6%
Microsoft Corp.....	4,150,122	1,376,263,458	4.1%
NVIDIA Corp.....	1,138,596	291,104,839	0.9%
Oracle Corp.....	1,136,589	109,044,349	0.3%
QUALCOMM, Inc.....	829,776	110,393,399	0.3%
Texas Instruments, Inc.....	750,861	140,771,420	0.4%
# Visa, Inc., Class A.....	999,910	211,750,941	0.6%
Other Securities.....		<u>3,253,145,932</u>	<u>9.8%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>8,089,860,212</u>	<u>24.2%</u>
MATERIALS — (4.0%)			
Other Securities.....		<u>1,360,669,424</u>	<u>4.1%</u>
REAL ESTATE — (0.3%)			
Other Securities.....		<u>95,773,508</u>	<u>0.3%</u>
UTILITIES — (2.2%)			
Other Securities.....		<u>750,136,985</u>	<u>2.3%</u>
TOTAL COMMON STOCKS.....		<u>33,068,481,703</u>	<u>99.1%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>441,109</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		<u>2,079,224</u>	<u>0.0%</u>

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.0%)			
Other Security.....		\$ 1,698,583	0.0%
TOTAL PREFERRED STOCKS.....		<u>4,218,916</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$13,429,210,983).....		<u>33,072,700,619</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.025%.....	286,439,888	<u>286,439,888</u>	<u>0.8%</u>
SECURITIES LENDING COLLATERAL — (1.2%)			
@§ The DFA Short Term Investment Fund.....	34,747,780	<u>402,031,816</u>	<u>1.2%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$14,117,662,876).....		<u>\$33,761,172,323</u>	<u>101.1%</u>

As of October 31, 2021, U.S. Core Equity 1 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,253	12/17/21	\$281,299,858	\$288,002,050	\$6,702,192
Total Futures Contracts.....			<u>\$281,299,858</u>	<u>\$288,002,050</u>	<u>\$6,702,192</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>
Common Stocks				
Communication Services.....	\$ 2,792,120,563	\$ 9,064	\$ 9,251	\$ 2,792,138,878
Consumer Discretionary.....	4,213,662,692	—	5,211	4,213,667,903
Consumer Staples.....	1,916,713,399	76,591	—	1,916,789,990
Energy.....	1,089,441,776	—	—	1,089,441,776
Financials.....	4,717,753,076	6,150	—	4,717,759,226
Health Care.....	3,936,136,606	73,776	1,238,828	3,937,449,210
Industrials.....	4,104,138,198	656,393	—	4,104,794,591
Information Technology.....	8,089,860,212	—	—	8,089,860,212
Materials.....	1,360,669,424	—	—	1,360,669,424
Real Estate.....	95,742,098	31,410	—	95,773,508
Utilities.....	750,136,985	—	—	750,136,985
Preferred Stocks				
Communication Services.....	441,109	—	—	441,109
Consumer Discretionary.....	2,079,224	—	—	2,079,224
Industrials.....	1,698,583	—	—	1,698,583
Temporary Cash Investments.....	286,439,888	—	—	286,439,888

U.S. CORE EQUITY 1 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$402,031,816	—	\$ 402,031,816
Futures Contracts**.....	\$ 6,702,192	—	—	6,702,192
TOTAL.....	\$33,363,736,025	\$402,885,200	\$1,253,290[^]	\$33,767,874,515

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

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

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 2 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.7%)			
COMMUNICATION SERVICES — (7.1%)			
* Alphabet, Inc., Class A	120,299	\$ 356,195,715	1.0%
* Alphabet, Inc., Class C	118,065	350,111,132	1.0%
AT&T, Inc.....	4,477,834	113,110,087	0.3%
Comcast Corp., Class A.....	3,514,912	180,771,924	0.5%
* Facebook, Inc., Class A	1,046,938	338,757,729	1.0%
* Netflix, Inc.....	170,094	117,417,589	0.3%
Verizon Communications, Inc.....	3,894,696	206,379,941	0.6%
Other Securities		<u>860,350,460</u>	<u>2.5%</u>
TOTAL COMMUNICATION SERVICES.....		<u>2,523,094,577</u>	<u>7.2%</u>
CONSUMER DISCRETIONARY — (12.6%)			
* Amazon.com, Inc.....	260,802	879,536,489	2.5%
Home Depot, Inc.....	482,263	179,276,448	0.5%
Lowe's Cos., Inc.....	446,794	104,469,373	0.3%
NIKE, Inc., Class B	783,135	131,010,654	0.4%
Target Corp.....	551,687	143,228,979	0.4%
Other Securities		<u>3,065,156,657</u>	<u>8.7%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>4,502,678,600</u>	<u>12.8%</u>
CONSUMER STAPLES — (5.5%)			
Coca-Cola Co.....	2,326,598	131,150,329	0.4%
Costco Wholesale Corp.....	257,234	126,440,800	0.4%
PepsiCo, Inc.....	1,083,200	175,045,120	0.5%
Procter & Gamble Co.....	1,497,405	214,113,941	0.6%
Walmart, Inc.....	1,082,813	161,793,918	0.5%
Other Securities		<u>1,145,748,398</u>	<u>3.2%</u>
TOTAL CONSUMER STAPLES.....		<u>1,954,292,506</u>	<u>5.6%</u>
ENERGY — (3.1%)			
Chevron Corp.....	861,133	98,591,117	0.3%
Exxon Mobil Corp.....	1,858,548	119,820,590	0.4%
Other Securities		<u>900,852,015</u>	<u>2.5%</u>
TOTAL ENERGY.....		<u>1,119,263,722</u>	<u>3.2%</u>
FINANCIALS — (14.6%)			
American Express Co.....	623,197	108,299,175	0.3%
Bank of America Corp.....	3,352,939	160,203,425	0.5%
* Berkshire Hathaway, Inc., Class B.....	840,748	241,303,083	0.7%
JPMorgan Chase & Co.....	2,014,663	342,271,097	1.0%
Morgan Stanley.....	1,184,937	121,787,825	0.4%
Other Securities		<u>4,229,560,896</u>	<u>11.9%</u>
TOTAL FINANCIALS.....		<u>5,203,425,501</u>	<u>14.8%</u>
HEALTH CARE — (11.6%)			
AbbVie, Inc.....	1,165,578	133,656,829	0.4%
Amgen, Inc.....	480,932	99,538,496	0.3%
Eli Lilly & Co.....	538,596	137,212,717	0.4%
Johnson & Johnson.....	2,037,810	331,918,493	1.0%
Merck & Co., Inc.....	1,746,611	153,789,099	0.4%
Pfizer, Inc.....	3,366,832	147,265,232	0.4%

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Thermo Fisher Scientific, Inc.....	217,248	\$ 137,533,191	0.4%
UnitedHealth Group, Inc.....	596,227	274,544,647	0.8%
Other Securities.....		<u>2,710,298,170</u>	<u>7.6%</u>
TOTAL HEALTH CARE.....		<u>4,125,756,874</u>	<u>11.7%</u>
INDUSTRIALS — (13.7%)			
Caterpillar, Inc.....	494,834	100,951,084	0.3%
Union Pacific Corp.....	618,468	149,298,175	0.4%
United Parcel Service, Inc., Class B.....	446,131	95,235,585	0.3%
Other Securities.....		<u>4,532,538,951</u>	<u>12.9%</u>
TOTAL INDUSTRIALS.....		<u>4,878,023,795</u>	<u>13.9%</u>
INFORMATION TECHNOLOGY — (23.2%)			
Accenture PLC, Class A.....	449,831	161,394,864	0.5%
* Adobe, Inc.....	221,893	144,310,331	0.4%
Apple, Inc.....	10,417,834	1,560,591,533	4.5%
Applied Materials, Inc.....	808,235	110,445,313	0.3%
Broadcom, Inc.....	284,762	151,399,413	0.4%
Cisco Systems, Inc.....	2,612,626	146,228,677	0.4%
Intel Corp.....	3,296,761	161,541,289	0.5%
Mastercard, Inc., Class A.....	597,806	200,575,869	0.6%
Microsoft Corp.....	4,567,509	1,514,677,335	4.3%
NVIDIA Corp.....	542,376	138,669,272	0.4%
Oracle Corp.....	1,479,893	141,980,934	0.4%
QUALCOMM, Inc.....	817,724	108,790,001	0.3%
Texas Instruments, Inc.....	676,325	126,797,411	0.4%
# Visa, Inc., Class A.....	1,052,889	222,970,304	0.6%
Other Securities.....		<u>3,387,999,061</u>	<u>9.6%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>8,278,371,607</u>	<u>23.6%</u>
MATERIALS — (4.4%)			
Other Securities.....		<u>1,571,183,383</u>	<u>4.5%</u>
REAL ESTATE — (0.3%)			
Other Securities.....		<u>122,629,545</u>	<u>0.3%</u>
UTILITIES — (1.6%)			
Other Securities.....		<u>575,106,777</u>	<u>1.6%</u>
TOTAL COMMON STOCKS.....		<u>34,853,826,887</u>	<u>99.2%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>683,787</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		<u>2,257,733</u>	<u>0.0%</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.0%)			
Other Security.....		\$ 2,318,073	0.0%
TOTAL PREFERRED STOCKS.....		<u>5,259,593</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$14,506,967,742).....		<u>34,859,086,480</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	283,629,515	<u>283,629,515</u>	<u>0.8%</u>
SECURITIES LENDING COLLATERAL — (1.5%)			
@§ The DFA Short Term Investment Fund.....	46,732,695	<u>540,697,276</u>	<u>1.5%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$15,331,254,279).....		<u>\$35,683,413,271</u>	<u>101.5%</u>

As of October 31, 2021, U.S. Core Equity 2 Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	1,246	12/17/21	\$279,677,121	\$286,393,100	\$6,715,979
Total Futures Contracts.....			<u>\$279,677,121</u>	<u>\$286,393,100</u>	<u>\$6,715,979</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>
Common Stocks				
Communication Services.....	\$ 2,522,837,205	\$ 239,675	\$ 17,697	\$ 2,523,094,577
Consumer Discretionary.....	4,502,671,276	—	7,324	4,502,678,600
Consumer Staples.....	1,954,189,957	102,549	—	1,954,292,506
Energy.....	1,119,263,722	—	—	1,119,263,722
Financials.....	5,203,311,805	113,696	—	5,203,425,501
Health Care.....	4,123,743,402	95,074	1,918,398	4,125,756,874
Industrials.....	4,876,588,875	1,434,920	—	4,878,023,795
Information Technology.....	8,278,370,975	632	—	8,278,371,607
Materials.....	1,571,183,383	—	—	1,571,183,383
Real Estate.....	122,534,861	94,684	—	122,629,545
Utilities.....	575,106,777	—	—	575,106,777
Preferred Stocks				
Communication Services.....	683,787	—	—	683,787
Consumer Discretionary.....	2,257,733	—	—	2,257,733
Industrials.....	2,318,073	—	—	2,318,073
Temporary Cash Investments.....	283,629,515	—	—	283,629,515

U.S. CORE EQUITY 2 PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$540,697,276	—	\$ 540,697,276
Futures Contracts**.....	\$ 6,715,979	—	—	6,715,979
TOTAL.....	\$35,145,407,325	\$542,778,506	\$1,943,419[^]	\$35,690,129,250

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

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

See accompanying Notes to Financial Statements.

U.S. VECTOR EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.7%)			
COMMUNICATION SERVICES — (6.1%)			
* Alphabet, Inc., Class A	10,216	\$ 30,248,759	0.6%
* Alphabet, Inc., Class C	8,994	26,670,897	0.5%
AT&T, Inc.....	728,166	18,393,473	0.4%
Comcast Corp., Class A.....	379,292	19,506,988	0.4%
* Facebook, Inc., Class A	76,954	24,900,006	0.5%
Verizon Communications, Inc.....	422,159	22,370,205	0.4%
* Walt Disney Co.....	80,115	13,545,043	0.3%
Other Securities		<u>166,616,671</u>	<u>3.1%</u>
TOTAL COMMUNICATION SERVICES.....		<u>322,252,042</u>	<u>6.2%</u>
CONSUMER DISCRETIONARY — (11.7%)			
* General Motors Co.....	210,867	11,477,491	0.2%
Lear Corp.....	58,782	10,101,687	0.2%
* LKQ Corp.....	194,919	10,736,139	0.2%
# Penske Automotive Group, Inc.....	101,131	10,724,943	0.2%
Other Securities		<u>580,476,852</u>	<u>11.2%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>623,517,112</u>	<u>12.0%</u>
CONSUMER STAPLES — (4.6%)			
Bunge Ltd.....	114,831	10,637,944	0.2%
* Darling Ingredients, Inc.....	210,274	17,772,358	0.4%
Procter & Gamble Co.....	90,151	12,890,691	0.3%
Walgreens Boots Alliance, Inc.....	225,398	10,598,214	0.2%
Walmart, Inc.....	84,456	12,619,416	0.3%
Other Securities		<u>180,428,118</u>	<u>3.3%</u>
TOTAL CONSUMER STAPLES.....		<u>244,946,741</u>	<u>4.7%</u>
ENERGY — (5.9%)			
Chevron Corp.....	120,596	13,807,036	0.3%
ConocoPhillips	199,230	14,840,643	0.3%
Devon Energy Corp.....	333,906	13,382,952	0.3%
EOG Resources, Inc.....	138,765	12,830,212	0.3%
Exxon Mobil Corp.....	246,853	15,914,613	0.3%
Pioneer Natural Resources Co.....	89,114	16,662,536	0.3%
Other Securities		<u>228,168,125</u>	<u>4.3%</u>
TOTAL ENERGY.....		<u>315,606,117</u>	<u>6.1%</u>
FINANCIALS — (22.1%)			
Allstate Corp.....	129,570	16,023,922	0.3%
Bank of America Corp.....	491,054	23,462,560	0.5%
* Berkshire Hathaway, Inc., Class B.....	110,049	31,585,163	0.6%
Hartford Financial Services Group, Inc.....	169,500	12,361,635	0.2%
JPMorgan Chase & Co.....	273,311	46,432,806	0.9%
Morgan Stanley.....	152,000	15,622,560	0.3%
Northern Trust Corp.....	85,297	10,494,943	0.2%
Travelers Cos., Inc.....	80,043	12,877,318	0.3%
Wells Fargo & Co.....	236,230	12,085,527	0.2%
Western Alliance Bancorp.....	99,645	11,567,788	0.2%
Other Securities		<u>985,144,630</u>	<u>19.0%</u>
TOTAL FINANCIALS.....		<u>1,177,658,852</u>	<u>22.7%</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (10.1%)			
CVS Health Corp.....	118,113	\$ 10,545,129	0.2%
Danaher Corp.....	32,906	10,259,104	0.2%
Johnson & Johnson.....	103,374	16,837,557	0.3%
* Laboratory Corp. of America Holdings.....	44,897	12,886,337	0.3%
Pfizer, Inc.....	341,124	14,920,764	0.3%
Thermo Fisher Scientific, Inc.....	17,196	10,886,272	0.2%
UnitedHealth Group, Inc.....	56,229	25,891,768	0.5%
Other Securities.....		<u>437,322,280</u>	<u>8.4%</u>
TOTAL HEALTH CARE.....		<u>539,549,211</u>	<u>10.4%</u>
INDUSTRIALS — (17.1%)			
AMERCO.....	16,957	12,497,139	0.2%
* Builders FirstSource, Inc.....	198,153	11,546,375	0.2%
PACCAR, Inc.....	120,890	10,834,162	0.2%
Raytheon Technologies Corp.....	115,471	10,260,753	0.2%
Regal Beloit Corp.....	72,377	11,025,188	0.2%
Other Securities.....		<u>851,171,787</u>	<u>16.5%</u>
TOTAL INDUSTRIALS.....		<u>907,335,404</u>	<u>17.5%</u>
INFORMATION TECHNOLOGY — (11.3%)			
Cisco Systems, Inc.....	233,276	13,056,458	0.3%
Intel Corp.....	498,460	24,424,540	0.5%
Other Securities.....		<u>560,806,499</u>	<u>10.7%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>598,287,497</u>	<u>11.5%</u>
MATERIALS — (6.1%)			
Nucor Corp.....	120,380	13,440,427	0.3%
Reliance Steel & Aluminum Co.....	69,203	10,114,711	0.2%
Steel Dynamics, Inc.....	198,011	13,084,567	0.3%
Other Securities.....		<u>287,591,233</u>	<u>5.5%</u>
TOTAL MATERIALS.....		<u>324,230,938</u>	<u>6.3%</u>
REAL ESTATE — (0.6%)			
Other Securities.....		<u>33,705,490</u>	<u>0.7%</u>
UTILITIES — (1.1%)			
Other Securities.....		<u>55,618,923</u>	<u>1.1%</u>
TOTAL COMMON STOCKS.....		<u>5,142,708,327</u>	<u>99.2%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>425,432</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		<u>541,533</u>	<u>0.0%</u>

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.0%)			
Other Security.....		\$ 927,179	0.1%
TOTAL PREFERRED STOCKS.....		<u>1,894,144</u>	<u>0.1%</u>
TOTAL INVESTMENT SECURITIES (Cost \$2,406,526,960).....		<u>5,144,602,471</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	39,328,337	<u>39,328,337</u>	<u>0.7%</u>
SECURITIES LENDING COLLATERAL — (2.5%)			
@§ The DFA Short Term Investment Fund.....	11,581,360	<u>133,996,337</u>	<u>2.6%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$2,579,834,866).....		<u>\$5,317,927,145</u>	<u>102.6%</u>

As of October 31, 2021, U.S. Vector Equity Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	156	12/17/21	\$35,003,658	\$35,856,600	\$852,942
Total Futures Contracts.....			<u>\$35,003,658</u>	<u>\$35,856,600</u>	<u>\$852,942</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>
Common Stocks				
Communication Services.....	\$ 322,203,490	\$ 41,394	\$ 7,158	\$ 322,252,042
Consumer Discretionary.....	623,478,608	36,225	2,279	623,517,112
Consumer Staples.....	244,882,565	64,176	—	244,946,741
Energy.....	315,606,117	—	—	315,606,117
Financials.....	1,177,586,892	71,960	—	1,177,658,852
Health Care.....	538,163,921	14,266	1,371,024	539,549,211
Industrials.....	906,986,659	348,745	—	907,335,404
Information Technology.....	598,287,497	—	—	598,287,497
Materials.....	324,230,938	—	—	324,230,938
Real Estate.....	33,705,490	—	—	33,705,490
Utilities.....	55,618,923	—	—	55,618,923
Preferred Stocks				
Communication Services.....	425,432	—	—	425,432
Consumer Discretionary.....	541,533	—	—	541,533
Industrials.....	927,179	—	—	927,179
Temporary Cash Investments.....	39,328,337	—	—	39,328,337

U.S. VECTOR EQUITY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$133,996,337	—	\$ 133,996,337
Futures Contracts**.....	\$ 852,942	—	—	852,942
TOTAL.....	\$5,182,826,523	\$134,573,103	\$1,380,461[^]	\$5,318,780,087

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

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

See accompanying Notes to Financial Statements.

U.S. SMALL CAP PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
BONDS — (0.0%)			
FINANCIALS — (0.0%)			
Other Security.....		\$ 13,962	0.0%
TOTAL BONDS.....		<u>13,962</u>	<u>0.0%</u>
COMMON STOCKS — (95.0%)			
COMMUNICATION SERVICES — (2.5%)			
# Nexstar Media Group, Inc., Class A.....	310,883	46,610,688	0.3%
Other Securities.....		<u>382,257,580</u>	<u>2.3%</u>
TOTAL COMMUNICATION SERVICES.....		<u>428,868,268</u>	<u>2.6%</u>
CONSUMER DISCRETIONARY — (13.5%)			
* Crocs, Inc.....	604,686	97,626,555	0.6%
# Dick's Sporting Goods, Inc.....	326,192	40,516,308	0.2%
* Fox Factory Holding Corp.....	302,333	48,660,496	0.3%
#* Helen of Troy Ltd.....	200,524	45,107,874	0.3%
Penske Automotive Group, Inc.....	504,093	53,459,063	0.3%
* TopBuild Corp.....	211,705	54,401,834	0.3%
Wingstop, Inc.....	247,605	42,704,434	0.3%
Other Securities.....		<u>1,974,596,190</u>	<u>11.8%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>2,357,072,754</u>	<u>14.1%</u>
CONSUMER STAPLES — (3.7%)			
* Darling Ingredients, Inc.....	810,631	68,514,532	0.4%
Other Securities.....		<u>567,681,247</u>	<u>3.4%</u>
TOTAL CONSUMER STAPLES.....		<u>636,195,779</u>	<u>3.8%</u>
ENERGY — (3.4%)			
#* Range Resources Corp.....	2,056,952	47,968,121	0.3%
Other Securities.....		<u>549,391,537</u>	<u>3.3%</u>
TOTAL ENERGY.....		<u>597,359,658</u>	<u>3.6%</u>
FINANCIALS — (19.4%)			
Evercore, Inc., Class A.....	311,153	47,245,472	0.3%
Glacier Bancorp, Inc.....	835,726	46,207,291	0.3%
UMB Financial Corp.....	402,166	39,742,044	0.2%
Other Securities.....		<u>3,246,959,576</u>	<u>19.4%</u>
TOTAL FINANCIALS.....		<u>3,380,154,383</u>	<u>20.2%</u>
HEALTH CARE — (11.5%)			
* Acadia Healthcare Co., Inc.....	785,278	48,687,236	0.3%
* AMN Healthcare Services, Inc.....	438,406	43,270,672	0.3%
* Intellia Therapeutics, Inc.....	413,739	55,019,012	0.3%
* Medpace Holdings, Inc.....	239,411	54,238,562	0.3%
#* Omnicell, Inc.....	379,052	67,528,114	0.4%
Select Medical Holdings Corp.....	1,278,142	42,459,877	0.3%
* Tenet Healthcare Corp.....	957,236	68,595,532	0.4%
Other Securities.....		<u>1,623,861,044</u>	<u>9.7%</u>
TOTAL HEALTH CARE.....		<u>2,003,660,049</u>	<u>12.0%</u>

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (19.6%)			
Armstrong World Industries, Inc.....	396,005	\$ 41,837,928	0.3%
* ASGN, Inc.....	440,303	52,686,657	0.3%
#* Avis Budget Group, Inc.....	412,990	71,575,297	0.4%
#* Chart Industries, Inc.....	309,632	54,965,873	0.3%
* Clean Harbors, Inc.....	380,304	42,799,412	0.3%
Exponent, Inc.....	454,397	52,164,776	0.3%
* FTI Consulting, Inc.....	283,299	40,772,392	0.3%
MSA Safety, Inc.....	266,139	40,727,251	0.3%
#* RBC Bearings, Inc.....	205,928	48,172,737	0.3%
Regal Beloit Corp.....	420,070	63,989,263	0.4%
* Saia, Inc.....	227,823	71,226,583	0.4%
Simpson Manufacturing Co., Inc.....	377,883	40,089,607	0.2%
Tetra Tech, Inc.....	308,862	54,254,699	0.3%
* TriNet Group, Inc.....	393,921	39,884,501	0.2%
UFP Industries, Inc.....	512,208	41,913,981	0.3%
Valmont Industries, Inc.....	174,784	41,766,385	0.3%
Watts Water Technologies, Inc., Class A.....	222,969	42,368,569	0.3%
* WESCO International, Inc.....	492,996	63,872,562	0.4%
Other Securities.....		<u>2,519,869,928</u>	<u>14.8%</u>
TOTAL INDUSTRIALS.....		<u>3,424,938,401</u>	<u>20.4%</u>
INFORMATION TECHNOLOGY — (12.5%)			
Amkor Technology, Inc.....	2,137,705	46,858,494	0.3%
Brooks Automation, Inc.....	432,511	50,365,906	0.3%
* Diodes, Inc.....	413,440	39,727,450	0.2%
* Lattice Semiconductor Corp.....	871,528	60,518,904	0.4%
* Novanta, Inc.....	297,644	51,361,449	0.3%
Power Integrations, Inc.....	507,029	52,330,463	0.3%
* Semtech Corp.....	513,643	43,675,064	0.3%
* Synaptics, Inc.....	290,370	56,497,291	0.3%
Other Securities.....		<u>1,782,328,068</u>	<u>10.6%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>2,183,663,089</u>	<u>13.0%</u>
MATERIALS — (5.8%)			
Element Solutions, Inc.....	1,855,729	42,143,606	0.3%
Louisiana-Pacific Corp.....	883,385	52,057,878	0.3%
Olin Corp.....	1,031,119	58,753,161	0.4%
Other Securities.....		<u>850,337,892</u>	<u>5.0%</u>
TOTAL MATERIALS.....		<u>1,003,292,537</u>	<u>6.0%</u>
REAL ESTATE — (0.5%)			
Other Securities.....		<u>85,509,801</u>	<u>0.5%</u>
UTILITIES — (2.6%)			
Other Securities.....		<u>456,738,242</u>	<u>2.7%</u>
TOTAL COMMON STOCKS.....		<u>16,557,452,961</u>	<u>98.9%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>1,453,114</u>	<u>0.0%</u>

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		\$ 1,324,353	0.0%
INDUSTRIALS — (0.0%)			
Other Security.....		6,333,443	0.0%
TOTAL PREFERRED STOCKS.....		9,110,910	0.0%
RIGHTS/WARRANTS — (0.0%)			
INFORMATION TECHNOLOGY — (0.0%)			
Other Security.....		341	0.0%
TOTAL RIGHTS/WARRANTS.....		341	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$8,282,786,309).....		<u>16,566,578,174</u>	
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	139,951,297	139,951,297	0.8%
SECURITIES LENDING COLLATERAL — (4.2%)			
@§ The DFA Short Term Investment Fund.....	63,048,434	729,470,381	4.4%
TOTAL INVESTMENTS—(100.0%) (Cost \$9,152,146,910).....		<u>\$17,435,999,852</u>	<u>104.1%</u>

As of October 31, 2021, U.S. Small Cap Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	750	12/17/21	\$166,698,473	\$172,387,500	\$5,689,027
Total Futures Contracts.....			<u>\$166,698,473</u>	<u>\$172,387,500</u>	<u>\$5,689,027</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.....	—	\$ 13,962	—	\$ 13,962
Common Stocks				
Communication Services.....	\$ 428,739,652	83,899	\$ 44,717	428,868,268
Consumer Discretionary.....	2,357,040,513	—	32,241	2,357,072,754
Consumer Staples.....	636,020,007	175,772	—	636,195,779
Energy.....	597,359,658	—	—	597,359,658
Financials.....	3,379,934,315	220,068	—	3,380,154,383
Health Care.....	1,996,805,425	113,413	6,741,211	2,003,660,049
Industrials.....	3,424,938,401	—	—	3,424,938,401
Information Technology.....	2,183,650,371	12,718	—	2,183,663,089
Materials.....	1,003,292,537	—	—	1,003,292,537

U.S. SMALL CAP PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Real Estate.....	\$ 85,502,821	\$ 6,980	—	\$ 85,509,801
Utilities.....	456,738,242	—	—	456,738,242
Preferred Stocks				
Communication Services.....	1,453,114	—	—	1,453,114
Consumer Discretionary.....	1,324,353	—	—	1,324,353
Industrials.....	6,333,443	—	—	6,333,443
Rights/Warrants				
Information Technology.....	—	341	—	341
Temporary Cash Investments.....	139,951,297	—	—	139,951,297
Securities Lending Collateral.....	—	729,470,381	—	729,470,381
Futures Contracts**.....	5,689,027	—	—	5,689,027
TOTAL.....	\$16,704,773,176	\$730,097,534	\$6,818,169[^]	\$17,441,688,879

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

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

See accompanying Notes to Financial Statements.

U.S. MICRO CAP PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
BONDS — (0.0%)			
FINANCIALS — (0.0%)			
Other Security.....		\$ 36,900	0.0%
TOTAL BONDS.....		<u>36,900</u>	<u>0.0%</u>
COMMON STOCKS — (93.4%)			
COMMUNICATION SERVICES — (2.7%)			
#* TechTarget, Inc.....	203,907	19,230,469	0.3%
Other Securities.....		<u>194,916,016</u>	<u>2.6%</u>
TOTAL COMMUNICATION SERVICES.....		<u>214,146,485</u>	<u>2.9%</u>
CONSUMER DISCRETIONARY — (11.7%)			
* Boot Barn Holdings, Inc.....	216,916	22,665,553	0.3%
Group 1 Automotive, Inc.....	130,500	23,463,900	0.3%
Signet Jewelers Ltd.....	388,140	34,614,325	0.5%
#* Sleep Number Corp.....	232,280	20,519,615	0.3%
* Vista Outdoor, Inc.....	565,899	23,677,214	0.3%
Other Securities.....		<u>790,031,497</u>	<u>10.6%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>914,972,104</u>	<u>12.3%</u>
CONSUMER STAPLES — (3.9%)			
# Coca-Cola Consolidated, Inc.....	53,501	21,475,301	0.3%
Inter Parfums, Inc.....	239,734	22,146,627	0.3%
Other Securities.....		<u>258,229,245</u>	<u>3.4%</u>
TOTAL CONSUMER STAPLES.....		<u>301,851,173</u>	<u>4.0%</u>
ENERGY — (5.8%)			
* CNX Resources Corp.....	1,518,176	22,180,551	0.3%
Matador Resources Co.....	738,902	30,923,049	0.4%
PDC Energy, Inc.....	535,831	28,029,320	0.4%
* Range Resources Corp.....	1,547,124	36,078,932	0.5%
SM Energy Co.....	667,265	22,900,535	0.3%
Other Securities.....		<u>313,324,571</u>	<u>4.2%</u>
TOTAL ENERGY.....		<u>453,436,958</u>	<u>6.1%</u>
FINANCIALS — (22.0%)			
First BanCorp.....	1,576,127	21,514,134	0.3%
* LendingClub Corp.....	482,672	22,183,605	0.3%
# Pacific Premier Bancorp, Inc.....	512,630	21,525,334	0.3%
Piper Sandler Cos.....	134,207	22,102,551	0.3%
* Triumph Bancorp, Inc.....	200,880	23,563,224	0.3%
# Virtus Investment Partners, Inc.....	64,475	20,632,000	0.3%
Walker & Dunlop, Inc.....	244,175	31,759,842	0.4%
WSFS Financial Corp.....	364,709	18,895,573	0.3%
Other Securities.....		<u>1,540,213,631</u>	<u>20.6%</u>
TOTAL FINANCIALS.....		<u>1,722,389,894</u>	<u>23.1%</u>
HEALTH CARE — (10.2%)			
* CorVel Corp.....	185,259	33,943,154	0.5%
* ModivCare, Inc.....	115,462	18,793,750	0.3%

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Owens & Minor, Inc.....	532,916	\$ 19,121,026	0.3%
Other Securities.....		<u>723,942,296</u>	<u>9.6%</u>
TOTAL HEALTH CARE.....		<u>795,800,226</u>	<u>10.7%</u>
INDUSTRIALS — (17.6%)			
* Atkore, Inc.....	236,178	22,325,906	0.3%
* Casella Waste Systems, Inc., Class A.....	343,191	29,761,524	0.4%
Comfort Systems USA, Inc.....	272,598	24,934,539	0.3%
Encore Wire Corp.....	157,161	21,069,004	0.3%
Federal Signal Corp.....	439,096	18,797,700	0.3%
Forward Air Corp.....	201,154	20,228,046	0.3%
Helios Technologies, Inc.....	244,713	22,281,119	0.3%
Herc Holdings, Inc.....	238,075	43,339,173	0.6%
* Hub Group, Inc., Class A.....	243,075	19,098,403	0.3%
Kadant, Inc.....	88,459	19,648,513	0.3%
Matson, Inc.....	289,207	24,085,159	0.3%
Other Securities.....		<u>1,112,868,996</u>	<u>14.8%</u>
TOTAL INDUSTRIALS.....		<u>1,378,438,082</u>	<u>18.5%</u>
INFORMATION TECHNOLOGY — (11.2%)			
* Ambarella, Inc.....	164,870	30,637,792	0.4%
# Badger Meter, Inc.....	203,591	20,817,180	0.3%
* Calix, Inc.....	445,312	27,872,078	0.4%
* ExlService Holdings, Inc.....	229,875	28,189,571	0.4%
* Fabrinet.....	249,146	23,918,016	0.3%
* FormFactor, Inc.....	477,470	18,993,757	0.3%
* Insight Enterprises, Inc.....	237,629	22,503,466	0.3%
# Kulicke & Soffa Industries, Inc.....	431,017	24,567,969	0.3%
* MaxLinear, Inc.....	312,597	19,693,611	0.3%
#* Perficient, Inc.....	249,085	30,786,906	0.4%
* Plexus Corp.....	215,393	18,808,117	0.3%
Other Securities.....		<u>610,156,619</u>	<u>8.1%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>876,945,082</u>	<u>11.8%</u>
MATERIALS — (5.5%)			
Stepan Co.....	166,116	19,937,242	0.3%
Other Securities.....		<u>409,671,045</u>	<u>5.4%</u>
TOTAL MATERIALS.....		<u>429,608,287</u>	<u>5.7%</u>
REAL ESTATE — (0.9%)			
St. Joe Co.....	439,233	20,652,736	0.3%
Other Securities.....		<u>51,849,773</u>	<u>0.7%</u>
TOTAL REAL ESTATE.....		<u>72,502,509</u>	<u>1.0%</u>
UTILITIES — (1.9%)			
California Water Service Group.....	337,112	20,523,379	0.3%
Other Securities.....		<u>130,150,007</u>	<u>1.7%</u>
TOTAL UTILITIES.....		<u>150,673,386</u>	<u>2.0%</u>
TOTAL COMMON STOCKS.....		<u>7,310,764,186</u>	<u>98.1%</u>

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		\$ 536,817	0.0%
ENERGY — (0.0%)			
Other Security.....		23,138	0.0%
INDUSTRIALS — (0.0%)			
Other Security.....		1,749,294	0.0%
TOTAL PREFERRED STOCKS.....		<u>2,309,249</u>	<u>0.0%</u>
RIGHTS/WARRANTS — (0.0%)			
INFORMATION TECHNOLOGY — (0.0%)			
Other Security.....		508	0.0%
TOTAL RIGHTS/WARRANTS.....		<u>508</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$3,708,729,501).....		<u>7,313,110,843</u>	
TEMPORARY CASH INVESTMENTS — (1.2%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	96,239,760	<u>96,239,760</u>	<u>1.3%</u>
SECURITIES LENDING COLLATERAL — (5.4%)			
@§ The DFA Short Term Investment Fund.....	36,464,531	<u>421,894,629</u>	<u>5.7%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$4,226,830,875).....		<u>\$7,831,245,232</u>	<u>105.1%</u>

As of October 31, 2021, U.S. Micro Cap Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
E-Mini Russell 2000 Futures.....	265	12/17/21	\$ 30,423,591	\$ 30,412,725	\$ (10,866)
S&P 500® Emini Index.....	460	12/17/21	103,861,239	105,731,000	1,869,761
Total Futures Contracts.....			<u>\$134,284,830</u>	<u>\$136,143,725</u>	<u>\$1,858,895</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.....	—	\$ 36,900	—	\$ 36,900
Common Stocks				
Communication Services.....	\$ 213,785,506	338,789	\$ 22,190	214,146,485
Consumer Discretionary.....	914,742,190	204,470	25,444	914,972,104
Consumer Staples.....	301,279,455	571,718	—	301,851,173
Energy.....	453,436,958	—	—	453,436,958

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Financials.....	\$1,721,712,219	\$ 677,675	—	\$1,722,389,894
Health Care.....	792,826,053	43,157	\$ 2,931,016	795,800,226
Industrials.....	1,378,437,799	—	283	1,378,438,082
Information Technology.....	876,939,818	5,264	—	876,945,082
Materials.....	429,608,287	—	—	429,608,287
Real Estate.....	72,408,279	94,230	—	72,502,509
Utilities.....	150,673,386	—	—	150,673,386
Preferred Stocks				
Communication Services.....	536,817	—	—	536,817
Energy.....	—	23,138	—	23,138
Industrials.....	1,749,294	—	—	1,749,294
Rights/Warrants				
Information Technology.....	—	508	—	508
Temporary Cash Investments.....	96,239,760	—	—	96,239,760
Securities Lending Collateral.....	—	421,894,629	—	421,894,629
Futures Contracts**.....	1,858,895	—	—	1,858,895
TOTAL.....	\$7,406,234,716	\$423,890,478	\$2,978,933[^]	\$7,833,104,127

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

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

See accompanying Notes to Financial Statements.

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.3%)			
COMMUNICATION SERVICES — (3.3%)			
* Charter Communications, Inc., Class A.....	59,976	\$ 40,477,203	0.7%
Verizon Communications, Inc.....	2,503,435	132,657,021	2.3%
Other Securities.....		<u>20,265,384</u>	<u>0.3%</u>
TOTAL COMMUNICATION SERVICES.....		<u>193,399,608</u>	<u>3.3%</u>
CONSUMER DISCRETIONARY — (17.0%)			
* Amazon.com, Inc.....	77,931	262,816,842	4.5%
Best Buy Co., Inc.....	272,637	33,327,147	0.6%
eBay, Inc.....	702,771	53,916,591	0.9%
Home Depot, Inc.....	390,804	145,277,479	2.5%
Lowe's Cos., Inc.....	318,826	74,547,895	1.3%
* Marriott International, Inc., Class A.....	211,117	33,782,942	0.6%
NIKE, Inc., Class B.....	511,510	85,570,508	1.5%
Target Corp.....	303,381	78,763,775	1.3%
Other Securities.....		<u>220,107,350</u>	<u>3.7%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>988,110,529</u>	<u>16.9%</u>
CONSUMER STAPLES — (11.5%)			
Altria Group, Inc.....	940,393	41,480,735	0.7%
Coca-Cola Co.....	2,178,510	122,802,609	2.1%
Costco Wholesale Corp.....	235,203	115,611,683	2.0%
PepsiCo, Inc.....	721,706	116,627,690	2.0%
Procter & Gamble Co.....	569,500	81,432,805	1.4%
Sysco Corp.....	440,209	33,852,072	0.6%
Other Securities.....		<u>160,725,730</u>	<u>2.7%</u>
TOTAL CONSUMER STAPLES.....		<u>672,533,324</u>	<u>11.5%</u>
ENERGY — (0.3%)			
Other Securities.....		<u>16,105,089</u>	<u>0.3%</u>
FINANCIALS — (3.4%)			
Aon PLC, Class A.....	167,784	53,677,457	0.9%
S&P Global, Inc.....	77,507	36,750,719	0.6%
Other Securities.....		<u>105,577,936</u>	<u>1.9%</u>
TOTAL FINANCIALS.....		<u>196,006,112</u>	<u>3.4%</u>
HEALTH CARE — (15.0%)			
AbbVie, Inc.....	1,081,847	124,055,395	2.1%
Amgen, Inc.....	324,244	67,108,781	1.1%
Eli Lilly & Co.....	400,116	101,933,552	1.7%
* IDEXX Laboratories, Inc.....	58,292	38,830,633	0.7%
Johnson & Johnson.....	1,162,274	189,311,189	3.2%
Merck & Co., Inc.....	1,532,728	134,956,700	2.3%
Zoetis, Inc.....	181,044	39,141,713	0.7%
Other Securities.....		<u>179,738,210</u>	<u>3.2%</u>
TOTAL HEALTH CARE.....		<u>875,076,173</u>	<u>15.0%</u>
INDUSTRIALS — (12.5%)			
3M Co.....	332,301	59,375,543	1.0%
Caterpillar, Inc.....	295,017	60,186,418	1.0%

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Deere & Co.....	169,441	\$ 58,001,349	1.0%
Illinois Tool Works, Inc.....	135,400	30,853,598	0.5%
Lockheed Martin Corp.....	99,755	33,150,582	0.6%
Union Pacific Corp.....	408,543	98,622,280	1.7%
United Parcel Service, Inc., Class B.....	305,366	65,186,480	1.1%
Other Securities.....		<u>321,546,950</u>	<u>5.6%</u>
TOTAL INDUSTRIALS.....		<u>726,923,200</u>	<u>12.5%</u>
INFORMATION TECHNOLOGY — (34.5%)			
Accenture PLC, Class A.....	344,307	123,533,909	2.1%
Apple, Inc.....	1,825,774	273,500,945	4.7%
Applied Materials, Inc.....	440,327	60,170,685	1.0%
Automatic Data Processing, Inc.....	232,781	52,257,007	0.9%
Broadcom, Inc.....	218,854	116,358,106	2.0%
Intel Corp.....	2,139,206	104,821,094	1.8%
International Business Machines Corp.....	516,074	64,560,857	1.1%
KLA Corp.....	140,050	52,205,038	0.9%
Lam Research Corp.....	72,492	40,854,316	0.7%
Mastercard, Inc., Class A.....	370,415	124,281,641	2.1%
Microsoft Corp.....	908,010	301,114,276	5.2%
Oracle Corp.....	1,054,524	101,171,033	1.7%
Paychex, Inc.....	364,844	44,977,968	0.8%
QUALCOMM, Inc.....	511,799	68,089,739	1.2%
Texas Instruments, Inc.....	456,136	85,516,377	1.5%
# Visa, Inc., Class A.....	643,898	136,358,279	2.3%
Other Securities.....		<u>258,295,399</u>	<u>4.4%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>2,008,066,669</u>	<u>34.4%</u>
MATERIALS — (1.7%)			
Sherwin-Williams Co.....	103,032	32,620,962	0.6%
Other Securities.....		<u>64,283,162</u>	<u>1.1%</u>
TOTAL MATERIALS.....		<u>96,904,124</u>	<u>1.7%</u>
UTILITIES — (0.1%)			
Other Security.....		<u>6,598,444</u>	<u>0.1%</u>
TOTAL COMMON STOCKS			
(Cost \$4,178,648,003).....		<u>5,779,723,272</u>	<u>99.1%</u>
TEMPORARY CASH INVESTMENTS — (0.7%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	42,574,164	<u>42,574,164</u>	<u>0.7%</u>
SECURITIES LENDING COLLATERAL — (0.0%)			
@§ The DFA Short Term Investment Fund.....	1	<u>12</u>	<u>0.0%</u>
TOTAL INVESTMENTS—(100.0%)		<u>\$5,822,297,448</u>	<u>99.8%</u>
(Cost \$4,221,222,179).....			

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

As of October 31, 2021, U.S. High Relative Profitability Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	176	12/17/21	\$39,512,071	\$40,453,600	\$941,529
Total Futures Contracts.....			<u>\$39,512,071</u>	<u>\$40,453,600</u>	<u>\$941,529</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
Common Stocks				
Communication Services.....	\$ 193,399,608	—	—	\$ 193,399,608
Consumer Discretionary.....	988,110,529	—	—	988,110,529
Consumer Staples.....	672,533,324	—	—	672,533,324
Energy.....	16,105,089	—	—	16,105,089
Financials.....	196,006,112	—	—	196,006,112
Health Care.....	875,076,173	—	—	875,076,173
Industrials.....	726,923,200	—	—	726,923,200
Information Technology.....	2,008,066,669	—	—	2,008,066,669
Materials.....	96,904,124	—	—	96,904,124
Utilities.....	6,598,444	—	—	6,598,444
Temporary Cash Investments.....	42,574,164	—	—	42,574,164
Securities Lending Collateral.....	—	\$12	—	12
Futures Contracts**.....	941,529	—	—	941,529
TOTAL.....	<u>\$5,823,238,965</u>	<u>\$12</u>	<u>—</u>	<u>\$5,823,238,977</u>

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

See accompanying Notes to Financial Statements.

DFA REAL ESTATE SECURITIES PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.5%)			
REAL ESTATE — (97.5%)			
Alexandria Real Estate Equities, Inc.....	1,108,684	\$ 226,326,752	2.0%
American Campus Communities, Inc.....	1,093,462	58,740,779	0.5%
# American Homes 4 Rent, Class A.....	2,254,586	91,536,192	0.8%
American Tower Corp.....	3,453,579	973,805,671	8.7%
Apartment Income REIT Corp.....	1,187,700	63,672,597	0.6%
AvalonBay Communities, Inc.....	1,071,990	253,718,593	2.3%
Boston Properties, Inc.....	1,141,171	129,682,672	1.2%
Camden Property Trust.....	769,071	125,435,480	1.1%
Crown Castle International Corp.....	3,283,222	591,964,927	5.3%
CubeSmart.....	1,566,930	86,196,819	0.8%
CyrusOne, Inc.....	955,796	78,394,388	0.7%
Digital Realty Trust, Inc.....	2,193,393	346,139,349	3.1%
Duke Realty Corp.....	2,901,130	163,159,551	1.5%
EastGroup Properties, Inc.....	315,650	62,429,257	0.6%
Equinix, Inc.....	608,235	509,135,271	4.5%
Equity LifeStyle Properties, Inc.....	1,344,562	113,628,935	1.0%
Equity Residential.....	2,724,927	235,433,693	2.1%
Essex Property Trust, Inc.....	499,942	169,945,284	1.5%
Extra Space Storage, Inc.....	1,028,050	202,906,228	1.8%
Federal Realty Investment Trust.....	543,421	65,400,717	0.6%
First Industrial Realty Trust, Inc.....	1,007,243	58,651,760	0.5%
Gaming & Leisure Properties, Inc.....	1,730,779	83,925,474	0.8%
Healthcare Trust of America, Inc., Class A.....	1,712,698	57,186,986	0.5%
Healthpeak Properties, Inc.....	4,150,041	147,367,956	1.3%
* Host Hotels & Resorts, Inc.....	5,535,321	93,159,452	0.8%
Invitation Homes, Inc.....	4,501,909	185,703,746	1.7%
# Iron Mountain, Inc.....	2,239,435	102,207,813	0.9%
Kilroy Realty Corp.....	824,527	55,556,629	0.5%
Kimco Realty Corp.....	4,518,312	102,113,851	0.9%
Lamar Advertising Co., Class A.....	676,219	76,547,991	0.7%
Life Storage, Inc.....	621,197	83,122,371	0.7%
Medical Properties Trust, Inc.....	4,588,011	97,862,275	0.9%
Mid-America Apartment Communities, Inc.....	886,181	180,967,022	1.6%
National Retail Properties, Inc.....	1,368,562	62,077,972	0.6%
Prologis, Inc.....	5,611,647	813,464,349	7.3%
Public Storage.....	1,209,812	401,875,350	3.6%
# Realty Income Corp.....	2,982,256	213,022,546	1.9%
Regency Centers Corp.....	1,187,510	83,612,579	0.7%
Rexford Industrial Realty, Inc.....	1,137,905	76,467,216	0.7%
SBA Communications Corp.....	837,114	289,080,578	2.6%
Simon Property Group, Inc.....	2,520,983	369,525,688	3.3%
STORE Capital Corp.....	1,915,714	65,766,462	0.6%
Sun Communities, Inc.....	890,472	174,514,703	1.6%
UDR, Inc.....	2,291,144	127,227,226	1.1%
Ventas, Inc.....	3,023,982	161,389,919	1.4%
VEREIT, Inc.....	1,773,669	89,215,551	0.8%
# VICI Properties, Inc.....	3,664,748	107,560,354	1.0%
Welltower, Inc.....	3,228,187	259,546,235	2.3%
# WP Carey, Inc.....	1,413,878	109,024,133	1.0%
Other Securities.....		<u>1,830,624,613</u>	<u>16.0%</u>
TOTAL COMMON STOCKS.....		<u>11,106,021,955</u>	<u>99.0%</u>

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
PREFERRED STOCKS — (0.0%)			
REAL ESTATE — (0.0%)			
Other Security.....		\$ 398,149	0.0%
TOTAL PREFERRED STOCKS.....		<u>398,149</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES			
(Cost \$5,907,017,758).....		<u>11,106,420,104</u>	
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.025%.....	103,237,741	<u>103,237,741</u>	<u>0.9%</u>
SECURITIES LENDING COLLATERAL — (1.6%)			
@§ The DFA Short Term Investment Fund.....	16,092,450	<u>186,189,641</u>	<u>1.7%</u>
TOTAL INVESTMENTS—(100.0%)			
(Cost \$6,196,419,583).....		<u>\$11,395,847,486</u>	<u>101.6%</u>

As of October 31, 2021, DFA Real Estate Securities Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	440	12/17/21	\$98,735,284	\$101,134,000	\$2,398,716
Total Futures Contracts.....			<u>\$98,735,284</u>	<u>\$101,134,000</u>	<u>\$2,398,716</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>
Common Stocks				
Real Estate.....	\$11,105,905,939	\$ 116,016	—	\$11,106,021,955
Preferred Stocks				
Real Estate.....	398,149	—	—	398,149
Temporary Cash Investments.....	103,237,741	—	—	103,237,741
Securities Lending Collateral.....	—	186,189,641	—	186,189,641
Futures Contracts**.....	2,398,716	—	—	2,398,716
TOTAL.....	<u>\$11,211,940,545</u>	<u>\$186,305,657</u>	<u>—</u>	<u>\$11,398,246,202</u>

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

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)

	Enhanced U.S. Large Company Portfolio*	U.S. Large Cap Equity Portfolio*	U.S. Large Cap Value Portfolio	U.S. Targeted Value Portfolio*
ASSETS:				
Investments in Affiliated Investment Companies at Value.....	—	—	\$ 25,309,881	—
Investment Securities at Value (including \$3,577, \$38,647, \$0 and \$725,965 of securities on loan, respectively).....	\$ 413,533	\$ 2,193,884	—	\$ 12,616,356
Temporary Cash Investments at Value & Cost.....	—	4,875	—	109,625
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$3,664, \$10,655, \$0 and \$538,700, respectively).....	3,664	10,657	—	538,730
Segregated Cash for Futures Contracts.....	—	—	—	5,394
Foreign Currencies at Value.....	2	—	—	—
Cash.....	13,023	—	—	—
Receivables:				
Investment Securities Sold.....	—	927	—	9,933
Dividends and Interest.....	2,592	1,727	—	4,873
Securities Lending Income.....	—	8	—	60
Fund Shares Sold.....	73	1,628	13,943	9,795
Futures Margin Variation.....	884	—	—	223
Unrealized Gain on Forward Currency Contracts.....	40	—	—	—
Prepaid Expenses and Other Assets.....	12	15	106	87
Total Assets.....	433,823	2,213,721	25,323,930	13,295,076
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	3,664	10,666	—	538,941
Investment Securities Purchased.....	—	991	—	8,466
Fund Shares Redeemed.....	464	766	10,762	7,298
Due to Advisor.....	42	182	1,917	3,224
Unrealized Loss on Forward Currency Contracts.....	2,671	—	—	—
Accrued Expenses and Other Liabilities.....	115	302	1,548	1,809
Total Liabilities.....	6,956	12,907	14,227	559,738
NET ASSETS.....	\$ 426,867	\$ 2,200,814	\$ 25,309,703	\$ 12,735,338
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Class R1 Shares — based on net assets of \$0; \$0; \$0 and \$70,291 and shares outstanding of 0, 0, 0 and 2,224,451, respectively.....	N/A	N/A	N/A	\$ 31.60
NUMBER OF SHARES AUTHORIZED.....	N/A	N/A	N/A	200,000,000
Class R2 Shares — based on net assets of \$0; \$0; \$0 and \$73,279 and shares outstanding of 0, 0, 0 and 2,330,955, respectively.....	N/A	N/A	N/A	\$ 31.44
NUMBER OF SHARES AUTHORIZED.....	N/A	N/A	N/A	200,000,000
Institutional Class Shares — based on net assets of \$426,867; \$2,200,814; \$25,309,703 and \$12,591,768 and shares outstanding of 23,038,890, 78,303,050, 551,269,404 and 398,377,031, respectively.....	\$ 18.53	\$ 28.11	\$ 45.91	\$ 31.61
NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	4,000,000,000	1,500,000,000
Investment Securities at Cost.....	\$ 415,606	\$ 1,072,934	N/A	\$ 8,041,396
Foreign Currencies at Cost.....	\$ 2	\$ —	\$ —	\$ —
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 296,103	\$ 1,016,979	\$ 13,901,560	\$ 7,348,384
Total Distributable Earnings (Loss).....	130,764	1,183,835	11,408,143	5,386,954
NET ASSETS.....	\$ 426,867	\$ 2,200,814	\$ 25,309,703	\$ 12,735,338

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	U.S. Small Cap Value Portfolio*	U.S. Core Equity 1 Portfolio*	U.S. Core Equity 2 Portfolio*	U.S. Vector Equity Portfolio*
ASSETS:				
Investment Securities at Value (including \$677,868, \$950,640, \$1,191,616 and \$252,782 of securities on loan, respectively).....	\$ 15,059,741	\$ 33,072,701	\$ 34,859,086	\$ 5,144,602
Temporary Cash Investments at Value & Cost.....	89,706	286,440	283,630	39,328
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$408,349, \$402,012, \$540,657 and \$133,980, respectively).....	408,417	402,032	540,697	133,996
Segregated Cash for Futures Contracts.....	4,117	14,410	14,329	1,794
Receivables:				
Investment Securities Sold.....	19,358	14,832	178	170
Dividends and Interest.....	6,979	24,943	24,066	3,155
Securities Lending Income.....	76	129	171	31
Fund Shares Sold.....	6,203	9,207	9,788	1,993
Futures Margin Variation.....	1,221	595	1,534	74
Prepaid Expenses and Other Assets.....	86	143	184	49
Total Assets.....	<u>15,595,904</u>	<u>33,825,432</u>	<u>35,733,663</u>	<u>5,325,192</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	408,339	402,328	540,968	134,041
Investment Securities Purchased.....	3,109	13,691	9,289	4,709
Fund Shares Redeemed.....	32,081	17,384	25,791	1,873
Due to Advisor.....	4,658	3,321	4,670	1,087
Accrued Expenses and Other Liabilities.....	2,370	3,667	4,048	707
Total Liabilities.....	<u>450,557</u>	<u>440,391</u>	<u>584,766</u>	<u>142,417</u>
NET ASSETS.....	<u>\$ 15,145,347</u>	<u>\$ 33,385,041</u>	<u>\$ 35,148,897</u>	<u>\$ 5,182,775</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$15,145,347; \$33,385,041; \$35,148,897 and \$5,182,775 and shares outstanding of 326,879,278, 921,003,240, 1,059,911,216 and 199,183,385, respectively.....	<u>\$ 46.33</u>	<u>\$ 36.25</u>	<u>\$ 33.16</u>	<u>\$ 26.02</u>
NUMBER OF SHARES AUTHORIZED.....	<u>3,400,000,000</u>	<u>3,000,000,000</u>	<u>4,600,000,000</u>	<u>2,000,000,000</u>
Investment Securities at Cost.....	<u>\$ 9,275,018</u>	<u>\$ 13,429,211</u>	<u>\$ 14,506,968</u>	<u>\$ 2,406,527</u>
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 8,088,258	\$ 12,863,156	\$ 13,509,190	\$ 2,119,379
Total Distributable Earnings (Loss).....	<u>7,057,089</u>	<u>20,521,885</u>	<u>21,639,707</u>	<u>3,063,396</u>
NET ASSETS.....	<u>\$ 15,145,347</u>	<u>\$ 33,385,041</u>	<u>\$ 35,148,897</u>	<u>\$ 5,182,775</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	U.S. Small Cap Portfolio*	U.S. Micro Cap Portfolio*	U.S. High Relative Profitability Portfolio*	DFA Real Estate Securities Portfolio*
ASSETS:				
Investment Securities at Value (including \$1,206,104, \$613,208, \$136,958 and \$326,039 of securities on loan, respectively).....	\$ 16,566,578	\$ 7,313,111	\$ 5,779,723	\$ 11,106,420
Temporary Cash Investments at Value & Cost.....	139,951	96,240	42,574	103,238
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$729,409, \$421,862, \$0 and \$186,164, respectively).....	729,470	421,895	—	186,190
Segregated Cash for Futures Contracts.....	9,488	7,013	2,024	5,060
Cash	—	—	—	3,073
Receivables:				
Investment Securities Sold.....	16,061	41,126	10,119	—
Dividends and Interest.....	4,118	2,078	6,348	3,111
Securities Lending Income.....	149	95	17	29
Fund Shares Sold.....	35,633	1,982	3,444	4,864
Futures Margin Variation.....	—	—	84	209
Prepaid Expenses and Other Assets	68	44	79	55
Total Assets.....	<u>17,501,516</u>	<u>7,883,584</u>	<u>5,844,412</u>	<u>11,412,249</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	729,816	421,892	6	186,319
Investment Securities Purchased.....	5,965	101	3,517	1,981
Fund Shares Redeemed.....	10,177	2,578	3,652	6,103
Due to Advisor.....	4,209	2,566	962	1,334
Futures Margin Variation.....	1,491	1,515	—	—
Accrued Expenses and Other Liabilities.....	2,453	1,067	638	1,414
Total Liabilities.....	<u>754,111</u>	<u>429,719</u>	<u>8,775</u>	<u>197,151</u>
NET ASSETS	<u>\$ 16,747,405</u>	<u>\$ 7,453,865</u>	<u>\$ 5,835,637</u>	<u>\$ 11,215,098</u>
NET ASSET VALUE, OFFERING AND REDEMPTION				
PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$16,747,405; \$7,453,865; \$5,835,637 and \$11,215,098 and shares outstanding of 345,295,892, 252,217,420, 299,149,473 and 229,348,294, respectively.....	<u>\$ 48.50</u>	<u>\$ 29.55</u>	<u>\$ 19.51</u>	<u>\$ 48.90</u>
NUMBER OF SHARES AUTHORIZED.....	<u>2,000,000,000</u>	<u>3,000,000,000</u>	<u>500,000,000</u>	<u>1,700,000,000</u>
Investment Securities at Cost.....	<u>\$ 8,282,786</u>	<u>\$ 3,708,730</u>	<u>\$ 4,178,648</u>	<u>\$ 5,907,018</u>
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 7,626,342	\$ 3,177,542	\$ 4,118,252	\$ 5,906,858
Total Distributable Earnings (Loss).....	9,121,063	4,276,323	1,717,385	5,308,240
NET ASSETS	<u>\$ 16,747,405</u>	<u>\$ 7,453,865</u>	<u>\$ 5,835,637</u>	<u>\$ 11,215,098</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF OPERATIONS

FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	Enhanced U.S. Large Company Portfolio [#]	U.S. Large Cap Equity Portfolio [#]	U.S. Large Cap Value Portfolio*	U.S. Targeted Value Portfolio [#]
Investment Income				
Net Investment Income Allocated from Affiliated Investment Companies				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$0 and \$0, respectively).....	—	—	\$ 483,921	—
Income from Securities Lending.....	—	—	598	—
Expenses Allocated from Affiliated Investment Companies.....	—	—	(26,257)	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	—	458,262	—
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$0, \$1, \$0 and \$237, respectively).....	—	\$ 29,804	—	\$ 236,941
Interest.....	\$ 3,079	—	—	—
Income from Securities Lending.....	3	81	—	2,278
Total Fund Investment Income.....	3,082	29,885	—	239,219
Fund Expenses				
Investment Management Fees.....	503	2,172	48,199	37,277
Accounting & Transfer Agent Fees.....	74	403	3,248	1,589
S&P 500 [®] Fees.....	7	—	—	—
Custodian Fees.....	17	29	—	142
Shareholder Servicing Fees				
Class R1 Shares.....	—	—	—	61
Class R2 Shares.....	—	—	—	172
Filing Fees.....	41	68	330	315
Shareholders' Reports.....	21	59	395	361
Directors'/Trustees' Fees & Expenses.....	4	23	252	130
Professional Fees.....	5	26	70	153
Previously Waived Fees Recovered by Advisor (Note C).....	40	—	—	—
Other.....	10	50	121	289
Total Fund Expenses.....	722	2,830	52,615	40,489
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	94	—	23,870	—
Fees Paid Indirectly (Note C).....	11	—	—	—
Net Expenses.....	617	2,830	28,745	40,489
Net Investment Income (Loss).....	2,465	27,055	429,517	198,730
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	8,383	77,747	—	1,091,327
Affiliated Investment Companies Shares Sold.....	—	(3)	—	(19)
Transactions Allocated from Affiliated Investment Company**.....	—	—	1,197,847	—
Futures.....	121,329	—	—	31,099
Foreign Currency Transactions.....	(56)	—	—	—
Forward Currency Contracts.....	(2,075)	—	—	—
In-Kind Redemptions.....	—	11,793	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(6,769)	578,484	—	4,695,607
Affiliated Investment Companies Shares.....	—	(2)	—	(24)
Transactions Allocated from Affiliated Investment Company.....	—	—	7,131,104	—
Futures.....	29,567	—	—	5,644
Translation of Foreign Currency-Denominated Amounts.....	(4)	—	—	—
Forward Currency Contracts.....	(3,235)	—	—	—
Net Realized and Unrealized Gain (Loss).....	147,140	668,019	8,328,951	5,823,634
Net Increase (Decrease) in Net Assets Resulting from Operations.....	\$149,605	\$695,074	\$8,758,468	\$6,022,364

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

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

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)

	U.S. Small Cap Value Portfolio [#]	U.S. Core Equity 1 Portfolio [#]	U.S. Core Equity 2 Portfolio [#]	U.S. Vector Equity Portfolio [#]
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$678, \$60, \$93 and \$31, respectively).....	\$ 340,163	\$ 456,051	\$ 475,357	\$ 76,349
Income from Securities Lending.....	3,526	1,839	2,475	609
Total Investment Income.....	<u>343,689</u>	<u>457,890</u>	<u>477,832</u>	<u>76,958</u>
Expenses				
Investment Management Fees.....	57,459	38,636	52,582	12,436
Accounting & Transfer Agent Fees.....	2,508	5,971	5,920	979
Custodian Fees.....	152	300	317	60
Filing Fees.....	251	471	602	105
Shareholders' Reports.....	371	333	340	106
Directors'/Trustees' Fees & Expenses.....	156	334	351	52
Professional Fees.....	214	403	426	61
Other.....	315	684	718	104
Total Expenses.....	<u>61,426</u>	<u>47,132</u>	<u>61,256</u>	<u>13,903</u>
Net Expenses.....	<u>61,426</u>	<u>47,132</u>	<u>61,256</u>	<u>13,903</u>
Net Investment Income (Loss)	<u>282,263</u>	<u>410,758</u>	<u>416,576</u>	<u>63,055</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	1,961,127	975,666	1,429,312	359,202
Affiliated Investment Companies Shares Sold.....	(6)	6	5	(10)
Futures.....	35,883	74,671	77,878	10,622
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	4,964,267	9,374,964	9,830,032	1,496,357
Affiliated Investment Companies Shares.....	(18)	(42)	(46)	(6)
Futures.....	6,558	12,449	10,410	1,490
Net Realized and Unrealized Gain (Loss)	<u>6,967,811</u>	<u>10,437,714</u>	<u>11,347,591</u>	<u>1,867,655</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$7,250,074</u>	<u>\$10,848,472</u>	<u>\$11,764,167</u>	<u>\$1,930,710</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)

	U.S. Small Cap Portfolio [#]	U.S. Micro Cap Portfolio [#]	U.S. High Relative Profitability Portfolio [#]	DFA Real Estate Securities Portfolio [#]
Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$157, \$79, \$0 and \$0, respectively).....	\$ 238,972	\$ 92,232	\$ 85,621	\$ 227,927
Income from Securities Lending.....	3,327	2,130	178	953
Total Investment Income.....	<u>242,299</u>	<u>94,362</u>	<u>85,799</u>	<u>228,880</u>
Fund Expenses				
Investment Management Fees.....	51,231	30,017	10,113	16,888
Accounting & Transfer Agent Fees.....	2,381	1,173	1,149	1,703
Custodian Fees.....	189	90	53	98
Filing Fees.....	281	121	309	154
Shareholders' Reports.....	339	159	150	335
Directors'/Trustees' Fees & Expenses.....	183	76	57	107
Professional Fees.....	221	92	64	131
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	—	21
Other.....	376	153	122	188
Total Fund Expenses.....	<u>55,201</u>	<u>31,881</u>	<u>12,017</u>	<u>19,625</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	—	1,743
Net Expenses.....	<u>55,201</u>	<u>31,881</u>	<u>12,017</u>	<u>17,882</u>
Net Investment Income (Loss).....	<u>187,098</u>	<u>62,481</u>	<u>73,782</u>	<u>210,998</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	1,236,222	742,238	131,919	148,206
Affiliated Investment Companies Shares Sold.....	(15)	(21)	—	(14)
Futures.....	29,482	16,057	10,476	21,701
In-Kind Redemptions.....	—	7,153	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	5,738,332	2,315,847	1,189,688	3,314,181
Affiliated Investment Companies Shares.....	(46)	(10)	(1)	(7)
Futures.....	7,732	3,108	1,528	3,785
Net Realized and Unrealized Gain (Loss).....	<u>7,011,707</u>	<u>3,084,372</u>	<u>1,333,610</u>	<u>3,487,852</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$7,198,805</u>	<u>\$3,146,853</u>	<u>\$1,407,392</u>	<u>\$3,698,850</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 CHANGES IN NET ASSETS
(Amounts in thousands)

	Enhanced U.S. Large Company Portfolio		U.S. Large Cap Equity Portfolio		U.S. Large Cap Value Portfolio***	
	Year Ended Oct 31, 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
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 2,465	\$ 3,570	\$ 27,055	\$ 28,514	\$ 429,517	\$ 517,935
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	8,383	(5,357)	77,747	(7,109)	—	—
Affiliated Investment Companies Shares Sold.....	—	—	(3)	(3)	—	—
Transactions Allocated from Affiliated Investment Company*,**.....	—	—	—	—	1,197,847	(475,431)
Futures.....	121,329	62,220	—	728	—	—
Foreign Currency Transactions.....	(56)	7	—	—	—	—
Forward Currency Contracts.....	(2,075)	(458)	—	—	—	—
In-Kind Redemptions.....	—	—	11,793	93,249	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(6,769)	4,838	578,484	71,706	—	—
Affiliated Investment Companies Shares.....	—	—	(2)	1	—	—
Transactions Allocated from Affiliated Investment Company.....	—	—	—	—	7,131,104	(3,030,639)
Futures.....	29,567	(29,969)	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	(4)	3	—	—	—	—
Forward Currency Contracts.....	(3,235)	3,144	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	149,605	37,998	695,074	187,086	8,758,468	(2,988,135)
Distributions:						
Institutional Class Shares.....	(30,328)	(34,948)	(27,774)	(30,188)	(401,298)	(1,034,667)
Capital Share Transactions (1):						
Shares Issued.....	57,957	127,765	291,004	694,531	4,217,940	5,311,976
Shares Issued in Lieu of Cash Distributions.....	30,299	34,917	24,838	26,468	375,792	972,937
Shares Redeemed.....	(213,988)	(119,160)	(475,766)	(795,988)	(6,356,276)	(9,203,611)
Net Increase (Decrease) from Capital Share Transactions.....	(125,732)	43,522	(159,924)	(74,989)	(1,762,544)	(2,918,698)
Total Increase (Decrease) in Net Assets.....	(6,455)	46,572	507,376	81,909	6,594,626	(6,941,500)
Net Assets						
Beginning of Year.....	433,322	386,750	1,693,438	1,611,529	18,715,077	25,656,577
End of Year.....	\$ 426,867	\$ 433,322	\$2,200,814	\$1,693,438	\$25,309,703	\$18,715,077
(1) Shares Issued and Redeemed:						
Shares Issued.....	3,614	9,759	11,836	38,705	99,361	169,503
Shares Issued in Lieu of Cash Distributions.....	2,042	2,584	994	1,435	8,865	28,269
Shares Redeemed.....	(13,433)	(9,117)	(19,169)	(42,089)	(152,905)	(292,814)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(7,777)	3,226	(6,339)	(1,949)	(44,679)	(95,042)

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

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Targeted Value Portfolio		U.S. Small Cap Value Portfolio		U.S. Core Equity 1 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
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 198,730	\$ 154,249	\$ 282,263	\$ 181,490	\$ 410,758	\$ 428,436
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	1,091,327	(208,930)	1,961,127	(549,806)	975,666	(205,702)
Affiliated Investment Companies Shares Sold.....	(19)	(87)	(6)	96	6	(198)
Futures.....	31,099	30,041	35,883	37,980	74,671	62,649
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	4,695,607	(1,239,691)	4,964,267	(1,439,781)	9,374,964	888,856
Affiliated Investment Companies Shares.....	(24)	(49)	(18)	(46)	(42)	(77)
Futures.....	5,644	(6,182)	6,558	(3,779)	12,449	(7,658)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>6,022,364</u>	<u>(1,270,649)</u>	<u>7,250,074</u>	<u>(1,773,846)</u>	<u>10,848,472</u>	<u>1,166,306</u>
Distributions:						
Class R1 Shares.....	(889)	(1,803)	—	—	—	—
Class R2 Shares.....	(922)	(2,386)	—	—	—	—
Institutional Class Shares.....	(186,950)	(413,733)	(282,350)	(386,451)	(396,374)	(844,109)
Total Distributions.....	<u>(188,761)</u>	<u>(417,922)</u>	<u>(282,350)</u>	<u>(386,451)</u>	<u>(396,374)</u>	<u>(844,109)</u>
Capital Share Transactions (1):						
Shares Issued.....	2,413,093	2,950,839	2,353,153	3,909,907	3,731,277	5,109,364
Shares Issued in Lieu of Cash Distributions.....	181,306	397,269	257,340	350,431	385,732	826,332
Shares Redeemed.....	(4,489,318)	(3,647,254)	(4,913,927)	(5,385,497)	(5,612,000)	(8,422,017)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(1,894,919)</u>	<u>(299,146)</u>	<u>(2,303,434)</u>	<u>(1,125,159)</u>	<u>(1,494,991)</u>	<u>(2,486,321)</u>
Total Increase (Decrease) in Net Assets.....	<u>3,938,684</u>	<u>(1,987,717)</u>	<u>4,664,290</u>	<u>(3,285,456)</u>	<u>8,957,107</u>	<u>(2,164,124)</u>
Net Assets						
Beginning of Year.....	<u>8,796,654</u>	<u>10,784,371</u>	<u>10,481,057</u>	<u>13,766,513</u>	<u>24,427,934</u>	<u>26,592,058</u>
End of Year.....	<u>\$12,735,338</u>	<u>\$ 8,796,654</u>	<u>\$15,145,347</u>	<u>\$10,481,057</u>	<u>\$33,385,041</u>	<u>\$24,427,934</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	85,084	176,340	56,798	157,707	115,212	224,581
Shares Issued in Lieu of Cash Distributions.....	6,639	19,124	6,840	11,192	11,903	33,942
Shares Redeemed.....	(162,459)	(205,273)	(120,183)	(205,274)	(173,808)	(366,844)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(70,736)</u>	<u>(9,809)</u>	<u>(56,545)</u>	<u>(36,375)</u>	<u>(46,693)</u>	<u>(108,321)</u>

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Core Equity 2 Portfolio		U.S. Vector Equity Portfolio		U.S. Small Cap 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
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 416,576	\$ 431,749	\$ 63,055	\$ 62,792	\$ 187,098	\$ 168,823
Net Realized Gain (Loss) on:						
Investment Securities Sold*,**.....	1,429,312	(219,209)	359,202	(33,632)	1,236,222	(308,827)
Affiliated Investment Companies						
Shares Sold.....	5	(245)	(10)	—	(15)	(41)
Futures.....	77,878	70,979	10,622	10,976	29,482	46,362
In-Kind Redemptions.....	—	—	—	—	—	(35,598)
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	9,830,032	884,643	1,496,357	(329,953)	5,738,332	(811,821)
Affiliated Investment Companies						
Shares.....	(46)	(60)	(6)	(10)	(46)	(100)
Futures.....	10,410	(5,919)	1,490	(835)	7,732	(7,408)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>11,764,167</u>	<u>1,161,938</u>	<u>1,930,710</u>	<u>(290,662)</u>	<u>7,198,805</u>	<u>(948,610)</u>
Distributions:						
Institutional Class Shares.....	(403,127)	(1,009,996)	(59,880)	(138,844)	(191,245)	(566,104)
Capital Share Transactions (1):						
Shares Issued.....	4,280,791	5,050,810	622,066	986,322	1,966,837	2,924,772
Shares Issued in Lieu of Cash						
Distributions.....	396,434	987,748	59,202	131,363	180,123	535,844
Shares Redeemed.....	(6,559,673)	(8,349,350)	(982,039)	(1,659,075)	(5,596,845)	(6,148,667)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(1,882,448)</u>	<u>(2,310,792)</u>	<u>(300,771)</u>	<u>(541,390)</u>	<u>(3,449,885)</u>	<u>(2,688,051)</u>
Total Increase (Decrease) in Net Assets.....	<u>9,478,592</u>	<u>(2,158,850)</u>	<u>1,570,059</u>	<u>(970,896)</u>	<u>3,557,675</u>	<u>(4,202,765)</u>
Net Assets						
Beginning of Year.....	<u>25,670,305</u>	<u>27,829,155</u>	<u>3,612,716</u>	<u>4,583,612</u>	<u>13,189,730</u>	<u>17,392,495</u>
End of Year.....	<u>\$35,148,897</u>	<u>\$25,670,305</u>	<u>\$5,182,775</u>	<u>\$ 3,612,716</u>	<u>\$16,747,405</u>	<u>\$13,189,730</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	144,078	251,003	26,612	65,693	44,774	104,186
Shares Issued in Lieu of Cash						
Distributions.....	13,361	44,273	2,515	7,398	4,260	16,348
Shares Redeemed.....	(224,097)	(396,679)	(42,433)	(105,588)	(129,256)	(209,613)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(66,658)</u>	<u>(101,403)</u>	<u>(13,306)</u>	<u>(32,497)</u>	<u>(80,222)</u>	<u>(89,079)</u>

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.

STATEMENTS OF CHANGES IN NET ASSETS

(Amounts in thousands)

	U.S. Micro Cap Portfolio		U.S. High Relative Profitability Portfolio		DFA Real Estate Securities 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
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 62,481	\$ 55,347	\$ 73,782	\$ 44,407	\$ 210,998	\$ 254,435
Net Realized Gain (Loss) on:						
Investment Securities Sold**,**.....	742,238	(40,080)	131,919	(15,559)	148,206	(22,481)
Affiliated Investment Companies						
Shares Sold.....	(21)	43	—	(7)	(14)	(25)
Futures.....	16,057	18,436	10,476	2,286	21,701	23,323
In-Kind Redemptions.....	7,153	—	—	27,518	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign						
Currency.....	2,315,847	(682,708)	1,189,688	227,487	3,314,181	(2,026,772)
Affiliated Investment Companies						
Shares.....	(10)	(28)	(1)	—	(7)	8
Futures.....	3,108	(2,304)	1,528	(586)	3,785	(2,293)
Net Increase (Decrease) in Net Assets Resulting from Operations..	<u>3,146,853</u>	<u>(651,294)</u>	<u>1,407,392</u>	<u>285,546</u>	<u>3,698,850</u>	<u>(1,773,805)</u>
Distributions:						
Institutional Class Shares.....	(65,321)	(181,299)	(70,633)	(40,426)	(250,605)	(234,099)
Capital Share Transactions (1):						
Shares Issued.....	707,002	1,188,177	1,659,760	2,358,261	1,673,718	2,195,792
Shares Issued in Lieu of Cash						
Distributions.....	60,120	167,021	70,349	39,951	221,041	201,446
Shares Redeemed.....	(1,515,047)	(1,753,646)	(860,356)	(717,509)	(2,265,461)	(2,923,216)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(747,925)</u>	<u>(398,448)</u>	<u>869,753</u>	<u>1,680,703</u>	<u>(370,702)</u>	<u>(525,978)</u>
Total Increase (Decrease) in Net Assets.....	<u>2,333,607</u>	<u>(1,231,041)</u>	<u>2,206,512</u>	<u>1,925,823</u>	<u>3,077,543</u>	<u>(2,533,882)</u>
Net Assets						
Beginning of Year.....	<u>5,120,258</u>	<u>6,351,299</u>	<u>3,629,125</u>	<u>1,703,302</u>	<u>8,137,555</u>	<u>10,671,437</u>
End of Year.....	<u>\$ 7,453,865</u>	<u>\$ 5,120,258</u>	<u>\$5,835,637</u>	<u>\$3,629,125</u>	<u>\$11,215,098</u>	<u>\$ 8,137,555</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	26,537	71,569	95,038	171,069	40,000	61,450
Shares Issued in Lieu of Cash						
Distributions.....	2,311	8,253	3,936	2,876	5,800	5,475
Shares Redeemed.....	(58,103)	(103,964)	(48,305)	(51,527)	(54,340)	(83,732)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(29,255)</u>	<u>(24,142)</u>	<u>50,669</u>	<u>122,418</u>	<u>(8,540)</u>	<u>(16,807)</u>

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2020 of \$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)

	Enhanced U.S. Large Company Portfolio					U.S. Large Cap Equity 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	\$ 14.06	\$ 14.02	\$ 13.03	\$ 14.54	\$ 12.22	\$ 20.01	\$ 18.61	\$ 16.75	\$ 15.93	\$ 13.06
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.10	0.12	0.26	0.26	0.18	0.33	0.32	0.31	0.28	0.26
Net Gains (Losses) on Securities (Realized and Unrealized)	5.49	1.17	1.60	0.52	2.63	8.11	1.42	1.86	0.81	2.87
Total from Investment Operations	5.59	1.29	1.86	0.78	2.81	8.44	1.74	2.17	1.09	3.13
Less Distributions:										
Net Investment Income	(0.13)	(0.11)	(0.30)	(0.25)	(0.13)	(0.34)	(0.31)	(0.31)	(0.27)	(0.26)
Net Realized Gains	(0.99)	(1.14)	(0.57)	(2.04)	(0.36)	—	(0.03)	—	—	—
Total Distributions	(1.12)	(1.25)	(0.87)	(2.29)	(0.49)	(0.34)	(0.34)	(0.31)	(0.27)	(0.26)
Net Asset Value, End of Year	\$ 18.53	\$ 14.06	\$ 14.02	\$ 13.03	\$ 14.54	\$ 28.11	\$ 20.01	\$ 18.61	\$ 16.75	\$ 15.93
Total Return	41.82%	9.55%	15.67%	5.62%	23.53%	42.42%	9.52%	13.13%	6.82%	24.16%
Net Assets, End of Year (thousands)	\$426,867	\$433,322	\$386,750	\$327,063	\$322,347	\$2,200,814	\$1,693,438	\$1,611,529	\$1,457,218	\$1,212,883
Ratio of Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.15%	0.18%	0.14%	0.16%	0.19%	0.17%	0.17%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.17%	0.22%	0.25%	0.23%	0.24%	0.14%	0.16%	0.19%	0.17%	0.17%
Ratio of Net Investment Income to Average Net Assets	0.59%	0.89%	1.98%	1.94%	1.36%	1.32%	1.68%	1.77%	1.64%	1.74%
Portfolio Turnover Rate	70%	90%	109%	91%	122%	7%	20%	22%	7%	11%

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)

	U.S. Large Cap Value 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
Net Asset Value, Beginning of Year.....	\$ 31.40	\$ 37.13	\$ 37.41	\$ 38.84	\$ 32.63
Income from Investment Operations (A)					
Net Investment Income	0.76	0.79	0.83	0.78	0.74
Net Gains (Losses) on Securities (Realized and Unrealized)	14.46	(4.98)	1.45	0.35	6.99
Total from Investment Operations	15.22	(4.19)	2.28	1.13	7.73
Less Distributions:					
Net Investment Income	(0.71)	(0.73)	(0.76)	(0.73)	(0.70)
Net Realized Gains	—	(0.81)	(1.80)	(1.83)	(0.82)
Total Distributions	(0.71)	(1.54)	(2.56)	(2.56)	(1.52)
Net Asset Value, End of Year.....	\$ 45.91	\$ 31.40	\$ 37.13	\$ 37.41	\$ 38.84
Total Return	48.68%	(11.56%)	6.97%	2.79%	24.11%
Net Assets, End of Year (thousands)	\$25,309,703	\$18,715,077	\$25,656,577	\$25,268,336	\$23,732,871
Ratio of Expenses to Average Net Assets (B)	0.23%	0.27%	0.28%	0.27%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (B)	0.33%	0.37%	0.38%	0.37%	0.37%
Ratio of Net Investment Income to Average Net Assets	1.80%	2.38%	2.33%	1.98%	2.03%

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)

	U.S. Targeted Value Portfolio-Class R1 Shares				
	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.....	\$ 18.57	\$ 22.30	\$ 23.45	\$ 25.15	\$ 21.26
Income from Investment Operations (A)					
Net Investment Income (Loss).....	0.44	0.30	0.30	0.28	0.25
Net Gains (Losses) on Securities (Realized and Unrealized).....	13.00	(3.19)	(0.24)	(0.63)	4.66
Total from Investment Operations.....	13.44	(2.89)	0.06	(0.35)	4.91
Less Distributions:					
Net Investment Income.....	(0.41)	(0.27)	(0.27)	(0.26)	(0.24)
Net Realized Gains.....	—	(0.57)	(0.94)	(1.09)	(0.78)
Total Distributions.....	(0.41)	(0.84)	(1.21)	(1.35)	(1.02)
Net Asset Value, End of Year.....	\$ 31.60	\$ 18.57	\$ 22.30	\$ 23.45	\$ 25.15
Total Return.....	72.74%	(13.34%)	0.78%	(1.61%)	23.32%
Net Assets, End of Year (thousands).....	\$70,291	\$31,832	\$56,378	\$47,848	\$54,960
Ratio of Expenses to Average Net Assets.....	0.43%	0.47%	0.48%	0.47%	0.47%
Ratio of Net Investment Income to Average Net Assets.....	1.52%	1.56%	1.34%	1.10%	1.03%
Portfolio Turnover Rate.....	13%	20%	16%	23%	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)

	U.S. Targeted Value Portfolio-Class R2 Shares				
	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.....	\$ 18.48	\$ 22.18	\$ 23.32	\$ 25.03	\$ 21.16
Income from Investment Operations (A)					
Net Investment Income (Loss).....	0.39	0.27	0.27	0.24	0.21
Net Gains (Losses) on Securities (Realized and Unrealized).....	12.94	(3.16)	(0.23)	(0.63)	4.65
Total from Investment Operations.....	13.33	(2.89)	0.04	(0.39)	4.86
Less Distributions:					
Net Investment Income.....	(0.37)	(0.24)	(0.24)	(0.23)	(0.21)
Net Realized Gains.....	—	(0.57)	(0.94)	(1.09)	(0.78)
Total Distributions.....	(0.37)	(0.81)	(1.18)	(1.32)	(0.99)
Net Asset Value, End of Year.....	\$ 31.44	\$ 18.48	\$ 22.18	\$ 23.32	\$ 25.03
Total Return.....	72.45%	(13.42%)	0.64%	(1.79%)	23.17%
Net Assets, End of Year (thousands).....	\$73,279	\$52,931	\$72,669	\$108,168	\$156,809
Ratio of Expenses to Average Net Assets.....	0.58%	0.62%	0.63%	0.62%	0.62%
Ratio of Net Investment Income to Average Net Assets.....	1.41%	1.39%	1.21%	0.95%	0.90%
Portfolio Turnover Rate.....	13%	20%	16%	23%	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)

	U.S. Targeted Value Portfolio-Institutional Class Shares				
	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.....	\$ 18.57	\$ 22.31	\$ 23.46	\$ 25.16	\$ 21.26
Income from Investment Operations (A)					
Net Investment Income (Loss).....	0.46	0.31	0.32	0.30	0.27
Net Gains (Losses) on Securities (Realized and Unrealized).....	13.02	(3.19)	(0.23)	(0.63)	4.67
Total from Investment Operations.....	13.48	(2.88)	0.09	(0.33)	4.94
Less Distributions:					
Net Investment Income.....	(0.44)	(0.29)	(0.30)	(0.28)	(0.26)
Net Realized Gains.....	—	(0.57)	(0.94)	(1.09)	(0.78)
Total Distributions.....	(0.44)	(0.86)	(1.24)	(1.37)	(1.04)
Net Asset Value, End of Year.....	\$ 31.61	\$ 18.57	\$ 22.31	\$ 23.46	\$ 25.16
Total Return.....	72.95%	(13.27%)	0.88%	(1.52%)	23.46%
Net Assets, End of Year (thousands).....	\$12,591,768	\$8,711,891	\$10,655,324	\$10,307,146	\$10,528,662
Ratio of Expenses to Average Net Assets.....	0.33%	0.37%	0.38%	0.37%	0.37%
Ratio of Net Investment Income to Average Net Assets.....	1.65%	1.65%	1.45%	1.20%	1.13%
Portfolio Turnover Rate.....	13%	20%	16%	23%	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)

	U.S. Small Cap Value Portfolio					U.S. Core Equity 1 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	\$ 27.34	\$ 32.79	\$ 36.39	\$ 39.07	\$ 32.75	\$ 25.24	\$ 24.71	\$ 22.77	\$ 22.01	\$ 18.00
Income from Investment Operations (A)										
Net Investment Income	0.80	0.44	0.42	0.39	0.31	0.44	0.41	0.40	0.36	0.33
Net Gains (Losses) on Securities (Realized and Unrealized)	18.98	(4.95)	(1.69)	(0.90)	7.71	10.99	0.93	2.08	0.88	4.12
Total from Investment Operations	19.78	(4.51)	(1.27)	(0.51)	8.02	11.43	1.34	2.48	1.24	4.45
Less Distributions:										
Net Investment Income	(0.79)	(0.38)	(0.38)	(0.37)	(0.30)	(0.42)	(0.39)	(0.40)	(0.35)	(0.35)
Net Realized Gains	—	(0.56)	(1.95)	(1.80)	(1.40)	—	(0.42)	(0.14)	(0.13)	(0.09)
Total Distributions	(0.79)	(0.94)	(2.33)	(2.17)	(1.70)	(0.42)	(0.81)	(0.54)	(0.48)	(0.44)
Net Asset Value, End of Year	\$ 46.33	\$ 27.34	\$ 32.79	\$ 36.39	\$ 39.07	\$ 36.25	\$ 25.24	\$ 24.71	\$ 22.77	\$ 22.01
Total Return	73.01%	(14.11%)	(3.04%)	(1.48%)	24.67%	45.50%	5.55%	11.18%	5.59%	24.93%
Net Assets, End of Year (thousands)	\$15,145,347	\$10,481,057	\$13,766,513	\$14,732,615	\$15,165,867	\$33,385,041	\$24,427,934	\$26,592,058	\$23,629,726	\$20,762,742
Ratio of Expenses to Average Net Assets	0.42%	0.52%	0.53%	0.52%	0.52%	0.15%	0.18%	0.20%	0.19%	0.19%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.42%	0.52%	0.53%	0.52%	0.52%	0.15%	0.18%	0.20%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	1.94%	1.56%	1.26%	1.00%	0.83%	1.34%	1.69%	1.72%	1.55%	1.64%
Portfolio Turnover Rate	22%	18%	19%	27%	24%	4%	3%	5%	3%	3%

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)

	U.S. Core Equity 2 Portfolio					U.S. Vector Equity 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	\$ 22.79	\$ 22.66	\$ 21.25	\$ 20.90	\$ 17.19	\$ 17.00	\$ 18.71	\$ 18.40	\$ 19.16	\$ 15.93
Income from Investment Operations (A)										
Net Investment Income	0.39	0.36	0.36	0.34	0.31	0.31	0.27	0.28	0.26	0.24
Net Gains (Losses) on Securities (Realized and Unrealized)	10.35	0.60	1.65	0.53	3.83	9.00	(1.40)	0.72	(0.10)	3.65
Total from Investment Operations	10.74	0.96	2.01	0.87	4.14	9.31	(1.13)	1.00	0.16	3.89
Less Distributions:										
Net Investment Income	(0.37)	(0.33)	(0.37)	(0.32)	(0.31)	(0.29)	(0.25)	(0.27)	(0.25)	(0.23)
Net Realized Gains	—	(0.50)	(0.23)	(0.20)	(0.12)	—	(0.33)	(0.42)	(0.67)	(0.43)
Total Distributions	(0.37)	(0.83)	(0.60)	(0.52)	(0.43)	(0.29)	(0.58)	(0.69)	(0.92)	(0.66)
Net Asset Value, End of Year	\$ 33.16	\$ 22.79	\$ 22.66	\$ 21.25	\$ 20.90	\$ 26.02	\$ 17.00	\$ 18.71	\$ 18.40	\$ 19.16
Total Return	47.35%	4.37%	9.78%	4.16%	24.36%	54.98%	(6.12%)	5.92%	0.69%	24.73%
Net Assets, End of Year (thousands)	\$35,148,887	\$25,670,305	\$27,829,155	\$24,677,650	\$22,515,418	\$5,182,775	\$3,612,716	\$4,583,612	\$4,610,769	\$4,724,003
Ratio of Expenses to Average Net Assets	0.19%	0.21%	0.22%	0.22%	0.22%	0.29%	0.32%	0.33%	0.32%	0.32%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.19%	0.21%	0.22%	0.22%	0.22%	0.29%	0.32%	0.33%	0.32%	0.32%
Ratio of Net Investment Income to Average Net Assets	1.29%	1.63%	1.69%	1.53%	1.59%	1.31%	1.59%	1.53%	1.35%	1.36%
Portfolio Turnover Rate	5%	3%	6%	5%	5%	10%	13%	6%	10%	10%

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)

	U.S. Small Cap Portfolio					U.S. Micro Cap 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	\$ 31.00	\$ 33.80	\$ 35.02	\$ 36.48	\$ 30.14	\$ 18.19	\$ 20.78	\$ 21.88	\$ 22.76	\$ 18.58
Income from Investment Operations (A)										
Net Investment Income	0.50	0.35	0.38	0.39	0.35	0.24	0.18	0.20	0.17	0.16
Net Gains (Losses) on Securities (Realized and Unrealized)	17.50	(2.02)	(0.05)	(0.08)	7.17	11.37	(2.18)	(0.26)	0.12	5.12
Total from Investment Operations	18.00	(1.67)	0.33	0.31	7.52	11.61	(2.00)	(0.06)	0.29	5.28
Less Distributions:										
Net Investment Income	(0.50)	(0.32)	(0.35)	(0.37)	(0.35)	(0.25)	(0.16)	(0.18)	(0.16)	(0.16)
Net Realized Gains	—	(0.81)	(1.20)	(1.40)	(0.83)	—	(0.43)	(0.86)	(1.01)	(0.94)
Total Distributions	(0.50)	(1.13)	(1.55)	(1.77)	(1.18)	(0.25)	(0.59)	(1.04)	(1.17)	(1.10)
Net Asset Value, End of Year	\$ 48.50	\$ 31.00	\$ 33.80	\$ 35.02	\$ 36.48	\$ 29.55	\$ 18.19	\$ 20.78	\$ 21.88	\$ 22.76
Total Return	58.30%	(5.08%)	1.41%	0.77%	25.21%	64.00%	(9.87%)	0.24%	1.29%	28.91%
Net Assets, End of Year (thousands)	\$16,747,405	\$13,189,730	\$17,392,495	\$17,303,451	\$16,931,787	\$7,453,865	\$5,120,258	\$6,351,299	\$6,478,316	\$6,306,730
Ratio of Expenses to Average Net Assets	0.33%	0.36%	0.37%	0.37%	0.37%	0.46%	0.52%	0.53%	0.52%	0.52%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.33%	0.36%	0.37%	0.37%	0.37%	0.46%	0.52%	0.53%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets	1.13%	1.15%	1.13%	1.06%	1.04%	0.90%	1.00%	0.98%	0.74%	0.75%
Portfolio Turnover Rate	12%	3%	8%	13%	14%	20%	11%	15%	19%	15%

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)

	U.S. High Relative Profitability Portfolio					DFA Real Estate Securities Portfolio				
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period May 16, 2017 to 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	\$ 14.61	\$ 13.51	\$ 11.85	\$ 10.93	\$ 10.00	\$ 34.21	\$ 41.90	\$ 34.14	\$ 34.99	\$ 34.32
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.26	0.25	0.22	0.19	0.07	0.90	1.01	0.52**	1.60	0.84
Net Gains (Losses) on Securities (Realized and Unrealized)	4.89	1.07	1.64	0.89	0.91	14.86	(7.77)	8.09**	(0.69)	1.12
Total from Investment Operations	5.15	1.32	1.86	1.08	0.98	15.76	(6.76)	8.61	0.91	1.96
Less Distributions:										
Net Investment Income	(0.25)	(0.22)	(0.20)	(0.16)	(0.05)	(0.95)	(0.87)	(0.85)	(1.65)	(0.98)
Net Realized Gains	—	—	—	—	—	(0.12)	(0.06)	—	(0.11)	(0.31)
Total Distributions	(0.25)	(0.22)	(0.20)	(0.16)	(0.05)	(1.07)	(0.93)	(0.85)	(1.76)	(1.29)
Net Asset Value, End of Period	\$ 19.51	\$ 14.61	\$ 13.51	\$ 11.85	\$ 10.93	\$ 48.90	\$ 34.21	\$ 41.90	\$ 34.14	\$ 34.99
Total Return	35.42%	9.90%	15.88%	9.88%	9.84%(C)	47.01%	(16.27%)	25.64%	2.63%	5.86%
Net Assets, End of Period (thousands)	\$5,835,637	\$3,629,125	\$1,703,302	\$722,728	\$141,073	\$11,215,098	\$8,137,555	\$10,671,437	\$8,577,658	\$8,281,176
Ratio of Expenses to Average Net Assets	0.24%	0.25%	0.25%	0.25%	0.23%(D)(E)	0.18%	0.18%	0.18%	0.18%	0.18%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.24%	0.25%	0.25%	0.27%	0.35%(D)(E)	0.20%	0.20%	0.20%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	1.46%	1.76%	1.73%	1.58%	1.45%(D)(E)	2.12%	2.73%	1.38%**	4.66%	2.43%
Portfolio Turnover Rate	12%	0%	4%	7%	0%(C)	5%	5%	3%	3%	1%

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 twelve (the “Portfolios”) are included in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolios are investment companies, and accordingly, follow the accounting and reporting guidance under the Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”), Topic 946, “Financial Services-Investment Companies.”

Of the Portfolios, one (the “Feeder Fund”) invests all of its assets in a corresponding series (the “Master Fund” which is treated as a partnership for federal income tax purposes) of The DFA Investment Trust Company (“DFAITC”). As of October 31, 2021, the Feeder Fund was the owner of record of the approximate percentage of the total outstanding shares of the Master Fund as detailed below:

<u>Feeder Fund</u>	<u>Master Fund</u>	<u>Percentage Ownership at 10/31/21</u>
U.S. Large Cap Value Portfolio	The U.S. Large Cap Value Series	85%

To achieve its investment objective, the Feeder Fund invests substantially all of its assets in the Master Fund as indicated above. The Feeder Fund also invests in short-term temporary cash investments and futures.

The financial statements of the Master Fund are included elsewhere in this report and should be read in conjunction with the financial statements of the Feeder Fund.

B. Significant Accounting Policies:

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

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

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

Securities held by Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, DFA Real Estate Securities Portfolio and U.S. High Relative Profitability Portfolio (collectively, the “Domestic Equity Portfolios”) including over-the-counter securities, are valued at the last quoted sale price of the day. Securities held by the Domestic Equity Portfolios that are listed on Nasdaq are valued at the Nasdaq Official Closing Price (“NOCP”). If there is no last reported sale price or NOCP for the day, the Domestic Equity Portfolios value the securities within the range of the most recent quoted

bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Domestic Equity Portfolios 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.

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

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

Shares held by the Portfolios in other investment companies (such as the Master Fund) are valued at their respective daily net asset values as reported by their administrator. The Feeder Fund's investment in the Master Fund reflects its proportionate interest in the net assets of the Master Fund. These valuations are classified as Level 1 in the hierarchy.

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

2. Foreign Currency Translation: Securities and other assets and liabilities of the Enhanced U.S. Large Company 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 Portfolio enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The Portfolio also enters into forward currency contracts solely for the purpose of hedging against fluctuations in currency exchange rates. These contracts are marked-to-market daily based on daily forward exchange rates.

The Enhanced U.S. Large Company Portfolio isolates 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 Enhanced U.S. Large Company Portfolio and the U.S. dollar equivalent amounts actually received or paid.

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

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

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

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

Class R1 Shares, Class R2 Shares and Institutional Class Shares have equal rights to assets and earnings of a Portfolio. Income, gains and losses, and common expenses of a Portfolio are allocated to each class of shares based on its relative net assets. Each class will bear its own class-specific expenses, if any.

The Feeder Fund recognizes its pro-rata shares of net investment income and realized and unrealized gains/losses on a daily basis from its Master Fund within DFAITC, which is treated as a partnership for federal income tax purposes.

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

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:

Enhanced U.S. Large Company Portfolio.....	0.12%
U.S. Large Cap Equity Portfolio.....	0.11%*
U.S. Large Cap Value Portfolio.....	0.20%*
U.S. Targeted Value Portfolio.....	0.31%*
U.S. Small Cap Value Portfolio.....	0.40%*
U.S. Core Equity 1 Portfolio.....	0.13%*
U.S. Core Equity 2 Portfolio.....	0.16%*
U.S. Vector Equity Portfolio.....	0.26%*
U.S. Small Cap Portfolio.....	0.31%*
U.S. Micro Cap Portfolio.....	0.43%*
U.S. High Relative Profitability Portfolio.....	0.20%
DFA Real Estate Securities Portfolio.....	0.17%

* Effective as of February 28, 2021, the management fees payable by the following Portfolios were reduced as follows:

Portfolio	Management Fee Prior to February 28, 2021	Management Fee Effective February 28, 2021
U.S. Large Cap Equity Portfolio	0.12%	0.10%
U.S. Large Cap Value Portfolio	0.23%	0.19%
U.S. Targeted Value Portfolio	0.33%	0.30%
U.S. Small Cap Value Portfolio	0.48%	0.36%
U.S. Core Equity 1 Portfolio	0.14%	0.12%
U.S. Core Equity 2 Portfolio	0.17%	0.16%
U.S. Vector Equity Portfolio	0.28%	0.25%
U.S. Small Cap Portfolio	0.33%	0.30%
U.S. Micro Cap Portfolio	0.48%	0.41%

Pursuant to Amended and Restated Fee Waiver and/or Expense Assumption Agreements (each, a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreements for the non-feeder 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. The Fee Waiver Agreement with respect to the total management fees paid by the Feeder Fund, as described in the notes below, will remain in effect permanently, unless terminated by the Fund. During the year ended October 31, 2021, the non-feeder 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 a class of a Portfolio are less than the applicable 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 Advisor, however, will not be reimbursed by the Feeder Fund in connection with its Permanent Fee Waiver (defined below). The Fund, on behalf of a Portfolio, is also not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

<u>Institutional Class Shares</u>	<u>Expense Limitation Amount</u>	<u>Total Management Fee Limit</u>	<u>Recovery of Previously Waived Fees/ Expenses Assumed</u>	<u>Waived Fees/ Expenses Assumed</u>	<u>Previously Waived Fees/ Expenses Assumed Subject to Future Recovery</u>
Enhanced U.S. Large Company Portfolio (1).....	0.15%	—	\$40	\$ 94	\$ 688
U.S. Large Cap Equity Portfolio (1).....	0.19%	—	—	—	—
U.S. Large Cap Value Portfolio (2).....	—	0.19%	—	23,870	—
U.S. Targeted Value Portfolio (3).	0.50%	—	—	—	—
U.S. Core Equity 1 Portfolio (1)...	0.23%	—	—	—	—
U.S. Core Equity 2 Portfolio (1)...	0.26%	—	—	—	—
U.S. Vector Equity Portfolio (1)....	0.36%	—	—	—	—
U.S. High Relative Profitability Portfolio (4).....	0.25%	—	—	—	—
DFA Real Estate Securities Portfolio (1).....	0.18%	—	21	1,743	5,064
<u>Class R1 Shares</u>					
U.S. Targeted Value Portfolio (5).	0.62%	—	—	—	—
<u>Class R2 Shares</u>					
U.S. Targeted Value Portfolio (5).	0.77%	—	—	—	—

(1) The Advisor has contractually agreed to waive all or a portion of its management fee and assume the Portfolio's ordinary operating expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Portfolio to the rate listed above as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount"). The Fee Waiver Agreement for the Enhanced U.S. Large Company Portfolio became effective on April 3, 2017.

(2) Effective February 28, 2021, the Advisor has contractually agreed to permanently waive all or a portion of the management fee of the Portfolio to the extent necessary to limit the total management fees paid to the Advisor by the Portfolio, including the proportionate share of the management fees the Portfolio pays indirectly through its investment in other funds managed by the Advisor, except for the fees paid indirectly through its investment of securities lending cash collateral in The DFA Short Term Investment Fund (the "Money Market Series"), to the rate listed above as a percentage of the average net assets of a class of the Portfolio on an annualized basis (the "Permanent Fee Waiver"). From February 28, 2020 to February 27, 2021, the Permanent Fee Waiver Limit was 0.23%. From July 21, 2015 to February 27, 2020, the Permanent Fee Waiver Limit was 0.25%.

(3) The Advisor has contractually agreed to waive its management fee and to assume the Portfolio's Institutional Class Shares' expenses (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Institutional Class Shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets on an annualized basis (the "Expense Limitation Amount").

(4) 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").

(5) The Advisor has contractually agreed to reduce all or a portion of its management fee and to assume the direct and indirect expenses of the Class R1 shares and Class R2 shares of the Portfolio (excluding the expenses the Portfolio incurs indirectly through investment in other investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses of the Class R1 shares and Class R2 shares of the Portfolio to the rate listed above for such class of shares as a percentage of average net assets (the "Expense Limitation Amount").

Earned Income Credit:

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

	<u>Fees Paid Indirectly</u>
Enhanced U.S. Large Company Portfolio.....	\$11

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):

Enhanced U.S. Large Company Portfolio.....	\$ 11
U.S. Large Cap Equity Portfolio.....	26
U.S. Large Cap Value Portfolio.....	577
U.S. Targeted Value Portfolio.....	235
U.S. Small Cap Value Portfolio.....	435
U.S. Core Equity 1 Portfolio.....	484
U.S. Core Equity 2 Portfolio.....	571
U.S. Vector Equity Portfolio.....	120
U.S. Small Cap Portfolio.....	365
U.S. Micro Cap Portfolio.....	203
U.S. High Relative Profitability Portfolio.....	38
DFA Real Estate Securities Portfolio.....	225

E. Purchases and Sales of Securities:

For the year ended October 31, 2021, the Portfolios' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. government securities (with respect to the Equity Portfolios) (amounts in thousands), were as follows:

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
Enhanced U.S. Large Company Portfolio...	\$93,703	\$64,130	\$ 237,596	\$ 186,554
U.S. Large Cap Equity Portfolio.....	—	—	140,781	281,223
U.S. Targeted Value Portfolio.....	—	—	1,466,700	3,145,311
U.S. Small Cap Value Portfolio.....	—	—	3,068,731	5,036,721
U.S. Core Equity 1 Portfolio.....	—	—	1,105,266	2,371,137
U.S. Core Equity 2 Portfolio.....	—	—	1,672,033	3,317,059
U.S. Vector Equity Portfolio.....	—	—	477,324	707,993

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
U.S. Small Cap Portfolio.....	—	—	\$1,858,885	\$4,939,075
U.S. Micro Cap Portfolio.....	—	—	1,354,005	1,998,754
U.S. High Relative Profitability Portfolio.....	—	—	1,483,630	606,007
DFA Real Estate Securities Portfolio.....	—	—	521,909	827,228

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 Schedule of Investments/Summary Schedule of Portfolio Holdings, Statements of Assets and Liabilities or Statements of Operations due to rounding. The amounts are as follows (amounts in thousands):

	Balance at October 31, 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
Enhanced U.S. Large Company Portfolio									
The DFA Short Term Investment Fund	\$ 10,071	\$ 119,408	\$ 125,815	—	—	\$ 3,664	317	\$ 2	—
Total	\$ 10,071	\$ 119,408	\$ 125,815	—	—	\$ 3,664	317	\$ 2	—
U.S. Large Cap Equity Portfolio									
The DFA Short Term Investment Fund	\$ 7,230	\$ 282,356	\$ 278,924	\$ (3)	\$ (2)	\$ 10,657	921	\$ 13	—
Total	\$ 7,230	\$ 282,356	\$ 278,924	\$ (3)	\$ (2)	\$ 10,657	921	\$ 13	—
U.S. Targeted Value Portfolio									
The DFA Short Term Investment Fund	\$264,862	\$3,630,126	\$3,356,215	\$(19)	\$(24)	\$538,730	46,563	\$229	—
Total	\$264,862	\$3,630,126	\$3,356,215	\$(19)	\$(24)	\$538,730	46,563	\$229	—
U.S. Small Cap Value Portfolio									
The DFA Short Term Investment Fund	\$361,122	\$2,554,466	\$2,507,147	\$ (6)	\$(18)	\$408,417	35,300	\$236	—
Total	\$361,122	\$2,554,466	\$2,507,147	\$ (6)	\$(18)	\$408,417	35,300	\$236	—
U.S. Core Equity 1 Portfolio									
The DFA Short Term Investment Fund	\$343,800	\$2,733,827	\$2,675,559	\$ 6	\$(42)	\$402,032	34,748	\$217	—
Total	\$343,800	\$2,733,827	\$2,675,559	\$ 6	\$(42)	\$402,032	34,748	\$217	—

	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
U.S. Core Equity 2 Portfolio									
The DFA Short Term Investment Fund	\$424,201	\$2,868,803	\$2,752,266	\$ 5	\$(46)	\$540,697	46,733	\$283	—
Total	\$424,201	\$2,868,803	\$2,752,266	\$ 5	\$(46)	\$540,697	46,733	\$283	—
U.S. Vector Equity Portfolio									
The DFA Short Term Investment Fund	\$142,157	\$ 978,931	\$ 987,076	\$(10)	\$ (6)	\$133,996	11,581	\$ 84	—
Total	\$142,157	\$ 978,931	\$ 987,076	\$(10)	\$ (6)	\$133,996	11,581	\$ 84	—
U.S. Small Cap Portfolio									
The DFA Short Term Investment Fund	\$693,347	\$4,048,132	\$4,011,948	\$(15)	\$(46)	\$729,470	63,048	\$475	—
Total	\$693,347	\$4,048,132	\$4,011,948	\$(15)	\$(46)	\$729,470	63,048	\$475	—
U.S. Micro Cap Portfolio									
The DFA Short Term Investment Fund	\$306,205	\$2,093,046	\$1,977,325	\$(21)	\$(10)	\$421,895	36,465	\$237	—
Total	\$306,205	\$2,093,046	\$1,977,325	\$(21)	\$(10)	\$421,895	36,465	\$237	—
U.S. High Relative Profitability Portfolio									
The DFA Short Term Investment Fund	\$ 19,518	\$ 151,729	\$ 171,246	—	\$ (1)	—	—	—	—
Total	\$ 19,518	\$ 151,729	\$ 171,246	—	\$ (1)	—	—	—	—
DFA Real Estate Securities Portfolio									
The DFA Short Term Investment Fund	\$211,145	\$2,452,384	\$2,477,318	\$(14)	\$ (7)	\$186,190	16,092	\$147	—
Total	\$211,145	\$2,452,384	\$2,477,318	\$(14)	\$ (7)	\$186,190	16,092	\$147	—

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, the use of accumulated

earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for income tax purposes, net foreign currency gains/losses, distributions received from real estate investment trusts and distribution redesignations, and were reclassified to the accounts mentioned above. These reclassifications had no effect on net assets or net asset value per share.

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

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
Enhanced U.S. Large Company Portfolio				
2020.....	\$ 16,363	\$ 18,585	—	\$ 34,948
2021.....	13,853	16,475	—	30,328
U.S. Large Cap Equity Portfolio				
2020.....	27,356	2,832	—	30,188
2021.....	27,774	—	—	27,774
U.S. Large Cap Value Portfolio				
2020.....	481,285	553,382	—	1,034,667
2021.....	401,298	—	—	401,298
U.S. Targeted Value Portfolio				
2020.....	144,747	273,175	—	417,922
2021.....	188,761	—	—	188,761
U.S. Small Cap Value Portfolio				
2020.....	154,869	231,582	—	386,451
2021.....	282,350	—	—	282,350
U.S. Core Equity 1 Portfolio				
2020.....	396,684	447,425	—	844,109
2021.....	396,375	—	—	396,375
U.S. Core Equity 2 Portfolio				
2020.....	404,026	605,970	—	1,009,996
2021.....	403,126	—	—	403,126
U.S. Vector Equity Portfolio				
2020.....	58,715	80,129	—	138,844
2021.....	59,880	—	—	59,880
U.S. Small Cap Portfolio				
2020.....	160,316	405,787	—	566,103
2021.....	191,244	—	—	191,244
U.S. Micro Cap Portfolio				
2020.....	49,023	132,276	—	181,299
2021.....	65,320	—	—	65,320
U.S. High Relative Profitability Portfolio				
2020.....	40,427	—	—	40,427
2021.....	70,633	—	—	70,633
DFA Real Estate Securities Portfolio				
2020.....	219,888	14,211	—	234,099
2021.....	222,133	28,472	—	250,605

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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
Enhanced U.S. Large Company Portfolio.....	\$ (6,335)	\$ (14,587)	\$ (20,922)
U.S. Large Cap Equity Portfolio.....	(1,828)	(5,298)	(7,126)
U.S. Large Cap Value Portfolio.....	(42,941)	(41,781)	(84,722)
U.S. Targeted Value Portfolio.....	(26,996)	(109,097)	(136,093)
U.S. Small Cap Value Portfolio.....	(32,234)	(168,043)	(200,277)
U.S. Core Equity 1 Portfolio.....	(30,464)	(45,998)	(76,462)
U.S. Core Equity 2 Portfolio.....	(46,009)	(72,093)	(118,102)
U.S. Vector Equity Portfolio.....	(8,005)	(21,668)	(29,673)
U.S. Small Cap Portfolio.....	(7,371)	(121,832)	(129,203)
U.S. Micro Cap Portfolio.....	(1,852)	(60,415)	(62,267)
U.S. High Relative Profitability Portfolio.....	(8,260)	(2,281)	(10,541)
DFA Real Estate Securities Portfolio.....	(12,982)	—	(12,982)

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

	Undistributed Net Investment Income and Short-Term Capital Gains	Undistributed Long-Term Capital Gains	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
Enhanced U.S. Large Company Portfolio.....	\$ 56,547	\$ 76,606	\$ (2,366)	\$ 130,787
U.S. Large Cap Equity Portfolio.....	—	65,510	1,118,349	1,183,859
U.S. Large Cap Value Portfolio.....	3,129	665,495	10,740,566	11,409,190
U.S. Targeted Value Portfolio.....	83,374	726,719	4,577,095	5,387,188
U.S. Small Cap Value Portfolio.....	123,325	1,148,146	5,786,050	7,057,521
U.S. Core Equity 1 Portfolio.....	—	865,683	19,656,685	20,522,368
U.S. Core Equity 2 Portfolio.....	25,049	1,246,047	20,369,182	21,640,278
U.S. Vector Equity Portfolio.....	14,515	309,253	2,739,749	3,063,517
U.S. Small Cap Portfolio.....	—	848,751	8,272,675	9,121,426
U.S. Micro Cap Portfolio.....	—	674,878	3,601,647	4,276,525
U.S. High Relative Profitability Portfolio.....	7,160	110,029	1,600,233	1,717,422
DFA Real Estate Securities Portfolio.....	93,898	96,126	5,118,441	5,308,465

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 did not have any capital loss carryforwards available to offset future realized capital gains.

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):

U.S. Large Cap Equity Portfolio.....	\$ 6,619
U.S. Large Cap Value Portfolio.....	505,285
U.S. Targeted Value Portfolio.....	195,289
U.S. Small Cap Value Portfolio.....	572,029

U.S. Core Equity 1 Portfolio.....	\$151,063
U.S. Core Equity 2 Portfolio.....	152,348
U.S. Vector Equity Portfolio.....	23,852
U.S. Small Cap Portfolio.....	295,476
U.S. Micro Cap Portfolio.....	27,303
U.S. High Relative Profitability Portfolio.....	22,636

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>
Enhanced U.S. Large Company Portfolio.....	\$ 419,555	\$ 14,122	\$ (16,501)	\$ (2,379)
U.S. Large Cap Equity Portfolio.....	1,091,066	1,134,207	(15,858)	1,118,349
U.S. Large Cap Value Portfolio.....	14,569,577	10,740,566	—	10,740,566
U.S. Targeted Value Portfolio.....	8,687,604	4,970,953	(393,846)	4,577,107
U.S. Small Cap Value Portfolio.....	9,771,814	6,050,165	(264,116)	5,786,049
U.S. Core Equity 1 Portfolio.....	14,104,486	20,141,898	(485,210)	19,656,688
U.S. Core Equity 2 Portfolio.....	15,314,231	20,821,078	(451,896)	20,369,182
U.S. Vector Equity Portfolio.....	2,578,178	2,825,551	(85,801)	2,739,750
U.S. Small Cap Portfolio.....	9,163,326	8,444,123	(171,449)	8,272,674
U.S. Micro Cap Portfolio.....	4,229,600	3,654,205	(52,560)	3,601,645
U.S. High Relative Profitability Portfolio.....	4,222,065	1,676,751	(76,518)	1,600,233
DFA Real Estate Securities Portfolio.....	6,277,406	5,380,112	(261,671)	5,118,441

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. Capital Share Transactions:

The capital share transactions by class were as follows (amounts in thousands):

	Year Ended October 31, 2021		Year Ended October 31, 2020	
	Amount	Shares	Amount	Shares
U.S. Targeted Value Portfolio				
Class R1 Shares				
Shares Issued.....	\$ 40,799	1,490	\$ 10,059	547
Shares Issued in Lieu of Cash Distributions.....	889	32	1,803	86
Shares Redeemed.....	<u>(28,559)</u>	<u>(1,012)</u>	<u>(29,000)</u>	<u>(1,447)</u>
Net Increase (Decrease) — Class R1 Shares.....	<u>\$ 13,129</u>	<u>510</u>	<u>\$ (17,138)</u>	<u>(814)</u>
Class R2 Shares				
Shares Issued.....	\$ 17,230	605	\$ 20,468	1,154
Shares Issued in Lieu of Cash Distributions.....	922	34	2,386	112
Shares Redeemed.....	<u>(31,502)</u>	<u>(1,173)</u>	<u>(34,297)</u>	<u>(1,677)</u>
Net Increase (Decrease) — Class R2 Shares.....	<u>\$ (13,350)</u>	<u>(534)</u>	<u>\$ (11,443)</u>	<u>(411)</u>
Institutional Class Shares				
Shares Issued.....	\$ 2,355,064	82,989	\$ 2,920,310	174,640
Shares Issued in Lieu of Cash Distributions.....	179,495	6,573	393,081	18,926
Shares Redeemed.....	<u>(4,429,257)</u>	<u>(160,274)</u>	<u>(3,583,956)</u>	<u>(202,150)</u>
Net Increase (Decrease) — Institutional Class Shares.....	<u>\$(1,894,698)</u>	<u>(70,712)</u>	<u>\$ (270,565)</u>	<u>(8,584)</u>

H. Financial Instruments:

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

Derivative Financial Instruments:

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

1. *Forward Currency Contracts:* The Enhanced U.S. Large Company Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk) or to transfer balances from one currency to another currency. The Enhanced U.S. Large Company Portfolio may hedge some or all of the currency exposure of its foreign securities by entering into forward currency contracts. The decision to hedge the Enhanced U.S. Large Company Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. The Enhanced U.S. Large Company Portfolio typically hedges its foreign currency exposure. 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.

2. *Futures Contracts*: Each Portfolio listed below may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Enhanced U.S. Large Company Portfolio may also use futures contracts and options thereon to hedge against securities prices or as part of its overall investment strategy. Upon entering into a futures contract, the Portfolios deposit cash or pledge U.S. Government securities to a broker in an amount equal to the minimum “initial margin” requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as “variation margin” and are recorded daily by the Portfolios as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolios record a realized gain or loss, which is presented in the Statements of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolio could lose more than the initial margin requirements. The Portfolios entering into stock index futures are subject to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange’s clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

Securities have been segregated as collateral for open futures contracts.

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

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>
Enhanced U.S. Large Company Portfolio.....	\$187,675	\$407,284
U.S. Targeted Value Portfolio.....	—	101,890
U.S. Small Cap Value Portfolio.....	—	137,605
U.S. Core Equity 1 Portfolio.....	—	247,927
U.S. Core Equity 2 Portfolio.....	—	256,640
U.S. Vector Equity Portfolio.....	—	34,863
U.S. Small Cap Portfolio.....	—	114,308
U.S. Micro Cap Portfolio.....	—	64,981
U.S. High Relative Profitability Portfolio.....	—	33,519
DFA Real Estate Securities Portfolio.....	—	73,443

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of futures contracts

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

	<u>Asset Derivatives Value</u>		
	<u>Total Value at October 31, 2021</u>	<u>Forward Currency Contracts (1)</u>	<u>Equity Contracts *,(2)</u>
Enhanced U.S. Large Company Portfolio.....	\$12,725	\$40	\$12,685
U.S. Targeted Value Portfolio.....	2,762	—	2,762
U.S. Small Cap Value Portfolio.....	3,235	—	3,235
U.S. Core Equity 1 Portfolio.....	6,702	—	6,702
U.S. Core Equity 2 Portfolio.....	6,716	—	6,716

Asset Derivatives Value

	Total Value at October 31, 2021	Forward Currency Contracts (1)	Equity Contracts *,(2)
U.S. Vector Equity Portfolio.....	\$ 853	—	\$ 853
U.S. Small Cap Portfolio.....	5,689	—	5,689
U.S. Micro Cap Portfolio.....	1,870	—	1,870
U.S. High Relative Profitability Portfolio.....	942	—	942
DFA Real Estate Securities Portfolio.....	2,399	—	2,399

Liability Derivatives Value

	Total Value at October 31, 2021	Forward Currency Contracts (3)	Equity Contracts (4)
Enhanced U.S. Large Company Portfolio.....	\$(2,671)	\$(2,671)	—
U.S. Micro Cap Portfolio.....	11	—	\$11

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

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

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

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

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statements of Assets and Liabilities.

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

**Realized Gain (Loss) on
Derivatives**

	Total	Forward Currency Contracts (1)	Equity Contracts (2)
Enhanced U.S. Large Company Portfolio.....	\$119,254	\$(2,075)	\$121,329
U.S. Targeted Value Portfolio.....	31,099	—	31,099
U.S. Small Cap Value Portfolio.....	35,883	—	35,883
U.S. Core Equity 1 Portfolio.....	74,671	—	74,671
U.S. Core Equity 2 Portfolio.....	77,878	—	77,878
U.S. Vector Equity Portfolio.....	10,622	—	10,622
U.S. Small Cap Portfolio.....	29,482	—	29,482
U.S. Micro Cap Portfolio.....	16,057	—	16,057
U.S. High Relative Profitability Portfolio.....	10,476	—	10,476
DFA Real Estate Securities Portfolio.....	21,701	—	21,701

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Forward Currency Contracts (3)	Equity Contracts (4)
Enhanced U.S. Large Company Portfolio.....	\$26,332	\$(3,235)	\$29,567
U.S. Targeted Value Portfolio.....	5,644	—	5,644
U.S. Small Cap Value Portfolio.....	6,558	—	6,558
U.S. Core Equity 1 Portfolio.....	12,449	—	12,449
U.S. Core Equity 2 Portfolio.....	10,410	—	10,410
U.S. Vector Equity Portfolio.....	1,490	—	1,490
U.S. Small Cap Portfolio.....	7,732	—	7,732
U.S. Micro Cap Portfolio.....	3,108	—	3,108
U.S. High Relative Profitability Portfolio.....	1,528	—	1,528
DFA Real Estate Securities Portfolio.....	3,785	—	3,785

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

Offsetting of Derivative Assets and Derivative Liabilities

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

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

The following table presents the 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				
Enhanced U.S. Large Company Portfolio										
Citibank NA.	—	—	—	—	—	\$ 26	\$ 26	—	—	\$ 26
Bank of America Corp.	—	—	—	—	—	771	771	—	—	771
State Street Bank and Trust.	—	—	—	—	—	1,829	1,829	—	—	1,829
Royal Bank of Canada.	\$ 6	\$ 6	—	—	\$ 6	—	—	—	—	—
Morgan Stanley and Co. International. ...	34	34	\$(34)	—	—	45	45	\$(34)	—	11
Goldman Sachs International.	—	—	—	—	—	—	—	—	—	—
Total	\$40	\$40	\$(34)	—	\$ 6	\$2,671	\$2,671	\$(34)	—	\$2,637

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

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective 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 line of credit agreement expires on January 1, 2022.

For the year ended October 31, 2021, borrowings by the following Portfolios under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
U.S. Large Cap Equity Portfolio.....	0.82%	\$ 8,145	14	\$3	\$18,842	—
U.S. Small Cap Portfolio....	0.84%	21,715	14	7	56,443	—
U.S. Micro Cap Portfolio....	0.84%	6,721	5	1	9,158	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2021, that each Portfolio's available line of credit was used.

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

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

J. Affiliated Trades:

Cross trades for the year ended October 31, 2021, if any, were executed by the Portfolios pursuant to procedures adopted by the Board of Directors of the Fund to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of having a common investment advisor (or affiliated investment advisors), common Directors and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Portfolios complied with the Rule 17a-7 Procedures adopted by the Board of Directors of the Fund.

For the year ended October 31, 2021, cross trades by the Portfolios under Rule 17a-7 were as follows (amounts in thousands):

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
U.S. Large Cap Equity Portfolio.....	\$ 32,774	\$ 70,299	\$ 16,929
U.S. Targeted Value Portfolio.....	427,187	292,384	22,417
U.S. Small Cap Value Portfolio.....	663,930	486,790	78,097
U.S. Core Equity 1 Portfolio.....	202,522	189,754	15,708
U.S. Core Equity 2 Portfolio.....	144,009	279,867	36,659
U.S. Vector Equity Portfolio.....	62,804	177,207	56,941
U.S. Small Cap Portfolio.....	156,014	553,472	(59,535)
U.S. Micro Cap Portfolio.....	260,590	300,711	(52,055)
U.S. High Relative Profitability Portfolio.....	145,730	79,153	11,364
DFA Real Estate Securities Portfolio.....	2,251	74,469	7,254

K. Securities Lending:

As of October 31, 2021, some of the Portfolios had securities on loan to brokers/dealers, for which each such Portfolio received cash collateral. In addition, the Portfolios received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	Non-Cash Collateral Market Value
U.S. Large Cap Equity Portfolio.....	\$ 28,797
U.S. Targeted Value Portfolio.....	209,063
U.S. Small Cap Value Portfolio.....	289,975
U.S. Core Equity 1 Portfolio.....	570,046
U.S. Core Equity 2 Portfolio.....	676,048
U.S. Vector Equity Portfolio.....	124,725
U.S. Small Cap Portfolio.....	504,899
U.S. Micro Cap Portfolio.....	209,192
U.S. High Relative Profitability Portfolio.....	139,708
DFA Real Estate Securities Portfolio.....	152,334

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 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	
Securities Lending Transactions					
Enhanced U.S. Large Company Portfolio					
Bonds.....	\$ 3,664	—	—	—	\$ 3,664
U.S. Large Cap Equity Portfolio					
Common Stocks.....	10,666	—	—	—	10,666
U.S. Targeted Value Portfolio					
Common Stocks, Preferred Stocks.....	538,941	—	—	—	538,941
U.S. Small Cap Value Portfolio					
Common Stocks, Preferred Stocks.....	408,339	—	—	—	408,339
U.S. Core Equity 1 Portfolio					
Common Stocks, Preferred Stocks.....	402,328	—	—	—	402,328
U.S. Core Equity 2 Portfolio					
Common Stocks, Preferred Stocks.....	540,968	—	—	—	540,968
U.S. Vector Equity Portfolio					
Common Stocks, Preferred Stocks.....	134,041	—	—	—	134,041
U.S. Small Cap Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants.....	729,816	—	—	—	729,816
U.S. Micro Cap Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants.....	421,892	—	—	—	421,892
U.S. High Relative Profitability Portfolio					
Common Stocks.....	6	—	—	—	6
DFA Real Estate Securities Portfolio					
Common Stocks.....	186,319	—	—	—	186,319

L. Shareholder Servicing Fees:

The Class R1 Shares pay a shareholder servicing fee in an amount up to 0.10% and Class R2 Shares pay a shareholder servicing fee in an amount up to 0.25% of their annual average net assets to compensate service agents that provide shareholder servicing, record keeping, account maintenance and other services to investors in U.S. Targeted Value Portfolio Class R1 and Class R2 Shares.

M. 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.

N. In-Kind Redemptions:

During the year ended October 31, 2021, the Portfolios listed below realized net gains (losses) on in-kind redemptions as follows (amounts in thousands):

U.S. Large Cap Equity Portfolio	\$11,793
U.S. Micro Cap Portfolio	\$ 7,153

O. 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.

P. 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.

Q. 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>
Enhanced U.S. Large Company Portfolio-Institutional Class.....	4	68%
U.S. Large Cap Equity Portfolio-Institutional Class.....	4	86%
U.S. Large Cap Value Portfolio-Institutional Class.....	3	66%
U.S. Targeted Value Portfolio-Class R1.....	2	80%
U.S. Targeted Value Portfolio-Class R2.....	6	91%
U.S. Targeted Value Portfolio-Institutional Class.....	3	57%
U.S. Small Cap Value Portfolio-Institutional Class.....	4	74%
U.S. Core Equity 1 Portfolio-Institutional Class.....	4	73%
U.S. Core Equity 2 Portfolio-Institutional Class.....	5	83%
U.S. Vector Equity Portfolio-Institutional Class.....	4	81%
U.S. Small Cap Portfolio-Institutional Class.....	3	55%
U.S. Micro Cap Portfolio-Institutional Class.....	4	78%
U.S. High Relative Profitability Portfolio-Institutional Class.....	3	86%
DFA Real Estate Securities Portfolio-Institutional Class.....	4	69%

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.

R. 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 Enhanced U.S. Large Company Portfolio, U.S. Large Cap Equity Portfolio, U.S. Large Cap Value Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, U.S. High Relative Profitability Portfolio and DFA Real Estate Securities Portfolio

Opinions on the Financial Statements

We have audited the accompanying statements of assets and liabilities, including the schedules of investments of Enhanced U.S. Large Company Portfolio and U.S. Large Cap Value Portfolio and summary schedules of portfolio holdings of U.S. Large Cap Equity Portfolio, U.S. Targeted Value Portfolio, U.S. Small Cap Value Portfolio, U.S. Core Equity 1 Portfolio, U.S. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Small Cap Portfolio, U.S. Micro Cap Portfolio, U.S. High Relative Profitability Portfolio and DFA Real Estate Securities Portfolio (twelve 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 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 periods indicated therein (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 periods indicated therein 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 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

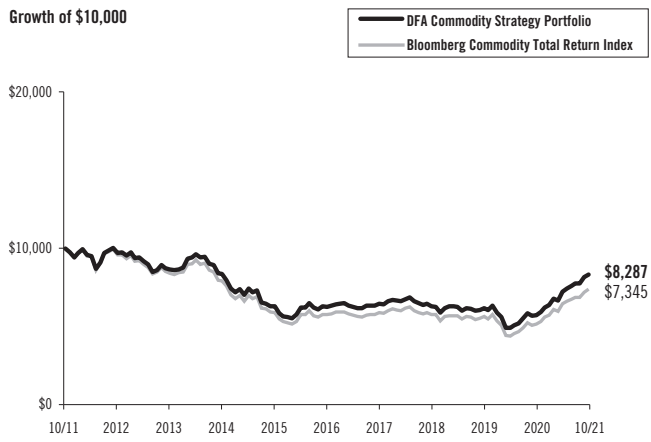
Philadelphia, Pennsylvania
December 22, 2021

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

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS
(Unaudited)

**DFA Commodity Strategy Portfolio vs.
Bloomberg Commodity Total Return Index**
October 31, 2011-October 31, 2021



Average Annual Total Return	One Year	Five Years	Ten Years
	45.67%	5.87%	-1.86%

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.

Data provided by Bloomberg Finance L.P.

MANAGEMENT'S DISCUSSION AND ANALYSIS

Commodity Market Review

12 Months Ended October 31, 2021

For the 12 months ended October 31, 2021, the Bloomberg Commodity Index Total Return returned 43.94%. Energy, agriculture, industrial metals, and livestock returned 83.49%, 43.29%, 39.07%, and 8.64%, respectively. Precious metals was the only sector with negative returns for the period, with a return of -4.60%.

DFA Commodity Strategy Portfolio

The DFA Commodity Strategy Portfolio seeks total return consisting of capital appreciation and current income. The Portfolio generally invests in commodity-linked derivative instruments and fixed income investments. The Portfolio, through its wholly owned subsidiary, Dimensional Cayman Commodity Fund I LTD, gains exposure to commodities markets by investing in derivative instruments such as commodity swap contracts, commodity futures, and other commodity-linked instruments. In pursuing the fixed income portion of the Portfolio's investment strategy, Dimensional identifies a broadly diversified universe of eligible U.S. and foreign fixed income securities with defined maturity ranges and credit quality characteristics and then seeks to purchase a broad and diverse portfolio of securities meeting these aforementioned standards. 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. The weighted average duration of the Portfolio's fixed income securities was 1.89 years as of October 31, 2021, compared to 0.63 year as of October 31, 2020.

For the 12 months ended October 31, 2021, total returns were 45.67% for the Portfolio and 43.94% for the Bloomberg Commodity Index Total Return. The late rebalance, pre-roll, and varying the commodity weights relative to the benchmark contributed positively to relative performance. The collateral component and varying the expirations of the individual commodity contracts detracted from performance relative to the benchmark. The collateral component of the Portfolio had a longer duration than the three-month U.S. Treasury bill rate payable in the commodity swap contracts. As such, the Portfolio's longer duration detracted from performance relative to the benchmark as longer duration securities generally underperformed shorter duration securities during the period.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED DISCLOSURE OF FUND EXPENSES
(Unaudited)

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

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

Please note that the expenses shown in the table is 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 TABLE

	Beginning Account Value 05/01/21	Ending Account Value 10/31/21	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
DFA Commodity Strategy Portfolio				
Actual Fund Return.....	\$1,000.00	\$1,154.20	0.32%	\$1.74

CONSOLIDATED DISCLOSURE OF FUND EXPENSES**CONTINUED**

	Beginning Account Value <u>05/01/21</u>	Ending Account Value <u>10/31/21</u>	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.59	0.32%	\$1.63

-
- (1) DFA Commodity Strategy Portfolio wholly owns Dimensional Cayman Commodity Fund I, LTD. The expenses shown reflect the consolidated expenses of Dimensional Cayman Commodity Fund I, LTD. and DFA Commodity Strategy Portfolio. Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

DFA INVESTMENT DIMENSIONS GROUP INC.
DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED DISCLOSURE OF PORTFOLIO HOLDINGS
(Unaudited)

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters 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. They are available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

PORTFOLIO HOLDINGS

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

DFA Commodity Strategy Portfolio	
Basic Materials.	0.8%
Communications.	1.0%
Consumer, Cyclical.	2.7%
Consumer, Non-cyclical.	2.9%
Energy.	4.0%
Financial.	22.6%
Foreign Government.	11.4%
Industrial.	2.3%
Supranational.	2.3%
Technology.	1.8%
U.S. Government.	46.8%
Utilities.	1.4%
	100.0%

DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED SCHEDULE OF INVESTMENTS

October 31, 2021

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (53.1%)			CANADA — (Continued)		
AUSTRALIA — (1.3%)			Canadian Natural Resources		
Australia & New Zealand			Ltd.		
Banking Group Ltd.,			2.950%, 01/15/23.	750	\$ 768,065
Floating Rate Note, 3M			Enbridge, Inc.		
USD LIBOR + 0.870%,			4.000%, 10/01/23.	7,000	7,361,943
FRN			Hydro-Quebec, Floating Rate		
(r)Ω 1.001%, 11/23/21.	2,000	\$ 2,000,926	Note, 3M CDOR + 0.200%,		
Glencore Funding LLC			FRN		
Ω 4.125%, 03/12/24.	2,225	2,363,767	(r) 0.658%, 04/14/23.	CAD 480	390,271
Ω 4.625%, 04/29/24.	5,600	6,043,997	ITC Holdings Corp.		
New South Wales Treasury			3.650%, 06/15/24.	9,000	9,522,521
Corp.			National Bank of Canada		
5.000%, 08/20/24.	AUD 13,500	<u>11,173,473</u>	2.100%, 02/01/23.	2,500	2,545,618
TOTAL AUSTRALIA.		<u>21,582,163</u>	# 0.750%, 08/06/24.	9,350	9,279,362
AUSTRIA — (0.1%)			Nutrien Ltd.		
Oesterreichische Kontrollbank AG			3.625%, 03/15/24.	3,300	3,485,512
0.500%, 09/16/24.	1,500	<u>1,485,405</u>	Province of Ontario Canada		
CANADA — (13.9%)			3.500%, 06/02/24.	CAD 35,000	29,805,995
Bank of Montreal, Floating Rate			Province of Quebec Canada		
Note			2.250%, 02/22/24.	CAD 9,000	7,441,435
(r) SOFR + 0.350%, FRN,			Royal Bank of Canada		
0.399%, 12/08/23.	7,525	7,542,533	2.333%, 12/05/23.	CAD 30,000	24,731,335
(r) SOFR + 0.320%, FRN,			Royal Bank of Canada, Floating		
0.369%, 07/09/24.	2,000	2,004,890	Rate Note		
Bank of Nova Scotia			(r) SOFR + 0.300%, FRN,		
1.900%, 12/02/21.	CAD 2,500	2,022,624	0.349%, 01/19/24.	1,950	1,952,184
1.830%, 04/27/22.	CAD 17,000	13,827,885	(r) SOFR + 0.360%, FRN,		
Bank of Nova Scotia, Floating			0.410%, 07/29/24.	7,750	7,767,205
Rate Note, SOFR +			Suncor Energy, Inc.		
0.380%, FRN			# 2.800%, 05/15/23.	6,900	7,106,463
(r) 0.430%, 07/31/24.	1,000	1,001,370	Thomson Reuters Corp.		
Canada Housing Trust No 1,			3.850%, 09/29/24.	3,000	3,208,730
Floating Rate Note, 3M			Toronto-Dominion Bank		
CDOR + 0.100%, FRN			2.850%, 03/08/24.	CAD 35,000	29,091,629
(r)Ω 0.550%, 09/15/22.	CAD 10,000	8,105,608	0.700%, 09/10/24.	4,500	4,465,543
Canadian Government Bond			Toronto-Dominion Bank,		
2.250%, 03/01/24.	CAD 24,000	19,891,338	Floating Rate Note, SOFR		
Canadian Imperial Bank of			+ 0.240%, FRN		
Commerce			(r) 0.289%, 01/06/23.	3,296	<u>3,299,070</u>
2.040%, 03/21/22.	CAD 25,000	20,328,256	TOTAL CANADA.		<u>229,955,445</u>
Canadian Imperial Bank of			DENMARK — (0.6%)		
Commerce, Floating Rate			Danske Bank AS		
Note, SOFR + 0.400%,			Ω 5.000%, 01/12/22.	784	790,621
FRN			Ω 2.700%, 03/02/22.	1,000	1,007,507
(r) 0.449%, 12/14/23.	3,000	3,008,060	Ω 5.375%, 01/12/24.	6,132	6,677,034
			5.375%, 01/12/24.	1,000	1,088,883
			TOTAL DENMARK.		<u>9,564,045</u>

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
FRANCE — (1.3%)			JAPAN — (Continued)		
BNP Paribas SA			Nissan Motor Co. Ltd.		
Ω 2.950%, 05/23/22.....	2,000	\$ 2,027,983	# 3.043%, 09/15/23.....	3,801	\$ 3,930,762
Credit Agricole SA			Sumitomo Mitsui Financial		
Ω 3.375%, 01/10/22.....	1,620	1,629,344	Group, Inc.		
Ω 3.250%, 10/04/24.....	5,000	5,287,878	2.696%, 07/16/24.....	8,500	<u>8,858,521</u>
Societe Generale SA			TOTAL JAPAN.....		<u>17,019,706</u>
Ω 3.250%, 01/12/22.....	1,000	1,005,696	NETHERLANDS — (1.5%)		
Ω 3.875%, 03/28/24.....	10,500	<u>11,148,857</u>	Cooperatieve Rabobank UA		
TOTAL FRANCE.....		<u>21,099,758</u>	Ω 2.625%, 07/22/24.....	6,940	7,235,074
GERMANY — (2.5%)			Cooperatieve Rabobank UA,		
Bayer U.S. Finance II LLC			Floating Rate Note, SOFR		
Ω 3.875%, 12/15/23.....	3,500	3,695,049	+ 0.300%, FRN		
BMW U.S. Capital LLC,			(r) 0.349%, 01/12/24.....	6,700	6,719,089
Floating Rate Note, SOFR			ING Groep NV		
+ 0.530%, FRN			3.550%, 04/09/24.....	5,000	5,309,855
(r)Ω 0.579%, 04/01/24.....	8,000	8,068,032	ING Groep NV, Floating Rate		
Daimler Finance North			Note, 3M USD LIBOR +		
America LLC			1.150%, FRN		
Ω 2.550%, 08/15/22.....	1,100	1,118,343	(r) 1.282%, 03/29/22.....	400	401,942
Deutsche Bank AG			Nederlandse		
# 3.950%, 02/27/23.....	1,695	1,761,224	Waterschapsbank NV,		
Kreditanstalt fuer Wiederaufbau			Floating Rate Note, 3M		
1.250%, 08/28/23..... NOK	45,000	5,320,993	USD LIBOR + 0.070%,		
1.625%, 04/03/24..... NOK	66,860	7,937,345	FRN		
1.500%, 07/24/24..... AUD	8,800	6,633,161	(r)Ω 0.186%, 12/15/21.....	5,000	<u>5,000,531</u>
NRW Bank			TOTAL NETHERLANDS.....		<u>24,666,491</u>
1.600%, 07/31/24..... AUD	4,000	3,007,971	NEW ZEALAND — (2.5%)		
Volkswagen Group of America			New Zealand Government		
Finance LLC			Bond		
Ω 4.000%, 11/12/21.....	850	850,862	0.500%, 05/15/24..... NZD	57,900	39,901,190
Ω 2.700%, 09/26/22.....	4,000	<u>4,078,435</u>	New Zealand Local		
TOTAL GERMANY.....		<u>42,471,415</u>	Government Funding		
IRELAND — (0.5%)			Agency Bond		
AerCap Ireland Capital			2.250%, 04/15/24..... NZD	1,500	<u>1,069,351</u>
DAC/AerCap Global Aviation			TOTAL NEW ZEALAND.....		<u>40,970,541</u>
Trust			NORWAY — (2.0%)		
# 4.875%, 01/16/24.....	7,500	<u>8,072,099</u>	Norway Government Bond		
ITALY — (0.5%)			Ω 3.000%, 03/14/24..... NOK	270,000	<u>33,158,169</u>
Republic of Italy Government			SPAIN — (0.1%)		
International Bond			Santander Holdings USA, Inc.		
0.875%, 05/06/24.....	8,000	<u>7,922,704</u>	3.400%, 01/18/23.....	2,000	<u>2,058,252</u>
JAPAN — (1.0%)			SUPRANATIONAL ORGANIZATION OBLIGATIONS — (2.2%)		
American Honda Finance			Asian Development Bank		
Corp.			1.100%, 08/15/24..... AUD	6,200	4,625,800
1.950%, 05/20/22.....	1,500	1,513,241			
Mizuho Financial Group, Inc.					
2.953%, 02/28/22.....	500	504,143			
2.601%, 09/11/22.....	2,173	2,213,039			

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
SUPRANATIONAL ORGANIZATION OBLIGATIONS — (Continued)			UNITED KINGDOM — (Continued)		
European Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.260%, FRN (r) 0.309%, 08/19/22.	1,500	\$ 1,502,430	Lloyds Banking Group PLC 3.000%, 01/11/22.	5,400	\$ 5,427,617
European Investment Bank 1.500%, 01/26/24. NOK	119,170	14,124,859	NatWest Markets PLC Ω 2.375%, 05/21/23.	2,900	2,974,895
Inter-American Development Bank 4.750%, 08/27/24. AUD	1,000	820,615	Ω 0.800%, 08/12/24.	5,500	<u>5,446,492</u>
International Bank for Reconstruction & Development, Floating Rate Note, SOFR + 0.130%, FRN (r) 0.179%, 01/13/23.	8,700	8,706,351	TOTAL UNITED KINGDOM.		<u>22,647,707</u>
Nordic Investment Bank 0.375%, 09/20/24.	7,550	<u>7,455,103</u>	UNITED STATES — (17.2%)		
TOTAL SUPRANATIONAL ORGANIZATION OBLIGATIONS.		<u>37,235,158</u>	AbbVie, Inc. 2.900%, 11/06/22.	6,500	6,647,736
SWEDEN — (3.4%)			Aetna, Inc. 2.750%, 11/15/22.	886	901,273
Skandinaviska Enskilda Banken AB Ω 0.650%, 09/09/24.	26,136	25,866,276	Air Lease Corp. 2.250%, 01/15/23.	2,414	2,456,489
Svensk Exportkredit AB 0.625%, 10/07/24.	10,600	10,521,170	Ally Financial, Inc. 5.125%, 09/30/24.	5,000	5,554,132
Svensk Exportkredit AB, Floating Rate Note, SOFR + 1.000%, FRN (r) 1.049%, 05/25/23.	19,115	<u>19,378,748</u>	American Express Co. 2.500%, 08/01/22.	3,569	3,617,198
TOTAL SWEDEN.		<u>55,766,194</u>	Ares Capital Corp. 4.200%, 06/10/24.	7,000	7,451,894
SWITZERLAND — (1.1%)			Baker Hughes a GE Co. LLC/Baker Hughes Co-Obligor, Inc. 2.773%, 12/15/22.	6,000	6,134,509
Credit Suisse AG 3.625%, 09/09/24.	6,560	7,012,849	Bank of America Corp. 3.300%, 01/11/23.	5,000	5,166,476
UBS AG, Floating Rate Note, SOFR + 0.360%, FRN (r)Ω 0.409%, 02/09/24.	11,000	<u>11,027,720</u>	Boeing Co. 2.200%, 10/30/22.	3,500	3,540,094
TOTAL SWITZERLAND.		<u>18,040,569</u>	2.800%, 03/01/23.	4,000	4,093,170
UNITED KINGDOM — (1.4%)			Boston Scientific Corp. # 3.450%, 03/01/24.	2,000	2,109,213
CNH Industrial Capital LLC 4.375%, 04/05/22.	1,360	1,380,587	Broadcom Corp./Broadcom Cayman Finance Ltd. 3.625%, 01/15/24.	8,000	8,423,166
1.950%, 07/02/23.	4,000	4,073,365	Bunge Ltd. Finance Corp. 3.000%, 09/25/22.	2,000	2,040,704
HSBC Holdings PLC 3.600%, 05/25/23.	3,200	3,344,751	4.350%, 03/15/24.	5,000	5,372,654
			Cardinal Health, Inc. 3.079%, 06/15/24.	9,750	10,231,130
			CenterPoint Energy, Inc. 3.850%, 02/01/24.	2,000	2,114,520
			Charles Schwab Corp., Floating Rate Note, SOFR + 0.500%, FRN (r) 0.549%, 03/18/24.	3,073	3,084,610
			Cigna Corp. 3.750%, 07/15/23.	1,163	1,220,489
			Citigroup, Inc. 4.500%, 01/14/22.	195	196,560
			Discovery Communications LLC 3.800%, 03/13/24.	8,000	8,484,484

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
UNITED STATES — (Continued)			UNITED STATES — (Continued)		
Dollar Tree, Inc.			NextEra Energy Capital		
3.700%, 05/15/23.	7,278	\$ 7,586,489	Holdings, Inc., Floating		
Eastman Chemical Co.			Rate Note, SOFR +		
3.500%, 12/01/21.	400	400,967	0.540%, FRN		
eBay, Inc.			(r) 0.589%, 03/01/23.	7,000	\$ 7,027,300
2.750%, 01/30/23.	3,800	3,894,307	Penske Truck Leasing Co. LP/PTL		
Edison International			Finance Corp.		
2.400%, 09/15/22.	2,400	2,429,652	Ω 4.250%, 01/17/23.	4,000	4,166,374
2.950%, 03/15/23.	1,522	1,553,317	Ω 4.125%, 08/01/23.	2,022	2,127,695
Energy Transfer LP/Regency			Philip Morris International,		
Energy Finance Corp.			Inc.		
4.500%, 11/01/23.	9,000	9,521,397	2.900%, 11/15/21.	5,159	5,164,005
General Motors Financial Co., Inc.			Raytheon Technologies Corp.		
3.550%, 07/08/22.	1,088	1,110,282	# 3.200%, 03/15/24.	4,040	4,246,324
3.250%, 01/05/23.	4,350	4,467,910	Ryder System, Inc.		
5.100%, 01/17/24.	2,000	2,160,076	# 3.650%, 03/18/24.	8,033	8,531,241
Global Payments, Inc.			Santander Holdings USA,		
3.750%, 06/01/23.	4,000	4,156,681	Inc.		
Goldman Sachs Group, Inc.			3.500%, 06/07/24.	4,000	4,223,530
5.750%, 01/24/22.	1,000	1,012,414	Simon Property Group LP		
3.625%, 01/22/23.	1,503	1,557,971	2.000%, 09/13/24.	7,937	8,144,654
# 3.200%, 02/23/23.	4,500	4,635,896	Southwest Airlines Co.		
Harley-Davidson Financial			4.750%, 05/04/23.	4,750	5,026,429
Services, Inc.			Stellantis NV		
Ω 3.350%, 02/15/23.	1,200	1,233,969	5.250%, 04/15/23.	7,040	7,481,830
Hewlett Packard Enterprise			Unum Group		
Co.			4.000%, 03/15/24.	1,119	1,191,002
#* 1.450%, 04/01/24.	10,000	10,105,522	Valero Energy Corp.		
JPMorgan Chase & Co.			2.700%, 04/15/23.	6,000	6,170,412
3.250%, 09/23/22.	4,112	4,218,469	1.200%, 03/15/24.	2,000	2,000,555
Kinder Morgan Energy			Verizon Communications,		
Partners LP			Inc., Floating Rate Note,		
# 3.950%, 09/01/22.	2,120	2,162,843	SOFR + 0.500%, FRN		
Kinder Morgan, Inc.			(r) 0.549%, 03/22/24.	811	814,909
Ω 5.625%, 11/15/23.	4,336	4,688,464	VMware, Inc.		
Kroger Co.			2.950%, 08/21/22.	4,000	4,067,060
2.950%, 11/01/21.	1,771	1,771,000	Waste Management, Inc.		
LyondellBasell Industries NV			2.400%, 05/15/23.	2,207	2,262,232
5.750%, 04/15/24.	1,200	1,322,957	Wells Fargo & Co.		
Marathon Petroleum Corp.			# 3.300%, 09/09/24.	10,000	10,640,960
4.500%, 05/01/23.	5,670	5,956,048	Williams Cos., Inc.		
3.625%, 09/15/24.	5,000	5,323,651	3.350%, 08/15/22.	995	1,009,253
Micron Technology, Inc.			3.700%, 01/15/23.	7,000	7,198,021
2.497%, 04/24/23.	7,100	7,295,598			
Morgan Stanley			TOTAL UNITED STATES.		<u>285,006,421</u>
3.125%, 01/23/23.	7,700	7,939,658	TOTAL BONDS.		<u>878,722,242</u>
3.875%, 04/29/24.	2,832	3,024,228			
Mylan, Inc.			U.S. TREASURY OBLIGATIONS — (46.6%)		
Ω 3.125%, 01/15/23.	5,000	5,142,368	U.S. Treasury Notes		
			0.250%, 03/15/24.	17,000	16,850,586
			2.125%, 03/31/24.	110,000	113,897,266
			~ 0.375%, 04/15/24.	226,000	224,455,078
			« 0.250%, 05/15/24.	32,000	31,663,750

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>		<u>Shares</u>	<u>Value†</u>
			SECURITIES LENDING COLLATERAL — (0.3%)		
			@§ The DFA Short Term		
~ 0.250%, 06/15/24	48,000	\$ 47,443,125	Investment Fund.....	366,180	\$ 4,236,703
~ 0.375%, 08/15/24	158,000	156,518,750			
0.375%, 09/15/24	42,000	41,573,437			
U.S. Treasury Notes, Floating Rate Note			TOTAL INVESTMENTS — (100.0%)		
(r) 3M USTMMR + 0.034%, FRN, 0.089%, 04/30/23	44,000	44,002,697	(Cost \$1,663,033,196).....		<u>\$1,654,361,948</u>
(r) 3M USTMMR + 0.029%, FRN, 0.084%, 07/31/23	95,000	<u>94,998,314</u>			
TOTAL U.S. TREASURY OBLIGATIONS.....		<u>771,403,003</u>			
TOTAL INVESTMENT SECURITIES (Cost \$1,658,796,532).....		<u>1,650,125,245</u>			

As of October 31, 2021, DFA Commodity Strategy Portfolio had entered into the following forward currency contracts and the net unrealized forward currency gain (loss) is reflected in the accompanying consolidated financial statements:

<u>Currency Purchased</u>	<u>Currency Sold</u>	<u>Counterparty</u>	<u>Settlement Date</u>	<u>Unrealized Foreign Exchange Appreciation (Depreciation)</u>
USD 6,979,624	NZD 9,691,244	Bank of America Corp.	11/10/21	\$ 35,559
NZD 563,698	USD 403,078	Goldman Sachs International	11/10/21	829
AUD 487,818	USD 366,575	Bank of America Corp.	01/19/22	474
USD 64,523,840	CAD 79,620,954	HSBC Bank	01/20/22	180,132
Total Appreciation				\$ 216,994
USD 2,428,602	NZD 3,399,565	Australia & New Zealand Banking Group Ltd.	11/10/21	\$ (7,288)
USD 6,322,231	NZD 8,827,750	Citibank NA	11/10/21	(3,114)
USD 4,526,374	NZD 6,335,559	JP Morgan	11/10/21	(13,243)
USD 20,616,993	NZD 29,491,447	State Street Bank and Trust	11/10/21	(514,507)
USD 61,218,571	NOK 523,581,075	Bank of America Corp.	01/07/22	(724,126)
USD 95,045,504	CAD 117,626,690	HSBC Bank	01/13/22	(13,849)
CAD 3,341,053	USD 2,707,486	Morgan Stanley and Co. International	01/13/22	(7,433)
USD 6,795,842	AUD 9,042,636	Bank of America Corp.	01/19/22	(8,109)
USD 8,520,447	AUD 11,386,892	BNY Mellon	01/19/22	(47,393)
USD 11,505,195	AUD 15,449,869	State Street Bank and Trust	01/19/22	(119,750)
Total (Depreciation)				<u>\$(1,458,812)</u>
Total Appreciation (Depreciation)				<u>\$(1,241,818)</u>

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

As of October 31, 2021, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
CBOT Corn Futures.....	200	03/14/22	\$ 5,686,161	\$ 5,762,500	\$ 76,339
CBOT Soybean Futures.....	76	01/14/22	4,916,879	4,748,100	(168,779)
CBOT Soybean Meal Futures.....	74	01/14/22	2,531,028	2,444,960	(86,068)
CBOT Soybean Oil Futures.....	108	01/14/22	3,763,141	3,956,040	192,899
CBOT Wheat Futures.....	80	03/14/22	3,090,138	3,140,000	49,862
CME Lean Hogs Futures.....	55	02/14/22	1,639,110	1,730,850	91,740
CME Live Cattle Futures.....	74	02/28/22	4,023,009	3,973,060	(49,949)
COMEX Copper Futures.....	52	03/29/22	5,685,839	5,642,000	(43,839)
COMEX Gold 100 Troy Oz. Futures.....	68	12/29/21	12,303,515	12,130,520	(172,995)
COMEX Silver Futures.....	28	03/29/22	3,358,548	3,358,880	332
Gasoline RBOB Futures.....	31	12/31/21	2,735,338	3,018,296	282,958
ICE Brent Crude Oil Futures.....	112	01/31/22	9,228,100	9,120,160	(107,940)
ICE Gasoil Futures.....	53	01/12/22	3,475,603	3,735,175	259,572
KCBT Hard Red Winter Wheat Future.....	46	03/14/22	1,800,452	1,814,700	14,248
LME Nickel Futures.....	27	01/17/22	2,908,508	3,152,682	244,174
LME Nickel Futures.....	28	11/15/21	3,307,332	3,280,368	(26,964)
LME Primary Aluminium Futures.....	91	11/15/21	6,017,523	6,170,369	152,846
LME Primary Aluminum Futures.....	88	01/17/22	6,292,947	5,979,600	(313,347)
LME Zinc Futures.....	50	11/15/21	3,738,201	4,302,813	564,612
LME Zinc Futures.....	48	01/17/22	3,605,916	4,062,300	456,384
NYBOT CSC 'C' Coffee Futures.....	53	03/21/22	4,058,990	4,107,168	48,178
Nybot Csc No. 11 World Sugar Futures.....	151	02/28/22	3,323,757	3,258,942	(64,815)
NYBOT CTN No. 2 Cotton Futures.....	34	03/09/22	1,844,877	1,890,740	45,863
NYMEX Henry Hub Natural Gas Futures.....	266	12/29/21	16,244,450	14,707,140	(1,537,310)
NYMEX Light Sweet Crude Oil Future.....	142	12/20/21	10,550,577	11,612,760	1,062,183
NYMEX NY Harbor ULSD Futures.....	29	12/31/21	2,785,653	2,998,838	213,185
Total.....			\$128,915,592	\$130,098,961	\$ 1,183,369
Short Position contracts:					
Lme Nickel Future Nov21 Xlme 20211115.....	(28)	11/15/21	(3,025,821)	(3,280,368)	(254,547)
LME Nickel Futures.....	(5)	01/17/22	(586,627)	(583,830)	2,797
Lme Pri Alum Futr Nov21 Xlme 20211115.....	(91)	11/15/21	(6,504,940)	(6,170,369)	334,571
LME Primary Aluminum Futures.....	(15)	01/17/22	(1,028,557)	(1,019,250)	9,307
Lme Zinc Future Nov21 Xlme 20211115.....	(50)	11/15/21	(3,750,174)	(4,302,812)	(552,638)
LME Zinc Futures.....	(8)	01/17/22	(673,364)	(677,050)	(3,686)
Total.....			\$ (15,569,483)	\$ (16,033,679)	\$ (464,196)
Total Futures Contracts.....			\$113,346,109	\$114,065,282	\$ 719,173

As of October 31, 2021, DFA Commodity Strategy Portfolio had entered into the following outstanding Total Return Swaps:

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Commodity MLBXPPDM Total Return Index (1)	Bank of America Corp.	USD 202,469,022	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/22/21	—	—	\$ (4,766,246)	\$(4,766,246)

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 223,257,314	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	12/22/21	—	—	\$ (5,877,426)	\$ (5,877,426)
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank NA	USD 266,325,750	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	12/19/21	—	—	(1,356,470)	(1,356,470)
Citi Custom CIVICS H Total Return Index (4)	Citibank NA	USD 123,867,221	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/19/21	—	—	(485,097)	(485,097)
Credit Suisse Custom 141 Total Return Index (5)	Credit Suisse	USD 228,499,431	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	11/21/21	—	—	(5,564,219)	(5,564,219)
Credit Suisse Custom 57 Total Return Index (6)	Credit Suisse	USD 193,538,687	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	11/21/21	—	—	(4,265,692)	(4,265,692)
UBS UBSIB190 Custom Strategy (7)	UBS AG	USD 442,441,240	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	01/29/22	—	—	(7,297,688)	(7,297,688)
Total					—	—	\$(29,612,838)	\$(29,612,838)

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

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

(1) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	4.02%	\$ 8,115,132
CBOT Corn Futures	6.70%	13,571,077
NYMEX Light Sweet Crude Oil Futures	8.95%	18,116,355
ICE Brent Crude Oil Futures	7.30%	14,784,897
NYBOT CTN No. 2 Cotton Futures	1.47%	2,974,393
COMEX Gold 100 Troy Oz. Futures	11.92%	24,143,724
COMEX Copper Futures	5.74%	11,622,163
NYMEX NY Harbor ULSD Futures	2.29%	4,639,479
NYBOT CSC 'C' Coffee Futures	2.81%	5,697,531
KCBT Hard Red Winter Wheat Futures	1.63%	3,292,281
LME Primary Aluminum Futures	4.37%	8,842,403
CME Live Cattle Futures	3.49%	7,073,610
CME Lean Hogs Futures	2.40%	4,863,400
LME Nickel Futures	2.33%	4,724,117

DFA COMMODITY STRATEGY PORTFOLIO**CONTINUED**

Futures Contract	% of Index	Notional Amount
LME Zinc Futures	2.90%	5,872,124
NYMEX Henry Hub Natural Gas Futures	7.86%	15,922,307
ICE Gasoil Futures	2.82%	5,705,862
CBOT Soybean Futures	5.80%	11,738,695
NYBOT CSC No. 11 World Sugar Futures	2.86%	5,795,277
COMEX Silver Futures	3.64%	7,365,434
CBOT Soybean Meal Futures	3.12%	6,324,026
CBOT Wheat Futures	2.91%	5,882,956
NYMEX Reformulated Gasoline Blend Futures	2.67%	5,401,779
Total Notional Amount		\$ 202,469,022

(2) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	4.87%	\$ 10,901,478
CBOT Corn Futures	7.89%	17,618,225
NYMEX Light Sweet Crude Oil Futures	9.03%	20,158,106
ICE Brent Crude Oil Futures	7.52%	16,784,684
NYBOT CTN No. 2 Cotton Futures	1.81%	4,034,509
COMEX Gold 100 Troy Oz. Futures	9.67%	21,596,026
COMEX Copper Futures	5.83%	13,005,310
NYMEX NY Harbor ULSD Futures	1.86%	4,144,921
NYBOT CSC 'C' Coffee Futures	2.28%	5,101,141
KCBT Hard Red Winter Wheat Futures	1.31%	2,931,194
LME Primary Aluminum Futures	4.43%	9,890,074
CME Live Cattle Futures	2.81%	6,273,949
CME Lean Hogs Futures	2.92%	6,528,589
LME Nickel Futures	1.89%	4,220,849
LME Zinc Futures	2.35%	5,256,179
NYMEX Henry Hub Natural Gas Futures	7.93%	17,696,545
ICE Gasoil Futures	2.86%	6,375,161
CBOT Soybean Futures	6.97%	15,561,397
NYBOT CSC No. 11 World Sugar Futures	2.90%	6,472,448
COMEX Silver Futures	2.96%	6,599,478
CBOT Soybean Meal Futures	3.74%	8,341,770
CBOT Wheat Futures	2.94%	6,558,763
NYMEX Reformulated Gasoline Blend Futures	3.23%	7,206,518
Total Notional Amount		\$ 223,257,314

(3) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

Futures Contract	% of Index	Notional Amount
CBOT Soybean Oil Futures	4.87%	\$ 13,004,477
CBOT Corn Futures	7.89%	21,016,947
NYMEX Light Sweet Crude Oil Futures	9.03%	24,046,794
ICE Brent Crude Oil Futures	7.52%	20,022,607
NYBOT CTN No. 2 Cotton Futures	1.81%	4,812,804
COMEX Gold 100 Troy Oz. Futures	9.67%	25,762,102

DFA COMMODITY STRATEGY PORTFOLIO**CONTINUED**

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
COMEX Copper Futures	5.83%	15,514,156
NYMEX NY Harbor ULSD Futures	1.86%	4,944,515
NYBOT CSC 'C' Coffee Futures	2.28%	6,085,199
KCBT Hard Red Winter Wheat Futures	1.31%	3,496,649
LME Primary Aluminum Futures	4.43%	11,797,963
CME Live Cattle Futures	2.81%	7,484,252
CME Lean Hogs Futures	2.92%	7,788,015
LME Nickel Futures	1.89%	5,035,091
LME Zinc Futures	2.35%	6,270,146
NYMEX Henry Hub Natural Gas Futures	7.93%	21,110,375
ICE Gasoil Futures	2.86%	7,604,989
CBOT Soybean Futures	6.97%	18,563,337
NYBOT CSC No. 11 World Sugar Futures	2.90%	7,721,044
COMEX Silver Futures	2.96%	7,872,579
CBOT Soybean Meal Futures	3.74%	9,950,976
CBOT Wheat Futures	2.94%	7,824,010
NYMEX Reformulated Gasoline Blend Futures	3.23%	8,596,723
Total Notional Amount		<u>\$ 266,325,750</u>

(4) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	4.02%	\$ 4,964,703
CBOT Corn Futures	6.70%	8,302,562
NYMEX Light Sweet Crude Oil Futures	8.95%	11,083,288
ICE Brent Crude Oil Futures	7.30%	9,045,157
NYBOT CTN No. 2 Cotton Futures	1.47%	1,819,685
COMEX Gold 100 Troy Oz. Futures	11.92%	14,770,734
COMEX Copper Futures	5.74%	7,110,249
NYMEX NY Harbor ULSD Futures	2.29%	2,838,357
NYBOT CSC 'C' Coffee Futures	2.81%	3,485,656
KCBT Hard Red Winter Wheat Futures	1.63%	2,014,163
LME Primary Aluminum Futures	4.37%	5,409,637
CME Live Cattle Futures	3.49%	4,327,518
CME Lean Hogs Futures	2.40%	2,975,348
LME Nickel Futures	2.33%	2,890,137
LME Zinc Futures	2.90%	3,592,469
NYMEX Henry Hub Natural Gas Futures	7.86%	9,741,006
ICE Gasoil Futures	2.82%	3,490,753
CBOT Soybean Futures	5.80%	7,181,541
NYBOT CSC No. 11 World Sugar Futures	2.86%	3,545,455
COMEX Silver Futures	3.64%	4,506,052
CBOT Soybean Meal Futures	3.12%	3,868,935
CBOT Wheat Futures	2.91%	3,599,096
NYMEX Reformulated Gasoline Blend Futures	2.67%	3,304,720
Total Notional Amount		<u>\$ 123,867,221</u>

DFA COMMODITY STRATEGY PORTFOLIO**CONTINUED**

(5) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	4.87%	\$ 11,157,449
CBOT Corn Futures	7.89%	18,031,904
NYMEX Light Sweet Crude Oil Futures	9.03%	20,631,421
ICE Brent Crude Oil Futures	7.52%	17,178,791
NYBOT CTN No. 2 Cotton Futures	1.81%	4,129,240
COMEX Gold 100 Troy Oz. Futures	9.67%	22,103,104
COMEX Copper Futures	5.83%	13,310,676
NYMEX NY Harbor ULSD Futures	1.86%	4,242,244
NYBOT CSC 'C' Coffee Futures	2.28%	5,220,916
KCBT Hard Red Winter Wheat Futures	1.31%	3,000,019
LME Primary Aluminum Futures	4.43%	10,122,295
CME Live Cattle Futures	2.81%	6,421,262
CME Lean Hogs Futures	2.92%	6,681,882
LME Nickel Futures	1.89%	4,319,955
LME Zinc Futures	2.35%	5,379,595
NYMEX Henry Hub Natural Gas Futures	7.93%	18,112,063
ICE Gasoil Futures	2.86%	6,524,850
CBOT Soybean Futures	6.97%	15,926,781
NYBOT CSC No. 11 World Sugar Futures	2.90%	6,624,422
COMEX Silver Futures	2.96%	6,754,435
CBOT Soybean Meal Futures	3.74%	8,537,636
CBOT Wheat Futures	2.94%	6,712,763
NYMEX Reformulated Gasoline Blend Futures	3.23%	7,375,728
Total Notional Amount		\$ 228,499,431

(6) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	4.02%	\$ 7,757,194
CBOT Corn Futures	6.70%	12,972,495
NYMEX Light Sweet Crude Oil Futures	8.95%	17,317,294
ICE Brent Crude Oil Futures	7.30%	14,132,777
NYBOT CTN No. 2 Cotton Futures	1.47%	2,843,201
COMEX Gold 100 Troy Oz. Futures	11.92%	23,078,813
COMEX Copper Futures	5.74%	11,109,543
NYMEX NY Harbor ULSD Futures	2.29%	4,434,845
NYBOT CSC 'C' Coffee Futures	2.81%	5,446,229
KCBT Hard Red Winter Wheat Futures	1.63%	3,147,068
LME Primary Aluminum Futures	4.37%	8,452,389
CME Live Cattle Futures	3.49%	6,761,613
CME Lean Hogs Futures	2.40%	4,648,889
LME Nickel Futures	2.33%	4,515,750
LME Zinc Futures	2.90%	5,613,122
NYMEX Henry Hub Natural Gas Futures	7.86%	15,220,019
ICE Gasoil Futures	2.82%	5,454,193
CBOT Soybean Futures	5.80%	11,220,935
NYBOT CSC No. 11 World Sugar Futures	2.86%	5,539,664
COMEX Silver Futures	3.64%	7,040,566
CBOT Soybean Meal Futures	3.12%	6,045,091

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Wheat Futures	2.91%	5,623,475
NYMEX Reformulated Gasoline Blend Futures	2.67%	5,163,522
Total Notional Amount		\$ 193,538,687

(7) The following table represents the individual positions within the Total Return Swap as of October 31, 2021:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	4.02%	\$ 17,733,421
CBOT Corn Futures	6.70%	29,655,915
NYMEX Light Sweet Crude Oil Futures	8.95%	39,588,390
ICE Brent Crude Oil Futures	7.30%	32,308,391
NYBOT CTN No. 2 Cotton Futures	1.47%	6,499,730
COMEX Gold 100 Troy Oz. Futures	11.92%	52,759,574
COMEX Copper Futures	5.74%	25,397,092
NYMEX NY Harbor ULSD Futures	2.29%	10,138,326
NYBOT CSC 'C' Coffee Futures	2.81%	12,450,411
KCBT Hard Red Winter Wheat Futures	1.63%	7,194,389
LME Primary Aluminum Futures	4.37%	19,322,678
CME Live Cattle Futures	3.49%	15,457,460
CME Lean Hogs Futures	2.40%	10,627,644
LME Nickel Futures	2.33%	10,323,280
LME Zinc Futures	2.90%	12,831,938
NYMEX Henry Hub Natural Gas Futures	7.86%	34,793,891
ICE Gasoil Futures	2.82%	12,468,617
CBOT Soybean Futures	5.80%	25,651,741
NYBOT CSC No. 11 World Sugar Futures	2.86%	12,664,009
COMEX Silver Futures	3.64%	16,095,163
CBOT Soybean Meal Futures	3.12%	13,819,447
CBOT Wheat Futures	2.91%	12,855,607
NYMEX Reformulated Gasoline Blend Futures	2.67%	11,804,126
Total Notional Amount		\$ 442,441,240

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				
Australia.....	—	\$ 21,582,163	—	\$ 21,582,163
Austria.....	—	1,485,405	—	1,485,405
Canada.....	—	229,955,445	—	229,955,445
Denmark.....	—	9,564,045	—	9,564,045
France.....	—	21,099,758	—	21,099,758
Germany.....	—	42,471,415	—	42,471,415
Ireland.....	—	8,072,099	—	8,072,099
Italy.....	—	7,922,704	—	7,922,704
Japan.....	—	17,019,706	—	17,019,706
Netherlands.....	—	24,666,491	—	24,666,491
New Zealand.....	—	40,970,541	—	40,970,541

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Norway.....	—	\$ 33,158,169	—	\$ 33,158,169
Spain.....	—	2,058,252	—	2,058,252
Supranational Organization Obligations.....	—	37,235,158	—	37,235,158
Sweden.....	—	55,766,194	—	55,766,194
Switzerland.....	—	18,040,569	—	18,040,569
United Kingdom.....	—	22,647,707	—	22,647,707
United States.....	—	285,006,421	—	285,006,421
U.S. Treasury Obligations.....	—	771,403,003	—	771,403,003
Securities Lending Collateral.....	—	4,236,703	—	4,236,703
Forward Currency Contracts**.....	—	(1,241,818)	—	(1,241,818)
Futures Contracts**.....	\$719,173	—	—	719,173
Swap Agreements**.....	—	(29,612,838)	—	(29,612,838)
TOTAL.....	\$719,173	\$1,623,507,292	—	\$1,624,226,465

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
CONSOLIDATED STATEMENT OF ASSETS AND LIABILITIES
OCTOBER 31, 2021

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

	DFA Commodity Strategy Portfolio*
ASSETS:	
Investment Securities at Value (including \$4,152 of securities on loan)	\$ 1,650,125
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$4,237)	4,237
Foreign Currencies at Value	2,165
Segregated Cash for Swaps Contracts	43,598
Cash	125,114
Receivables:	
Investment Securities Sold	1,437
Dividends and Interest	6,240
Securities Lending Income	4
Fund Shares Sold	1,420
Unrealized Gain on Forward Currency Contracts	217
Unrealized Gain on Foreign Currency Contracts	6
Prepaid Expenses and Other Assets	35
Total Assets	1,834,598
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned	4,256
Fund Shares Redeemed	2,375
Due to Advisor	426
Due to Broker	29,869
Futures Margin Variation	420
Unrealized Loss on Swap Contracts	29,613
Unrealized Loss on Forward Currency Contracts	1,459
Accrued Expenses and Other Liabilities	394
Total Liabilities	68,812
NET ASSETS	\$ 1,765,786
SHARES OUTSTANDING, \$0.01 PAR VALUE (1)	243,130,805
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE	\$ 7.26
Investment Securities at Cost	\$ 1,658,797
Foreign Currencies at Cost	\$ 2,170
NET ASSETS CONSIST OF:	
Paid-In Capital	\$ 1,863,362
Total Distributable Earnings (Loss)	(97,576)
NET ASSETS	\$ 1,765,786
(1) NUMBER OF SHARES AUTHORIZED	1,800,000,000

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
CONSOLIDATED STATEMENT OF OPERATIONS
FOR THE YEAR ENDED OCTOBER 31, 2021

(Amounts in thousands)

	<u>DFA Commodity Strategy Portfolio[#]</u>
Investment Income	
Interest.....	\$ 7,931
Income from Securities Lending.....	<u>10</u>
Total Investment Income.....	<u>7,941</u>
Expenses	
Investment Management Fees.....	5,108
Accounting & Transfer Agent Fees.....	235
Custodian Fees.....	65
Filing Fees.....	95
Shareholders' Reports.....	75
Directors'/Trustees' Fees & Expenses.....	14
Professional Fees.....	25
Other.....	<u>62</u>
Total Expenses.....	<u>5,679</u>
Fees Waived, Expenses Reimbursed by Advisor (Note D).....	1,101
Fees Paid Indirectly (Note D).....	<u>15</u>
Net Expenses.....	<u>4,563</u>
Net Investment Income (Loss)	<u>3,378</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	4,785
Futures.....	40,432
Swap Contracts.....	505,196
Foreign Currency Transactions.....	34
Forward Currency Contracts.....	(571)
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	(14,473)
Futures.....	599
Swap Contracts.....	(13,549)
Translation of Foreign Currency-Denominated Amounts.....	26
Forward Currency Contracts.....	<u>(1,611)</u>
Net Realized and Unrealized Gain (Loss)	<u>520,868</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u>\$524,246</u>

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

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

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

	DFA Commodity Strategy Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 3,378	\$ 14,236
Net Realized Gain (Loss) on:		
Investment Securities Sold**,**.....	4,785	(8,646)
Affiliated Investment Companies Shares Sold.....	—	8
Futures.....	40,432	(1,240)
Swap Contracts.....	505,196	(130,322)
Foreign Currency Transactions.....	34	20
Forward Currency Contracts.....	(571)	950
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	(14,473)	6,480
Affiliated Investment Companies Shares.....	—	(1)
Futures.....	599	(563)
Swap Contracts.....	(13,549)	(7,261)
Translation of Foreign Currency-Denominated Amounts.....	26	(6)
Forward Currency Contracts.....	(1,611)	2,997
Net Increase (Decrease) in Net Assets Resulting from Operations.....	524,246	(123,348)
Distributions:		
Institutional Class Shares.....	(3,525)	(16,600)
Capital Share Transactions (1):		
Shares Issued.....	597,773	438,853
Shares Issued in Lieu of Cash Distributions.....	3,293	15,097
Shares Redeemed.....	(452,428)	(796,619)
Net Increase (Decrease) from Capital Share Transactions.....	148,638	(342,669)
Total Increase (Decrease) in Net Assets.....	669,359	(482,617)
Net Assets		
Beginning of Year.....	1,096,427	1,579,044
End of Year.....	\$1,765,786	\$1,096,427
(1) Shares Issued and Redeemed:		
Shares Issued.....	96,905	92,161
Shares Issued in Lieu of Cash Distributions.....	622	2,780
Shares Redeemed.....	(73,709)	(165,027)
Net Increase (Decrease) from Shares Issued and Redeemed.....	23,818	(70,086)

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

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
CONSOLIDATED FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	DFA Commodity Strategy 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
Net Asset Value, Beginning of Year.....	\$ 5.00	\$ 5.46	\$ 5.68	\$ 5.98	\$ 5.88
Income from Investment Operations (A)					
Net Investment Income.....	0.01	0.06	0.11	0.10	0.07
Net Gains (Losses) on Securities (Realized and Unrealized).....	2.27	(0.46)	(0.22)	(0.25)	0.11
Total from Investment Operations.....	2.28	(0.40)	(0.11)	(0.15)	0.18
Less Distributions:					
Net Investment Income.....	(0.02)	(0.06)	(0.11)	(0.15)	(0.08)
Total Distributions.....	(0.02)	(0.06)	(0.11)	(0.15)	(0.08)
Net Asset Value, End of Year.....	\$ 7.26	\$ 5.00	\$ 5.46	\$ 5.68	\$ 5.98
Total Return.....	45.67%	(7.41%)	(1.99%)	(2.43%)	3.15%
Net Assets, End of Year (thousands).....	\$1,765,786	\$1,096,427	\$1,579,044	\$1,995,988	\$1,728,321
Ratio of Expenses to Average Net Assets.....	0.31%	0.33%	0.33%	0.32%	0.33%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly).....	0.40%	0.41%	0.41%	0.39%	0.39%
Ratio of Net Investment Income to Average Net Assets.....	0.24%	1.15%	1.99%	1.61%	1.17%
Portfolio Turnover Rate.....	114%	71%	38%	78%	102%

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

DFA INVESTMENT DIMENSIONS GROUP INC.
NOTES TO CONSOLIDATED 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, as amended (the 1940 Act’), whose shares are generally offered, without a sales charge, to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of one hundred operational portfolios, one of which, DFA Commodity Strategy Portfolio (the “Portfolio”), is included in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolio is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board (“FASB”) Accounting Standards Certification (“ASC”), Topic 946, “Financial Services-Investment Companies.”

The Portfolio wholly owns and controls Dimensional Cayman Commodity Fund I, LTD. (the “Subsidiary”), a company organized under the laws of the Cayman Islands. The Subsidiary is not registered as an investment company under the 1940 Act.

B. Significant Accounting Policies:

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

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

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

Debt securities held by the Portfolio are valued on the basis of evaluated prices provided by one or more pricing services or other reasonably reliable sources including broker/dealers that typically handle the purchase and sale of such securities. Securities that are traded over-the-counter and on a stock exchange generally will be valued according to the broadest and most representative market, and it is expected that for bonds and other fixed income securities, this ordinarily will be the over-the-counter market. These securities are generally categorized as Level 2 in the hierarchy. Securities for which quotations are not readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolio may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Futures contracts held by the Portfolio are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy. Swap agreements will be valued at the price provided by an independent third-party pricing service or source. If a price is

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

Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

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

2. *Foreign Currency Translation:* Securities and other assets and liabilities of the 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 this translation, the Portfolio enters into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement.

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

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

4. *Other:* Security transactions are accounted for as of the trade date. Costs used in determining realized gains and losses on the sale of investment securities/affiliated investment companies securities and foreign currency are accounted for on the basis of identified cost. Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolio estimates the character of 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 the Portfolio are directly charged. Common expenses of the Fund or its portfolios are allocated using methods approved by the Board, generally based on average net assets.

C. Basis for Consolidation:

The Subsidiary commenced operations on November 9, 2010. The Portfolio commenced reporting on a consolidated basis as of such commencement date in accordance with the accounting principles relating to reporting of a wholly-owned subsidiary. The Portfolio will seek to gain exposure to commodities, commodities-related instruments, derivatives and other investments by directly investing in those instruments or through investments in the Subsidiary. The Subsidiary participates in the same investment goal as the Portfolio. The Subsidiary pursues its investment goal by investing in commodities, commodities-related instruments, derivatives and other investments. The Subsidiary (unlike the Portfolio) may invest without limitation in these instruments. However, the Subsidiary is otherwise subject to the same fundamental, non-fundamental and certain other investment restrictions as the Portfolio. The portion of the Portfolio's or Subsidiary's assets exposed to any particular commodity, derivative or other investment will vary based on market conditions, but from time to time some exposure could be substantial.

To the extent of the Portfolio's investment through the Subsidiary, it will be subject to the risks associated with the commodities, derivatives and other instruments in which the Subsidiary invests. By investing in the Subsidiary, the Portfolio is indirectly exposed to the risks associated with the Subsidiary's investments. The derivatives and other investments held by the Subsidiary are generally similar to those that are permitted to be held by the Portfolio and are subject to the same risks that apply to similar investments if held directly by the Portfolio.

The Subsidiary is classified as a controlled foreign corporation under Subchapter N of the Internal Revenue Code. Therefore, the Portfolio is required to increase its taxable income by its share of the Subsidiary's income. Net investment losses of the Subsidiary cannot be deducted by the Portfolio in the current period nor carried forward to offset taxable income in future periods.

As of October 31, 2021, the Portfolio held a \$404,639,979 investment in the Subsidiary, representing 22.90% of the Portfolio's total net assets. The accompanying consolidated financial statements include all assets, liabilities, revenues and expenses of the Portfolio and its wholly-owned Subsidiary. Intercompany balances and transactions have been eliminated in consolidation.

D. Investment Advisor:

The Advisor, Dimensional Fund Advisors LP, provides investment management services to the Portfolio. For the year ended October 31, 2021, the investment management fee was accrued daily and paid monthly to the Advisor based on the following effective annual rate of average daily net assets:

DFA Commodity Strategy Portfolio.....	0.28%
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Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive all or a portion of the management fee and to assume the expenses of 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 and its investment in unaffiliated investment companies) ("Portfolio Expenses") to the extent necessary to limit the Portfolio Expenses to no more than 0.55% of the Portfolio's average net assets on an annualized basis (the "Expense Limitation Amount"). At any time that the Portfolio Expenses of the Portfolio are less than the Expense Limitation Amount, the Advisor retains the right to 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 for the Portfolio. The Fund, on behalf of the Portfolio, is also not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery. The Fee Waiver Agreement for the Portfolio will remain in effect through February 28, 2022, and may only be terminated by the Fund's Board of Directors prior to that date. The Fee Waiver Agreement will continue in effect from year to year thereafter unless terminated by the Fund or the Advisor. As of October 31, 2021, there were no previously waived fees/expenses assumed subject to future recovery by the Advisor.

The Subsidiary has entered into a separate contract with the Advisor whereby the Advisor or its affiliates provide investment advisory and other services to the Subsidiary. For the investment advisory services it provides, the Advisor is entitled to a fee from the Subsidiary equal to 0.30% of the Subsidiary's average net assets on an annualized basis; however, pursuant to a contractual agreement, the Advisor has agreed to waive the management fee of the Subsidiary.

For the year ended October 31, 2021, approximately \$1,101 (in thousands) of the Subsidiary's management fees were waived pursuant to the Subsidiary fee waiver agreement.

Earned Income Credit:

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

	<u>Fees Paid Indirectly</u>
DFA Commodity Strategy Portfolio.....	\$15

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 the Portfolio are included in Other Expenses on the Consolidated Statement of Operations.

E. Deferred Compensation:

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

DFA Commodity Strategy Portfolio.....	\$31
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F. Purchases and Sales of Securities:

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

	<u>U.S. Government Securities</u>		<u>Other Investment Securities</u>	
	<u>Purchases</u>	<u>Sales</u>	<u>Purchases</u>	<u>Sales</u>
DFA Commodity Strategy Portfolio.....	\$1,357,897	\$937,899	\$725,314	\$340,687

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 Consolidated Schedule of Investments, Consolidated Statement of Assets and Liabilities or Consolidated Statement 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
DFA Commodity Strategy Portfolio									
The DFA Short Term Investment Fund	\$3,285	\$359,038	\$358,086	—	—	\$4,237	366	\$3	—
Total	\$3,285	\$359,038	\$358,086	—	—	\$4,237	366	\$3	—

G. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under accounting principles generally accepted in the United States of America. These book/tax differences are either temporary or permanent in nature. To the extent that these differences are permanent, they are charged or credited to paid-in capital or distributable earnings, undistributed net investment income or accumulated net realized gains or losses, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2021, can occur as a result of financial and tax reporting related to the Subsidiary, the use of accumulated earnings and profits distributed to shareholders on redemptions of shares as part of the dividends paid deduction for tax purposes, reversal of book income/loss from controlled foreign corporation and net foreign currency gains/losses, 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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Tax Exempt Income	Total
DFA Commodity Strategy Portfolio				
2020.....	\$16,600	—	—	\$16,600
2021.....	3,525	—	—	3,525

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):

	Net Investment Income and Short-Term Capital Gains	Long-Term Capital Gains	Total
DFA Commodity Strategy Portfolio.....	\$(54,996)	—	\$(54,996)

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 Commodity Strategy Portfolio.....	\$494,389	—	\$(6,346)	\$(585,536)	\$(97,493)

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 Portfolio had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	<u>Unlimited</u>	<u>Total</u>
DFA Commodity Strategy Portfolio.....	\$6,346	\$6,346

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

DFA Commodity Strategy Portfolio.....	\$351
---------------------------------------	-------

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 Commodity Strategy Portfolio.....	\$2,211,215	\$2,480	\$(588,046)	\$(585,566)

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

H. Financial Instruments:

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

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

Derivative Financial Instruments:

Summarized below are the specific types of derivative instruments used by the Portfolio. The Portfolio may gain exposure to commodity markets by investing up to 25% of the Portfolio's total assets in the Subsidiary. The Subsidiary may invest without limitation in commodity-linked notes, swap agreements and other commodity-linked derivative instruments, including futures contracts on individual commodities or a subset of commodities and options on commodities. The accompanying consolidated schedule of investments includes investments of the Portfolio and its wholly-owned Subsidiary.

2. *Forward Currency Contracts:* The Portfolio may acquire and sell forward currency contracts to hedge against adverse changes in the relationship of the U.S. dollar to foreign currencies (foreign exchange rate risk). The decision to hedge the Portfolio's currency exposure with respect to a foreign market will be based primarily on the Portfolio's existing exposure to a given foreign currency. Each contract is valued daily and the change in value is recorded by the Portfolio as an unrealized gain or loss, which is presented in the Consolidated Statement 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 Consolidated Statement of Operations as a net realized gain or loss on forward currency contracts.

3. *Commodity-Linked Derivatives:* The Portfolio and the Subsidiary invest in commodity-linked derivative instruments, such as swap agreements, commodity options, futures, options on futures, and structured notes. The prices of commodity-linked derivative instruments may move in different directions than investments in traditional equity securities, fixed income securities and commodity spot prices.

4. *Swap Agreements:* The Portfolio may enter into swap agreements with respect to commodities, interest rates and indexes of commodities or securities, specific securities and commodities, and mortgage, credit and event-linked swaps, and, to the extent the Portfolio may invest in foreign-currency-denominated securities, the Portfolio may enter into swap agreements with respect to foreign currencies.

The Portfolio may enter into swap transactions for any legal purpose consistent with its investment objective and policies, such as for the purpose of attempting to obtain or preserve a particular return or spread at a lower cost than obtaining a return or spread through purchases and/or sales of instruments in other markets, to seek to increase total return (speculation), to protect against currency fluctuations, as a duration management technique, to protect against any increase in the price of securities the Portfolio anticipates purchasing at a later date, or to gain exposure to certain markets in the most economical way possible.

A swap agreement may be negotiated bilaterally and traded over-the-counter between the two parties (for an uncleared swap), while other swaps must be transacted through a futures commission merchant ("FCM") and cleared through a clearinghouse that serves as a central counterparty (for a cleared swap), and may be traded on swap execution facilities (exchanges). Swap agreements are two-party contracts entered into primarily by institutional investors for periods ranging from a few weeks to more than one year. In a standard "swap" transaction, two parties agree to exchange the returns (or differentials in rates of return) earned or realized on particular predetermined investments or instruments, which may be adjusted for an interest factor. In an uncleared swap, the swap counterparty is typically a brokerage firm, bank or other financial institution. In a cleared swap, the Portfolio's ultimate counterparty is a central clearinghouse rather than a brokerage firm, bank or other financial institution.

An investment in a commodity swap agreement may involve the exchange of floating-rate interest payments for the total return on a commodity index. In a total return commodity swap, the Portfolio will receive the price appreciation of a commodity index, a portion of the index, or a single commodity in exchange for paying an agreed-upon fee. The Portfolio may also enter into credit default swap agreements. The "buyer" in a credit default contract is obligated to pay the "seller" a periodic stream of payments over the term of the contract provided that no event of default on an underlying reference obligation (whether as a single debt instrument or as part of an index of debt instruments) has occurred. If an event of default occurs, the seller must pay the buyer the full notional value, or "par value," of the reference obligation in exchange for the reference obligation. The Portfolio may be either the buyer or seller in a credit default swap transaction. Credit default swap transactions involve greater risks than if the Portfolio had invested in the reference obligation directly.

Most swap agreements entered into by the Portfolio will calculate the obligations of the parties to the agreement on a “net” basis, which means that the two payment streams are netted out, with the Portfolio receiving or paying, as the case may be, only the net amount of the two payments. The Portfolio’s current obligations under a swap agreement will be accrued daily (offset against any amounts owed to the Portfolio) and any accrued but unpaid net amounts owed to a swap counterparty will be covered by the segregation of assets determined to be liquid to avoid any potential leveraging of the Portfolio’s portfolio.

Uncleared swaps are typically executed bilaterally with a swap dealer rather than traded on exchanges. Parties to uncleared swaps face greater counterparty credit risk than those engaging in cleared swaps since performance of uncleared swap obligations is the responsibility only of the swap counterparty rather than a clearinghouse, as is the case with cleared swaps. As a result, the Portfolio bears the risk of loss of the amount expected to be received under a swap agreement in the event of the default, insolvency or bankruptcy of a swap agreement counterparty beyond any collateral received. In such an event, the Portfolio will have contractual remedies pursuant to the swap agreements, but bankruptcy and insolvency laws could affect the Portfolio’s rights as a creditor. The Portfolio will enter into swap agreements only with counterparties that meet certain standards of creditworthiness as determined by the Advisor’s Investment Committee. To the extent that the Portfolio 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 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.

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

Futures Activities:

The Portfolio may enter into commodity, foreign currency, interest rate and commodity or securities index futures contracts and purchase and write (sell) related options traded on exchanges designated by the CFTC or, consistent with CFTC regulations, on foreign exchanges.

5. *Futures Contracts:* A commodity futures contract provides for the future sale by one party and the future purchase by the other party of a specified amount of a commodity, such as an energy, agricultural or metal commodity, at a specified price, date, time and place. A foreign currency futures contract provides for the future sale by one party and the future purchase by the other party of a certain amount of a specified non-U.S. currency at a specified price, date, time and place. An interest rate futures contract provides for the future sale by one party and the purchase by the other party of a certain amount of a specific interest rate sensitive financial instrument (debt security) at a specified price, date, time and place. Securities and commodities indexes are typically capitalization or production weighted, respectively. A securities index or commodities index futures contract is an agreement to be settled by delivery of an amount of cash equal to a specified multiplier times the difference between the value of the index at the close of the last trading day on the contract and the price at which the agreement is made. The clearing house of the exchange on which a futures contract is entered into becomes the counterparty to each purchaser and seller of the futures contract.

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

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

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

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

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

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

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

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):

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>	<u>Swap Contracts***</u>
DFA Commodity Strategy Portfolio.....	\$231,791	\$122,321	\$1,321,433

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of futures contracts

*** Average Notional Value of agreements

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

	Asset Derivatives Value		
	Total Value at October 31, 2021	Forward Currency Contracts (1)	Commodity Futures Contracts *,(2)
DFA Commodity Strategy Portfolio.....	\$4,319	\$217	\$4,102

	Liability Derivatives Value			
	Total Value at October 31, 2021	Forward Currency Contracts (3)	Commodity Futures Contracts (4)	Swap Contracts (5)
DFA Commodity Strategy Portfolio.....	\$(34,455)	\$(1,459)	\$(3,383)	\$(29,613)

- (1) Presented on Consolidated Statement of Assets and Liabilities as Unrealized Gain on Forward Currency Contracts.
- (2) Presented on Consolidated Statement of Assets and Liabilities as Receivables or Payables: Futures Margin Variation.
- (3) Presented on Consolidated Statement of Assets and Liabilities as Unrealized Loss on Forward Currency Contracts.
- (4) Presented on Consolidated Statement of Assets and Liabilities as Receivables or Payables: Futures Margin Variation.
- (5) Presented on Consolidated Statement of Assets and Liabilities as Unrealized Loss on Swap Contracts.
- * Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Consolidated Statement of Assets and Liabilities.

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

	Realized Gain (Loss) on Derivatives			
	Total	Forward Currency Contracts (1)	Commodity Futures Contracts (2)	Swap Contracts (3)
DFA Commodity Strategy Portfolio.....	\$545,057	\$(571)	\$40,432	\$505,196

	Change in Unrealized Appreciation (Depreciation) on Derivatives			
	Total	Forward Currency Contracts (4)	Commodity Futures Contracts (5)	Swap Contracts (6)
DFA Commodity Strategy Portfolio.....	\$(14,561)	\$(1,611)	\$599	\$(13,549)

- (1) Presented on Consolidated Statement of Operations as Net Realized Gain (Loss) on: Forward Currency Contracts.
- (2) Presented on Consolidated Statement of Operations as Net Realized Gain (Loss) on: Futures.
- (3) Presented on Consolidated Statement of Operations as Net Realized Gain (Loss) on: Swap Contracts.
- (4) Presented on Consolidated Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Forward Currency Contracts.
- (5) Presented on Consolidated Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.
- (6) Presented on Consolidated Statement 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 Consolidated Statement of Assets and Liabilities.

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

Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Consolidated Statement of Assets and Liabilities	Gross Amounts Not Offset in the Consolidated Statement of Assets and Liabilities			Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Consolidated Statement of Assets and Liabilities	Gross Amounts Not Offset in the Consolidated Statement of Assets and Liabilities			Net Amount (e)
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Non-Cash Collateral Pledged	Cash Collateral Pledged	
			Assets					Liabilities			
DFA Commodity Strategy Portfolio											
Credit Suisse	—	—	—	—	—	\$ 9,830	\$ 9,830	—	—	—	\$ 9,830
Bank of America Corp.	\$ 36	\$ 36	\$(36)	—	—	11,376	11,376	\$(36)	\$(11,340)	—	—
Citibank NA	—	—	—	—	—	1,845	1,845	—	(1,845)	—	—
State Street Bank and Trust	—	—	—	—	—	634	634	—	—	—	634
HSBC Bank	180	180	(14)	—	\$166	14	14	(14)	—	—	—
BNY Mellon	—	—	—	—	—	47	47	—	—	—	47
Australia & New Zealand Banking Group Ltd.	—	—	—	—	—	7	7	—	—	—	7
JP Morgan	—	—	—	—	—	13	13	—	—	—	13
Morgan Stanley and Co. International	—	—	—	—	—	8	8	—	—	—	8
Goldman Sachs International	1	1	—	—	1	—	—	—	—	—	—
UBS AG	—	—	—	—	—	7,298	7,298	—	(7,298)	—	—
Total	\$217	\$217	\$(50)	—	\$167	\$31,072	\$31,072	\$(50)	\$(20,483)	—	\$10,539

- (a) No amounts have been netted against the gross amounts recognized in the Consolidated Statement 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 Consolidated Statement 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 Consolidated Statement of Assets and Liabilities.
- (e) Represents the net amount due to counterparties in the event of default.

I. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective 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 Portfolio under the lines of credit during the year ended October 31, 2021.

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

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

J. Securities Lending:

As of October 31, 2021, the Portfolio had securities on loan to brokers/dealers, for which the Portfolio received cash collateral. The Portfolio invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, 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 its stated investment policies, the Portfolio will generally invest the cash collateral received for the loaned securities in the Money Market Series, an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. The Portfolio also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, the Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible 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
Securities Lending Transactions					
DFA Commodity Strategy Portfolio					
Bonds.....	\$4,256	—	—	—	\$4,256

K. Indemnites; Contractual Obligations:

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

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

L. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs 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 Portfolio’s 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 Portfolio could enter, eliminate the asset segregation framework currently used by the Portfolio 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 Portfolio is required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolio.

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 Portfolio.

M. 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 the Portfolio's performance.

N. Other:

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

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
DFA Commodity Strategy Portfolio-Institutional Class.....	4	67%

The Portfolio is 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 Portfolio, individually or in aggregate, will not have a material adverse impact on the Portfolio's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

O. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

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

Opinion on the Consolidated Financial Statements

We have audited the accompanying consolidated statement of assets and liabilities, including the consolidated schedule of investments, of DFA Commodity Strategy Portfolio and its subsidiary (one of the portfolios constituting DFA Investment Dimensions Group Inc., hereafter referred to as the “Portfolio”) as of October 31, 2021, the related consolidated statement of operations for the year ended October 31, 2021, the consolidated statement of changes in net assets for each of the two years in the period ended October 31, 2021, including the related notes, and the consolidated financial highlights for each of the five years in the period ended October 31, 2021 (collectively referred to as the “consolidated financial statements”). In our opinion, the consolidated financial statements present fairly, in all material respects, the financial position of the Portfolio as of October 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2021 and 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 Opinion

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

We conducted our audits of these consolidated 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 consolidated 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 consolidated 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 consolidated 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 consolidated 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. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP

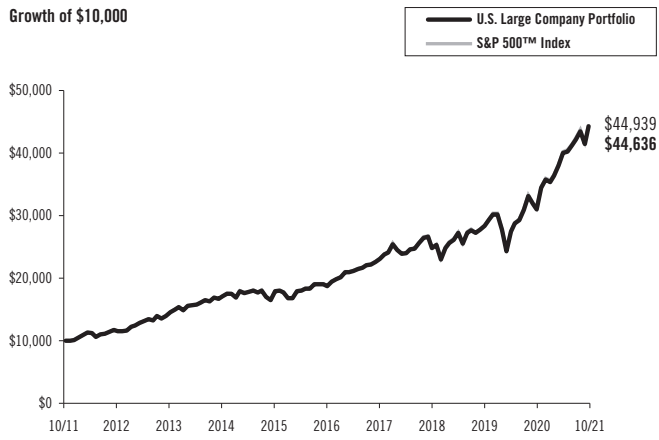
Philadelphia, Pennsylvania
December 22, 2021

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)**

**U.S. Large Company Portfolio vs.
S&P 500™ Index**
October 31, 2011-October 31, 2021



Average Annual Total Return	One Year	Five Years	Ten Years
	42.87%	18.86%	16.14%

Past performance is not predictive of future performance.

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

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MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review

12 Months Ended October 31, 2021

U.S. equities had positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000[®] Index, gained approximately 43.90%. As measured by Russell indices, small-cap stocks outperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, outperformed large-cap stocks but underperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2021

Russell 3000 [®] Index.....	43.90%
Russell 1000 [®] Index (large-cap stocks).....	43.51%
Russell Midcap [®] Index (mid-cap stocks).....	45.40%
Russell 2000 [®] Index (small-cap stocks).....	50.80%
Russell Microcap [®] Index (micro-cap stocks).....	62.54%
Dow Jones U.S. Select REIT Index SM	56.10%

Total Return for 12 Months Ended October 31, 2021

Russell 1000 [®] Value Index (large-cap value stocks).....	43.76%
Russell 1000 [®] Growth Index (large-cap growth stocks).....	43.21%
Russell 2000 [®] Value Index (small-cap value stocks).....	64.30%
Russell 2000 [®] Growth Index (small-cap growth stocks).....	38.45%

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

U.S. Large Company Portfolio

The U.S. Large Company Portfolio seeks to approximate the returns of the S&P 500[®] Index by investing in S&P 500[®] Index securities in approximately the same proportions as they are represented in the Index. As of October 31, 2021, the Portfolio held approximately 510 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2021, the total return was 42.87% for the Portfolio and 42.91% for the S&P 500[®] Index, the Portfolio's benchmark. The Portfolio performed in line with the benchmark before fees and expenses.

DIMENSIONAL INVESTMENT GROUP INC.

DISCLOSURE OF FUND EXPENSES

(Unaudited)

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

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2021

EXPENSE TABLE

	<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>
<u>U.S. Large Company Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,108.50	0.08%	\$0.43
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.80	0.08%	\$0.41

(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>.

SEC regulations permit a fund to include in its reports to shareholders a "Summary Schedule of Portfolio Holdings" in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund's 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund's net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

PORTFOLIO HOLDINGS

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

DOMESTIC EQUITY PORTFOLIO

U.S. Large Company Portfolio

Communication Services.....	10.8%
Consumer Discretionary.....	12.8%
Consumer Staples.....	5.6%
Energy.....	2.9%
Financials.....	11.4%
Health Care.....	13.0%
Industrials.....	8.0%
Information Technology.....	28.0%
Materials.....	2.5%
Real Estate.....	2.6%
Utilities.....	2.4%
	100.0%

U.S. LARGE COMPANY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.8%)			
COMMUNICATION SERVICES — (10.8%)			
* Alphabet, Inc., Class A	94,635	\$ 280,206,664	2.3%
* Alphabet, Inc., Class C	88,558	262,610,779	2.1%
AT&T, Inc.....	2,244,203	56,688,568	0.5%
Comcast Corp., Class A.....	1,439,651	74,041,251	0.6%
* Facebook, Inc., Class A	749,266	242,440,000	2.0%
* Netflix, Inc.....	139,114	96,031,785	0.8%
Verizon Communications, Inc.....	1,301,297	68,955,728	0.6%
* Walt Disney Co.....	571,149	96,564,161	0.8%
Other Securities		<u>152,901,101</u>	<u>1.1%</u>
TOTAL COMMUNICATION SERVICES.....		<u>1,330,440,037</u>	<u>10.8%</u>
CONSUMER DISCRETIONARY — (12.8%)			
* Amazon.com, Inc.....	136,896	461,672,177	3.8%
Home Depot, Inc.....	334,197	124,234,393	1.0%
Lowe's Cos., Inc.....	222,186	51,951,530	0.4%
McDonald's Corp.....	234,729	57,637,706	0.5%
NIKE, Inc., Class B.....	401,721	67,203,906	0.5%
* Tesla, Inc.....	255,044	284,119,016	2.3%
Other Securities		<u>527,513,226</u>	<u>4.3%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>1,574,331,954</u>	<u>12.8%</u>
CONSUMER STAPLES — (5.6%)			
Coca-Cola Co.....	1,221,097	68,833,238	0.6%
Costco Wholesale Corp.....	138,949	68,298,991	0.6%
PepsiCo, Inc.....	434,418	70,201,949	0.6%
Procter & Gamble Co.....	762,974	109,097,652	0.9%
Walmart, Inc.....	449,185	67,117,223	0.5%
Other Securities		<u>303,841,469</u>	<u>2.4%</u>
TOTAL CONSUMER STAPLES.....		<u>687,390,522</u>	<u>5.6%</u>
ENERGY — (2.8%)			
Chevron Corp.....	607,856	69,593,434	0.6%
Exxon Mobil Corp.....	1,330,669	85,788,230	0.7%
Other Securities		<u>195,376,423</u>	<u>1.5%</u>
TOTAL ENERGY.....		<u>350,758,087</u>	<u>2.8%</u>
FINANCIALS — (11.4%)			
Bank of America Corp.....	2,327,533	111,209,527	0.9%
* Berkshire Hathaway, Inc., Class B.....	582,634	167,221,784	1.4%
JPMorgan Chase & Co.....	939,219	159,563,916	1.3%
Wells Fargo & Co.....	1,290,703	66,032,366	0.5%
Other Securities		<u>896,790,091</u>	<u>7.3%</u>
TOTAL FINANCIALS.....		<u>1,400,817,684</u>	<u>11.4%</u>
HEALTH CARE — (13.0%)			
Abbott Laboratories.....	557,221	71,820,215	0.6%
AbbVie, Inc.....	555,448	63,693,222	0.5%
Danaher Corp.....	199,706	62,262,340	0.5%
Eli Lilly & Co.....	249,554	63,576,377	0.5%
Johnson & Johnson.....	827,426	134,771,147	1.1%

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Merck & Co., Inc.....	795,647	\$ 70,056,718	0.6%
Pfizer, Inc.....	1,762,262	77,081,340	0.6%
Thermo Fisher Scientific, Inc.....	123,657	78,283,537	0.6%
UnitedHealth Group, Inc.....	296,372	136,470,415	1.1%
Other Securities.....		<u>841,348,060</u>	<u>6.9%</u>
TOTAL HEALTH CARE.....		<u>1,599,363,371</u>	<u>13.0%</u>
INDUSTRIALS — (8.0%)			
Other Securities.....		<u>986,088,749</u>	<u>8.0%</u>
INFORMATION TECHNOLOGY — (27.9%)			
Accenture PLC, Class A.....	199,318	71,513,305	0.6%
* Adobe, Inc.....	149,739	97,384,256	0.8%
Apple, Inc.....	4,935,882	739,395,124	6.0%
Broadcom, Inc.....	128,951	68,559,378	0.6%
Cisco Systems, Inc.....	1,324,584	74,136,967	0.6%
Intel Corp.....	1,275,173	62,483,477	0.5%
Intuit, Inc.....	85,889	53,765,655	0.4%
Mastercard, Inc., Class A.....	273,817	91,871,080	0.7%
Microsoft Corp.....	2,362,037	783,298,710	6.4%
NVIDIA Corp.....	783,271	200,258,897	1.6%
* PayPal Holdings, Inc.....	369,329	85,902,232	0.7%
* salesforce.com, Inc.....	305,365	91,514,837	0.7%
Texas Instruments, Inc.....	290,178	54,402,571	0.4%
# Visa, Inc., Class A.....	530,450	112,333,397	0.9%
Other Securities.....		<u>844,324,122</u>	<u>7.0%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>3,431,144,008</u>	<u>27.9%</u>
MATERIALS — (2.5%)			
Linde PLC.....	162,315	51,810,948	0.4%
Other Securities.....		<u>254,087,746</u>	<u>2.1%</u>
TOTAL MATERIALS.....		<u>305,898,694</u>	<u>2.5%</u>
REAL ESTATE — (2.6%)			
Other Securities.....		<u>318,987,587</u>	<u>2.6%</u>
UTILITIES — (2.4%)			
NextEra Energy, Inc.....	616,608	52,615,161	0.4%
Other Securities.....		<u>242,942,846</u>	<u>2.0%</u>
TOTAL UTILITIES.....		<u>295,558,007</u>	<u>2.4%</u>
TOTAL COMMON STOCKS			
(Cost \$3,112,316,311).....		<u>12,280,778,700</u>	<u>99.8%</u>
TEMPORARY CASH INVESTMENTS — (0.2%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.025%.....	21,651,185	<u>21,651,185</u>	<u>0.2%</u>

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (0.0%)			
@§ The DFA Short Term Investment Fund.....	476,329	\$ 5,511,126	0.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,139,477,611).....		<u>\$12,307,941,011</u>	<u>100.0%</u>

As of October 31, 2021, U.S. Large Company Portfolio had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	116	12/17/21	\$26,310,734	\$26,662,600	\$351,866
Total Futures Contracts.....			<u>\$26,310,734</u>	<u>\$26,662,600</u>	<u>\$351,866</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>
Common Stocks				
Communication Services.....	\$ 1,330,440,037	—	—	\$ 1,330,440,037
Consumer Discretionary.....	1,574,331,954	—	—	1,574,331,954
Consumer Staples.....	687,390,522	—	—	687,390,522
Energy.....	350,758,087	—	—	350,758,087
Financials.....	1,400,817,684	—	—	1,400,817,684
Health Care.....	1,599,363,371	—	—	1,599,363,371
Industrials.....	986,088,749	—	—	986,088,749
Information Technology.....	3,431,144,008	—	—	3,431,144,008
Materials.....	305,898,694	—	—	305,898,694
Real Estate.....	318,987,587	—	—	318,987,587
Utilities.....	295,558,007	—	—	295,558,007
Temporary Cash Investments.....	21,651,185	—	—	21,651,185
Securities Lending Collateral.....	—	\$5,511,126	—	5,511,126
Futures Contracts**.....	351,866	—	—	351,866
TOTAL.....	<u>\$12,302,781,751</u>	<u>\$5,511,126</u>	<u>—</u>	<u>\$12,308,292,877</u>

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.

STATEMENT OF ASSETS AND LIABILITIES

OCTOBER 31, 2021

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

	<u>U.S. Large Company Portfolio*</u>
ASSETS:	
Investment Securities at Value (including \$104,055 of securities on loan).....	\$ 12,280,779
Temporary Cash Investments at Value & Cost.....	21,651
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$5,510).....	5,511
Segregated Cash for Futures Contracts.....	1,334
Receivables:	
Dividends and Interest.....	9,269
Securities Lending Income.....	14
Fund Shares Sold.....	3,404
Futures Margin Variation.....	79
Prepaid Expenses and Other Assets.....	65
Total Assets.....	<u>12,322,106</u>
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned.....	5,592
Fund Shares Redeemed.....	6,120
Due to Advisor.....	474
Accrued Expenses and Other Liabilities.....	2,060
Total Liabilities.....	<u>14,246</u>
NET ASSETS.....	<u>\$ 12,307,860</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:	
Institutional Class Shares — based on net assets of \$12,307,860 and shares outstanding of 356,155,739.....	<u>\$ 34.56</u>
NUMBER OF SHARES AUTHORIZED.....	<u>900,000,000</u>
Investment Securities at Cost.....	<u>\$ 3,112,316</u>
NET ASSETS CONSIST OF:	
Paid-In Capital.....	\$ 2,539,964
Total Distributable Earnings (Loss).....	9,767,896
NET ASSETS.....	<u>\$ 12,307,860</u>

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
STATEMENT OF OPERATIONS
FOR THE YEAR ENDED OCTOBER 31, 2021
(Amounts in thousands)

	<u>U.S. Large Company Portfolio[#]</u>
Investment Income	
Dividends (Net of Foreign Taxes Withheld of \$15).....	\$ 165,923
Income from Securities Lending.....	<u>222</u>
Total Investment Income.....	<u>166,145</u>
Fund Expenses	
Investment Management Fees.....	6,798
Accounting & Transfer Agent Fees.....	2,136
S&P 500 [®] Fees.....	100
Custodian Fees.....	121
Filing Fees.....	164
Shareholders' Reports.....	182
Directors'/Trustees' Fees & Expenses.....	126
Professional Fees.....	108
Previously Waived Fees Recovered by Advisor (Note C).....	25
Other.....	<u>205</u>
Total Fund Expenses.....	<u>9,965</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	<u>901</u>
Net Expenses.....	<u>9,064</u>
Net Investment Income (Loss)	<u>157,081</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	726,997
Affiliated Investment Companies Shares Sold.....	1
Futures.....	6,547
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	3,024,256
Affiliated Investment Companies Shares.....	(6)
Futures.....	<u>758</u>
Net Realized and Unrealized Gain (Loss)	<u>3,758,553</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u><u>\$3,915,634</u></u>

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

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)

	U.S. Large Company Portfolio	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 157,081	\$ 176,322
Net Realized Gain (Loss) on:		
Investment Securities Sold**,**.....	726,997	293,769
Affiliated Investment Companies Shares Sold.....	1	(79)
Futures.....	6,547	5,519
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	3,024,256	437,733
Affiliated Investment Companies Shares.....	(6)	(2)
Futures.....	758	(629)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	3,915,634	912,633
Distributions:		
Institutional Class Shares.....	(395,160)	(239,888)
Capital Share Transactions (1):		
Shares Issued.....	1,206,555	1,829,642
Shares Issued in Lieu of Cash Distributions.....	367,657	221,900
Shares Redeemed.....	(2,349,587)	(2,947,917)
Net Increase (Decrease) from Capital Share Transactions.....	(775,375)	(896,375)
Total Increase (Decrease) in Net Assets.....	2,745,099	(223,630)
Net Assets		
Beginning of Year.....	9,562,761	9,786,391
End of Year.....	\$12,307,860	\$ 9,562,761
(1) Shares Issued and Redeemed:		
Shares Issued.....	39,616	80,394
Shares Issued in Lieu of Cash Distributions.....	12,970	9,448
Shares Redeemed.....	(77,430)	(125,721)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(24,844)	(35,879)

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

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Large Company Portfolio				
	Year Ended Oct 31, 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.....	\$ 25.10	\$ 23.48	\$ 21.06	\$ 20.05	\$ 16.67
Income from Investment Operations (A)					
Net Investment Income	0.43	0.44	0.44	0.41	0.37
Net Gains (Losses) on Securities (Realized and Unrealized)	10.09	1.77	2.50	1.05	3.50
Total from Investment Operations	10.52	2.21	2.94	1.46	3.87
Less Distributions:					
Net Investment Income	(0.43)	(0.47)	(0.39)	(0.39)	(0.39)
Net Realized Gains	(0.63)	(0.12)	(0.13)	(0.06)	(0.10)
Total Distributions	(1.06)	(0.59)	(0.52)	(0.45)	(0.49)
Net Asset Value, End of Year.....	\$ 34.56	\$ 25.10	\$ 23.48	\$ 21.06	\$ 20.05
Total Return	42.87%	9.63%	14.29%	7.25%	23.55%
Net Assets, End of Year (thousands)	\$12,307,860	\$9,562,761	\$9,786,391	\$8,517,069	\$7,996,178
Ratio of Expenses to Average Net Assets	0.08%	0.08%	0.08%	0.08%	0.08%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor)	0.09%	0.09%	0.08%	0.08%	0.08%
Ratio of Net Investment Income to Average Net Assets	1.39%	1.83%	2.02%	1.90%	1.99%
Portfolio Turnover Rate	4%	3%	3%	5%	7%

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

DIMENSIONAL INVESTMENT GROUP INC.
NOTES TO FINANCIAL STATEMENTS

A. Organization:

Dimensional Investment Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of eleven portfolios, one of which, the U.S. Large Company Portfolio (the "Portfolio"), is presented in this section of the report. The remaining operational portfolios are presented in separate reports. The Portfolio is an investment company, and accordingly, follows the accounting and reporting guidance under the Financial Accounting Standards Board ("FASB") Accounting Standards 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 Portfolio uses a fair value hierarchy, which prioritizes the inputs-to-valuation techniques used to measure fair value into three broad levels described below:

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

Securities held by the Portfolio, including over-the-counter securities, are valued at the last quoted sale price of the day. Securities held by the Portfolio that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the Portfolio values the securities within the range of the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Directors of the Fund. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Portfolio is calculated. When fair value pricing is used, the prices of securities used by the Portfolio may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Futures contracts held by the Portfolio are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy.

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

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

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

3. *Other:* Dividend income and distributions to shareholders are recorded on the ex-dividend date. Distributions received on securities that represent a return of capital or capital gains are recorded as a reduction of cost of investments or as a realized gain, respectively. The Portfolio estimates the character of received distributions that may be considered return of capital distributions. Expenses directly attributable to a Portfolio are directly charged. Common expenses of the Fund or the Portfolios are allocated using methods approved by the Board of Directors, generally based on average net assets.

C. Investment Advisor:

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

U.S. Large Company Portfolio.....	0.06%
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Pursuant to an Amended and Restated Fee Waiver and/or Expense Assumption Agreement (the "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolio, as described in the notes below. The Fee Waiver Agreement for the Portfolio 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 Portfolio had an expense limit 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 Annualized Expense Ratio (defined below) of the Portfolio is 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 for the Portfolio. The Fund, on behalf of the Portfolio, is also not obligated to reimburse the Advisor for fees previously waived or expenses previously assumed by the Advisor more than thirty-six months before the date of recovery.

<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>
U.S. Large Company Portfolio (1).....	0.08%	\$25	\$901	\$2,575

(1) The Advisor has contractually agreed to waive all or a portion of its management fee to the extent necessary to reduce the ordinary operating expenses (excluding expenses incurred through investment in other investment companies) ("Portfolio Expenses") of the U.S. Large Company Portfolio so that the Portfolio Expenses, on an annualized basis, do not exceed the rate listed above as a percentage of the Portfolio's average net assets (the "Annualized Expense Ratio").

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 amounts paid by the Fund to the CCO were \$14 (in thousands). The total related amounts paid by the Portfolio are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

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

U.S. Large Company Portfolio.....	\$336
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E. Purchases and Sales of Securities:

For the year ended October 31, 2021, the Portfolio's transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
U.S. Large Company Portfolio.....	\$417,684	\$1,433,041

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

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 Summary Schedule of Portfolio Holdings, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	<u>Balance at October 31, 2020</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2021</u>	<u>Shares as of October 31, 2021</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
U.S. Large Company Portfolio									
The DFA Short Term Investment Fund	\$19,251	\$485,840	\$499,575	\$1	\$(6)	\$5,511	476	\$12	—
Total	\$19,251	\$485,840	\$499,575	\$1	\$(6)	\$5,511	476	\$12	—

F. Federal Income Taxes:

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

Distributions from net investment income and net realized capital gains are determined in accordance with U.S. federal income tax regulations, which may differ from those amounts determined under 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, undistributed net investment income, accumulated net realized gains or losses, or unrealized appreciation, as appropriate, in the period that the differences arise. Accordingly, the permanent differences as of October 31, 2021, can occur as a result of realized gains on securities considered to be “passive foreign investment companies”, 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, and foreign capital gains tax reclass, 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>
U.S. Large Company Portfolio				
2020.....	\$190,450	\$ 49,437	—	\$239,887
2021.....	159,251	235,909	—	395,160

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>
U.S. Large Company Portfolio.....	\$(16,326)	\$(46,249)	\$(62,575)

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>Unrealized Appreciation (Depreciation)</u>	<u>Total Net Distributable Earnings (Accumulated Losses)</u>
U.S. Large Company Portfolio.....	\$3,342	\$644,573	\$9,120,317	\$9,768,232

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 Portfolio did not have capital loss carryforwards available to offset future realized capital gains.

During the year ended October 31, 2021, the Portfolio did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

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>
U.S. Large Company Portfolio.....	\$3,187,624	\$9,184,546	\$(64,229)	\$9,120,317

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 Portfolio's tax positions and has concluded that no additional provision for income tax is required in the Portfolio's financial statements. The Portfolio is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Portfolio's federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

G. Financial Instruments:

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

Derivative Financial Instruments:

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

1. *Futures Contracts:* The Portfolio may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Portfolio. Upon entering into a futures contract, the Portfolio deposits cash or pledges U.S. government securities to a broker, equal to the minimum "initial margin" requirements of the exchange on which the contract is traded to a broker. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Portfolio as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Portfolio records a realized gain or loss, which is presented in the Statement of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Portfolio could lose more than the initial margin requirements. Entering into stock index futures subjects the Portfolio to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

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

	<u>Futures*</u>
U.S. Large Company Portfolio.....	\$22,368

* Average Notional Value of futures contracts

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

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2021</u>	<u>Equity Contracts *,(1)</u>
U.S. Large Company Portfolio.....	\$352	\$352

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

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statement of Assets and Liabilities.

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

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (1)</u>
U.S. Large Company Portfolio.....	\$6,547	\$6,547

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
U.S. Large Company Portfolio.....	\$758	\$758

(1) Presented on Statement of Operations as Net Realized Gain (Loss) on: Futures.

(2) Presented on Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

H. Line of Credit and Interfund Lending Program:

The Fund, together with other Dimensional-advised portfolios, has entered into a \$500 million uncommitted, unsecured discretionary line of credit effective April 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.

For the year ended October 31, 2021, borrowings by the Portfolio under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2021</u>
U.S. Large Company Portfolio.....	0.83%	\$6,154	66	\$9	\$21,830	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2021, that the Portfolio's available line of credit was used.

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

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

I. Securities Lending:

As of October 31, 2021, the Portfolio had securities on loan to brokers/dealers, for which the Portfolio received cash collateral. In addition, the Portfolio received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amounts in thousands):

	<u>Non-Cash Collateral Market Value</u>
U.S. Large Company Portfolio.....	\$100,650

The Portfolio invests the cash collateral, as described below, and records a liability for the return of the collateral, during the period the securities are on loan. Loans of securities are expected at all times to be secured by collateral in an amount (i) equal to at least 100% of the current market value of the loaned securities with respect to securities of the U.S. government or its agencies, (ii) generally equal to 102% of the current market value of the loaned securities with respect to U.S. securities, and (iii) generally equal to 105% of the current market value of the loaned securities with respect to foreign securities. However, daily market fluctuations could cause the Portfolio's collateral to be lower or higher than the expected thresholds. If this were to occur, the collateral would be adjusted the next business day to ensure adequate collateralization. In the event of default or bankruptcy by the other party to the agreement, realization and/or retention of the collateral may be subject to legal proceedings. If the borrower fails to return loaned securities, 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 its stated investment policies, the Portfolio will generally invest the cash collateral received for the loaned securities in The DFA Short Term Investment Fund (the "Money Market Series"), an affiliated registered money market fund advised by the Advisor for which the Advisor receives a management fee of 0.05% of the average daily net assets of the Money Market Series. Income received from the Money Market Series is netted with fees for securities lending and collateral investment expenses and with other payments to and from borrowers of securities. The Portfolio also may invest the cash collateral received for the loaned securities in securities of the U.S. government or its agencies, repurchase agreements collateralized by securities of the U.S. government or its agencies, and affiliated or unaffiliated money market funds that are registered or unregistered. For purposes of this paragraph, agencies include both agency debentures and agency mortgage-backed securities. Additionally, the Portfolio will be able to terminate the loan at any time and will receive reasonable interest on the loan, as well as amounts equal to any dividends, interest or, other distributions on the loaned securities. However, dividend income received from loaned securities may not be eligible 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
Securities Lending Transactions					
U.S. Large Company Portfolio					
Common Stocks.....	\$5,592	—	—	—	\$5,592

J. Indemnites; Contractual Obligations:

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

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

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 Portfolio's 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 Portfolio could enter, eliminate the asset segregation framework currently used by the Portfolio 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 Portfolio is required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Portfolio.

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 Portfolio.

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 the Portfolio's performance.

M. Other:

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

	<u>Number of Shareholders</u>	<u>Approximate Percentage of Outstanding Shares</u>
U.S. Large Company Portfolio-Institutional Class.....	4	71%

The Portfolio is 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 Portfolio, individually or in aggregate, will not have a material adverse impact on the Portfolio's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

N. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Directors of Dimensional Investment Group Inc. and Shareholders of U.S. Large Company Portfolio

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of U.S. Large Company Portfolio (one of the portfolios constituting Dimensional Investment Group Inc., hereafter referred to as the “Portfolio”) as of October 31, 2021, the related statement of operations for the year ended October 31, 2021, the statement 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 the Portfolio as of October 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2021 and 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 Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 2021 by correspondence with the custodian, broker and transfer agent of the investee fund. We believe that our audits provide a reasonable basis for our opinion.

/s/PricewaterhouseCoopers LLP

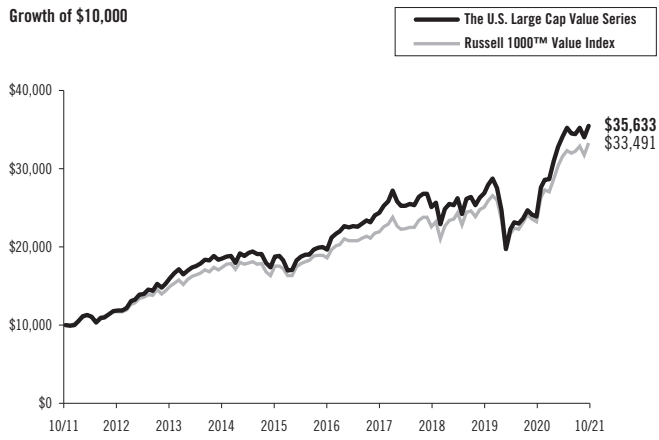
Philadelphia, Pennsylvania
December 22, 2021

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

THE DFA INVESTMENT TRUST COMPANY

PERFORMANCE CHARTS
(Unaudited)

**The U.S. Large Cap Value Series vs.
Russell 1000™ Value Index**
October 31, 2011-October 31, 2021



Average Annual Total Return	One Year	Five Years	Ten Years
	48.85%	12.58%	13.55%

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.

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

MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review

12 Months Ended October 31, 2021

U.S. equities had positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 43.90%. As measured by Russell indices, small-cap stocks outperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, outperformed large-cap stocks but underperformed small-cap stocks. Value stocks outperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2021

Russell 3000® Index.....	43.90%
Russell 1000® Index (large-cap stocks).....	43.51%
Russell Midcap® Index (mid-cap stocks).....	45.40%
Russell 2000® Index (small-cap stocks).....	50.80%
Russell Microcap® Index (micro-cap stocks).....	62.54%
Dow Jones U.S. Select REIT Index SM	56.10%

Total Return for 12 Months Ended October 31, 2021

Russell 1000® Value Index (large-cap value stocks).....	43.76%
Russell 1000® Growth Index (large-cap growth stocks).....	43.21%
Russell 2000® Value Index (small-cap value stocks).....	64.30%
Russell 2000® Growth Index (small-cap growth stocks).....	38.45%

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

U.S. Large Cap Value Series

The U.S. Large Cap Value Series is designed to capture the returns of U.S. large company low relative price (value) stocks. The investment strategy is process driven, emphasizing broad diversification with increased exposure to stocks with smaller market capitalizations, lower relative price (value), and higher profitability within the large-cap value segment of the U.S. market. As of October 31, 2021, the Series held approximately 370 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2021, total returns were 48.85% for the Series and 43.76% for the Russell 1000® Value Index, the Series' benchmark. With low relative price (value) stocks outperforming high relative price (growth) stocks, the Series' greater emphasis on value stocks as compared to the benchmark contributed positively to the Series' relative performance. The Series' emphasis on stocks with smaller market capitalizations within the large cap universe also contributed positively to relative performance, as these stocks outperformed their larger counterparts for the period. Additionally, the Series' exclusion of highly regulated utilities contributed positively to relative performance, as utilities generally underperformed.

THE DFA INVESTMENT TRUST COMPANY
DISCLOSURE OF FUND EXPENSES
(Unaudited)

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

The Expense Table below illustrates your fund's costs in two ways.

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2021

EXPENSE TABLE

	<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>
<u>The U.S. Large Cap Value Series</u>				
Actual Fund Return.....	\$1,000.00	\$1,040.60	0.11%	\$0.57
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.65	0.11%	\$0.56

(1) Expenses are equal to the fund's annualized expense ratio for the six-month period, multiplied by the average account value over the period, multiplied by the number of days in the most recent six-month period (184), then divided by the number of days in the year (365) to reflect the six-month period.

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-PORT with the SEC on September 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>.

SEC regulations permit a fund to include in its reports to shareholders a "Summary Schedule of Portfolio Holdings" in lieu of a full Schedule of Investments. The Summary Schedule of Portfolio Holdings reports the fund's 50 largest holdings in unaffiliated issuers and any investments that exceed one percent of the fund's net assets at the end of the reporting period. The regulations also require that the Summary Schedule of Portfolio Holdings identify each category of investments that are held.

A fund is required to file a complete Schedule of Investments with the SEC on Form N-CSR within ten days after mailing the annual and semi-annual reports to shareholders. It will be available upon request, without charge, by calling collect: (512) 306-7400; by mailing a request to Dimensional Fund Advisors LP, 6300 Bee Cave Road, Building One, Austin, TX 78746; or by visiting the SEC's website at <http://www.sec.gov>.

PORTFOLIO HOLDINGS

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

DOMESTIC EQUITY PORTFOLIO

The U.S. Large Cap Value Series

Communication Services.....	9.7%
Consumer Discretionary.....	7.1%
Consumer Staples.....	6.0%
Energy.....	8.0%
Financials.....	22.0%
Health Care.....	15.9%
Industrials.....	13.8%
Information Technology.....	9.3%
Materials.....	7.5%
Real Estate.....	0.5%
Utilities.....	0.2%
	100.0%

THE U.S. LARGE CAP VALUE SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS

October 31, 2021

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.6%)			
COMMUNICATION SERVICES — (9.6%)			
	22,876,258	\$ 577,854,277	1.9%
#*	391,280	264,070,959	0.9%
	14,284,552	734,654,509	2.5%
*	1,375,885	158,268,052	0.5%
	5,468,340	289,767,337	1.0%
*	2,075,362	350,881,453	1.2%
		489,852,730	1.6%
TOTAL COMMUNICATION SERVICES		<u>2,865,349,317</u>	<u>9.6%</u>
CONSUMER DISCRETIONARY — (7.0%)			
	2,991,530	267,053,883	0.9%
*	5,294,855	288,198,958	1.0%
		1,548,523,355	5.2%
TOTAL CONSUMER DISCRETIONARY		<u>2,103,776,196</u>	<u>7.1%</u>
CONSUMER STAPLES — (5.9%)			
	3,446,636	209,348,671	0.7%
	3,574,592	534,115,537	1.8%
		1,025,555,734	3.4%
TOTAL CONSUMER STAPLES		<u>1,769,019,942</u>	<u>5.9%</u>
ENERGY — (7.8%)			
	2,479,971	283,931,880	1.0%
	5,239,620	390,299,294	1.3%
	6,882,535	443,717,031	1.5%
	2,499,258	164,776,080	0.6%
		1,060,936,802	3.5%
TOTAL ENERGY		<u>2,343,661,087</u>	<u>7.9%</u>
FINANCIALS — (21.7%)			
	9,081,247	433,901,934	1.5%
*	1,932,050	554,517,671	1.9%
	1,585,334	239,432,994	0.8%
	5,054,796	349,589,691	1.2%
	4,368,319	190,152,926	0.6%
	1,096,257	453,137,831	1.5%
	2,301,121	167,820,755	0.6%
	5,030,448	854,622,811	2.9%
	4,295,101	441,450,481	1.5%
	1,142,434	241,087,847	0.8%
	1,136,535	182,845,751	0.6%
	2,893,413	183,644,923	0.6%
	5,521,821	282,496,362	0.9%
		1,927,065,509	6.4%
TOTAL FINANCIALS		<u>6,501,767,486</u>	<u>21.8%</u>
HEALTH CARE — (15.7%)			
	803,952	349,823,634	1.2%
	4,416,689	257,934,638	0.9%
	1,075,436	229,723,884	0.8%

THE U.S. LARGE CAP VALUE SERIES

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
CVS Health Corp.....	4,791,977	\$ 427,827,707	1.4%
Danaher Corp.....	975,010	303,978,868	1.0%
Humana, Inc.....	517,327	239,605,173	0.8%
* Laboratory Corp. of America Holdings.....	758,731	217,770,972	0.7%
Medtronic PLC.....	1,794,733	215,116,697	0.7%
Pfizer, Inc.....	17,597,787	769,727,203	2.6%
Thermo Fisher Scientific, Inc.....	758,947	480,466,577	1.6%
Other Securities.....		<u>1,191,420,489</u>	<u>4.0%</u>
TOTAL HEALTH CARE.....		<u>4,683,395,842</u>	<u>15.7%</u>
INDUSTRIALS — (13.6%)			
Eaton Corp. PLC.....	1,110,312	182,935,005	0.6%
FedEx Corp.....	1,020,334	240,319,267	0.8%
Kansas City Southern.....	679,296	210,751,584	0.7%
Norfolk Southern Corp.....	802,832	235,269,918	0.8%
Raytheon Technologies Corp.....	2,028,378	180,241,669	0.6%
Republic Services, Inc.....	1,835,706	247,086,028	0.8%
Other Securities.....		<u>2,774,436,817</u>	<u>9.4%</u>
TOTAL INDUSTRIALS.....		<u>4,071,040,288</u>	<u>13.7%</u>
INFORMATION TECHNOLOGY — (9.2%)			
HP, Inc.....	9,358,742	283,850,645	0.9%
Intel Corp.....	12,800,223	627,210,927	2.1%
Micron Technology, Inc.....	4,258,919	294,291,303	1.0%
Other Securities.....		<u>1,547,720,558</u>	<u>5.2%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>2,753,073,433</u>	<u>9.2%</u>
MATERIALS — (7.4%)			
Freeport-McMoRan, Inc.....	5,290,412	199,554,341	0.7%
* Linde PLC.....	736,764	235,175,069	0.8%
Nucor Corp.....	2,025,072	226,099,289	0.8%
Other Securities.....		<u>1,558,777,935</u>	<u>5.1%</u>
TOTAL MATERIALS.....		<u>2,219,606,634</u>	<u>7.4%</u>
REAL ESTATE — (0.5%)			
Other Securities.....		<u>147,125,781</u>	<u>0.5%</u>
UTILITIES — (0.2%)			
Other Securities.....		<u>68,513,936</u>	<u>0.2%</u>
TOTAL COMMON STOCKS (Cost \$16,670,232,267).....			
		<u>29,526,329,942</u>	<u>99.0%</u>
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money Market Fund, 0.025%.....	252,244,635	<u>252,244,635</u>	<u>0.9%</u>
SECURITIES LENDING COLLATERAL — (0.5%)			
@§ The DFA Short Term Investment Fund.....	13,464,092	<u>155,779,548</u>	<u>0.5%</u>
TOTAL INVESTMENTS—(100.0%) (Cost \$17,078,248,214).....		<u>\$29,934,354,125</u>	<u>100.4%</u>

THE U.S. LARGE CAP VALUE SERIES

CONTINUED

As of October 31, 2021, The U.S. Large Cap Value Series had entered into the following outstanding futures contracts:

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
Long Position Contracts:					
S&P 500 [®] Emini Index.....	938	12/17/21	\$206,938,892	\$215,599,300	\$8,660,408
Total Futures Contracts.....			<u>\$206,938,892</u>	<u>\$215,599,300</u>	<u>\$8,660,408</u>

Summary of the Series' 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
Common Stocks				
Communication Services.....	\$ 2,865,349,317	—	—	\$ 2,865,349,317
Consumer Discretionary.....	2,103,776,196	—	—	2,103,776,196
Consumer Staples.....	1,769,019,942	—	—	1,769,019,942
Energy.....	2,343,661,087	—	—	2,343,661,087
Financials.....	6,501,767,486	—	—	6,501,767,486
Health Care.....	4,683,395,842	—	—	4,683,395,842
Industrials.....	4,071,040,288	—	—	4,071,040,288
Information Technology.....	2,753,073,433	—	—	2,753,073,433
Materials.....	2,219,606,634	—	—	2,219,606,634
Real Estate.....	147,125,781	—	—	147,125,781
Utilities.....	68,513,936	—	—	68,513,936
Temporary Cash Investments.....	252,244,635	—	—	252,244,635
Securities Lending Collateral.....	—	\$155,779,548	—	155,779,548
Futures Contracts**.....	8,660,408	—	—	8,660,408
TOTAL.....	<u>\$29,787,234,985</u>	<u>\$155,779,548</u>	<u>—</u>	<u>\$29,943,014,533</u>

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENT OF ASSETS AND LIABILITIES
OCTOBER 31, 2021
(Amounts in thousands)

	<u>The U.S. Large Cap Value Series*</u>
ASSETS:	
Investment Securities at Value (including \$399,832 of securities on loan).....	\$29,526,330
Temporary Cash Investments at Value & Cost.....	252,245
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$155,771).....	155,780
Segregated Cash for Futures Contracts.....	10,787
Foreign Currencies at Value.....	94
Receivables:	
Investment Securities Sold.....	43,437
Dividends and Interest.....	43,402
Securities Lending Income.....	50
Futures Margin Variation.....	445
Total Assets.....	<u>30,032,570</u>
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned.....	156,095
Investment Securities Purchased.....	50,194
Due to Advisor.....	2,512
Accrued Expenses and Other Liabilities.....	<u>3,126</u>
Total Liabilities.....	<u>211,927</u>
NET ASSETS	<u>\$29,820,643</u>
Investment Securities at Cost.....	<u>\$16,670,232</u>
Foreign Currencies at Cost.....	<u>\$ 96</u>

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENT OF OPERATIONS
FOR THE YEAR ENDED OCTOBER 31, 2021
(Amounts in thousands)

	<u>The U.S. Large Cap Value Series[#]</u>
Investment Income	
Dividends (Net of Foreign Taxes Withheld of \$0).....	\$ 572,024
Income from Securities Lending.....	708
Total Investment Income.....	<u>572,732</u>
Expenses	
Investment Management Fees.....	28,214
Accounting & Transfer Agent Fees.....	1,255
Custodian Fees.....	234
Shareholders' Reports.....	57
Directors'/Trustees' Fees & Expenses.....	299
Professional Fees.....	357
Other.....	618
Total Expenses.....	<u>31,034</u>
Net Expenses.....	<u>31,034</u>
Net Investment Income (Loss)	<u>541,698</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	1,388,344
Affiliated Investment Companies Shares Sold.....	16
Futures.....	49,910
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	8,413,121
Affiliated Investment Companies Shares.....	(20)
Futures.....	12,740
Net Realized and Unrealized Gain (Loss)	<u>9,864,111</u>
Net Increase (Decrease) in Net Assets Resulting from Operations	<u><u>\$10,405,809</u></u>

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

Portion of income is from investment in affiliated fund.

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
STATEMENTS OF CHANGES IN NET ASSETS
(Amounts in thousands)

	The U.S. Large Cap Value Series	
	Year Ended Oct 31, 2021	Year Ended Oct 31, 2020
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 541,698	\$ 647,521
Net Realized Gain (Loss) on:		
Investment Securities Sold**,**.....	1,388,344	(556,816)
Affiliated Investment Companies Shares Sold.....	16	(345)
Futures.....	49,910	70,664
Foreign Currency Transactions.....	—	(1)
In-Kind Redemptions.....	—	32,114
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	8,413,121	(3,555,408)
Affiliated Investment Companies Shares.....	(20)	(15)
Futures.....	12,740	(5,465)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	10,405,809	(3,367,751)
Transactions in Interest:		
Contributions.....	808,201	715,292
Withdrawals.....	(3,547,772)	(5,122,814)
Net Increase (Decrease) from Transactions in Interest.....	(2,739,571)	(4,407,522)
Total Increase (Decrease) in Net Assets.....	7,666,238	(7,775,273)
Net Assets		
Beginning of Year.....	22,154,405	29,929,678
End of Year.....	\$29,820,643	\$22,154,405

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

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
FINANCIAL HIGHLIGHTS

The U.S. Large Cap Value Series

	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
Total Return	48.85%	(11.42%)	7.15%	2.95%	24.31%
Net Assets, End of Year (thousands)	\$29,820,643	\$22,154,405	\$29,929,678	\$29,242,795	\$27,676,546
Ratio of Expenses to Average Net Assets	0.11%	0.11%	0.11%	0.11%	0.11%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed)	0.11%	0.11%	0.11%	0.11%	0.11%
Ratio of Net Investment Income to Average Net Assets	1.92%	2.53%	2.50%	2.14%	2.19%
Portfolio Turnover Rate	10%	4%	10%	13%	15%

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

See accompanying Notes to Financial Statements.

THE DFA INVESTMENT TRUST COMPANY
NOTES TO FINANCIAL STATEMENTS

A. Organization:

The DFA Investment Trust Company (the "Trust") is an open-end management investment company registered under the Investment Company Act of 1940. The Trust consists of ten operational portfolios, one of which, The U.S. Large Cap Value Series (the "Series"), is included in this section of the report. The remaining operational portfolios are presented in separate reports. The Series is an investment company, and accordingly, follows 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 Trust in preparation of its financial statements. The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the fair value of investments, the reported amounts of assets and liabilities, the disclosure of contingent assets and liabilities at the date of the financial statements, and the reported amounts of increases and decreases in net assets from operations during the reporting period. Actual results could differ from those estimates, and those differences could be material.

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

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

Securities held by the Series, including over-the-counter securities, are valued at the last quoted sale price of the day. Securities held by the Series that are listed on Nasdaq are valued at the Nasdaq Official Closing Price ("NOCP"). If there is no last reported sale price or NOCP for the day, the Series values the securities within the range of the most recent quoted bid and ask prices. Price information on listed securities is taken from the exchange where the security is primarily traded. Generally, securities issued by open-end management investment companies are valued using their respective net asset values or public offering prices, as appropriate, for purchase orders placed at the close of the New York Stock Exchange (NYSE). These securities are generally categorized as Level 1 in the hierarchy.

Securities for which no market quotations are readily available (including restricted securities), or for which market quotations have become unreliable, are valued in good faith at fair value in accordance with procedures adopted by the Board of Trustees of the Trust. Fair value pricing may also be used if events that have a significant effect on the value of an investment (as determined in the discretion of Dimensional Fund Advisors LP) occur before the net asset value of the Series is calculated. When fair value pricing is used, the prices of securities used by the Series may differ from the quoted or published prices for the same securities on their primary markets or exchanges. These securities are generally categorized as Level 2 or Level 3 in the hierarchy.

Futures contracts held by the Series are valued using the settlement price established each day on the exchange on which they are traded. These valuations are generally categorized as Level 1 in the hierarchy.

Over-the-counter derivative contracts, which include forward currency contracts, do not require material subjectivity as pricing inputs are observed from quoted markets and are categorized as Level 2 in the hierarchy.

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

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

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

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

C. Investment Advisor:

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

The U.S. Large Cap Value Series..... 0.10%

Fees Paid to Officers and Directors/Trustees:

Certain Officers and Trustees of the Advisor are also Officers and Trustees of the Trust; however, such Officers and Trustees (with the exception of the Chief Compliance Officer ("CCO")) receive no compensation from the Trust. For the year ended October 31, 2021, the total related amounts paid by the Trust to the CCO were \$26 (in thousands). The total related amounts paid by the Series are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

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

The U.S. Large Cap Value Series..... \$701

E. Purchases and Sales of Securities:

For the year ended October 31, 2021, the Series' transactions related to investment securities, other than short-term securities, in-kind redemptions and U.S. Government securities (amounts in thousands), were as follows:

	<u>Purchases</u>	<u>Sales</u>
The U.S. Large Cap Value Series.....	\$2,648,516	\$4,843,447

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

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 Summary Schedule of Portfolio Holdings, Statement of Assets and Liabilities or Statement of Operations due to rounding. The amounts are as follows (amounts in thousands):

	<u>Balance at October 31, 2020</u>	<u>Purchases at Cost</u>	<u>Proceeds from Sales</u>	<u>Net Realized Gain/(Loss) on Sales</u>	<u>Change in Unrealized Appreciation/ Depreciation</u>	<u>Balance at October 31, 2021</u>	<u>Shares as of October 31, 2021</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
The U.S. Large Cap Value Series									
The DFA Short Term Investment Fund	\$121,296	\$1,507,041	\$1,472,553	\$16	\$(20)	\$155,780	13,464	\$56	—
Total	\$121,296	\$1,507,041	\$1,472,553	\$16	\$(20)	\$155,780	13,464	\$56	—

F. Federal Income Taxes:

No provision for federal income taxes is required since the Series is treated as a partnership for federal income tax purposes. Any net investment income and realized and unrealized gains and losses have been deemed to have been "passed down" to its partners.

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>
The U.S. Large Cap Value Series.....	\$17,058,593	\$13,569,941	\$(694,178)	\$12,875,763

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 Series' tax positions and has concluded that no additional provision for income tax is required in the Series'

financial statements. The Series is not aware of any tax positions for which it is more likely than not that the total amounts of unrecognized tax benefits will significantly change in the next twelve months. The Series' federal tax returns for the prior three fiscal years remain subject to examination by the Internal Revenue Service.

G. Financial Instruments:

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

Derivative Financial Instruments:

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

1. *Futures Contracts:* The Series may purchase or sell futures contracts and options on futures contracts for equity securities and indices to increase or decrease market exposure based on actual or expected cash inflows to or outflows from the Series. Upon entering into a futures contract, the Series deposits cash or pledges U.S. Government securities to a broker in an amount equal to the minimum "initial margin" requirements of the exchange on which the contract is traded. Subsequent payments are received from or paid to the broker each day, based on the daily fluctuation in the market value of the contract. These receipts or payments are known as "variation margin" and are recorded daily by the Series as unrealized gains or losses until the contracts are closed. When the contracts are closed, the Series records a realized gain or loss, which is presented in the Statement of Operations as a net realized gain or loss on futures, equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed.

Risks may arise upon entrance into futures contracts from potential imperfect price correlations between the futures contracts and the underlying securities, from the possibility of an illiquid secondary market for these instruments and from the possibility that the Series could lose more than the initial margin requirements. Entering into stock index futures subjects the Series to equity price risk from those futures contracts. Counterparty credit risk related to exchange-traded futures is minimal because the exchange's clearinghouse, as counterparty to all exchange-traded futures, guarantees the futures against default.

Securities have been segregated as collateral for open futures contracts.

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

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>
The U.S. Large Cap Value Series.....	\$31	\$183,042

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of futures contracts

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

	<u>Asset Derivatives Value</u>	
	<u>Total Value at October 31, 2021</u>	<u>Equity Contracts *,(1)</u>
The U.S. Large Cap Value Series.....	\$8,660	\$8,660

(1) Presented on Statement of Assets and Liabilities as Receivables or Payables: Futures Margin Variation.

* Includes cumulative appreciation (depreciation) of futures contracts. Only current day's margin variation is reported within the Statement of Assets and Liabilities.

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

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (1)</u>
The U.S. Large Cap Value Series.....	\$49,910	\$49,910

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
The U.S. Large Cap Value Series.....	\$12,740	\$12,740

(1) Presented on Statement of Operations as Net Realized Gain (Loss) on: Futures.

(2) Presented on Statement of Operations as Change in Unrealized Appreciation (Depreciation) of: Futures.

H. Line of Credit and Interfund Lending Program:

The Trust, 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 Trust, together with other Dimensional-advised portfolios, has also entered into an additional \$700 million unsecured line of credit with its international custodian bank effective 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 Series under the lines of credit during the year ended October 31, 2021.

Pursuant to an exemptive order issued by the SEC (the "Order"), the Series may participate in an interfund lending program among certain portfolios managed by the Advisor (portfolios that operate as feeder funds do not participate in the program). The program allows the participating portfolios to borrow money from and loan money to each other for temporary or emergency purposes, subject to the conditions in the Order. A loan can only be made through the program if the interfund loan rate on that day is more favorable to both the borrowing and lending portfolios as compared to rates available through short-term bank loans or investments in overnight repurchase

agreements and money market funds, respectively, as detailed in the Order. Further, a portfolio may participate in the program only if and to the extent that such participation is consistent with its investment objectives and limitations. Interfund loans have a maximum duration of seven days and may be called on one business day's notice.

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

I. Affiliated Trades:

Cross trades for the year ended October 31, 2021, if any, were executed by the Series pursuant to procedures adopted by the Board of Trustees of the Trust to ensure compliance with Rule 17a-7 under the Investment Company Act of 1940 (the "1940 Act"). Cross trading is the buying or selling of portfolio securities between series of investment companies, or between a series of an investment company and another entity, that are or could be considered affiliates by virtue of a common investment advisor (or affiliated investment advisors), common Trustees and/or common Officers. At its regularly scheduled meetings, the CCO certifies to the Board that the 17a-7 transactions entered into by the Series complied with the Rule 17a-7 Procedures adopted by the Board of Trustees of the Trust.

For the year ended October 31, 2021, cross trades by the Series under Rule 17a-7 were as follows (amounts in thousands):

<u>Series</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
The U.S. Large Cap Value Series.....	\$527,151	\$624,348	\$150,238

J. Securities Lending:

As of October 31, 2021, the Series had securities on loan to brokers/dealers, for which the Series received cash collateral. In addition, the Series received non-cash collateral consisting of short- and/or long-term U.S. Treasuries and U.S. government agency securities as follows (amount in thousands):

	<u>Non-Cash Collateral Market Value</u>
The U.S. Large Cap Value Series.....	\$252,972

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

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

The following table reflects a breakdown of transactions accounted for as secured borrowings, the gross obligation by the type of collateral pledged, and the remaining contractual maturity of those transactions as of October 31, 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	
Securities Lending Transactions					
The U.S. Large Cap Value Series					
Common Stocks.....	\$156,095	—	—	—	\$156,095

K. Indemnites; Contractual Obligations:

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

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

L. Recently Issued Accounting Standards and Regulations:

In March 2020, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) No. 2020-04, Reference Rate Reform (Topic 848) – Facilitation of the Effects of Reference Rate Reform on Financial Reporting. In January 2021, the FASB issued ASU No. 2021-01, with further amendments to Topic 848. The amendments in the ASUs provide optional temporary accounting recognition and financial reporting relief from the effect of certain types of contract modifications due to the planned discontinuation of the LIBOR and other interbank-offered based reference rates as of the end of 2021 and 2023. The ASUs 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 Series’ 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 Series could enter, eliminate the asset segregation framework currently used by the Series 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 Series is required to comply on August 19, 2022. Management is currently evaluating the effect, if any, the Derivatives Rule will have on the Series.

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 Series.

M. 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 the Series' performance.

N. Other:

The Series and the Trust are subject to claims and suits that arise from time to time in the ordinary course of business (for example, 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 Series and the Trust, individually or in aggregate, will not have a material adverse impact on the Series' and the Trust's financial position, results of operations, or cash flows, these matters are subject to inherent uncertainties and management's view of these matters may change in the future.

O. Subsequent Event Evaluations:

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

Report of Independent Registered Public Accounting Firm

To the Board of Trustees of The DFA Investment Trust Company and Shareholders of The U.S. Large Cap Value Series

Opinion on the Financial Statements

We have audited the accompanying statement of assets and liabilities, including the summary schedule of portfolio holdings, of The U.S. Large Cap Value Series (one of the series constituting The DFA Investment Trust Company, hereafter referred to as the “Series”) as of October 31, 2021, the related statement of operations for the year ended October 31, 2021, the statement 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 the Series as of October 31, 2021, the results of its operations for the year then ended, the changes in its net assets for each of the two years in the period ended October 31, 2021 and 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 Opinion

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

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

Our audits included performing procedures to assess the risks of material misstatement of the financial statements, whether due to error or fraud, and performing procedures that respond to those risks. Such procedures included examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements. Our audits also included evaluating the accounting principles used and significant estimates made by management, as well as evaluating the overall presentation of the financial statements. Our procedures included confirmation of securities owned as of October 31, 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 opinion.

/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 ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² 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 ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² 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 ¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex ² 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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¹ Each Director/Trustee holds office for an indefinite term until his or her successor is elected and qualified.

² 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 ¹ 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"> • all the DFA Entities (since 2001) • DFA Australia Limited (since 2002) • Dimensional Fund Advisors Ltd. (since 2002) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Fund Advisors Pte. Ltd. (since 2012) • Dimensional Hong Kong Limited (since 2012) • ETF Trust (since 2020) Director, Vice President and Assistant Secretary (since 2003) of <ul style="list-style-type: none"> • Dimensional Fund Advisors Canada ULC
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since September 2019	Vice President and Assistant Secretary of <ul style="list-style-type: none"> • DFAIDG, DIG, DFAITC and DEM (since 2019) • ETF Trust (since 2020) Vice President (since January 2018) of <ul style="list-style-type: none"> • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC
David P. Butler 1964	Co-Chief Executive Officer	Since 2017	Co-Chief Executive Officer of <ul style="list-style-type: none"> • all the DFA Entities (since 2017) • ETF Trust (since 2020) Director (since 2017) of <ul style="list-style-type: none"> • Dimensional Holdings Inc. • Dimensional Fund Advisors Canada ULC • Dimensional Japan Ltd. • Dimensional Advisors Ltd. • Dimensional Fund Advisors Ltd. • DFA Australia Limited Director and Co-Chief Executive Officer (since 2017) of <ul style="list-style-type: none"> • Dimensional Cayman Commodity Fund I Ltd. Head of Global Financial Advisor Services (since 2007) for <ul style="list-style-type: none"> • Dimensional Fund Advisors LP Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> • all the DFA Entities
Stephen A. Clark 1972	Executive Vice President	Since 2017	Executive Vice President of <ul style="list-style-type: none"> • all the DFA Entities (since 2017) • ETF Trust (since 2020) Director and Vice President (since 2016) of <ul style="list-style-type: none"> • Dimensional Japan Ltd. President and Director (since 2016) of <ul style="list-style-type: none"> • Dimensional Fund Advisors Canada ULC Vice President (since 2008) and Director (since 2016) of <ul style="list-style-type: none"> • DFA Australia Limited Director (since 2016) of <ul style="list-style-type: none"> • Dimensional Advisors Ltd. • Dimensional Fund Advisors Pte. Ltd.

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> • Dimensional Hong Kong Limited Vice President (since 2019) of <ul style="list-style-type: none"> • Dimensional Fund Advisors Pte. Ltd. Formerly, Vice President (2004 – 2017) of <ul style="list-style-type: none"> • all the DFA Entities Formerly, Vice President (2010 – 2016) of <ul style="list-style-type: none"> • Dimensional Fund Advisors Canada ULC Formerly, Vice President (2016-2019) of <ul style="list-style-type: none"> • Dimensional Fund Advisors Pte. Ltd. Formerly, Interim Chief Executive Officer (2019) of <ul style="list-style-type: none"> • Dimensional Fund Advisors Pte. Ltd. Formerly, Head of Institutional, North America (2012 – 2013) and Head of Global Institutional Services (2014-2018) for <ul style="list-style-type: none"> • Dimensional Fund Advisors LP
Lisa M. Dallmer 1972	Chief Operating Officer	Since June 2021	Chief Operating Officer (since June 2021) of <ul style="list-style-type: none"> • the DFA Fund Complex • ETF Trust Executive Vice President (since January 2020) <ul style="list-style-type: none"> • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Chief Operating Officer (since December 2019) <ul style="list-style-type: none"> • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Formerly, Vice President, Chief Financial Officer, and Treasurer (June 2020-June 2021) of <ul style="list-style-type: none"> • the DFA Fund Complex • ETF Trust Formerly, Senior Vice President, Business Operations (March 2019 – October 2019) at <ul style="list-style-type: none"> • Delphix Inc. Formerly, Chief Operating Officer Global Technology & Operations, Managing Director (2014 – 2018) of <ul style="list-style-type: none"> • BlackRock Inc.
Bernard J. Grzelak 1971	Vice President	Since June 2021	Vice President (since June 2021) of <ul style="list-style-type: none"> • the DFA Fund Complex • ETF Trust Vice President, Chief Financial Officer and Treasurer (since September 2020) of <ul style="list-style-type: none"> • DFA Australia Limited • Dimensional Fund Advisors Canada ULC • DFA Securities LLC • Dimensional Advisors Ltd. • Dimensional Fund Advisors LP • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Pte. Ltd. • Dimensional Holdings Inc. • Dimensional Hong Kong Limited • Dimensional Investment LLC Vice President (since March 2021) of

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> • Dimensional Ireland Limited <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 & 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"> • the DFA Fund Complex • ETF Trust <p>Formerly, Data Integrity Team Lead (December 2019 – April 2021) of</p> <ul style="list-style-type: none"> • Clearwater Analytics <p>Formerly, Assistant Vice President and Assistant Treasurer (March 2015 – November 2019) at</p> <ul style="list-style-type: none"> • INVESCO, U.S. (formerly, OppenheimerFunds, Inc.)
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"> • all the DFA Entities <p>Vice President (since 2020) of</p> <ul style="list-style-type: none"> • ETF Trust <p>Vice President and Assistant Secretary (since 2010) of</p> <ul style="list-style-type: none"> • Dimensional Cayman Commodity Fund I Ltd.
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"> • all the DFA Entities <p>Assistant Treasurer (since 2017) of</p> <ul style="list-style-type: none"> • the DFA Fund Complex <p>Vice President and Assistant Treasurer (since 2020) of</p> <ul style="list-style-type: none"> • ETF Trust <p>Formerly, Senior Tax Manager (2013 – 2015) for</p> <ul style="list-style-type: none"> • Dimensional Fund Advisors LP
Kenneth M. Manell 1972	Vice President	Since 2010	<p>Vice President of</p> <ul style="list-style-type: none"> • all the DFA Entities (since 2010) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • ETF Trust (since 2020)
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"> • the DFA Fund Complex • ETF Trust <p>Formerly, Director (May 2019 – January 2021) at</p> <ul style="list-style-type: none"> • INVESCO, U.S. (formerly, OppenheimerFunds, Inc.) <p>Formerly, Vice President and Assistant Treasurer (September 2012 – May 2019) at</p> <ul style="list-style-type: none"> • OppenheimerFunds, Inc.
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"> • the DFA Fund Complex (since 2017) • ETF Trust (since 2020) <p>General Counsel (since 2001) of</p> <ul style="list-style-type: none"> • all the DFA Entities <p>Executive Vice President (since 2017) and Secretary (since 2000) of</p> <ul style="list-style-type: none"> • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • DFA Securities LLC

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> • Dimensional Investment LLC Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of <ul style="list-style-type: none"> • DFA Australia Limited • Dimensional Fund Advisors Ltd. Vice President and Secretary of <ul style="list-style-type: none"> • Dimensional Fund Advisors Canada ULC (since 2003) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) Director of <ul style="list-style-type: none"> • Dimensional Funds plc (since 2002) • Dimensional Funds II plc (since 2006) • Director of Dimensional Japan Ltd. (since 2012) • Dimensional Advisors Ltd. (since 2012) • Dimensional Fund Advisors Pte. Ltd. (since 2012) • Dimensional Hong Kong Limited (since 2012) • Dimensional Ireland Limited (since 2019) Formerly, Vice President and Secretary (2010 – 2014) of <ul style="list-style-type: none"> • Dimensional SmartNest (US) LLC Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of <ul style="list-style-type: none"> • the DFA Fund Complex Formerly, Vice President of <ul style="list-style-type: none"> • Dimensional Fund Advisors LP (1997 – 2017) • Dimensional Holdings Inc. (2006 – 2017) • DFA Securities LLC (1997 – 2017) • Dimensional Investment LLC (2009 – 2017)
Selwyn J. Notelovitz 1961	Vice President	Since September 2021	Vice President (since September 2021) of <ul style="list-style-type: none"> • the DFA Fund Complex • ETF Trust Vice President (since December 2012) and Chief Compliance Officer (since July 2020) of: <ul style="list-style-type: none"> • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Chief Compliance Officer (since July 2020) of: <ul style="list-style-type: none"> • DFA Australia Limited • Dimensional Fund Advisors Ltd. • Dimensional Fund Advisors Canada ULC Formerly, Deputy Chief Compliance Officer (2013-2020) of: <ul style="list-style-type: none"> • DFA Fund Complex • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC Formerly, Vice President (2013-2020) of: <ul style="list-style-type: none"> • DFA Fund Complex Formerly, Director (2019-2021) of: <ul style="list-style-type: none"> • Dimensional Ireland Limited

Name and Year of Birth	Position	Term of Office ¹ 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"> • the DFA Fund Complex <p>Vice President and Secretary (since 2020) of</p> <ul style="list-style-type: none"> • ETF Trust <p>Vice President (since 2010) and Assistant Secretary (since 2016) of</p> <ul style="list-style-type: none"> • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC <p>Vice President of</p> <ul style="list-style-type: none"> • DFA Securities LLC (since 2010) • Dimensional Cayman Commodity Fund I Ltd. (since 2010) • Dimensional Fund Advisors Canada ULC (since 2016)
Randy C. Olson 1980	Chief Compliance Officer	Since August 2020	<p>Chief Compliance Officer (since 2020)</p> <ul style="list-style-type: none"> • all the DFA Funds • ETF Trust <p>Vice President (since 2016) of</p> <ul style="list-style-type: none"> • DFA Securities LLC • Dimensional Fund Advisors LP • Dimensional Holdings Inc. • Dimensional Investment LLC <p>Formerly, Vice President – Senior Compliance Officer</p> <ul style="list-style-type: none"> • Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017) <p>Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan</p> <ul style="list-style-type: none"> • Dimensional Investment Advisors LP (April 2017 – January 2020)
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"> • all the DFA Entities (since 2017) • Dimensional Fund Advisors Canada ULC (since 2017) • ETF Trust (since 2020) <p>Director, Chief Investment Officer and Vice President (since 2017) of</p> <ul style="list-style-type: none"> • DFA Australia Limited <p>Chief Investment Officer (since 2017) and Vice President (since 2016) of</p> <ul style="list-style-type: none"> • Dimensional Japan Ltd. <p>Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of</p> <ul style="list-style-type: none"> • Dimensional Cayman Commodity Fund I Ltd. <p>Director of</p> <ul style="list-style-type: none"> • Dimensional Funds plc (since 2014) • Dimensional Funds II plc (since 2014) • Dimensional Holdings Inc. (since 2017) • Dimensional Ireland Limited (since 2019) <p>Formerly, Co-Chief Investment Officer of</p> <ul style="list-style-type: none"> • Dimensional Japan Ltd. (2016 – 2017) • DFA Australia Limited (2014 – 2017) <p>Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> • all the DFA Entities <p>Formerly, Vice President (2007 – 2017) of</p> <ul style="list-style-type: none"> • all the DFA Entities <p>Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of</p> <ul style="list-style-type: none"> • Dimensional Fund Advisors Canada ULC <p>Formerly, Director (2017-2018) of</p>

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			<ul style="list-style-type: none"> • Dimensional Fund Advisors Pte. Ltd.
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"> • the DFA Fund Complex • ETF Trust Vice President (since 2016) <ul style="list-style-type: none"> • Dimensional Holdings Inc. • Dimensional Fund Advisors LP • Dimensional Investment LLC • DFA Securities LLC Formerly, Accounting Manager (2015 – 2016) <ul style="list-style-type: none"> • Dimensional Fund Advisors LP

¹ 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.dimensional.com>; and (3) on the SEC's website at <http://www.sec.gov>. Information regarding how the Advisor votes these proxies is available from the EDGAR database on the SEC's website at <http://www.sec.gov> and from the Advisor's website at <http://us.dimensional.com> and reflects the twelve-month period beginning July 1st and ending June 30th.

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	Total Distributions	Qualified Dividends (for Corporate Dividends Received Deduction)			Qualified Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)	Foreign Source Income (5)	Qualified Net Interest Income (6)	Qualified Short-Term Capital Gain (7)
						(1)	(1)	(1)						
Enhanced U.S. Large Company Portfolio	12%	34%	54%	—	100%	—	—	—	—	—	—	—	—	100%
U.S. Large Cap Equity Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
U.S. Large Cap Value Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
U.S. Targeted Value Portfolio	100%	—	—	—	100%	100%	71%	100%	100%	—	—	—	—	—
U.S. Small Cap Value Portfolio	100%	—	—	—	100%	100%	64%	100%	100%	—	—	—	—	—
U.S. Core Equity 1 Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
U.S. Core Equity 2 Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
U.S. Vector Equity Portfolio	100%	—	—	—	100%	100%	97%	100%	100%	—	—	—	—	—
U.S. Small Cap Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
U.S. Micro Cap Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
U.S. High Relative Profitability Portfolio	100%	—	—	—	100%	100%	100%	100%	100%	—	—	—	—	—
DFA Real Estate Securities Portfolio	89%	—	11%	—	100%	—	—	—	—	—	—	—	—	—
DFA Commodity Strategy Portfolio	100%	—	—	—	100%	—	—	—	—	—	—	—	—	—

Dimensional Investment Group Inc.

U.S. Large Company Portfolio	40%	—	60%	—	100%	96%	100%	100%	100%	—	—	—	—	—
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- 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.
- Qualified Dividend Income represents the amount that qualifies for the reduced capital gain tax rate under Section 1(h)(1) 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.
- 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.



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