

Annual Report

Year Ended: October 31, 2020

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. Core Equity 1 Portfolio	U.S. Micro Cap Portfolio
U.S. Large Cap Equity Portfolio	U.S. Core Equity 2 Portfolio	U.S. High Relative Profitability Portfolio
U.S. Large Cap Value Portfolio	U.S. Vector Equity Portfolio	DFA Real Estate Securities Portfolio
U.S. Targeted Value Portfolio	U.S. Small Cap Portfolio	DFA Commodity Strategy Portfolio
U.S. Small Cap Value Portfolio		

Dimensional Investment Group Inc.

U.S. Large Company Portfolio

The DFA Investment Trust Company

The U.S. Large Cap Value Series

Important information about access to shareholder reports

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of each Portfolio's annual and semi-annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports from the Portfolio or from your financial intermediary. Instead, the reports will be made available on a Portfolio's website, and you will be notified by mail each time a report is posted and provided with a website link to access the report.

If you already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications electronically from a Portfolio anytime by contacting the Portfolio's transfer agent at (888) 576-1167 or by contacting your financial intermediary.

You may elect to receive all future shareholder reports in paper free of charge. You can inform a Portfolio that you wish to continue receiving paper copies of your shareholder reports by contacting your financial intermediary or, if you invest directly with the Portfolio, by calling (888) 576-1167, to let the Portfolio know of your request. Your election to receive reports in paper will apply to all DFA Funds held directly or to all funds held through your financial intermediary.

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December 2020

Dear Fellow Shareholder,

As we come to the end of a year that saw an array of challenges, we want to thank you for the honor of serving you. We recognize that your financial assets play a vital role in your future, and we have tremendous gratitude for the faith you place in us by entrusting those assets with Dimensional.

Since the day our firm was founded nearly 40 years ago, we have focused on bringing the great ideas in finance to life for investors. We believe that a sensible, financial science-based approach offers people the best chance at a successful investment experience. With that as a guiding principle, we continue to innovate in the strategies we offer and how they are executed. We look forward to further work on these efforts—if there's a better way to do something, we want to pursue it.

We also place great value on helping our clients understand what they can expect from us. We strive to be transparent about what we can deliver, and to then excel in our execution.

That's how we help clients achieve their financial goals. And at Dimensional, we believe that when investors win, we all win. On behalf of over 1,400 employees, we send our deepest appreciation for letting us serve as the investment manager of your assets.

Sincerely,

A handwritten signature in black ink that reads 'David P. Butler'.

David P. Butler
CO-CHIEF EXECUTIVE OFFICER

A handwritten signature in black ink 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

P.L.C.	Public Limited Company
SA	Special Assessment
CAD	Canadian Dollars
EUR	Euro
GBP	British Pounds
USD	United States Dollar

Investment Footnotes

^	Denominated in USD, unless otherwise noted.
†	See Note B to Financial Statements.
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.
(r)	The adjustable rate shown is effective as of October 31, 2020. 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.
#	Total or Partial Securities on Loan.
«	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.
~	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 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.

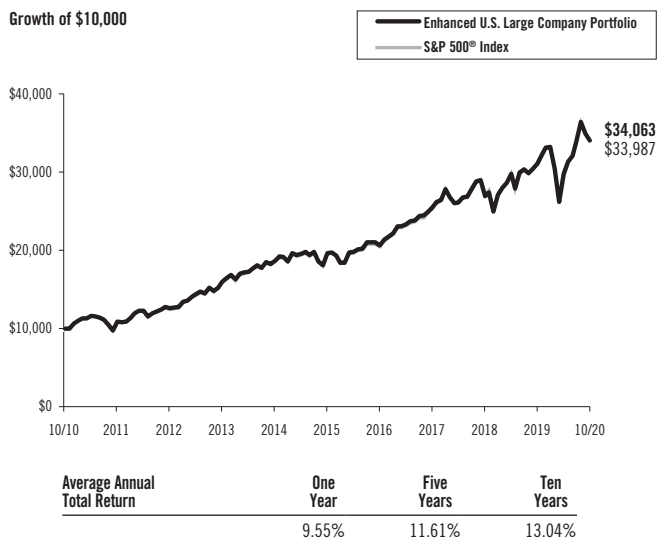
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

Enhanced U.S. Large Company Portfolio vs. S&P 500® Index

October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

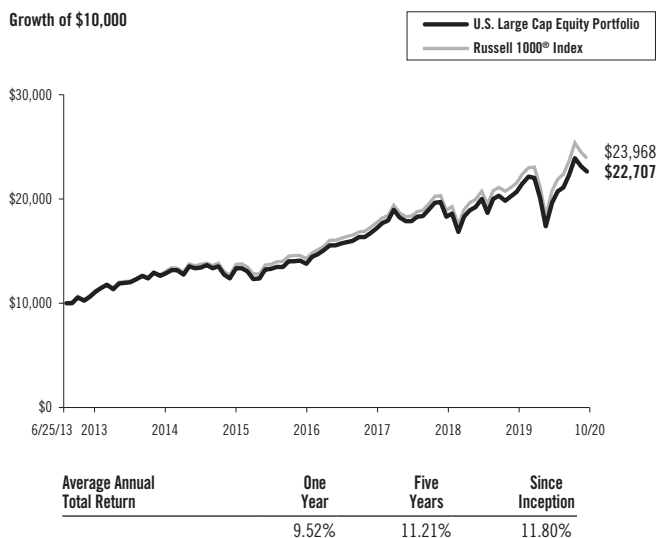
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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U.S. Large Cap Equity Portfolio vs. Russell 1000® Index

June 25, 2013-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

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

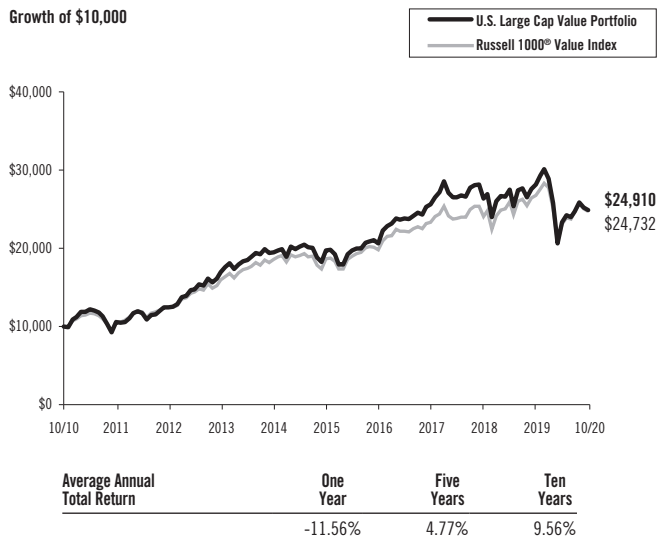
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. Large Cap Value Portfolio vs. Russell 1000® Value Index October 31, 2010-October 31, 2020

Growth of \$10,000



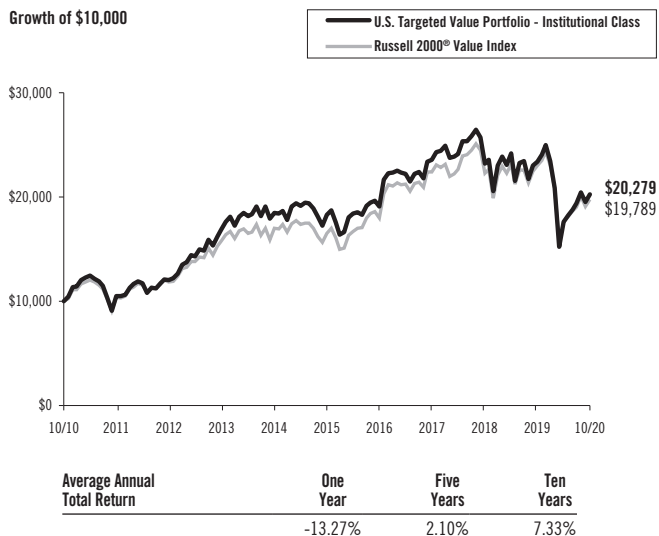
Past performance is not predictive of future performance.

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

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U.S. Targeted Value Portfolio — Institutional Class vs. Russell 2000® Value Index October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

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

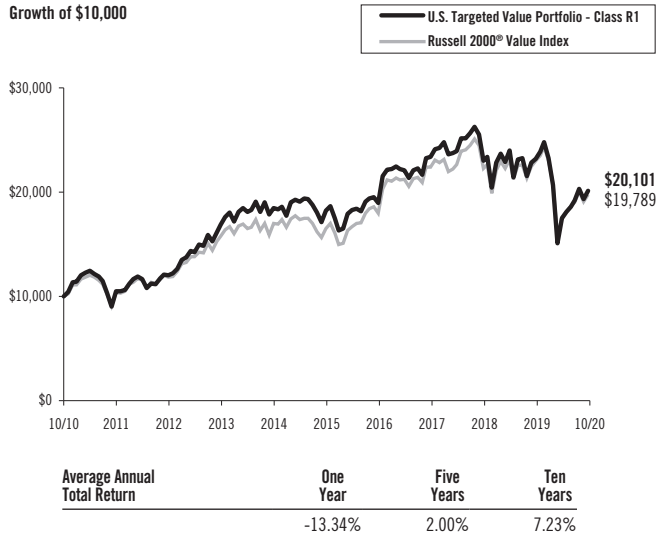
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DFA INVESTMENT DIMENSIONS GROUP INC.

**PERFORMANCE CHARTS
(Unaudited)**

**U.S. Targeted Value Portfolio — Class R1 vs.
Russell 2000® Value Index**
October 31, 2010–October 31, 2020

Growth of \$10,000



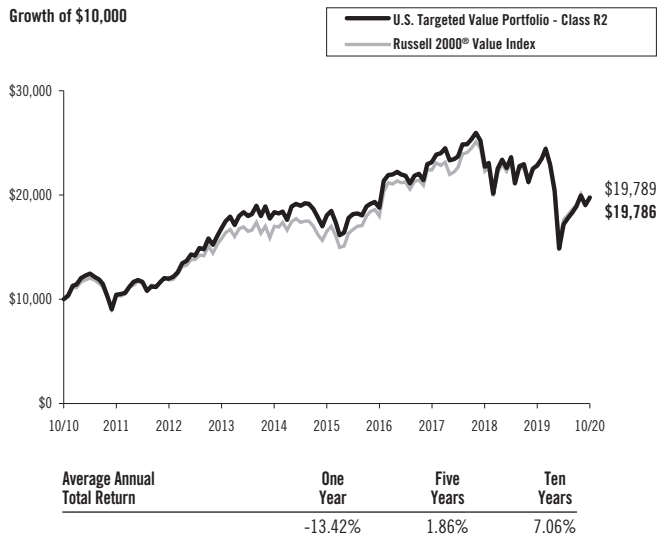
Past performance is not predictive of future performance.

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

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**U.S. Targeted Value Portfolio — Class R2 vs.
Russell 2000® Value Index**
October 31, 2010–October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

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

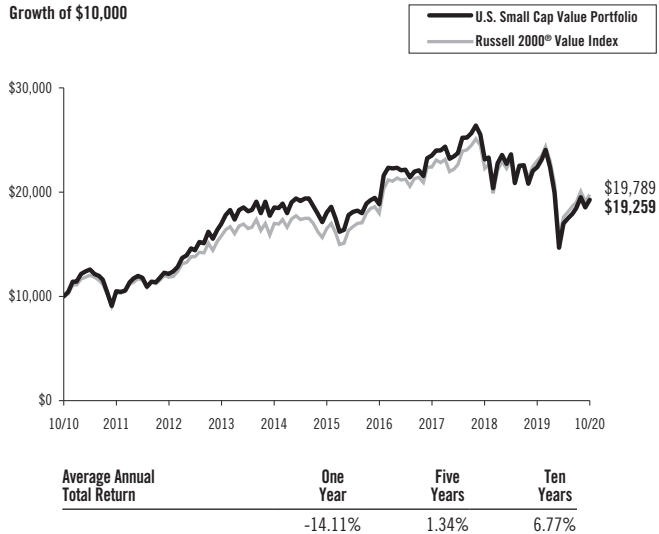
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. Small Cap Value Portfolio vs. Russell 2000® Value Index October 31, 2010-October 31, 2020

Growth of \$10,000



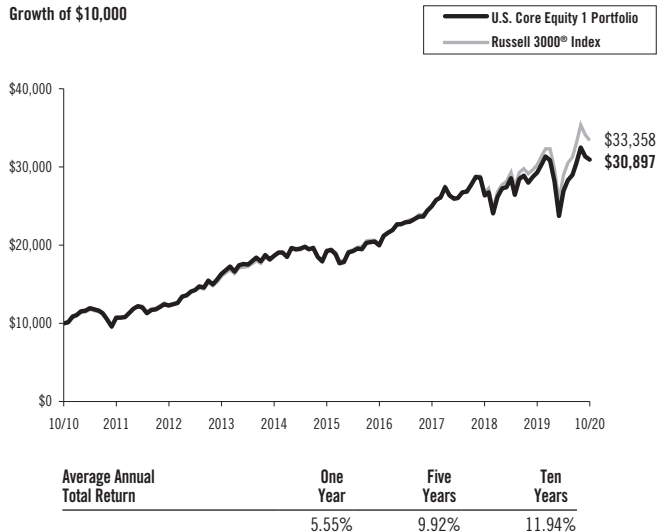
Past performance is not predictive of future performance.

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

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U.S. Core Equity 1 Portfolio vs. Russell 3000® Index October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

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

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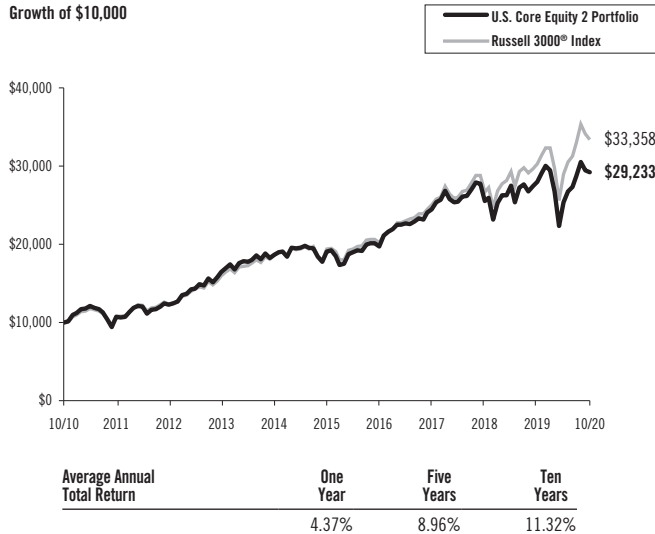
DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. Core Equity 2 Portfolio vs. Russell 3000® Index

October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

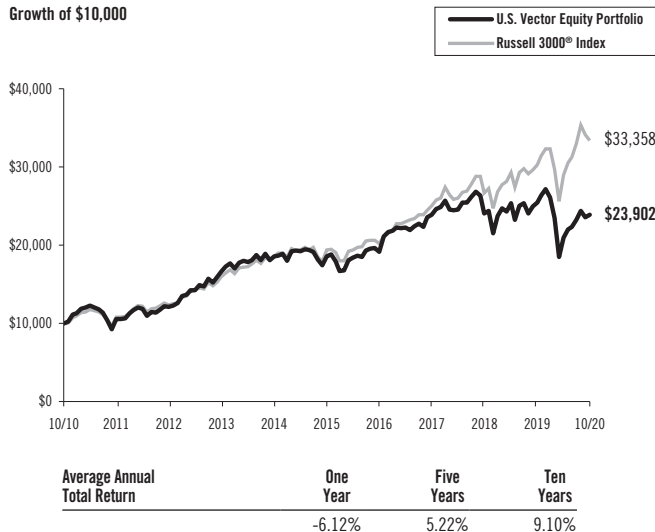
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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

October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

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

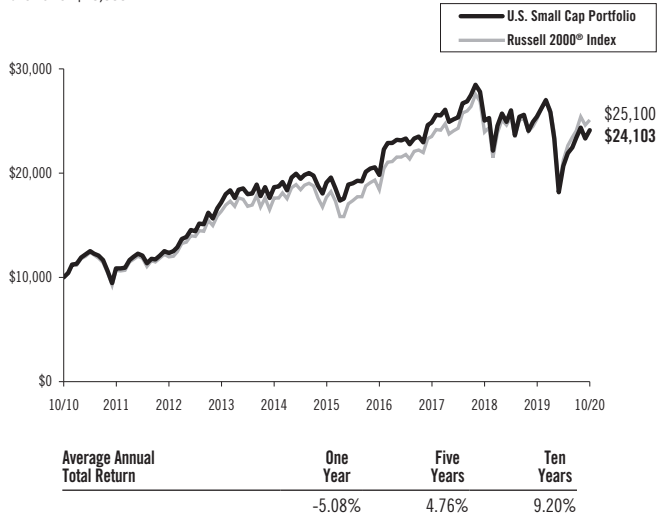
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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. Small Cap Portfolio vs. Russell 2000® Index October 31, 2010-October 31, 2020

Growth of \$10,000



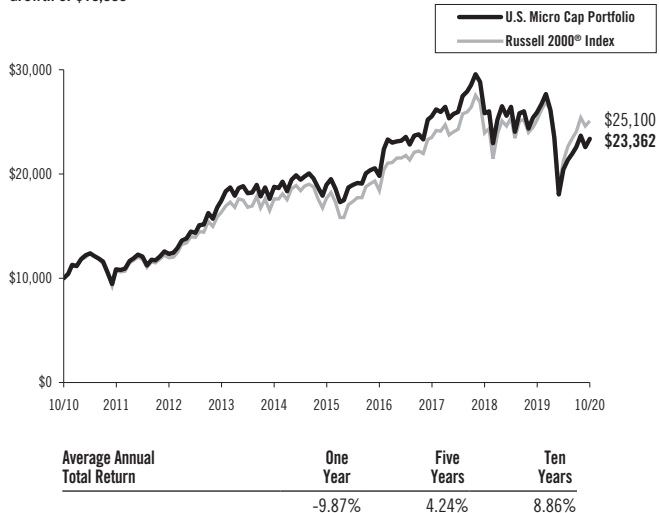
Past performance is not predictive of future performance.

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

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U.S. Micro Cap Portfolio vs. Russell 2000® Index October 31, 2010-October 31, 2020

Growth of \$10,000



Past performance is not predictive of future performance.

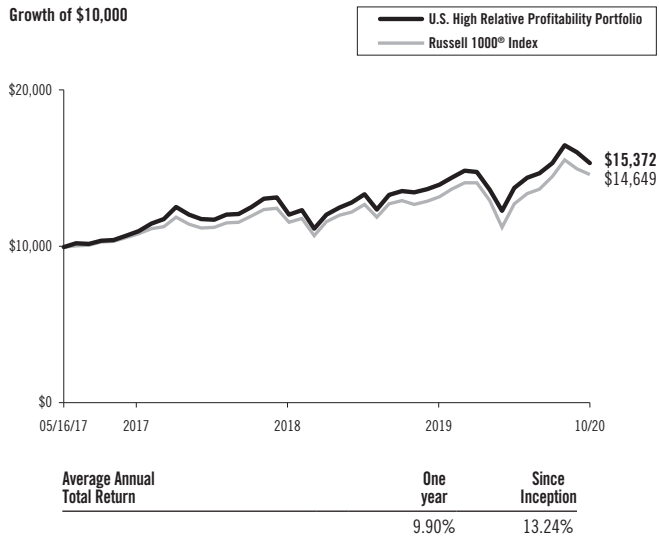
The returns shown do not reflect the deduction of taxes that a shareholder would pay on fund distributions or the redemption of fund shares.

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DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. High Relative Profitability Portfolio vs. Russell 1000® Index May 16, 2017-October 31, 2020

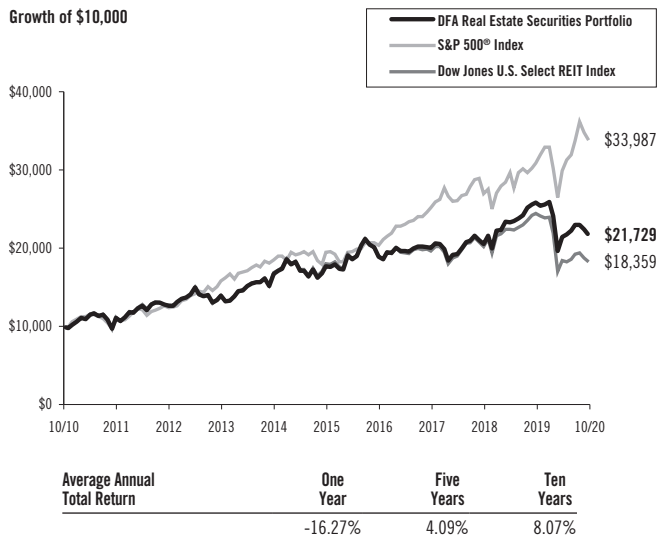


Past performance is not predictive of future performance.

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, 2010-October 31, 2020



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MANAGEMENT'S DISCUSSION AND ANALYSIS

U.S. Equity Market Review

12 Months Ended October 31, 2020

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 10.15%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks. Value stocks underperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2020

Russell 3000® Index.....	10.15%
Russell 1000® Index (large-cap stocks).....	10.87%
Russell Midcap® Index (mid-cap stocks).....	4.12%
Russell 2000® Index (small-cap stocks).....	-0.14%
Russell Microcap® Index (micro-cap stocks).....	3.15%
Dow Jones U.S. Select REIT Index SM	-25.14%

Total Return for 12 Months Ended October 31, 2020

Russell 1000® Value Index (large-cap value stocks).....	-7.57%
Russell 1000® Growth Index (large-cap growth stocks).....	29.22%
Russell 2000® Value Index (small-cap value stocks).....	-13.92%
Russell 2000® Growth Index (small-cap growth stocks).....	13.37%

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, 2020, 100% 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, 2020, total returns were 9.55% for the Portfolio and 9.71% 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. The net return of the fixed income component was less than the financing cost of the S&P 500® Index futures contracts that the Portfolio purchased throughout the year. The financing cost for the S&P 500® Index futures contracts generally increased over the period while fixed income returns were generally limited due to low interest rates.

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, 2020, the Portfolio held approximately 620 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were 9.52% for the Portfolio and 10.87% for the Russell 1000® Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark. The Portfolio's greater exposure to stocks with smaller market capitalizations within the large cap universe also detracted from relative performance, as these stocks underperformed their larger counterparts for the period. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed in the U.S.

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, 2020, the Master Fund held approximately 340 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -11.56% for the Portfolio and -7.57% for the Russell 1000® Value Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Master Fund's greater emphasis on value stocks had a negative impact on performance relative to the benchmark. Conversely, the Master Fund's exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed in the U.S.

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. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, 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, 2020, total returns were -13.34% for the Portfolio's Class R1 shares, -13.42% for the Portfolio's Class R2 shares, -13.27% for the Portfolio's Institutional Class shares, and -13.92% for the Russell 2000® Value Index, the Portfolio's benchmark. The Portfolio's exclusions of real estate investment trusts (REITs) and highly regulated utilities contributed positively to performance relative to the benchmark, as REITs and utilities generally underperformed in the U.S. Conversely, with low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from relative performance.

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. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, the Portfolio held approximately 970 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -14.11% for the Portfolio and -13.92% for the Russell 2000® Value Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks for the period, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark. Conversely, the Portfolio's exclusions of real estate investment trusts (REITs) and highly regulated utilities had a positive impact on relative performance, as REITs and utilities generally underperformed in the U.S.

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, 2020, the Portfolio held approximately 2,590 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were 5.55% for the Portfolio and 10.15% for the Russell 3000® Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark. The Portfolio's greater emphasis on small-cap stocks also detracted from relative performance, as small-caps underperformed large-caps for the period. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) had a positive impact on relative performance, as REITs generally underperformed in the U.S.

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, 2020, the Portfolio held approximately 2,630 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, 2020, total returns were 4.37% for the Portfolio and 10.15% for the Russell 3000® Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark. The Portfolio's greater emphasis on small-cap stocks also detracted from relative performance, as small-caps underperformed large-caps for the period. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) had a positive impact on relative performance, as REITs generally underperformed in the U.S.

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, 2020, the Portfolio held approximately 2,380 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -6.12% for the Portfolio and 10.15% for the Russell 3000® Index, the Portfolio's benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Portfolio's greater emphasis on value stocks detracted from performance relative to the benchmark. The Portfolio's greater emphasis on small-cap stocks also detracted from relative performance, as small-caps underperformed large-caps for the period.

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. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, the Portfolio held approximately 1,980 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -5.08% for the Portfolio and -0.14% for the Russell 2000® Index, the Portfolio's benchmark. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price detracted from performance relative to the benchmark, as those stocks outperformed. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) had a positive impact on relative performance, as REITs generally underperformed in the U.S.

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. The investment strategy is process driven, emphasizing broad diversification. As of October 31, 2020, the Portfolio held approximately 1,650 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were -9.87% for the Portfolio and -0.14% for the Russell 2000® Index, the Portfolio's benchmark. The Portfolio's exclusion of stocks with the lowest profitability and highest relative price had a negative impact on performance relative to the benchmark, as those stocks outperformed. Conversely, the Portfolio's exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed in the U.S.

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, 2020, the Portfolio held approximately 250 securities. Average cash exposure throughout the year was less than 1% of the Portfolio's assets.

For the 12 months ended October 31, 2020, total returns were 9.90% for the Portfolio and 10.87% for the Russell 1000® Index, the Portfolio's benchmark. Within the highest profitability stocks, the Portfolio's greater emphasis on low relative price (value) stocks detracted from performance relative to

the benchmark. The Portfolio's greater emphasis on stocks with smaller market capitalizations within the large cap universe also detracted from relative performance, as these stocks underperformed their larger counterparts 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, 2020, 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, 2020, total returns were -16.27% for the Portfolio, 9.71% for the S&P 500® Index, and -25.14% for the Dow Jones U.S. Select REIT IndexSM, the Portfolio's benchmarks. Differences in REIT eligibility between the Portfolio and the benchmark contributed positively to 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 outperformed.

DFA INVESTMENT DIMENSIONS GROUP INC.**DISCLOSURE OF FUND EXPENSES****(Unaudited)**

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

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

Actual Fund Return

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

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

Hypothetical Example for Comparison Purposes

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

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

Six Months Ended October 31, 2020**EXPENSE TABLES**

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
Enhanced U.S. Large Company Portfolio				
Actual Fund Return.....	\$1,000.00	\$1,145.90	0.15%	\$0.81
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.38	0.15%	\$0.76
U.S. Large Cap Equity Portfolio				
Actual Fund Return.....	\$1,000.00	\$1,151.90	0.16%	\$0.87
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.33	0.16%	\$0.81

DISCLOSURE OF FUND EXPENSES
CONTINUED

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>U.S. Large Cap Value Portfolio (2)</u>				
Actual Fund Return.....	\$1,000.00	\$1,069.40	0.27%	\$1.40
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.78	0.27%	\$1.37
<u>U.S. Targeted Value Portfolio</u>				
Actual Fund Return				
Class R1 Shares.....	\$1,000.00	\$1,151.00	0.47%	\$2.54
Class R2 Shares.....	\$1,000.00	\$1,150.50	0.62%	\$3.35
Institutional Class Shares.....	\$1,000.00	\$1,151.70	0.37%	\$2.00
Hypothetical 5% Annual Return				
Class R1 Shares.....	\$1,000.00	\$1,022.77	0.47%	\$2.39
Class R2 Shares.....	\$1,000.00	\$1,022.02	0.62%	\$3.15
Institutional Class Shares.....	\$1,000.00	\$1,023.28	0.37%	\$1.88
<u>U.S. Small Cap Value Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,134.50	0.52%	\$2.79
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.52	0.52%	\$2.64
<u>U.S. Core Equity 1 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,148.20	0.18%	\$0.97
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.23	0.18%	\$0.92
<u>U.S. Core Equity 2 Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,151.30	0.21%	\$1.14
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.08	0.21%	\$1.07
<u>U.S. Vector Equity Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,139.10	0.32%	\$1.72
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.53	0.32%	\$1.63
<u>U.S. Small Cap Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,164.30	0.36%	\$1.96
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.33	0.36%	\$1.83
<u>U.S. Micro Cap Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,142.20	0.52%	\$2.80
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,022.52	0.52%	\$2.64
<u>U.S. High Relative Profitability Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,116.60	0.25%	\$1.33
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.88	0.25%	\$1.27

DISCLOSURE OF FUND EXPENSES

CONTINUED

	<u>Beginning Account Value 05/01/20</u>	<u>Ending Account Value 10/31/20</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	\$1,011.30	0.18%	\$0.91
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.23	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 (366) 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 29, 2020. 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

	<u>Affiliated Investment Company</u>
U.S. Large Cap Value Portfolio.....	100.0%

ENHANCED DOMESTIC EQUITY PORTFOLIO

Enhanced U.S. Large Company Portfolio	
Corporate.....	38.3%
Government.....	28.0%
Foreign Corporate.....	28.5%
Foreign Government.....	5.2%
	<u>100.0%</u>

DOMESTIC EQUITY PORTFOLIOS

U.S. Large Cap Equity Portfolio

Communication Services.....	11.4%
Consumer Discretionary.....	12.0%
Consumer Staples.....	7.1%
Energy.....	2.0%
Financials.....	10.2%
Health Care.....	14.2%
Industrials.....	11.1%
Information Technology.....	25.7%
Materials.....	3.7%
Real Estate.....	0.1%
Utilities.....	2.5%
	<u>100.0%</u>

U.S. Targeted Value Portfolio

Communication Services.....	2.9%
Consumer Discretionary.....	15.4%
Consumer Staples.....	4.7%
Energy.....	5.2%
Financials.....	25.6%
Health Care.....	4.7%
Industrials.....	22.3%
Information Technology.....	9.2%
Materials.....	9.2%
Real Estate.....	0.6%
Utilities.....	0.2%
	<u>100.0%</u>

U.S. Small Cap Value Portfolio

Communication Services.....	2.8%
Consumer Discretionary.....	16.8%
Consumer Staples.....	5.2%
Energy.....	5.8%
Financials.....	27.8%
Health Care.....	3.9%
Industrials.....	21.5%
Information Technology.....	7.9%
Materials.....	7.3%
Real Estate.....	0.4%
Utilities.....	0.6%
	<u>100.0%</u>

U.S. Core Equity 1 Portfolio

Communication Services.....	8.8%
Consumer Discretionary.....	13.2%
Consumer Staples.....	6.6%
Energy.....	2.1%
Financials.....	12.3%
Health Care.....	12.8%
Industrials.....	12.3%
Information Technology.....	24.8%
Materials.....	4.1%
Real Estate.....	0.2%
Utilities.....	2.8%
	<u>100.0%</u>

U.S. Core Equity 2 Portfolio

Communication Services.....	7.8%
Consumer Discretionary.....	12.7%
Consumer Staples.....	6.1%
Energy.....	2.0%
Financials.....	13.4%
Health Care.....	13.0%
Industrials.....	14.0%
Information Technology.....	24.2%
Materials.....	4.5%
Real Estate.....	0.3%
Utilities.....	2.0%
	<u>100.0%</u>

U.S. Vector Equity Portfolio

Communication Services.....	7.1%
Consumer Discretionary.....	12.9%
Consumer Staples.....	4.8%
Energy.....	3.5%
Financials.....	21.0%
Health Care.....	10.8%
Industrials.....	18.6%
Information Technology.....	12.9%
Materials.....	6.6%
Real Estate.....	0.5%
Utilities.....	1.3%
	<u>100.0%</u>

U.S. Small Cap Portfolio

Communication Services.....	2.5%
Consumer Discretionary.....	16.3%
Consumer Staples.....	4.9%
Energy.....	2.3%
Financials.....	19.5%
Health Care.....	10.5%
Industrials.....	21.0%
Information Technology.....	13.6%
Materials.....	5.5%
Real Estate.....	0.6%
Utilities.....	3.3%
	<u>100.0%</u>

U.S. Micro Cap Portfolio

Communication Services.....	2.3%
Consumer Discretionary.....	14.3%
Consumer Staples.....	4.2%
Energy.....	3.2%
Financials.....	21.7%
Health Care.....	11.6%
Industrials.....	20.5%
Information Technology.....	13.6%
Materials.....	5.8%
Real Estate.....	1.0%
Utilities.....	1.8%
	<u>100.0%</u>

U.S. High Relative Profitability Portfolio

Communication Services.....	4.9%
Consumer Discretionary.....	16.7%
Consumer Staples.....	11.0%
Energy.....	0.4%
Financials.....	2.6%
Health Care.....	14.5%
Industrials.....	13.1%
Information Technology.....	34.8%
Materials.....	1.9%
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, 2020

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (66.9%)			FRANCE — (1.5%)		
AUSTRALIA — (0.7%)			BNP Paribas SA		
Macquarie Group, Ltd.			Ω 2.950%, 05/23/22.....	500	\$ 518,650
Ω 6.250%, 01/14/21.....	400	\$ 404,604	BPCE SA		
National Australia Bank, Ltd.			Ω 3.000%, 05/22/22.....	4,000	4,142,002
2.500%, 01/12/21.....	2,500	<u>2,509,800</u>	Credit Agricole SA		
TOTAL AUSTRALIA.....		<u>2,914,404</u>	Ω 3.375%, 01/10/22.....	405	418,137
			Sanofi		
CANADA — (11.9%)			0.000%, 03/21/22..... EUR	1,000	1,169,921
Bank of Montreal Floating			Total Capital International SA		
Rate Note			2.250%, 12/17/20..... GBP	375	<u>486,947</u>
Bank of Montreal Floating			TOTAL FRANCE.....		<u>6,735,657</u>
Rate Note					
(r) 0.007%, 09/28/21..... EUR	406	474,726	GERMANY — (3.2%)		
(r) 0.012%, 03/14/22..... EUR	2,000	2,340,131	BMW US Capital LLC		
Bank of Montreal			Floating Rate Note		
0.250%, 11/17/21..... EUR	2,494	2,925,069	(r)Ω 0.754%, 08/13/21.....	1,640	1,643,182
Bank of Nova Scotia (The)			Daimler Finance North		
Floating Rate Note			America LLC		
(r) 0.658%, 04/20/21.....	908	909,661	Ω 3.000%, 02/22/21.....	500	503,736
Canada Housing Trust No 1			Deutsche Bahn Finance		
Floating Rate Note			GMBH		
Canada Housing Trust No 1			Deutsche Bahn Finance		
Floating Rate Note			GMBH		
(r)Ω 0.665%, 03/15/22..... CAD	5,000	3,773,512	1.750%, 11/06/20..... EUR	3,910	4,553,836
(r)Ω 0.605%, 09/15/22..... CAD	7,500	5,662,576	0.000%, 07/19/21..... EUR	400	466,778
(r)Ω 0.505%, 03/15/23..... CAD	5,000	3,770,285	Deutsche Bank AG		
National Bank of Canada			Deutsche Bank AG		
2.100%, 02/01/23.....	1,000	1,033,675	3.150%, 01/22/21.....	2,900	2,914,123
Province of Manitoba Canada			4.250%, 10/14/21.....	300	308,530
0.750%, 12/15/21..... GBP	2,500	3,253,628	Siemens		
Province of Ontario Canada			Financieringsmaatschappij		
Floating Rate Note			NV		
(r) 0.655%, 06/27/22..... CAD	16,500	12,460,763	2.900%, 05/27/22.....	500	519,851
Royal Bank of Canada			Volkswagen Group of		
Floating Rate Note			America Finance LLC		
(r) 0.604%, 04/30/21.....	357	357,628	Ω 4.000%, 11/12/21.....	3,000	<u>3,105,117</u>
Royal Bank of Canada			TOTAL GERMANY.....		<u>14,015,153</u>
1.583%, 09/13/21..... CAD	12,500	9,481,442			
Suncor Energy, Inc.			JAPAN — (5.6%)		
2.800%, 05/15/23.....	2,000	2,089,856	American Honda Finance		
Toronto-Dominion Bank (The)			Corp. Floating Rate Note		
0.625%, 03/08/21..... EUR	3,500	<u>4,091,194</u>	(r) 0.600%, 06/11/21.....	2,893	2,898,642
TOTAL CANADA.....		<u>52,624,146</u>	Mitsubishi UFJ Financial		
			Group, Inc.		
DENMARK — (0.7%)			Mitsubishi UFJ Financial		
Danske Bank A.S.			Group, Inc.		
Danske Bank A.S.			# 2.950%, 03/01/21.....	1,300	1,311,382
Ω 2.700%, 03/02/22.....	3,000	<u>3,087,233</u>	2.190%, 09/13/21.....	500	507,617
			2.998%, 02/22/22.....	500	516,489

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
JAPAN — (Continued)			NORWAY — (1.3%)		
Mitsubishi UFJ Financial Group, Inc. Floating Rate Note			Equinor ASA		
(r) 0.865%, 07/26/21.....	465	\$ 466,895	Equinor ASA		
(r) 1.309%, 09/13/21.....	500	504,106	5.625%, 03/11/21..... EUR	4,913	\$5,842,429
Mizuho Financial Group, Inc.			SINGAPORE — (0.1%)		
Floating Rate Note			Temasek Financial I, Ltd.		
(r) 1.389%, 09/13/21.....	800	807,057	Temasek Financial I, Ltd.		
Mizuho Financial Group, Inc.			0.500%, 03/01/22..... EUR	500	586,547
2.601%, 09/11/22.....	3,000	3,115,916	SPAIN — (1.1%)		
Shire Acquisitions			Santander Holdings USA, Inc.		
Investments Ireland DAC			3.400%, 01/18/23.....	1,500	1,574,745
2.400%, 09/23/21.....	139	141,241	Santander UK Group		
Sumitomo Mitsui Financial Group, Inc. Floating Rate Note			Holdings P.L.C.		
Sumitomo Mitsui Financial Group, Inc. Floating Rate Note			2.875%, 08/05/21.....	800	814,322
(r) 1.922%, 03/09/21.....	2,500	2,513,537	Telefonica Emisiones SA		
(r) 1.358%, 10/19/21.....	381	384,670	5.462%, 02/16/21.....	2,500	2,535,417
Sumitomo Mitsui Financial Group, Inc.			TOTAL SPAIN.....		4,924,484
3.102%, 01/17/23.....	500	527,892	SWITZERLAND — (2.2%)		
Total Capital Canada, Ltd.			Nestle Finance International, Ltd.		
1.125%, 03/18/22..... EUR	3,000	3,563,438	Nestle Finance International, Ltd.		
Toyota Credit Canada, Inc.			0.750%, 11/08/21..... EUR	2,827	3,328,551
2.200%, 02/25/21..... CAD	4,500	3,398,154	1.750%, 09/12/22..... EUR	2,000	2,422,239
Toyota Finance Australia, Ltd.			Novartis Finance SA		
0.000%, 04/09/21..... EUR	1,700	1,982,962	0.750%, 11/09/21..... EUR	1,000	1,177,454
Toyota Motor Credit Corp.			UBS Group AG		
Toyota Motor Credit Corp.			Ω 3.000%, 04/15/21.....	2,500	2,530,123
1.000%, 09/10/21..... EUR	869	1,022,878	TOTAL SWITZERLAND.....		9,458,367
0.750%, 07/21/22..... EUR	210	248,645	UNITED KINGDOM — (3.2%)		
Toyota Motor Finance			Barclays P.L.C.		
Netherlands BV			3.200%, 08/10/21.....	3,000	3,062,406
0.250%, 01/10/22..... EUR	500	585,708	BP Capital Markets P.L.C.		
TOTAL JAPAN.....		24,497,229	Floating Rate Note		
NETHERLANDS — (1.1%)			(r) 1.107%, 09/16/21.....	500	502,988
Shell International Finance BV			CNH Industrial Capital LLC		
Shell International Finance BV			CNH Industrial Capital LLC		
1.625%, 03/24/21..... EUR	2,000	2,347,306	3.875%, 10/15/21.....	480	492,686
1.250%, 03/15/22..... EUR	2,000	2,380,214	# 4.375%, 04/05/22.....	1,540	1,615,446
TOTAL NETHERLANDS.....		4,727,520	HSBC Holdings P.L.C.		
			Floating Rate Note		
			(r) 1.910%, 05/25/21.....	2,170	2,188,115
			HSBC Holdings P.L.C.		
			4.000%, 03/30/22.....	1,500	1,575,711
			3.600%, 05/25/23.....	200	214,870
			Lloyds Banking Group P.L.C.		
			3.000%, 01/11/22.....	3,300	3,391,311

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	Face Amount^ (000)	Value†		Face Amount^ (000)	Value†
UNITED KINGDOM — (Continued)			UNITED STATES — (Continued)		
Vodafone Group P.L.C.			Comcast Cable		
# 2.500%, 09/26/22.....	1,000	\$ 1,035,749	Communications Holdings, Inc.		
TOTAL UNITED KINGDOM...		14,079,282	9.455%, 11/15/22.....	2,200	\$2,605,738
UNITED STATES — (34.3%)			Constellation Brands, Inc.		
AbbVie, Inc.			Constellation Brands, Inc.		
2.900%, 11/06/22.....	2,000	2,094,200	2.700%, 05/09/22.....	1,550	1,596,983
Aetna, Inc.			# 3.200%, 02/15/23.....	1,500	1,582,172
2.750%, 11/15/22.....	221	229,323	Daimler Finance North America LLC		
Air Lease Corp.			Ω 2.550%, 08/15/22.....	1,750	1,805,443
2.250%, 01/15/23.....	1,610	1,622,329	Dollar Tree, Inc.		
Altria Group, Inc.			3.700%, 05/15/23.....	2,689	2,883,334
Altria Group, Inc.			Dominion Energy Gas Holdings LLC Floating Rate Note		
4.750%, 05/05/21.....	635	649,520	(r) 0.850%, 06/15/21.....	3,000	3,009,312
2.850%, 08/09/22.....	2,000	2,082,214	DuPont de Nemours, Inc.		
American Express Co.			2.169%, 05/01/23.....	3,400	3,436,925
2.500%, 08/01/22.....	2,231	2,308,662	Eastman Chemical Co.		
Anthem, Inc.			3.500%, 12/01/21.....	200	205,973
2.500%, 11/21/20.....	3,048	3,051,352	eBay, Inc.		
Aon Corp.			2.750%, 01/30/23.....	2,400	2,509,029
2.200%, 11/15/22.....	3,000	3,105,720	EOG Resources, Inc.		
Apple, Inc.			2.625%, 03/15/23.....	2,000	2,091,202
1.000%, 11/10/22..... EUR	4,000	4,785,510	FedEx Corp.		
Bank of America Corp.			2.625%, 08/01/22.....	2,500	2,590,230
3.300%, 01/11/23.....	3,000	3,181,170	GE Capital International Funding Co., Unlimited Co.		
BMW US Capital LLC			2.342%, 11/15/20.....	2,000	2,001,320
Ω 3.100%, 04/12/21.....	500	505,915	General Mills, Inc. Floating Rate Note		
Booking Holdings, Inc.			(r) 0.770%, 04/16/21.....	1,325	1,327,160
2.750%, 03/15/23.....	2,000	2,093,493	General Motors Financial Co., Inc.		
Boston Scientific Corp.			3.550%, 07/08/22.....	837	869,383
3.375%, 05/15/22.....	1,465	1,529,144	Global Payments, Inc.		
Broadcom Corp. / Broadcom Cayman Finance Ltd.			3.750%, 06/01/23.....	1,000	1,069,902
3.000%, 01/15/22.....	2,900	2,978,203	Goldman Sachs Group, Inc. (The)		
Bunge, Ltd. Finance Corp.			Goldman Sachs Group, Inc. (The)		
3.000%, 09/25/22.....	200	207,956	3.625%, 01/22/23.....	2,000	2,133,743
Capital One Financial Corp.			3.200%, 02/23/23.....	1,500	1,587,228
3.200%, 01/30/23.....	2,000	2,108,365	Hewlett Packard Enterprise Co. Floating Rate Note		
Caterpillar Financial Services Corp. Floating Rate Note			#(r) 0.929%, 03/12/21.....	2,000	2,003,292
(r) 0.528%, 09/07/21.....	1,115	1,117,228	John Deere Capital Corp. Floating Rate Note		
Cigna Corp.			(r) 0.510%, 09/10/21.....	2,022	2,026,409
# 3.750%, 07/15/23.....	2,000	2,164,575	JPMorgan Chase & Co.		
Citigroup, Inc.			3.250%, 09/23/22.....	2,243	2,366,454
2.700%, 03/30/21.....	1,300	1,312,909			
Citigroup, Inc. Floating Rate Note					
(r) 1.404%, 08/02/21.....	1,600	1,613,013			
Citizens Bank NA					
2.650%, 05/26/22.....	1,000	1,032,111			
CNH Industrial Capital LLC					
1.950%, 07/02/23.....	1,094	1,112,821			

ENHANCED U.S. LARGE COMPANY PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
KeyCorp		
5.100%, 03/24/21.....	450	\$ 458,415
Kinder Morgan Energy Partners L.P.		
3.950%, 09/01/22.....	707	742,950
Kroger Co. (The)		
# 2.800%, 08/01/22.....	1,500	1,556,218
Laboratory Corp. of America Holdings		
3.750%, 08/23/22.....	3,000	3,151,351
LyondellBasell Industries NV		
6.000%, 11/15/21.....	2,500	2,603,266
Marathon Petroleum Corp.		
Marathon Petroleum Corp.		
# 5.125%, 03/01/21.....	300	304,583
4.500%, 05/01/23.....	2,500	2,687,122
McKesson Corp.		
3.650%, 11/30/20.....	699	700,779
Merck & Co., Inc.		
1.125%, 10/15/21..... EUR	1,700	1,999,597
Micron Technology, Inc.		
2.497%, 04/24/23.....	1,650	1,716,649
Morgan Stanley		
# 3.125%, 01/23/23.....	3,100	3,275,999
Mylan, Inc.		
Ω 3.125%, 01/15/23.....	2,650	2,783,409
National Rural Utilities Cooperative Finance Corp.		
Floating Rate Note		
(r) 0.595%, 06/30/21.....	3,000	3,007,110
Newmont Corp.		
3.625%, 06/09/21.....	2,800	2,838,448
Northrop Grumman Corp.		
2.550%, 10/15/22.....	1,600	1,663,675
Omnicom Group, Inc. / Omnicom Capital, Inc.		
3.625%, 05/01/22.....	2,000	2,092,004
Oracle Corp.		
2.500%, 10/15/22.....	2,500	2,605,330
Penske Truck Leasing Co. L.P. / PTL Finance Corp.		
Ω 4.125%, 08/01/23.....	578	627,294
Pfizer, Inc.		
0.250%, 03/06/22..... EUR	2,000	2,345,768
Phillips 66		
4.300%, 04/01/22.....	515	540,958
Procter & Gamble Co. (The)		
2.000%, 11/05/21..... EUR	1,500	1,787,292
Quest Diagnostics, Inc.		
4.700%, 04/01/21.....	1,000	1,014,241
Raytheon Technologies Corp.		
8.750%, 03/01/21.....	2,000	2,054,688

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
Regions Financial Corp.		
2.750%, 08/14/22.....	916	\$ 951,487
Ryder System, Inc.		
2.875%, 06/01/22.....	1,984	2,051,698
Southwest Airlines Co.		
4.750%, 05/04/23.....	3,000	3,213,465
Sysco Corp.		
2.600%, 06/12/22.....	500	515,650
Total System Services, Inc.		
4.000%, 06/01/23.....	1,500	1,620,927
Tyson Foods, Inc.		
4.500%, 06/15/22.....	500	527,384
Valero Energy Corp.		
2.700%, 04/15/23.....	2,500	2,572,249
VF Corp.		
2.050%, 04/23/22.....	3,500	3,581,390
VMware, Inc.		
2.950%, 08/21/22.....	2,764	2,869,549
Walgreens Boots Alliance, Inc.		
3.300%, 11/18/21.....	2,500	2,562,712
Waste Management, Inc.		
2.400%, 05/15/23.....	900	938,536
Wells Fargo & Co. Floating Rate Note		
Wells Fargo & Co. Floating Rate Note		
(r) 1.591%, 03/04/21.....	696	699,110
(r) 1.240%, 07/26/21.....	2,272	2,286,700
Williams Cos., Inc. (The)		
3.700%, 01/15/23.....	3,000	3,159,513
Zoetis, Inc. Floating Rate Note		
(r) 0.693%, 08/20/21.....	331	331,802
TOTAL UNITED STATES.....		151,026,283
TOTAL BONDS.....		294,518,734
U.S. TREASURY OBLIGATIONS — (25.9%)		
U.S. Treasury Bills		
0.109%, 11/12/20.....	10,000	9,999,792
0.097%, 01/05/21.....	17,000	16,997,280
U.S. Treasury Notes		
#(r) 0.239%, 04/30/21.....	32,000	32,021,438
(r)« 0.254%, 01/31/22.....	30,100	30,144,689
« 1.875%, 02/28/22.....	24,500	25,064,648
TOTAL U.S. TREASURY OBLIGATIONS.....		114,227,847
TOTAL INVESTMENT SECURITIES (Cost \$404,048,260).....		408,746,581

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Face Amount[^] (000)</u>	<u>Value†</u>	<u>Shares</u>	<u>Value†</u>
COMMERCIAL PAPER — (4.9%)				
Banque Et Caisse d'Epargne de l'Etat				
0.300%, 12/09/20.....	10,000	\$ 9,998,967		
Campbell Soup Company				
0.850%, 03/01/21.....	2,500	2,496,848		
Harley-Davidson Financial Services, Inc.				
0.550%, 02/17/21.....	3,250	3,243,277		
Natwest Market P.L.C.				
1.150%, 01/07/21.....	2,500	2,499,109		
Telstra Corporation Limited				
0.550%, 12/21/20.....	3,000	2,999,081		
Walt Disney Co. (The)				
0.700%, 03/26/21.....	500	499,369		
TOTAL COMMERCIAL PAPER (Cost \$21,725,335).....		<u>21,736,651</u>		
SECURITIES LENDING COLLATERAL — (2.3%)				
@ \$ The DFA Short Term Investment Fund.....			870,342	\$ 10,070,722
TOTAL INVESTMENTS — (100.0%) (Cost \$435,844,298).....				<u>\$440,553,954</u>

As of October 31, 2020, 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 38,775,801	CAD 51,503,725	State Street Bank and Trust	01/06/21	\$103,143
USD 42,266,117	EUR 35,888,403	State Street Bank and Trust	01/07/21	400,284
USD 11,346,842	EUR 9,608,300	Citibank, N.A.	01/12/21	137,005
Total Appreciation				\$640,432
USD 3,718,482	GBP 2,896,953	State Street Bank and Trust	12/29/20	\$ (36,273)
Total (Depreciation)				\$ (36,273)
Total Appreciation (Depreciation)				\$604,159

As of October 31, 2020, Enhanced 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.....	2,670	12/18/20	\$452,719,939	\$435,837,450	\$(16,882,489)
Total Futures Contracts.....			\$452,719,939	\$435,837,450	\$(16,882,489)

ENHANCED U.S. LARGE COMPANY PORTFOLIO

CONTINUED

Summary of the Portfolio's investments as of October 31, 2020, 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.....	—	\$ 2,914,404	—	\$ 2,914,404
Canada.....	—	52,624,146	—	52,624,146
Denmark.....	—	3,087,233	—	3,087,233
France.....	—	6,735,657	—	6,735,657
Germany.....	—	14,015,153	—	14,015,153
Japan.....	—	24,497,229	—	24,497,229
Netherlands.....	—	4,727,520	—	4,727,520
Norway.....	—	5,842,429	—	5,842,429
Singapore.....	—	586,547	—	586,547
Spain.....	—	4,924,484	—	4,924,484
Switzerland.....	—	9,458,367	—	9,458,367
United Kingdom.....	—	14,079,282	—	14,079,282
United States.....	—	151,026,283	—	151,026,283
U.S. Treasury Obligations.....	—	114,227,847	—	114,227,847
Commercial Paper.....	—	21,736,651	—	21,736,651
Securities Lending Collateral.....	—	10,070,722	—	10,070,722
Forward Currency Contracts**.....	—	604,159	—	604,159
Futures Contracts**.....	\$(16,882,489)	—	—	(16,882,489)
TOTAL.....	\$(16,882,489)	\$441,158,113	—	\$424,275,624

** 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, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.3%)			
COMMUNICATION SERVICES — (11.3%)			
* Alphabet, Inc., Class A	15,986	\$ 25,835,135	1.5%
* Alphabet, Inc., Class C	16,118	26,127,439	1.5%
AT&T, Inc.....	384,646	10,393,135	0.6%
Comcast Corp., Class A.....	288,127	12,170,485	0.7%
* Facebook, Inc., Class A	128,015	33,682,027	2.0%
* Netflix, Inc.....	19,585	9,317,368	0.6%
Verizon Communications, Inc.....	347,460	19,801,745	1.2%
Walt Disney Co. (The).....	77,685	9,419,306	0.6%
Other Securities		44,693,690	2.6%
TOTAL COMMUNICATION SERVICES		191,440,330	11.3%
CONSUMER DISCRETIONARY — (11.9%)			
* Amazon.com, Inc.....	22,089	67,065,517	4.0%
Home Depot, Inc. (The).....	47,402	12,642,587	0.7%
Lowe's Cos., Inc.....	42,805	6,767,471	0.4%
McDonald's Corp.....	33,112	7,052,856	0.4%
NIKE, Inc., Class B.....	64,496	7,744,680	0.5%
* Tesla, Inc.....	27,427	10,642,773	0.6%
Other Securities		91,258,859	5.4%
TOTAL CONSUMER DISCRETIONARY		203,174,743	12.0%
CONSUMER STAPLES — (7.0%)			
Coca-Cola Co. (The).....	207,411	9,968,173	0.6%
Costco Wholesale Corp.....	24,486	8,756,683	0.5%
PepsiCo, Inc.....	79,820	10,639,208	0.6%
Procter & Gamble Co. (The).....	137,350	18,830,685	1.1%
Walmart, Inc.....	80,772	11,207,115	0.7%
Other Securities		59,602,195	3.5%
TOTAL CONSUMER STAPLES		119,004,059	7.0%
ENERGY — (2.0%)			
Other Securities		34,281,529	2.0%
FINANCIALS — (10.1%)			
Bank of America Corp.....	340,025	8,058,593	0.5%
* Berkshire Hathaway, Inc., Class B.....	80,470	16,246,893	1.0%
JPMorgan Chase & Co.....	159,111	15,599,243	0.9%
Other Securities		132,524,492	7.8%
TOTAL FINANCIALS		172,429,221	10.2%
HEALTH CARE — (14.1%)			
Abbott Laboratories.....	80,712	8,483,638	0.5%
AbbVie, Inc.....	94,749	8,063,140	0.5%
Amgen, Inc.....	33,989	7,373,574	0.4%
Eli Lilly and Co.....	49,736	6,488,559	0.4%
Johnson & Johnson.....	141,207	19,360,892	1.1%
Merck & Co., Inc.....	146,955	11,052,486	0.7%
Pfizer, Inc.....	305,630	10,843,752	0.6%
Thermo Fisher Scientific, Inc.....	18,126	8,575,773	0.5%
UnitedHealth Group, Inc.....	52,791	16,108,646	1.0%

U.S. LARGE CAP EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Other Securities.....		\$ 142,756,984	8.4%
TOTAL HEALTH CARE.....		239,107,444	14.1%
INDUSTRIALS — (11.0%)			
Honeywell International, Inc.....	38,767	6,394,617	0.4%
Union Pacific Corp.....	43,769	7,755,429	0.5%
United Parcel Service, Inc., Class B.....	40,683	6,391,706	0.4%
Other Securities.....		166,412,229	9.7%
TOTAL INDUSTRIALS.....		186,953,981	11.0%
INFORMATION TECHNOLOGY — (25.6%)			
* Accenture P.L.C., Class A.....	40,421	8,767,719	0.5%
* Adobe, Inc.....	20,154	9,010,853	0.5%
Apple, Inc.....	815,140	88,736,140	5.2%
Broadcom, Inc.....	22,163	7,748,850	0.5%
Cisco Systems, Inc.....	232,302	8,339,642	0.5%
Intel Corp.....	330,561	14,637,241	0.9%
International Business Machines Corp.....	64,127	7,160,421	0.4%
Mastercard, Inc., Class A.....	51,638	14,904,792	0.9%
Microsoft Corp.....	360,764	73,043,887	4.3%
NVIDIA Corp.....	24,688	12,377,576	0.7%
Oracle Corp.....	114,813	6,442,157	0.4%
* PayPal Holdings, Inc.....	41,639	7,750,267	0.5%
QUALCOMM, Inc.....	66,535	8,207,758	0.5%
* salesforce.com, Inc.....	32,307	7,503,947	0.4%
Texas Instruments, Inc.....	52,922	7,651,992	0.5%
Visa, Inc., Class A.....	85,752	15,581,996	0.9%
Other Securities.....		136,510,934	8.1%
TOTAL INFORMATION TECHNOLOGY.....		434,376,172	25.7%
MATERIALS — (3.7%)			
Other Securities.....		62,347,832	3.7%
REAL ESTATE — (0.1%)			
Other Security.....		1,850,184	0.1%
UTILITIES — (2.5%)			
Other Securities.....		42,149,641	2.5%
TOTAL COMMON STOCKS (Cost \$1,144,648,457).....		1,687,115,136	99.6%
TEMPORARY CASH INVESTMENTS — (0.3%)			
State Street Institutional U.S. Government Money Market Fund, 0.026%.....	5,471,963	5,471,963	0.3%
SECURITIES LENDING COLLATERAL — (0.4%)			
@§ The DFA Short Term Investment Fund.....	624,813	7,229,708	0.5%
TOTAL INVESTMENTS—(100.0%) (Cost \$1,157,347,669).....		\$1,699,816,807	100.4%

U.S. LARGE CAP EQUITY PORTFOLIO**CONTINUED**

Summary of the Portfolio's investments as of October 31, 2020, based on their valuation inputs, is as follows (see Security Valuation Note):

	Investments in Securities (Market Value)			Total
	Level 1	Level 2	Level 3	
Common Stocks				
Communication Services.....	\$ 191,440,330	—	—	\$ 191,440,330
Consumer Discretionary.....	203,174,743	—	—	203,174,743
Consumer Staples.....	119,004,059	—	—	119,004,059
Energy.....	34,281,529	—	—	34,281,529
Financials.....	172,429,221	—	—	172,429,221
Health Care.....	239,107,444	—	—	239,107,444
Industrials.....	186,953,981	—	—	186,953,981
Information Technology.....	434,376,172	—	—	434,376,172
Materials.....	62,347,832	—	—	62,347,832
Real Estate.....	1,850,184	—	—	1,850,184
Utilities.....	42,149,641	—	—	42,149,641
Temporary Cash Investments.....	5,471,963	—	—	5,471,963
Securities Lending Collateral.....	—	\$7,229,708	—	7,229,708
TOTAL.....	\$1,692,587,099	\$7,229,708	—	\$1,699,816,807

See accompanying Notes to Financial Statements.

U.S. LARGE CAP VALUE PORTFOLIO
SCHEDULE OF INVESTMENTS

October 31, 2020

	<u>Value†</u>
AFFILIATED INVESTMENT COMPANIES — (100.0%)	
Investment in The U.S. Large Cap Value Series of The DFA Investment Trust Company.....	<u>\$18,721,211,482</u>
TOTAL INVESTMENTS IN AFFILIATED INVESTMENT COMPANIES.....	<u><u>\$18,721,211,482</u></u>

Summary of the Portfolio's Master Fund's investments as of October 31, 2020, 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, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.1%)			
COMMUNICATION SERVICES — (2.8%)			
Other Securities.....		\$ 250,364,741	2.8%
CONSUMER DISCRETIONARY — (14.8%)			
* AutoNation, Inc.....	740,371	42,001,247	0.5%
BorgWarner, Inc.....	1,508,481	52,766,665	0.6%
Dick's Sporting Goods, Inc.....	498,557	28,243,254	0.3%
Lear Corp.....	265,233	32,042,799	0.4%
# Lithia Motors, Inc., Class A.....	214,234	49,181,699	0.6%
Marriott Vacations Worldwide Corp.....	305,761	29,536,513	0.3%
# Penske Automotive Group, Inc.....	627,334	32,094,407	0.4%
Toll Brothers, Inc.....	1,210,493	51,179,644	0.6%
Other Securities.....		1,020,085,868	11.5%
TOTAL CONSUMER DISCRETIONARY.....		1,337,132,096	15.2%
CONSUMER STAPLES — (4.5%)			
Bunge, Ltd.....	593,952	33,694,897	0.4%
* Darling Ingredients, Inc.....	1,386,164	59,605,052	0.7%
Ingredion, Inc.....	420,000	29,773,800	0.4%
* Post Holdings, Inc.....	577,758	49,629,412	0.6%
* US Foods Holding Corp.....	1,350,470	28,224,823	0.3%
Other Securities.....		210,276,317	2.3%
TOTAL CONSUMER STAPLES.....		411,204,301	4.7%
ENERGY — (5.0%)			
Other Securities.....		452,946,424	5.1%
FINANCIALS — (24.7%)			
* Athene Holding, Ltd., Class A.....	1,493,862	47,923,093	0.6%
First Horizon National Corp.....	4,300,039	44,763,406	0.5%
Invesco, Ltd.....	3,205,024	42,017,865	0.5%
New York Community Bancorp, Inc.....	3,850,378	31,996,641	0.4%
OneMain Holdings, Inc.....	857,704	29,925,293	0.3%
People's United Financial, Inc.....	3,730,136	39,800,551	0.5%
Popular, Inc.....	746,463	31,500,739	0.4%
# Santander Consumer USA Holdings, Inc.....	2,169,069	44,118,863	0.5%
Unum Group.....	1,631,107	28,805,350	0.3%
# Voya Financial, Inc.....	862,441	41,336,797	0.5%
Zions Bancorp NA.....	1,373,658	44,327,944	0.5%
Other Securities.....		1,804,169,634	20.4%
TOTAL FINANCIALS.....		2,230,686,176	25.4%
HEALTH CARE — (4.6%)			
* Acadia Healthcare Co., Inc.....	805,833	28,727,947	0.3%
Perrigo Co. P.L.C.....	792,290	34,757,762	0.4%
Other Securities.....		349,529,107	4.0%
TOTAL HEALTH CARE.....		413,014,816	4.7%
INDUSTRIALS — (21.4%)			
AGCO Corp.....	424,798	32,722,190	0.4%
Air Lease Corp.....	1,126,549	30,687,195	0.4%

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
AMERCO.....	94,083	\$ 32,661,854	0.4%
* JetBlue Airways Corp.....	2,577,887	30,857,307	0.4%
Knight-Swift Transportation Holdings, Inc.....	1,518,270	57,679,077	0.7%
#* MasTec, Inc.....	637,501	31,645,550	0.4%
Quanta Services, Inc.....	631,556	39,428,041	0.5%
* Sensata Technologies Holding P.L.C.....	686,278	29,997,211	0.3%
Snap-on, Inc.....	230,571	36,321,850	0.4%
Timken Co. (The).....	540,574	32,272,268	0.4%
Triton International, Ltd.....	775,783	28,610,877	0.3%
#* XPO Logistics, Inc.....	397,661	35,789,490	0.4%
Other Securities.....		1,515,443,469	17.0%
TOTAL INDUSTRIALS.....		1,934,116,379	22.0%
INFORMATION TECHNOLOGY — (8.8%)			
* Arrow Electronics, Inc.....	805,350	62,728,711	0.7%
* Flex, Ltd.....	2,021,294	28,601,310	0.3%
Jabil, Inc.....	1,027,905	34,064,772	0.4%
* ON Semiconductor Corp.....	1,124,242	28,207,232	0.3%
SYNNEX Corp.....	379,206	49,918,678	0.6%
Other Securities.....		592,597,155	6.7%
TOTAL INFORMATION TECHNOLOGY.....		796,117,858	9.0%
MATERIALS — (8.8%)			
CF Industries Holdings, Inc.....	1,166,747	32,213,885	0.4%
* Element Solutions, Inc.....	2,579,492	30,231,646	0.4%
Huntsman Corp.....	1,700,000	41,293,000	0.5%
Reliance Steel & Aluminum Co.....	590,970	64,409,820	0.7%
Steel Dynamics, Inc.....	1,689,581	53,188,010	0.6%
Westlake Chemical Corp.....	652,862	44,146,528	0.5%
Other Securities.....		532,521,665	6.0%
TOTAL MATERIALS.....		798,004,554	9.1%
REAL ESTATE — (0.5%)			
Other Securities.....		48,946,481	0.6%
UTILITIES — (0.2%)			
Other Securities.....		16,775,391	0.2%
TOTAL COMMON STOCKS.....		8,689,309,217	98.8%
PREFERRED STOCKS — (0.1%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		504,941	0.0%
CONSUMER DISCRETIONARY — (0.1%)			
Other Security.....		6,969,382	0.1%
INDUSTRIALS — (0.0%)			
Other Security.....		5,191,390	0.0%
TOTAL PREFERRED STOCKS.....		12,665,713	0.1%

U.S. TARGETED VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		\$ 4,803	0.0%
TOTAL RIGHTS/WARRANTS.....		4,803	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$8,822,695,225).....		8,701,979,733	
TEMPORARY CASH INVESTMENTS — (0.9%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.026%.....	75,312,431	75,312,431	0.9%
SECURITIES LENDING COLLATERAL — (2.9%)			
@§ The DFA Short Term Investment Fund.....	22,890,168	264,862,130	3.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$9,162,816,473).....		\$9,042,154,294	102.8%

As of October 31, 2020, 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.....	476	12/18/20	\$80,581,032	\$77,699,860	\$(2,881,172)
Total Futures Contracts.....			\$80,581,032	\$77,699,860	\$(2,881,172)

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 250,364,741	—	—	\$ 250,364,741
Consumer Discretionary.....	1,337,070,743	\$ 61,353	—	1,337,132,096
Consumer Staples.....	411,204,301	—	—	411,204,301
Energy.....	452,946,424	—	—	452,946,424
Financials.....	2,230,656,755	29,421	—	2,230,686,176
Health Care.....	412,736,779	278,037	—	413,014,816
Industrials.....	1,934,116,379	—	—	1,934,116,379
Information Technology.....	796,108,612	9,246	—	796,117,858
Materials.....	798,004,554	—	—	798,004,554
Real Estate.....	48,946,481	—	—	48,946,481
Utilities.....	16,775,391	—	—	16,775,391
Preferred Stocks				
Communication Services.....	504,941	—	—	504,941
Consumer Discretionary.....	6,969,382	—	—	6,969,382
Industrials.....	5,191,390	—	—	5,191,390
Rights/Warrants				
Communication Services.....	—	4,803	—	4,803
Temporary Cash Investments.....	75,312,431	—	—	75,312,431

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

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$264,862,130	—	\$ 264,862,130
Futures Contracts**.....	\$ (2,881,172)	—	—	(2,881,172)
TOTAL.....	<u>\$8,774,028,132</u>	<u>\$265,244,990</u>	<u>—</u>	<u>\$9,039,273,122</u>

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

See accompanying Notes to Financial Statements.

U.S. SMALL CAP VALUE PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.5%)			
COMMUNICATION SERVICES — (2.6%)			
Other Securities		\$ 283,940,611	2.7%
CONSUMER DISCRETIONARY — (15.9%)			
* AutoNation, Inc.....	1,780,777	101,023,479	1.0%
Foot Locker, Inc.....	1,302,002	48,017,834	0.5%
Marriott Vacations Worldwide Corp.....	518,686	50,105,068	0.5%
MDC Holdings, Inc.....	1,610,118	70,072,335	0.7%
* Meritage Homes Corp.....	1,426,415	124,226,482	1.2%
# Penske Automotive Group, Inc.....	1,234,089	63,135,993	0.6%
* Taylor Morrison Home Corp.....	3,749,834	80,996,414	0.8%
* TRI Pointe Group, Inc.....	2,946,842	48,416,614	0.5%
Other Securities		1,141,713,641	10.7%
TOTAL CONSUMER DISCRETIONARY.....		1,727,707,860	16.5%
CONSUMER STAPLES — (5.0%)			
* Darling Ingredients, Inc.....	3,990,950	171,610,850	1.6%
Seaboard Corp.....	16,755	57,720,975	0.5%
Other Securities		312,788,417	3.1%
TOTAL CONSUMER STAPLES.....		542,120,242	5.2%
ENERGY — (5.6%)			
* CNX Resources Corp.....	4,643,781	45,044,676	0.4%
EQT Corp.....	4,354,498	65,927,100	0.6%
Other Securities		491,200,033	4.7%
TOTAL ENERGY.....		602,171,809	5.7%
FINANCIALS — (26.6%)			
American Equity Investment Life Holding Co.....	2,970,459	73,726,792	0.7%
Associated Banc-Corp.....	3,798,022	51,994,921	0.5%
Bank OZK	2,707,599	67,094,303	0.7%
CNO Financial Group, Inc.....	4,510,009	80,052,660	0.8%
First Horizon National Corp.....	5,817,099	60,556,001	0.6%
FNB Corp.....	6,298,275	47,614,959	0.5%
# Independent Bank Group, Inc.....	912,613	47,072,579	0.5%
Nelnet, Inc., Class A.....	860,200	52,506,608	0.5%
Old National Bancorp.....	4,659,312	65,137,182	0.6%
# Pacific Premier Bancorp, Inc.....	2,074,069	52,888,759	0.5%
Popular, Inc.....	1,328,298	56,054,176	0.5%
Sterling Bancorp.....	3,335,554	44,629,713	0.4%
Umpqua Holdings Corp.....	3,872,543	48,639,140	0.5%
# United Bankshares, Inc.....	1,848,407	48,483,716	0.5%
Valley National Bancorp.....	8,273,467	63,209,288	0.6%
Washington Federal, Inc.....	2,235,956	47,603,503	0.5%
Other Securities		1,971,729,501	18.6%
TOTAL FINANCIALS.....		2,878,993,801	27.5%
HEALTH CARE — (3.8%)			
* Acadia Healthcare Co., Inc.....	2,211,861	78,852,845	0.8%
* Magellan Health, Inc.....	677,892	48,991,255	0.5%

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Other Securities.....		\$ 280,373,705	2.6%
TOTAL HEALTH CARE.....		408,217,805	3.9%
INDUSTRIALS — (20.5%)			
ABM Industries, Inc.....	1,295,409	44,976,600	0.4%
AGCO Corp.....	598,770	46,123,253	0.4%
Air Lease Corp.....	1,983,887	54,041,082	0.5%
* Beacon Roofing Supply, Inc.....	1,554,735	47,730,364	0.5%
#* Colfax Corp.....	2,178,567	59,235,237	0.6%
# GATX Corp.....	906,774	61,914,529	0.6%
Macquarie Infrastructure Corp.....	1,918,757	49,503,931	0.5%
Regal Beloit Corp.....	943,289	93,055,460	0.9%
Triton International, Ltd.....	1,845,292	68,054,369	0.7%
* WillScot Mobile Mini Holdings Corp.....	2,492,074	46,302,735	0.4%
Other Securities.....		1,651,256,875	15.7%
TOTAL INDUSTRIALS.....		2,222,194,435	21.2%
INFORMATION TECHNOLOGY — (7.6%)			
* Amkor Technology, Inc.....	5,973,850	70,790,122	0.7%
* CACI International, Inc., Class A.....	263,967	55,045,038	0.5%
Vishay Intertechnology, Inc.....	3,227,981	52,357,852	0.5%
Other Securities.....		639,727,462	6.1%
TOTAL INFORMATION TECHNOLOGY.....		817,920,474	7.8%
MATERIALS — (7.0%)			
# Commercial Metals Co.....	3,104,385	64,105,550	0.6%
* Element Solutions, Inc.....	6,517,914	76,389,952	0.7%
Hecla Mining Co.....	10,380,528	47,542,818	0.5%
Huntsman Corp.....	2,047,226	49,727,120	0.5%
# Olin Corp.....	3,309,972	54,780,037	0.5%
Other Securities.....		468,378,250	4.5%
TOTAL MATERIALS.....		760,923,727	7.3%
REAL ESTATE — (0.3%)			
Other Securities.....		37,017,869	0.3%
UTILITIES — (0.6%)			
Brookfield Renewable Corp., Class A.....	772,960	51,610,539	0.5%
Other Securities.....		13,211,300	0.1%
TOTAL UTILITIES.....		64,821,839	0.6%
TOTAL COMMON STOCKS.....		10,346,030,472	98.7%
PREFERRED STOCKS — (0.2%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		383,748	0.0%
CONSUMER DISCRETIONARY — (0.1%)			
Other Security.....		11,834,459	0.2%

U.S. SMALL CAP VALUE PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.1%)			
Other Security.....		\$ 11,345,525	0.1%
TOTAL PREFERRED STOCKS.....		23,563,732	0.3%
TOTAL INVESTMENT SECURITIES			
(Cost \$9,549,247,775).....		10,369,594,204	
TEMPORARY CASH INVESTMENTS — (1.0%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.026%.....	102,809,135	102,809,135	1.0%
SECURITIES LENDING COLLATERAL — (3.3%)			
@\$ The DFA Short Term Investment Fund.....	31,209,195	361,121,597	3.4%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$10,013,093,231).....		\$10,833,524,936	103.4%

As of October 31, 2020, 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.....	590	12/18/20	\$99,631,941	\$96,308,650	\$(3,323,291)
Total Futures Contracts.....			\$99,631,941	\$96,308,650	\$(3,323,291)

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 283,940,611	—	—	\$ 283,940,611
Consumer Discretionary.....	1,727,654,937	\$ 52,923	—	1,727,707,860
Consumer Staples.....	542,120,242	—	—	542,120,242
Energy.....	602,171,809	—	—	602,171,809
Financials.....	2,878,926,031	67,770	—	2,878,993,801
Health Care.....	408,217,805	—	—	408,217,805
Industrials.....	2,222,194,435	—	—	2,222,194,435
Information Technology.....	817,920,474	—	—	817,920,474
Materials.....	760,923,727	—	—	760,923,727
Real Estate.....	37,017,869	—	—	37,017,869
Utilities.....	64,821,839	—	—	64,821,839
Preferred Stocks				
Communication Services.....	383,748	—	—	383,748
Consumer Discretionary.....	11,834,459	—	—	11,834,459
Industrials.....	11,345,525	—	—	11,345,525
Temporary Cash Investments.....	102,809,135	—	—	102,809,135

U.S. SMALL CAP VALUE PORTFOLIO**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$361,121,597	—	\$ 361,121,597
Futures Contracts**.....	\$ (3,323,291)	—	—	(3,323,291)
TOTAL.....	<u>\$10,468,959,355</u>	<u>\$361,242,290</u>	<u>—</u>	<u>\$10,830,201,645</u>

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

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 1 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (97.8%)			
COMMUNICATION SERVICES — (8.6%)			
* Alphabet, Inc., Class A.....	127,914	\$ 206,723,095	0.9%
* Alphabet, Inc., Class C.....	127,904	207,333,663	0.9%
AT&T, Inc.....	5,184,047	140,072,950	0.6%
Comcast Corp., Class A.....	3,435,836	145,129,713	0.6%
* Facebook, Inc., Class A.....	1,482,909	390,168,187	1.6%
Verizon Communications, Inc.....	4,556,038	259,648,606	1.1%
Walt Disney Co. (The).....	768,997	93,240,886	0.4%
Other Securities.....		674,397,536	2.6%
TOTAL COMMUNICATION SERVICES.....		2,116,714,636	8.7%
CONSUMER DISCRETIONARY — (12.9%)			
* Amazon.com, Inc.....	253,734	770,374,484	3.2%
Home Depot, Inc. (The).....	621,181	165,675,185	0.7%
Lowe's Cos., Inc.....	561,375	88,753,387	0.4%
McDonald's Corp.....	422,272	89,943,936	0.4%
NIKE, Inc., Class B.....	747,119	89,714,050	0.4%
* Tesla, Inc.....	209,330	81,228,413	0.3%
Other Securities.....		1,912,608,703	7.7%
TOTAL CONSUMER DISCRETIONARY.....		3,198,298,158	13.1%
CONSUMER STAPLES — (6.5%)			
Coca-Cola Co. (The).....	2,670,749	128,356,197	0.5%
Costco Wholesale Corp.....	266,821	95,420,526	0.4%
PepsiCo, Inc.....	1,155,131	153,967,411	0.6%
Procter & Gamble Co. (The).....	1,579,025	216,484,327	0.9%
Walmart, Inc.....	863,854	119,859,743	0.5%
Other Securities.....		890,299,133	3.7%
TOTAL CONSUMER STAPLES.....		1,604,387,337	6.6%
ENERGY — (2.1%)			
Other Securities.....		510,956,675	2.1%
FINANCIALS — (12.0%)			
Bank of America Corp.....	4,711,985	111,674,045	0.5%
* Berkshire Hathaway, Inc., Class B.....	1,088,779	219,824,480	0.9%
JPMorgan Chase & Co.....	2,201,688	215,853,492	0.9%
Other Securities.....		2,415,117,319	9.8%
TOTAL FINANCIALS.....		2,962,469,336	12.1%
HEALTH CARE — (12.5%)			
Abbott Laboratories.....	747,210	78,539,243	0.3%
AbbVie, Inc.....	1,141,380	97,131,438	0.4%
Amgen, Inc.....	530,972	115,189,066	0.5%
Johnson & Johnson.....	1,801,538	247,008,875	1.0%
Merck & Co., Inc.....	1,553,125	116,810,531	0.5%
Pfizer, Inc.....	3,028,207	107,440,784	0.5%
Thermo Fisher Scientific, Inc.....	168,163	79,561,279	0.3%
UnitedHealth Group, Inc.....	577,060	176,084,088	0.7%
Other Securities.....		2,063,482,228	8.4%
TOTAL HEALTH CARE.....		3,081,247,532	12.6%

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (12.0%)			
3M Co.....	495,848	\$ 79,315,846	0.3%
Caterpillar, Inc.....	502,340	78,892,497	0.3%
Union Pacific Corp.....	430,755	76,325,478	0.3%
United Parcel Service, Inc., Class B.....	506,541	79,582,656	0.3%
Other Securities.....		<u>2,656,420,410</u>	<u>11.0%</u>
TOTAL INDUSTRIALS.....		<u>2,970,536,887</u>	<u>12.2%</u>
INFORMATION TECHNOLOGY — (24.2%)			
Accenture P.L.C., Class A.....	449,468	97,494,104	0.4%
* Adobe, Inc.....	257,391	115,079,516	0.5%
Apple, Inc.....	11,765,268	1,280,767,074	5.3%
Broadcom, Inc.....	245,375	85,790,461	0.4%
Cisco Systems, Inc.....	2,696,369	96,799,647	0.4%
Intel Corp.....	3,811,595	168,777,427	0.7%
International Business Machines Corp.....	768,190	85,776,095	0.4%
Mastercard, Inc., Class A.....	615,761	177,733,255	0.7%
Microsoft Corp.....	4,555,132	922,277,576	3.8%
NVIDIA Corp.....	284,649	142,711,623	0.6%
Oracle Corp.....	1,938,764	108,784,048	0.5%
* PayPal Holdings, Inc.....	444,579	82,749,489	0.4%
QUALCOMM, Inc.....	829,776	102,361,167	0.4%
Texas Instruments, Inc.....	750,861	108,566,992	0.5%
# Visa, Inc., Class A.....	1,085,673	197,277,641	0.8%
Other Securities.....		<u>2,218,357,802</u>	<u>8.7%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>5,991,303,917</u>	<u>24.5%</u>
MATERIALS — (4.0%)			
Other Securities.....		<u>997,173,891</u>	<u>4.1%</u>
REAL ESTATE — (0.2%)			
Other Securities.....		<u>52,579,583</u>	<u>0.2%</u>
UTILITIES — (2.8%)			
NextEra Energy, Inc.....	1,051,548	76,983,829	0.3%
Other Securities.....		<u>605,989,533</u>	<u>2.5%</u>
TOTAL UTILITIES.....		<u>682,973,362</u>	<u>2.8%</u>
TOTAL COMMON STOCKS.....		<u>24,168,641,314</u>	<u>99.0%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>438,779</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		<u>1,862,884</u>	<u>0.0%</u>
INDUSTRIALS — (0.0%)			
Other Securities.....		<u>1,571,727</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>3,873,390</u>	<u>0.0%</u>
TOTAL INVESTMENT SECURITIES (Cost \$13,904,124,846).....		<u>24,172,514,704</u>	

U.S. CORE EQUITY 1 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
TEMPORARY CASH INVESTMENTS — (0.8%)			
State Street Institutional U.S. Government Money Market Fund, 0.026%.....	206,512,232	\$ 206,512,232	0.8%
SECURITIES LENDING COLLATERAL — (1.4%)			
@§ The DFA Short Term Investment Fund.....	29,712,176	343,799,592	1.4%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$14,454,375,650).....		<u>\$24,722,826,528</u>	<u>101.2%</u>

As of October 31, 2020, 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.....	1,308	12/18/20	\$219,258,470	\$213,511,380	\$(5,747,090)
Total Futures Contracts.....			<u>\$219,258,470</u>	<u>\$213,511,380</u>	<u>\$(5,747,090)</u>

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 2,116,713,213	\$ 1,423	—	\$ 2,116,714,636
Consumer Discretionary.....	3,198,294,702	3,456	—	3,198,298,158
Consumer Staples.....	1,604,387,337	—	—	1,604,387,337
Energy.....	510,956,675	—	—	510,956,675
Financials.....	2,962,462,027	7,309	—	2,962,469,336
Health Care.....	3,081,183,018	64,514	—	3,081,247,532
Industrials.....	2,970,536,887	—	—	2,970,536,887
Information Technology.....	5,991,301,762	2,155	—	5,991,303,917
Materials.....	997,173,891	—	—	997,173,891
Real Estate.....	52,579,583	—	—	52,579,583
Utilities.....	682,973,362	—	—	682,973,362
Preferred Stocks				
Communication Services.....	438,779	—	—	438,779
Consumer Discretionary.....	1,862,884	—	—	1,862,884
Industrials.....	1,571,727	—	—	1,571,727
Temporary Cash Investments.....	206,512,232	—	—	206,512,232
Securities Lending Collateral.....	—	343,799,592	—	343,799,592
Futures Contracts**.....	(5,747,090)	—	—	(5,747,090)
TOTAL.....	<u>\$24,373,200,989</u>	<u>\$343,878,449</u>	<u>—</u>	<u>\$24,717,079,438</u>

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

See accompanying Notes to Financial Statements.

U.S. CORE EQUITY 2 PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.0%)			
COMMUNICATION SERVICES — (7.7%)			
* Alphabet, Inc., Class A.....	105,133	\$ 169,906,493	0.7%
* Alphabet, Inc., Class C.....	108,129	175,278,190	0.7%
AT&T, Inc.....	4,517,945	122,074,874	0.5%
* Charter Communications, Inc., Class A.....	149,545	90,298,262	0.4%
Comcast Corp., Class A.....	4,507,762	190,407,867	0.8%
* Facebook, Inc., Class A.....	1,185,222	311,843,760	1.2%
Verizon Communications, Inc.....	3,906,941	222,656,568	0.9%
Walt Disney Co. (The).....	673,109	81,614,466	0.3%
Other Securities.....		627,556,414	2.3%
TOTAL COMMUNICATION SERVICES.....		1,991,636,894	7.8%
CONSUMER DISCRETIONARY — (12.4%)			
* Amazon.com, Inc.....	200,627	609,133,666	2.4%
Best Buy Co., Inc.....	589,142	65,718,790	0.3%
Home Depot, Inc. (The).....	297,068	79,231,006	0.3%
Lowe's Cos., Inc.....	466,802	73,801,396	0.3%
NIKE, Inc., Class B.....	573,814	68,903,585	0.3%
Target Corp.....	551,687	83,977,795	0.3%
Other Securities.....		2,243,665,825	8.7%
TOTAL CONSUMER DISCRETIONARY.....		3,224,432,063	12.6%
CONSUMER STAPLES — (6.0%)			
Coca-Cola Co. (The).....	2,307,647	110,905,515	0.4%
Costco Wholesale Corp.....	192,512	68,846,141	0.3%
PepsiCo, Inc.....	1,083,200	144,379,728	0.6%
Procter & Gamble Co. (The).....	1,100,928	150,937,229	0.6%
Walmart, Inc.....	754,200	104,645,250	0.4%
Other Securities.....		984,272,741	3.8%
TOTAL CONSUMER STAPLES.....		1,563,986,604	6.1%
ENERGY — (2.0%)			
Other Securities.....		516,017,166	2.0%
FINANCIALS — (13.1%)			
Bank of America Corp.....	4,443,032	105,299,858	0.4%
* Berkshire Hathaway, Inc., Class B.....	840,748	169,747,021	0.7%
JPMorgan Chase & Co.....	2,409,473	236,224,733	0.9%
Other Securities.....		2,899,310,940	11.3%
TOTAL FINANCIALS.....		3,410,582,552	13.3%
HEALTH CARE — (12.7%)			
Abbott Laboratories.....	649,458	68,264,530	0.3%
AbbVie, Inc.....	760,731	64,738,208	0.3%
Amgen, Inc.....	480,932	104,333,388	0.4%
Eli Lilly and Co.....	538,596	70,265,234	0.3%
Gilead Sciences, Inc.....	1,115,047	64,839,983	0.3%
Johnson & Johnson.....	2,334,450	320,076,440	1.3%
Merck & Co., Inc.....	1,813,335	136,380,925	0.5%
Pfizer, Inc.....	3,366,832	119,455,199	0.5%
Thermo Fisher Scientific, Inc.....	147,652	69,857,114	0.3%

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
UnitedHealth Group, Inc.....	545,069	\$ 166,322,355	0.7%
Other Securities.....		<u>2,113,321,134</u>	<u>7.9%</u>
TOTAL HEALTH CARE.....		<u>3,297,854,510</u>	<u>12.8%</u>
INDUSTRIALS — (13.7%)			
3M Co.....	456,981	73,098,681	0.3%
Caterpillar, Inc.....	494,834	77,713,680	0.3%
Union Pacific Corp.....	618,468	109,586,345	0.4%
United Parcel Service, Inc., Class B.....	446,131	70,091,641	0.3%
Other Securities.....		<u>3,227,756,172</u>	<u>12.6%</u>
TOTAL INDUSTRIALS.....		<u>3,558,246,519</u>	<u>13.9%</u>
INFORMATION TECHNOLOGY — (23.7%)			
Accenture P.L.C., Class A.....	449,831	97,572,842	0.4%
Apple, Inc.....	11,388,809	1,239,785,748	4.8%
Broadcom, Inc.....	199,404	69,717,621	0.3%
Cisco Systems, Inc.....	3,226,886	115,845,207	0.5%
Intel Corp.....	4,980,279	220,526,754	0.9%
International Business Machines Corp.....	704,432	78,656,877	0.3%
Mastercard, Inc., Class A.....	649,786	187,554,231	0.7%
Microsoft Corp.....	4,772,363	966,260,337	3.8%
NVIDIA Corp.....	199,887	100,215,346	0.4%
Oracle Corp.....	1,776,895	99,701,578	0.4%
QUALCOMM, Inc.....	817,724	100,874,433	0.4%
Texas Instruments, Inc.....	673,110	97,324,975	0.4%
# Visa, Inc., Class A.....	1,052,889	191,320,460	0.8%
Other Securities.....		<u>2,606,908,873</u>	<u>9.9%</u>
TOTAL INFORMATION TECHNOLOGY.....		<u>6,172,265,282</u>	<u>24.0%</u>
MATERIALS — (4.4%)			
Other Securities.....		<u>1,150,048,963</u>	<u>4.5%</u>
REAL ESTATE — (0.3%)			
Other Securities.....		<u>68,632,555</u>	<u>0.3%</u>
UTILITIES — (2.0%)			
Other Securities.....		<u>517,121,560</u>	<u>2.0%</u>
TOTAL COMMON STOCKS.....		<u>25,470,824,668</u>	<u>99.3%</u>
PREFERRED STOCKS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		<u>680,175</u>	<u>0.0%</u>
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		<u>2,022,820</u>	<u>0.0%</u>
INDUSTRIALS — (0.0%)			
Other Securities.....		<u>2,144,677</u>	<u>0.0%</u>
TOTAL PREFERRED STOCKS.....		<u>4,847,672</u>	<u>0.0%</u>

U.S. CORE EQUITY 2 PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		\$ 6,856	0.0%
TOTAL RIGHTS/WARRANTS.....		6,856	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$14,953,741,086).....		25,475,679,196	
TEMPORARY CASH INVESTMENTS — (0.4%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.026%.....	96,900,789	96,900,789	0.4%
SECURITIES LENDING COLLATERAL — (1.6%)			
@§ The DFA Short Term Investment Fund.....	36,660,714	424,201,119	1.6%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$15,474,756,980).....		\$25,996,781,104	101.3%

As of October 31, 2020, 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.....	780	12/18/20	\$131,017,171	\$127,323,300	\$(3,693,871)
Total Futures Contracts.....			<u>\$131,017,171</u>	<u>\$127,323,300</u>	<u>\$(3,693,871)</u>

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 1,991,636,894	—	—	\$ 1,991,636,894
Consumer Discretionary.....	3,224,422,494	\$ 9,569	—	3,224,432,063
Consumer Staples.....	1,563,986,604	—	—	1,563,986,604
Energy.....	516,017,166	—	—	516,017,166
Financials.....	3,410,570,299	12,253	—	3,410,582,552
Health Care.....	3,297,737,708	116,802	—	3,297,854,510
Industrials.....	3,558,246,519	—	—	3,558,246,519
Information Technology.....	6,172,259,450	5,832	—	6,172,265,282
Materials.....	1,150,048,963	—	—	1,150,048,963
Real Estate.....	68,632,555	—	—	68,632,555
Utilities.....	517,121,560	—	—	517,121,560
Preferred Stocks				
Communication Services.....	680,175	—	—	680,175
Consumer Discretionary.....	2,022,820	—	—	2,022,820
Industrials.....	2,144,677	—	—	2,144,677
Rights/Warrants				
Communication Services.....	—	6,856	—	6,856
Temporary Cash Investments.....	96,900,789	—	—	96,900,789

U.S. CORE EQUITY 2 PORTFOLIO**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$424,201,119	—	\$ 424,201,119
Futures Contracts**.....	\$ (3,693,871)	—	—	(3,693,871)
TOTAL.....	<u>\$25,568,734,802</u>	<u>\$424,352,431</u>	<u>—</u>	<u>\$25,993,087,233</u>

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

See accompanying Notes to Financial Statements.

U.S. VECTOR EQUITY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (95.4%)			
COMMUNICATION SERVICES — (6.8%)			
* Alphabet, Inc., Class A.....	10,216	\$ 16,510,180	0.5%
* Alphabet, Inc., Class C.....	10,616	17,208,642	0.5%
AT&T, Inc.....	639,414	17,276,966	0.5%
* Charter Communications, Inc., Class A.....	13,399	8,090,584	0.2%
Comcast Corp., Class A.....	417,271	17,625,527	0.5%
* Facebook, Inc., Class A.....	76,954	20,247,367	0.6%
* GCI Liberty, Inc., Class A.....	91,121	7,401,759	0.2%
* T-Mobile US, Inc.....	85,566	9,375,467	0.3%
Verizon Communications, Inc.....	422,159	24,058,841	0.7%
Walt Disney Co. (The).....	80,115	9,713,944	0.3%
Other Securities.....		105,971,069	2.7%
TOTAL COMMUNICATION SERVICES.....		253,480,346	7.0%
CONSUMER DISCRETIONARY — (12.3%)			
BorgWarner, Inc.....	217,822	7,619,414	0.2%
DR Horton, Inc.....	155,326	10,377,330	0.3%
Ford Motor Co.....	1,063,806	8,223,220	0.2%
General Motors Co.....	263,562	9,100,796	0.3%
# Lithia Motors, Inc., Class A.....	37,932	8,708,049	0.2%
* LKQ Corp.....	249,592	7,984,448	0.2%
* Meritage Homes Corp.....	87,210	7,595,119	0.2%
PulteGroup, Inc.....	246,642	10,053,128	0.3%
Other Securities.....		390,673,092	10.8%
TOTAL CONSUMER DISCRETIONARY.....		460,334,596	12.7%
CONSUMER STAPLES — (4.6%)			
Archer-Daniels-Midland Co.....	157,835	7,298,290	0.2%
* Darling Ingredients, Inc.....	223,101	9,593,343	0.3%
Procter & Gamble Co. (The).....	90,151	12,359,702	0.3%
Walmart, Inc.....	66,928	9,286,260	0.3%
Other Securities.....		133,407,501	3.7%
TOTAL CONSUMER STAPLES.....		171,945,096	4.8%
ENERGY — (3.3%)			
Chevron Corp.....	122,332	8,502,074	0.3%
ConocoPhillips.....	251,960	7,211,095	0.2%
Exxon Mobil Corp.....	246,853	8,052,345	0.2%
Other Securities.....		102,107,450	2.8%
TOTAL ENERGY.....		125,872,964	3.5%
FINANCIALS — (20.1%)			
Bank of America Corp.....	491,054	11,637,980	0.3%
* Berkshire Hathaway, Inc., Class B.....	110,049	22,218,893	0.6%
JPMorgan Chase & Co.....	285,881	28,027,773	0.8%
Morgan Stanley.....	177,657	8,554,185	0.2%
* SVB Financial Group.....	28,630	8,322,741	0.2%
Travelers Cos., Inc. (The).....	72,615	8,765,357	0.3%
Other Securities.....		666,122,649	18.5%
TOTAL FINANCIALS.....		753,649,578	20.9%

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (10.3%)			
Abbott Laboratories.....	72,919	\$ 7,664,516	0.2%
Danaher Corp.....	32,906	7,553,243	0.2%
* Horizon Therapeutics P.L.C.....	108,891	8,159,203	0.2%
Johnson & Johnson.....	103,374	14,173,609	0.4%
Pfizer, Inc.....	341,124	12,103,079	0.3%
Thermo Fisher Scientific, Inc.....	17,743	8,394,568	0.2%
UnitedHealth Group, Inc.....	44,667	13,629,688	0.4%
Other Securities.....		316,456,739	8.8%
TOTAL HEALTH CARE.....		388,134,645	10.7%
INDUSTRIALS — (17.8%)			
Johnson Controls International P.L.C.....	226,449	9,558,412	0.3%
Quanta Services, Inc.....	140,696	8,783,651	0.2%
#* Sunrun, Inc.....	160,181	8,332,616	0.2%
Other Securities.....		639,925,337	17.8%
TOTAL INDUSTRIALS.....		666,600,016	18.5%
INFORMATION TECHNOLOGY — (12.3%)			
Cisco Systems, Inc.....	237,876	8,539,748	0.2%
#* First Solar, Inc.....	83,806	7,294,893	0.2%
Intel Corp.....	359,241	15,907,191	0.4%
Other Securities.....		429,335,250	12.0%
TOTAL INFORMATION TECHNOLOGY.....		461,077,082	12.8%
MATERIALS — (6.2%)			
Corteva, Inc.....	231,705	7,641,631	0.2%
Eastman Chemical Co.....	101,626	8,215,446	0.2%
Freeport-McMoRan, Inc.....	424,655	7,363,518	0.2%
International Paper Co.....	200,992	8,793,400	0.2%
Reliance Steel & Aluminum Co.....	74,876	8,160,735	0.2%
Other Securities.....		194,402,595	5.5%
TOTAL MATERIALS.....		234,577,325	6.5%
REAL ESTATE — (0.5%)			
Other Securities.....		18,508,383	0.5%
UTILITIES — (1.2%)			
Other Securities.....		45,154,496	1.2%
TOTAL COMMON STOCKS.....		3,579,334,527	99.1%
PREFERRED STOCKS — (0.1%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		423,185	0.0%
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		485,187	0.0%

U.S. VECTOR EQUITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (0.1%)			
Other Security.....		\$ 855,721	0.0%
TOTAL PREFERRED STOCKS.....		1,764,093	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$2,339,391,957).....		3,581,098,620	
TEMPORARY CASH INVESTMENTS — (0.7%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.026%.....	27,592,450	27,592,450	0.8%
SECURITIES LENDING COLLATERAL — (3.8%)			
@\$ The DFA Short Term Investment Fund.....	12,285,600	142,156,680	3.9%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$2,509,118,854).....		\$3,750,847,750	103.8%

As of October 31, 2020, 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.....	172	12/18/20	\$28,714,195	\$28,076,420	\$(637,775)
Total Futures Contracts.....			\$28,714,195	\$28,076,420	\$(637,775)

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 253,480,346	—	—	\$ 253,480,346
Consumer Discretionary.....	460,330,954	\$ 3,642	—	460,334,596
Consumer Staples.....	171,945,096	—	—	171,945,096
Energy.....	125,872,964	—	—	125,872,964
Financials.....	753,644,610	4,968	—	753,649,578
Health Care.....	388,087,919	46,726	—	388,134,645
Industrials.....	666,600,016	—	—	666,600,016
Information Technology.....	461,074,035	3,047	—	461,077,082
Materials.....	234,577,325	—	—	234,577,325
Real Estate.....	18,508,383	—	—	18,508,383
Utilities.....	45,154,496	—	—	45,154,496
Preferred Stocks				
Communication Services.....	423,185	—	—	423,185
Consumer Discretionary.....	485,187	—	—	485,187
Industrials.....	855,721	—	—	855,721
Temporary Cash Investments.....	27,592,450	—	—	27,592,450

U.S. VECTOR EQUITY PORTFOLIO**CONTINUED**

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$142,156,680	—	\$ 142,156,680
Futures Contracts**.....	\$ (637,775)	—	—	(637,775)
TOTAL.....	<u>\$3,607,994,912</u>	<u>\$142,215,063</u>	<u>—</u>	<u>\$3,750,209,975</u>

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

See accompanying Notes to Financial Statements.

U.S. SMALL CAP PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (94.6%)			
COMMUNICATION SERVICES — (2.4%)			
Other Securities.....		\$ 330,852,782	2.5%
CONSUMER DISCRETIONARY — (15.4%)			
Aaron's Holdings Co., Inc.....	654,362	34,196,958	0.3%
* Crocs, Inc.....	615,415	32,204,667	0.3%
* Deckers Outdoor Corp.....	179,339	45,439,122	0.4%
Dick's Sporting Goods, Inc.....	634,928	35,968,671	0.3%
* Fox Factory Holding Corp.....	376,695	31,672,516	0.2%
#* Helen of Troy, Ltd.....	221,211	41,941,606	0.3%
# Lithia Motors, Inc., Class A.....	240,862	55,294,689	0.4%
* Murphy USA, Inc.....	254,884	31,169,764	0.2%
* Stamps.com, Inc.....	136,039	30,369,346	0.2%
* Tempur Sealy International, Inc.....	369,517	32,887,013	0.3%
* TopBuild Corp.....	316,171	48,440,559	0.4%
Wingstop, Inc.....	278,289	32,373,359	0.3%
Other Securities.....		1,680,028,444	12.6%
TOTAL CONSUMER DISCRETIONARY.....		2,131,986,714	16.2%
CONSUMER STAPLES — (4.6%)			
#* Boston Beer Co., Inc. (The), Class A.....	48,950	50,867,861	0.4%
* Darling Ingredients, Inc.....	1,398,818	60,149,174	0.5%
# WD-40 Co.....	128,503	31,275,060	0.2%
Other Securities.....		496,176,440	3.7%
TOTAL CONSUMER STAPLES.....		638,468,535	4.8%
ENERGY — (2.2%)			
Other Securities.....		299,520,152	2.3%
FINANCIALS — (18.5%)			
Glacier Bancorp, Inc.....	841,566	30,128,063	0.2%
#* LendingTree, Inc.....	108,432	35,087,511	0.3%
RLI Corp.....	396,985	34,418,599	0.3%
South State Corp.....	523,699	32,155,119	0.3%
Stifel Financial Corp.....	528,881	30,918,383	0.2%
Other Securities.....		2,390,964,188	18.1%
TOTAL FINANCIALS.....		2,553,671,863	19.4%
HEALTH CARE — (10.0%)			
* Amedisys, Inc.....	154,144	39,923,296	0.3%
Ensign Group, Inc. (The).....	513,642	30,222,695	0.2%
* LHC Group, Inc.....	229,071	49,605,325	0.4%
* Quidel Corp.....	277,897	74,556,986	0.6%
Other Securities.....		1,181,174,305	8.9%
TOTAL HEALTH CARE.....		1,375,482,607	10.4%
INDUSTRIALS — (19.9%)			
* ASGN, Inc.....	467,723	31,187,770	0.2%
* Builders FirstSource, Inc.....	995,625	30,167,438	0.2%
CoreLogic, Inc.....	390,066	30,007,777	0.2%
Exponent, Inc.....	475,762	33,108,278	0.3%

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
* FTI Consulting, Inc.....	319,677	\$ 31,475,397	0.2%
MSA Safety, Inc.....	290,106	38,270,784	0.3%
* Navistar International Corp.....	877,646	37,835,319	0.3%
Regal Beloit Corp.....	325,233	32,084,235	0.3%
Rexnord Corp.....	1,018,457	32,672,101	0.3%
* Saia, Inc.....	228,425	33,729,235	0.3%
Simpson Manufacturing Co., Inc.....	412,248	36,574,643	0.3%
Tetra Tech, Inc.....	511,130	51,578,128	0.4%
Timken Co. (The).....	646,734	38,610,020	0.3%
#* Trex Co., Inc.....	615,713	42,816,682	0.3%
Other Securities.....		2,248,970,234	16.9%
TOTAL INDUSTRIALS.....		2,749,088,041	20.8%
INFORMATION TECHNOLOGY — (12.8%)			
* ACI Worldwide, Inc.....	1,016,727	29,657,927	0.2%
* Cirrus Logic, Inc.....	510,226	35,139,265	0.3%
CMC Materials, Inc.....	238,789	33,953,408	0.3%
* Globant SA.....	163,467	29,523,775	0.2%
* Lattice Semiconductor Corp.....	1,301,787	45,432,366	0.4%
* LiveRamp Holdings, Inc.....	556,093	36,752,186	0.3%
* Novanta, Inc.....	333,917	36,303,456	0.3%
Power Integrations, Inc.....	560,029	33,719,346	0.3%
#* Qualys, Inc.....	370,476	32,546,317	0.3%
Other Securities.....		1,461,403,342	10.8%
TOTAL INFORMATION TECHNOLOGY.....		1,774,431,388	13.4%
MATERIALS — (5.2%)			
Other Securities.....		717,959,808	5.4%
REAL ESTATE — (0.5%)			
Other Securities.....		75,041,455	0.6%
UTILITIES — (3.1%)			
# Ormat Technologies, Inc.....	446,102	31,615,249	0.2%
# PNM Resources, Inc.....	733,045	36,652,250	0.3%
Other Securities.....		363,188,534	2.8%
TOTAL UTILITIES.....		431,456,033	3.3%
TOTAL COMMON STOCKS.....		13,077,959,378	99.1%
PREFERRED STOCKS — (0.1%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		1,445,439	0.0%
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		1,186,557	0.0%
INDUSTRIALS — (0.1%)			
Other Security.....		6,249,914	0.1%
TOTAL PREFERRED STOCKS.....		8,881,910	0.1%

U.S. SMALL CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		\$ 341	0.0%
HEALTH CARE — (0.0%)			
Other Security.....		97	0.0%
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		18,400	0.0%
TOTAL RIGHTS/WARRANTS.....		18,838	0.0%
TOTAL INVESTMENT SECURITIES (Cost \$10,541,516,903).....		13,086,860,126	
TEMPORARY CASH INVESTMENTS — (0.3%)			
State Street Institutional U.S. Government Money Market Fund, 0.026%.....	37,484,126	37,484,126	0.3%
SECURITIES LENDING COLLATERAL — (5.0%)			
@§ The DFA Short Term Investment Fund.....	59,921,123	693,347,319	5.3%
TOTAL INVESTMENTS—(100.0%) (Cost \$11,272,239,978).....		\$13,817,691,571	104.8%

As of October 31, 2020, 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.....	663	12/18/20	\$110,267,999	\$108,224,805	\$(2,043,194)
Total Futures Contracts.....			\$110,267,999	\$108,224,805	\$(2,043,194)

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 330,852,782	—	—	\$ 330,852,782
Consumer Discretionary.....	2,131,957,369	\$ 29,345	—	2,131,986,714
Consumer Staples.....	638,468,535	—	—	638,468,535
Energy.....	299,520,152	—	—	299,520,152
Financials.....	2,553,643,979	27,884	—	2,553,671,863
Health Care.....	1,375,004,485	478,122	—	1,375,482,607
Industrials.....	2,749,088,041	—	—	2,749,088,041
Information Technology.....	1,774,415,563	15,825	—	1,774,431,388
Materials.....	717,959,808	—	—	717,959,808
Real Estate.....	75,041,455	—	—	75,041,455
Utilities.....	431,456,033	—	—	431,456,033

U.S. SMALL CAP PORTFOLIO
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Preferred Stocks				
Communication Services.....	\$ 1,445,439	—	—	\$ 1,445,439
Consumer Discretionary.....	1,186,557	—	—	1,186,557
Industrials.....	6,249,914	—	—	6,249,914
Rights/Warrants				
Communication Services.....	—	\$ 18,400	—	18,400
Consumer Discretionary.....	—	341	—	341
Health Care.....	—	97	—	97
Temporary Cash Investments.....	37,484,126	—	—	37,484,126
Securities Lending Collateral.....	—	693,347,319	—	693,347,319
Futures Contracts**.....	(2,043,194)	—	—	(2,043,194)
TOTAL.....	\$13,121,731,044	\$693,917,333	—	\$13,815,648,377

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

See accompanying Notes to Financial Statements.

U.S. MICRO CAP PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (93.6%)			
COMMUNICATION SERVICES — (2.2%)			
Shenandoah Telecommunications Co.....	408,974	\$ 17,839,446	0.4%
Other Securities.....		101,748,092	1.9%
TOTAL COMMUNICATION SERVICES.....		119,587,538	2.3%
CONSUMER DISCRETIONARY — (13.4%)			
#* Asbury Automotive Group, Inc.....	149,741	15,420,328	0.3%
Cooper Tire & Rubber Co.....	405,296	13,938,129	0.3%
* Crocs, Inc.....	491,030	25,695,600	0.5%
* Fox Factory Holding Corp.....	167,424	14,077,010	0.3%
Group 1 Automotive, Inc.....	130,500	13,843,440	0.3%
* Installed Building Products, Inc.....	202,656	18,348,474	0.4%
MDC Holdings, Inc.....	493,773	21,489,001	0.4%
#* Sleep Number Corp.....	235,950	14,949,792	0.3%
#* Vista Outdoor, Inc.....	702,214	13,882,771	0.3%
Other Securities.....		579,090,897	11.2%
TOTAL CONSUMER DISCRETIONARY.....		730,735,442	14.3%
CONSUMER STAPLES — (3.9%)			
Medifast, Inc.....	106,448	14,954,880	0.3%
# WD-40 Co.....	63,361	15,420,800	0.3%
Other Securities.....		182,988,854	3.6%
TOTAL CONSUMER STAPLES.....		213,364,534	4.2%
ENERGY — (3.0%)			
* CNX Resources Corp.....	1,455,476	14,118,117	0.3%
#* Renewable Energy Group, Inc.....	333,674	18,819,214	0.4%
Other Securities.....		131,917,183	2.5%
TOTAL ENERGY.....		164,854,514	3.2%
FINANCIALS — (20.3%)			
Kinsale Capital Group, Inc.....	134,802	25,271,331	0.5%
* NMI Holdings, Inc., Class A.....	684,258	14,704,704	0.3%
# Pacific Premier Bancorp, Inc.....	599,298	15,282,099	0.3%
Walker & Dunlop, Inc.....	257,239	16,175,188	0.3%
Other Securities.....		1,034,684,346	20.2%
TOTAL FINANCIALS.....		1,106,117,668	21.6%
HEALTH CARE — (10.9%)			
CONMED Corp.....	180,281	14,056,510	0.3%
* CorVel Corp.....	192,409	17,551,549	0.4%
Ensign Group, Inc. (The).....	448,680	26,400,331	0.5%
* Providence Service Corp. (The).....	126,723	14,896,289	0.3%
Other Securities.....		516,700,472	10.0%
TOTAL HEALTH CARE.....		589,605,151	11.5%
INDUSTRIALS — (19.2%)			
# AAON, Inc.....	354,757	20,721,356	0.4%
* Aerovironment, Inc.....	194,935	14,885,237	0.3%
* BMC Stock Holdings, Inc.....	381,526	15,104,614	0.3%

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
* Casella Waste Systems, Inc., Class A.....	391,551	\$ 21,139,838	0.4%
#* Chart Industries, Inc.....	213,872	18,061,490	0.4%
ESCO Technologies, Inc.....	177,756	14,876,400	0.3%
Federal Signal Corp.....	502,287	14,405,591	0.3%
Forward Air Corp.....	224,420	14,131,727	0.3%
* Gibraltar Industries, Inc.....	266,724	15,323,294	0.3%
* Hub Group, Inc., Class A.....	270,168	13,543,522	0.3%
* Kratos Defense & Security Solutions, Inc.....	788,288	14,890,760	0.3%
Matson, Inc.....	288,987	15,012,875	0.3%
#* Meritor, Inc.....	579,373	14,101,939	0.3%
# Omega Flex, Inc.....	95,094	14,235,572	0.3%
* Saia, Inc.....	217,568	32,126,091	0.6%
Other Securities.....		789,690,101	15.3%
TOTAL INDUSTRIALS.....		1,042,250,407	20.4%
INFORMATION TECHNOLOGY — (12.7%)			
# Badger Meter, Inc.....	232,956	17,084,993	0.3%
* Diodes, Inc.....	319,954	18,502,940	0.4%
* ExlService Holdings, Inc.....	233,261	17,667,188	0.4%
* Fabrinet.....	294,825	17,695,396	0.4%
* FormFactor, Inc.....	615,392	17,446,363	0.3%
* Insight Enterprises, Inc.....	285,320	15,221,822	0.3%
* Lattice Semiconductor Corp.....	648,727	22,640,572	0.5%
* Plexus Corp.....	225,831	15,704,288	0.3%
#* Synaptics, Inc.....	242,741	18,610,952	0.4%
* Virtusa Corp.....	293,269	14,751,431	0.3%
Other Securities.....		516,823,177	9.9%
TOTAL INFORMATION TECHNOLOGY.....		692,149,122	13.5%
MATERIALS — (5.4%)			
Stepan Co.....	171,120	19,925,213	0.4%
Other Securities.....		273,944,003	5.3%
TOTAL MATERIALS.....		293,869,216	5.7%
REAL ESTATE — (0.9%)			
Other Securities.....		48,902,210	1.0%
UTILITIES — (1.7%)			
California Water Service Group.....	337,112	15,025,082	0.3%
Other Securities.....		76,764,480	1.5%
TOTAL UTILITIES.....		91,789,562	1.8%
TOTAL COMMON STOCKS.....		5,093,225,364	99.5%
PREFERRED STOCKS — (0.1%)			
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		533,981	0.0%
INDUSTRIALS — (0.1%)			
Other Security.....		1,614,476	0.0%
TOTAL PREFERRED STOCKS.....		2,148,457	0.0%

U.S. MICRO CAP PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		\$ 508	0.0%
COMMUNICATION SERVICES — (0.0%)			
Other Security.....		9,117	0.0%
TOTAL RIGHTS/WARRANTS.....		9,625	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$3,806,894,455).....		5,095,383,446	
TEMPORARY CASH INVESTMENTS — (0.7%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.026%.....	38,842,522	38,842,522	0.8%
SECURITIES LENDING COLLATERAL — (5.6%)			
@§ The DFA Short Term Investment Fund.....	26,463,162	306,205,247	6.0%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$4,151,899,823).....		\$5,440,431,215	106.3%

As of October 31, 2020, 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:					
S&P 500® Emini Index.....	245	12/18/20	\$41,242,107	\$39,992,575	\$(1,249,532)
Total Futures Contracts.....			\$41,242,107	\$39,992,575	\$(1,249,532)

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 119,587,538	—	—	\$ 119,587,538
Consumer Discretionary.....	730,723,963	\$ 11,479	—	730,735,442
Consumer Staples.....	213,364,534	—	—	213,364,534
Energy.....	164,854,514	—	—	164,854,514
Financials.....	1,106,095,478	22,190	—	1,106,117,668
Health Care.....	589,411,044	194,107	—	589,605,151
Industrials.....	1,042,249,840	567	—	1,042,250,407
Information Technology.....	692,136,284	12,838	—	692,149,122
Materials.....	293,869,216	—	—	293,869,216
Real Estate.....	48,902,210	—	—	48,902,210
Utilities.....	91,789,562	—	—	91,789,562
Preferred Stocks				
Communication Services.....	533,981	—	—	533,981
Industrials.....	1,614,476	—	—	1,614,476

U.S. MICRO CAP PORTFOLIO

CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Rights/Warrants				
Communication Services.....	—	\$ 9,117	—	\$ 9,117
Consumer Discretionary.....	—	508	—	508
Temporary Cash Investments.....	\$ 38,842,522	—	—	38,842,522
Securities Lending Collateral.....	—	306,205,247	—	306,205,247
Futures Contracts**.....	(1,249,532)	—	—	(1,249,532)
TOTAL.....	<u>\$5,132,725,630</u>	<u>\$306,456,053</u>	<u>—</u>	<u>\$5,439,181,683</u>

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

See accompanying Notes to Financial Statements.

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

October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (98.1%)			
COMMUNICATION SERVICES — (4.8%)			
Verizon Communications, Inc.....	2,503,435	\$142,670,761	3.9%
Other Securities.....		32,181,620	0.9%
TOTAL COMMUNICATION SERVICES.....		174,852,381	4.8%
CONSUMER DISCRETIONARY — (16.4%)			
* Amazon.com, Inc.....	55,442	168,330,228	4.6%
Best Buy Co., Inc.....	244,687	27,294,835	0.8%
* Booking Holdings, Inc.....	17,405	28,239,613	0.8%
eBay, Inc.....	595,572	28,367,094	0.8%
Home Depot, Inc. (The).....	123,001	32,805,597	0.9%
Lowe's Cos., Inc.....	274,603	43,414,734	1.2%
NIKE, Inc., Class B.....	511,510	61,422,121	1.7%
* O'Reilly Automotive, Inc.....	41,256	18,012,370	0.5%
Target Corp.....	272,381	41,461,836	1.1%
TJX Cos., Inc. (The).....	564,832	28,693,466	0.8%
Other Securities.....		119,975,952	3.3%
TOTAL CONSUMER DISCRETIONARY.....		598,017,846	16.5%
CONSUMER STAPLES — (10.7%)			
Altria Group, Inc.....	940,393	33,929,379	0.9%
Coca-Cola Co. (The).....	2,178,510	104,699,191	2.9%
Costco Wholesale Corp.....	53,048	18,971,026	0.5%
Kroger Co. (The).....	569,019	18,328,102	0.5%
PepsiCo, Inc.....	708,342	94,414,905	2.6%
Other Securities.....		122,062,908	3.4%
TOTAL CONSUMER STAPLES.....		392,405,511	10.8%
ENERGY — (0.4%)			
Other Securities.....		14,414,209	0.4%
FINANCIALS — (2.5%)			
S&P Global, Inc.....	77,507	25,013,834	0.7%
Other Securities.....		67,515,486	1.9%
TOTAL FINANCIALS.....		92,529,320	2.6%
HEALTH CARE — (14.3%)			
AbbVie, Inc.....	1,081,847	92,065,180	2.5%
Amgen, Inc.....	324,244	70,341,493	1.9%
Bristol-Myers Squibb Co.....	419,170	24,500,487	0.7%
Eli Lilly and Co.....	314,591	41,041,542	1.1%
Johnson & Johnson.....	463,240	63,514,836	1.8%
Merck & Co., Inc.....	1,532,728	115,276,473	3.2%
Zoetis, Inc.....	180,844	28,672,816	0.8%
Other Securities.....		85,190,732	2.3%
TOTAL HEALTH CARE.....		520,603,559	14.3%
INDUSTRIALS — (12.8%)			
3M Co.....	323,601	51,763,216	1.4%
Caterpillar, Inc.....	295,017	46,332,420	1.3%
Deere & Co.....	80,414	18,166,327	0.5%

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
INDUSTRIALS — (Continued)			
Illinois Tool Works, Inc.....	102,317	\$ 20,041,854	0.6%
Lockheed Martin Corp.....	90,153	31,565,270	0.9%
Union Pacific Corp.....	408,543	72,389,734	2.0%
United Parcel Service, Inc., Class B.....	255,744	40,179,940	1.1%
Waste Management, Inc.....	187,185	20,199,133	0.6%
Other Securities.....		168,152,357	4.5%
TOTAL INDUSTRIALS.....		468,790,251	12.9%
INFORMATION TECHNOLOGY — (34.2%)			
Accenture P.L.C., Class A.....	294,585	63,898,432	1.8%
Apple, Inc.....	1,537,880	167,413,617	4.6%
* Autodesk, Inc.....	94,223	22,193,285	0.6%
Automatic Data Processing, Inc.....	214,036	33,809,127	0.9%
Cisco Systems, Inc.....	1,033,920	37,117,728	1.0%
International Business Machines Corp.....	516,074	57,624,823	1.6%
Intuit, Inc.....	72,986	22,967,234	0.6%
KLA Corp.....	146,032	28,794,590	0.8%
Lam Research Corp.....	65,620	22,447,290	0.6%
Mastercard, Inc., Class A.....	369,835	106,749,174	2.9%
Microsoft Corp.....	824,416	166,919,508	4.6%
Oracle Corp.....	1,104,739	61,986,905	1.7%
Paychex, Inc.....	331,639	27,277,308	0.8%
QUALCOMM, Inc.....	417,906	51,552,884	1.4%
Texas Instruments, Inc.....	441,205	63,793,831	1.8%
# Visa, Inc., Class A.....	763,323	138,703,422	3.8%
Other Securities.....		172,995,011	4.8%
TOTAL INFORMATION TECHNOLOGY.....		1,246,244,169	34.3%
MATERIALS — (1.9%)			
Sherwin-Williams Co. (The).....	28,835	19,837,903	0.6%
Other Securities.....		49,968,863	1.3%
TOTAL MATERIALS.....		69,806,766	1.9%
UTILITIES — (0.1%)			
Other Security.....		2,914,668	0.1%
TOTAL COMMON STOCKS			
(Cost \$3,169,191,558).....		3,580,578,680	98.6%
TEMPORARY CASH INVESTMENTS — (1.3%)			
State Street Institutional U.S. Government Money Market Fund, 0.026%.....	48,363,851	48,363,851	1.3%
SECURITIES LENDING COLLATERAL — (0.6%)			
@§ The DFA Short Term Investment Fund.....	1,686,760	19,517,500	0.6%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,237,072,518).....		\$3,648,460,031	100.5%

U.S. HIGH RELATIVE PROFITABILITY PORTFOLIO

CONTINUED

As of October 31, 2020, 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.....	147	12/18/20	\$24,581,488	\$23,995,545	\$(585,943)
Total Futures Contracts.....			\$24,581,488	\$23,995,545	\$(585,943)

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$ 174,852,381	—	—	\$ 174,852,381
Consumer Discretionary.....	598,017,846	—	—	598,017,846
Consumer Staples.....	392,405,511	—	—	392,405,511
Energy.....	14,414,209	—	—	14,414,209
Financials.....	92,529,320	—	—	92,529,320
Health Care.....	520,603,559	—	—	520,603,559
Industrials.....	468,790,251	—	—	468,790,251
Information Technology.....	1,246,244,169	—	—	1,246,244,169
Materials.....	69,806,766	—	—	69,806,766
Utilities.....	2,914,668	—	—	2,914,668
Temporary Cash Investments.....	48,363,851	—	—	48,363,851
Securities Lending Collateral.....	—	\$19,517,500	—	19,517,500
Futures Contracts**.....	(585,943)	—	—	(585,943)
TOTAL.....	\$3,628,356,588	\$19,517,500	—	\$3,647,874,088

** 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, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (96.9%)			
REAL ESTATE — (96.9%)			
# Alexandria Real Estate Equities, Inc.....	1,080,010	\$ 163,643,115	2.0%
American Campus Communities, Inc.....	1,179,803	44,195,420	0.5%
American Homes 4 Rent, Class A.....	2,370,859	67,024,184	0.8%
American Tower Corp.....	3,359,986	771,620,785	9.5%
AvalonBay Communities, Inc.....	1,206,043	167,796,763	2.1%
Boston Properties, Inc.....	1,267,448	91,775,910	1.1%
Camden Property Trust.....	835,112	77,030,731	0.9%
CoreSite Realty Corp.....	354,067	42,261,437	0.5%
Crown Castle International Corp.....	3,456,391	539,888,274	6.6%
CubeSmart.....	1,662,739	56,416,734	0.7%
CyrusOne, Inc.....	1,001,327	71,144,283	0.9%
Digital Realty Trust, Inc.....	2,281,940	329,283,942	4.0%
Duke Realty Corp.....	3,180,064	120,810,631	1.5%
EastGroup Properties, Inc.....	337,444	44,907,047	0.6%
Equinix, Inc.....	512,115	374,478,973	4.6%
Equity LifeStyle Properties, Inc.....	1,468,537	86,922,705	1.1%
Equity Residential.....	3,189,647	149,849,616	1.8%
Essex Property Trust, Inc.....	558,937	114,352,921	1.4%
Extra Space Storage, Inc.....	1,094,927	126,956,786	1.6%
# Federal Realty Investment Trust.....	615,997	42,368,274	0.5%
First Industrial Realty Trust, Inc.....	1,090,085	43,396,284	0.5%
Gaming and Leisure Properties, Inc.....	1,775,668	64,545,532	0.8%
Healthcare Trust of America, Inc., Class A.....	1,873,500	45,526,050	0.6%
Healthpeak Properties, Inc.....	4,615,724	124,486,076	1.5%
Host Hotels & Resorts, Inc.....	6,048,203	63,385,167	0.8%
Invitation Homes, Inc.....	4,801,529	130,889,681	1.6%
# Iron Mountain, Inc.....	2,468,760	64,335,886	0.8%
Kilroy Realty Corp.....	887,969	41,805,581	0.5%
Lamar Advertising Co., Class A.....	741,088	45,917,812	0.6%
Life Storage, Inc.....	401,882	45,874,830	0.6%
Medical Properties Trust, Inc.....	4,525,713	80,648,206	1.0%
Mid-America Apartment Communities, Inc.....	980,539	114,360,264	1.4%
# National Retail Properties, Inc.....	1,486,585	47,585,586	0.6%
# Omega Healthcare Investors, Inc.....	1,950,642	56,197,996	0.7%
Prologis, Inc.....	6,102,407	605,358,774	7.4%
Public Storage.....	1,334,600	305,716,822	3.8%
Realty Income Corp.....	2,954,748	170,961,719	2.1%
Regency Centers Corp.....	1,455,656	51,806,797	0.6%
Rexford Industrial Realty, Inc.....	1,029,867	47,847,621	0.6%
SBA Communications Corp.....	958,732	278,387,011	3.4%
# Simon Property Group, Inc.....	2,620,970	164,623,126	2.0%
# STORE Capital Corp.....	2,060,858	52,964,051	0.7%
Sun Communities, Inc.....	833,731	114,746,398	1.4%
UDR, Inc.....	2,527,452	78,957,600	1.0%
Ventas, Inc.....	3,197,471	126,204,180	1.6%
VEREIT, Inc.....	9,239,655	57,285,861	0.7%
# Vornado Realty Trust.....	1,391,632	42,764,851	0.5%
Welltower, Inc.....	3,574,385	192,194,681	2.4%
WP Carey, Inc.....	1,492,600	93,451,686	1.2%
Other Securities.....		1,248,681,367	15.3%
TOTAL COMMON STOCKS			
(Cost \$6,198,466,873).....		8,083,636,027	99.4%

DFA REAL ESTATE SECURITIES PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
TEMPORARY CASH INVESTMENTS — (0.6%)			
State Street Institutional U.S. Government Money Market Fund, 0.026%.....	51,245,277	\$ 51,245,277	0.6%
SECURITIES LENDING COLLATERAL — (2.5%)			
@§ The DFA Short Term Investment Fund.....	18,247,780	211,145,063	2.6%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$6,460,823,695).....		<u>\$8,346,026,367</u>	<u>102.6%</u>

As of October 31, 2020, 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.....	301	12/18/20	\$50,520,475	\$49,133,735	\$(1,386,740)
Total Futures Contracts.....			<u>\$50,520,475</u>	<u>\$49,133,735</u>	<u>\$(1,386,740)</u>

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$8,083,511,232	\$ 124,795	—	\$8,083,636,027
Temporary Cash Investments.....	51,245,277	—	—	51,245,277
Securities Lending Collateral.....	—	211,145,063	—	211,145,063
Futures Contracts**.....	(1,386,740)	—	—	(1,386,740)
TOTAL.....	<u>\$8,133,369,769</u>	<u>\$211,269,858</u>	<u>—</u>	<u>\$8,344,639,627</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, 2020

(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.....	—	—	\$ 18,721,211	—
Investment Securities at Value (including \$9,865, \$11,941, \$0 and \$532,003 of securities on loan, respectively).....	\$ 430,483	\$ 1,687,115	—	\$ 8,701,980
Temporary Cash Investments at Value & Cost.....	—	5,472	—	75,312
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$10,071, \$7,227, \$0 and \$264,809, respectively).....	10,071	7,230	—	264,862
Segregated Cash for Futures Contracts.....	—	—	—	5,712
Foreign Currencies at Value.....	2	—	—	—
Cash.....	6,664	—	—	463
Receivables:				
Investment Securities Sold.....	—	990	—	29,489
Dividends and Interest.....	2,585	1,684	—	4,303
Securities Lending Income.....	2	3	—	754
Fund Shares Sold.....	316	724	14,442	5,129
Unrealized Gain on Forward Currency Contracts.....	640	—	—	—
Prepaid Expenses and Other Assets.....	26	22	164	138
Total Assets.....	450,789	1,703,240	18,735,817	9,088,142
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	10,070	7,235	—	265,031
Investment Securities Purchased.....	—	910	—	10,841
Fund Shares Redeemed.....	2,230	1,251	17,027	10,801
Due to Advisor.....	18	180	2,160	2,561
Futures Margin Variation.....	5,020	—	—	895
Unrealized Loss on Forward Currency Contracts.....	36	—	—	—
Accrued Expenses and Other Liabilities.....	93	226	1,553	1,359
Total Liabilities.....	17,467	9,802	20,740	291,488
NET ASSETS.....	\$ 433,322	\$ 1,693,438	\$ 18,715,077	\$ 8,796,654
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Class R1 Shares — based on net assets of \$0; \$0; \$0 and \$31,832 and shares outstanding of 0, 0, 0 and 1,714,202, respectively.....	N/A	N/A	N/A	\$ 18.57
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 \$52,931 and shares outstanding of 0, 0, 0 and 2,864,920, respectively.....	N/A	N/A	N/A	\$ 18.48
NUMBER OF SHARES AUTHORIZED.....	N/A	N/A	N/A	200,000,000
Institutional Class Shares — based on net assets of \$433,322; \$1,693,438; \$18,715,077 and \$8,711,891 and shares outstanding of 30,816,411, 84,642,177, 595,948,803 and 469,088,971, respectively.....	\$ 14.06	\$ 20.01	\$ 31.40	\$ 18.57
NUMBER OF SHARES AUTHORIZED.....	1,000,000,000	1,000,000,000	4,000,000,000	1,500,000,000
Investment Securities at Cost.....	\$ 425,774	\$ 1,144,648	N/A	\$ 8,822,696
Foreign Currencies at Cost.....	\$ 2	\$ —	\$ —	\$ —
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 400,913	\$ 1,157,965	\$ 15,579,829	\$ 9,089,304
Total Distributable Earnings (Loss).....	32,409	535,473	3,135,248	(292,650)
NET ASSETS.....	\$ 433,322	\$ 1,693,438	\$ 18,715,077	\$ 8,796,654

* 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, 2020

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

	<u>U.S. Small Cap Value Portfolio*</u>	<u>U.S. Core Equity 1 Portfolio*</u>	<u>U.S. Core Equity 2 Portfolio*</u>	<u>U.S. Vector Equity Portfolio*</u>
ASSETS:				
Investment Securities at Value (including \$690,483, \$730,353, \$914,062 and \$250,355 of securities on loan, respectively).....	\$ 10,369,594	\$ 24,172,515	\$ 25,475,679	\$ 3,581,099
Temporary Cash Investments at Value & Cost.....	102,809	206,512	96,901	27,592
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$361,036, \$343,739, \$424,115 and \$142,134, respectively).....	361,122	343,800	424,201	142,157
Segregated Cash for Futures Contracts.....	7,080	15,696	9,360	2,064
Cash	—	1,423	1,467	210
Receivables:				
Investment Securities Sold.....	29,489	21,268	70,446	4,355
Dividends and Interest.....	5,779	22,241	21,215	2,865
Securities Lending Income.....	1,266	285	439	121
Fund Shares Sold.....	7,009	12,547	18,508	1,679
Futures Margin Variation.....	—	—	4,333	—
Prepaid Expenses and Other Assets	133	252	287	62
Total Assets.....	<u>10,884,281</u>	<u>24,796,539</u>	<u>26,122,836</u>	<u>3,762,204</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	361,021	344,060	424,431	142,186
Investment Securities Purchased.....	25,663	—	—	—
Fund Shares Redeemed.....	9,056	16,258	21,163	5,487
Due to Advisor.....	4,450	3,038	3,894	891
Futures Margin Variation.....	1,109	2,459	—	324
Accrued Expenses and Other Liabilities.....	1,925	2,790	3,043	600
Total Liabilities.....	<u>403,224</u>	<u>368,605</u>	<u>452,531</u>	<u>149,488</u>
NET ASSETS	<u>\$ 10,481,057</u>	<u>\$ 24,427,934</u>	<u>\$ 25,670,305</u>	<u>\$ 3,612,716</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$10,481,057; \$24,427,934; \$25,670,305 and \$3,612,716 and shares outstanding of 383,424,506, 967,696,451, 1,126,568,595 and 212,489,787, respectively.....	<u>\$ 27.34</u>	<u>\$ 25.24</u>	<u>\$ 22.79</u>	<u>\$ 17.00</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>\$ 9,549,248</u>	<u>\$ 13,904,125</u>	<u>\$ 14,953,741</u>	<u>\$ 2,339,393</u>
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 10,191,695	\$ 14,282,052	\$ 15,273,995	\$ 2,390,597
Total Distributable Earnings (Loss).....	289,362	10,145,882	10,396,310	1,222,119
NET ASSETS	<u>\$ 10,481,057</u>	<u>\$ 24,427,934</u>	<u>\$ 25,670,305</u>	<u>\$ 3,612,716</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, 2020

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

	<u>U.S. Small Cap Portfolio*</u>	<u>U.S. Micro Cap Portfolio*</u>	<u>U.S. High Relative Profitability Portfolio*</u>	<u>DFA Real Estate Securities Portfolio*</u>
ASSETS:				
Investment Securities at Value (including \$1,210,774, \$470,301, \$86,134 and \$270,990 of securities on loan, respectively).....	\$ 13,086,861	\$ 5,095,383	\$ 3,580,579	\$ 8,083,636
Temporary Cash Investments at Value & Cost.....	37,484	38,843	48,364	51,245
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$693,239, \$306,163, \$19,517 and \$211,112, respectively).....	693,347	306,205	19,518	211,145
Segregated Cash for Futures Contracts.....	8,752	2,940	1,764	3,612
Cash	348	130	—	—
Receivables:				
Investment Securities Sold.....	85,028	11,101	661	810
Dividends and Interest.....	4,144	2,415	5,063	5,016
Securities Lending Income.....	567	289	3	123
Fund Shares Sold.....	7,445	1,827	15,053	5,329
Prepaid Expenses and Other Assets	128	52	98	87
Total Assets.....	<u>13,924,104</u>	<u>5,459,185</u>	<u>3,671,103</u>	<u>8,361,003</u>
LIABILITIES:				
Payables:				
Upon Return of Securities Loaned.....	693,630	306,172	19,528	211,253
Investment Securities Purchased.....	—	10,342	19,000	—
Fund Shares Redeemed.....	29,665	18,928	2,231	9,334
Due to Advisor.....	3,857	2,173	629	1,094
Futures Margin Variation.....	5,262	461	277	566
Accrued Expenses and Other Liabilities.....	1,960	851	313	1,201
Total Liabilities.....	<u>734,374</u>	<u>338,927</u>	<u>41,978</u>	<u>223,448</u>
NET ASSETS.....	<u>\$ 13,189,730</u>	<u>\$ 5,120,258</u>	<u>\$ 3,629,125</u>	<u>\$ 8,137,555</u>
NET ASSET VALUE, OFFERING AND REDEMPTION				
PRICE PER SHARE:				
Institutional Class Shares — based on net assets of \$13,189,730; \$5,120,258; \$3,629,125 and \$8,137,555 and shares outstanding of 425,517,417, 281,471,873, 248,480,597 and 237,888,973, respectively.....	<u>\$ 31.00</u>	<u>\$ 18.19</u>	<u>\$ 14.61</u>	<u>\$ 34.21</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>\$ 10,541,517</u>	<u>\$ 3,806,894</u>	<u>\$ 3,169,192</u>	<u>\$ 6,198,467</u>
NET ASSETS CONSIST OF:				
Paid-In Capital.....	\$ 10,947,869	\$ 3,856,229	\$ 3,237,959	\$ 6,265,551
Total Distributable Earnings (Loss).....	2,241,861	1,264,029	391,166	1,872,004
NET ASSETS.....	<u>\$ 13,189,730</u>	<u>\$ 5,120,258</u>	<u>\$ 3,629,125</u>	<u>\$ 8,137,555</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, 2020

(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).....	—	—	\$ 574,925	—
Income from Securities Lending.....	—	—	1,315	—
Expenses Allocated from Affiliated Investment Companies.....	—	—	(24,053)	—
Total Net Investment Income Allocated and/or Distributions Received from Affiliated Investment Companies.....	—	—	552,187	—
Fund Investment Income				
Dividends (Net of Foreign Taxes Withheld of \$0, \$0, \$0 and \$211, respectively).....	—	\$ 31,202	—	\$ 181,967
Interest.....	\$ 4,163	—	—	—
Income from Securities Lending.....	4	87	—	6,746
Total Fund Investment Income.....	4,167	31,289	—	188,713
Fund Expenses				
Investment Management Fees.....	589	2,197	51,858	31,689
Accounting & Transfer Agent Fees.....	88	344	2,898	1,244
S&P 500 [®] Fees.....	8	—	—	—
Custodian Fees.....	19	24	4	126
Shareholder Servicing Fees				
Class R1 Shares.....	—	—	—	40
Class R2 Shares.....	—	—	—	130
Filing Fees.....	105	71	264	291
Shareholders' Reports.....	38	44	664	456
Directors'/Trustees' Fees & Expenses.....	3	14	170	74
Professional Fees.....	5	29	76	167
Previously Waived Fees Recovered by Advisor (Note C).....	4	—	—	—
Other.....	10	52	114	247
Total Fund Expenses.....	869	2,775	56,048	34,464
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	265	—	21,796	—
Fees Paid Indirectly (Note C).....	7	—	—	—
Net Expenses.....	597	2,775	34,252	34,464
Net Investment Income (Loss).....	3,570	28,514	517,935	154,249
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(5,357)	(7,109)	—	(208,930)
Affiliated Investment Companies Shares Sold.....	—	(3)	—	(87)
Transactions Allocated from Affiliated Investment Company**.....	—	—	(475,431)	—
Futures.....	62,220	728	—	30,041
Foreign Currency Transactions.....	7	—	—	—
Forward Currency Contracts.....	(458)	—	—	—
In-Kind Redemptions.....	—	93,249	—	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	4,838	71,706	—	(1,239,691)
Affiliated Investment Companies Shares.....	—	1	—	(49)
Transactions Allocated from Affiliated Investment Company.....	—	—	(3,030,639)	—
Futures.....	(29,969)	—	—	(6,182)
Translation of Foreign Currency-Denominated Amounts.....	3	—	—	—
Forward Currency Contracts.....	3,144	—	—	—
Net Realized and Unrealized Gain (Loss).....	34,428	158,572	(3,506,070)	(1,424,898)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	\$ 37,998	\$187,086	\$(2,988,135)	\$(1,270,649)

** 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, 2020

(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 \$408, \$57, \$85 and \$33, respectively).....	\$ 232,307	\$ 467,330	\$ 478,513	\$ 73,708
Income from Securities Lending.....	9,395	6,174	8,072	1,741
Total Investment Income.....	<u>241,702</u>	<u>473,504</u>	<u>486,585</u>	<u>75,449</u>
Expenses				
Investment Management Fees.....	56,658	38,141	47,989	11,392
Accounting & Transfer Agent Fees.....	1,929	4,601	4,380	768
Custodian Fees.....	157	268	279	59
Filing Fees.....	271	418	447	79
Shareholders' Reports.....	577	428	464	152
Directors'/Trustees' Fees & Expenses.....	90	201	215	31
Professional Fees.....	240	419	442	74
Other.....	290	592	620	102
Total Expenses.....	<u>60,212</u>	<u>45,068</u>	<u>54,836</u>	<u>12,657</u>
Net Expenses.....	<u>60,212</u>	<u>45,068</u>	<u>54,836</u>	<u>12,657</u>
Net Investment Income (Loss).....	<u>181,490</u>	<u>428,436</u>	<u>431,749</u>	<u>62,792</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(549,806)	(205,702)	(219,209)	(33,632)
Affiliated Investment Companies Shares Sold.....	96	(198)	(245)	—
Futures.....	37,980	62,649	70,979	10,976
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(1,439,781)	888,856	884,643	(329,953)
Affiliated Investment Companies Shares.....	(46)	(77)	(60)	(10)
Futures.....	<u>(3,779)</u>	<u>(7,658)</u>	<u>(5,919)</u>	<u>(835)</u>
Net Realized and Unrealized Gain (Loss).....	<u>(1,955,336)</u>	<u>737,870</u>	<u>730,189</u>	<u>(353,454)</u>
Net Increase (Decrease) in Net Assets Resulting from Operations....	<u><u>\$(1,773,846)</u></u>	<u><u>\$1,166,306</u></u>	<u><u>\$1,161,938</u></u>	<u><u>\$(290,662)</u></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, 2020

(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 \$130, \$73, \$0 and \$0, respectively).....	\$ 210,583	\$ 79,801	\$ 50,532	\$ 269,527
Income from Securities Lending.....	11,520	4,230	58	1,661
Total Investment Income.....	<u>222,103</u>	<u>84,031</u>	<u>50,590</u>	<u>271,188</u>
Fund Expenses				
Investment Management Fees.....	49,581	27,038	5,036	15,822
Accounting & Transfer Agent Fees.....	2,019	949	516	1,548
Custodian Fees.....	178	84	27	104
Filing Fees.....	242	128	256	145
Shareholders' Reports.....	523	202	78	388
Directors'/Trustees' Fees & Expenses.....	115	42	22	71
Professional Fees.....	261	103	37	159
Previously Waived Fees Recovered by Advisor (Note C).....	—	—	156	89
Other.....	361	138	55	206
Total Fund Expenses.....	<u>53,280</u>	<u>28,684</u>	<u>6,183</u>	<u>18,532</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	—	—	—	1,779
Net Expenses.....	<u>53,280</u>	<u>28,684</u>	<u>6,183</u>	<u>16,753</u>
Net Investment Income (Loss).....	<u>168,823</u>	<u>55,347</u>	<u>44,407</u>	<u>254,435</u>
Realized and Unrealized Gain (Loss)				
Net Realized Gain (Loss) on:				
Investment Securities Sold**.....	(308,827)	(40,080)	(15,559)	(22,481)
Affiliated Investment Companies Shares Sold.....	(41)	43	(7)	(25)
Futures.....	46,362	18,436	2,286	23,323
In-Kind Redemptions.....	(35,598)	—	27,518	—
Change in Unrealized Appreciation (Depreciation) of:				
Investment Securities and Foreign Currency.....	(811,821)	(682,708)	227,487	(2,026,772)
Affiliated Investment Companies Shares.....	(100)	(28)	—	8
Futures.....	(7,408)	(2,304)	(586)	(2,293)
Net Realized and Unrealized Gain (Loss).....	<u>(1,117,433)</u>	<u>(706,641)</u>	<u>241,139</u>	<u>(2,028,240)</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$ (948,610)</u>	<u>\$ (651,294)</u>	<u>\$285,546</u>	<u>\$(1,773,805)</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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 3,570	\$ 6,515	\$ 28,514	\$ 27,544	\$ 517,935	\$ 583,994
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	(5,357)	(598)	(7,109)	7,768	—	—
Affiliated Investment Companies Shares Sold.....	—	—	(3)	(1)	—	—
Transactions Allocated from Affiliated Investment Company*,**.....	—	—	—	—	(475,431)	567,299
Futures.....	62,220	3,117	728	1,076	—	—
Foreign Currency Transactions.....	7	(22)	—	—	—	—
Forward Currency Contracts.....	(458)	4,580	—	—	—	—
In-Kind Redemptions.....	—	—	93,249	—	—	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	4,838	4,904	71,706	161,776	—	—
Affiliated Investment Companies Shares.....	—	—	1	1	—	—
Transactions Allocated from Affiliated Investment Company.....	—	—	—	—	(3,030,639)	520,416
Futures.....	(29,969)	32,621	—	—	—	—
Translation of Foreign Currency-Denominated Amounts.....	3	17	—	—	—	—
Forward Currency Contracts.....	3,144	(2,987)	—	—	—	—
Net Increase (Decrease) in Net Assets Resulting from Operations.....	37,998	48,147	187,086	198,164	(2,988,135)	1,671,709
Distributions:						
Institutional Class Shares.....	(34,948)	(20,957)	(30,188)	(27,532)	(1,034,667)	(1,739,287)
Capital Share Transactions (1):						
Shares Issued.....	127,765	119,988	694,531	528,889	5,311,976	4,897,413
Shares Issued in Lieu of Cash Distributions.....	34,917	20,897	26,468	25,154	972,937	1,640,106
Shares Redeemed.....	(119,160)	(108,388)	(795,988)	(570,364)	(9,203,611)	(6,081,700)
Net Increase (Decrease) from Capital Share Transactions.....	43,522	32,497	(74,989)	(16,321)	(2,918,698)	455,819
Total Increase (Decrease) in Net Assets.....	46,572	59,687	81,909	154,311	(6,941,500)	388,241
Net Assets						
Beginning of Year.....	386,750	327,063	1,611,529	1,457,218	25,656,577	25,268,336
End of Year.....	<u>\$ 433,322</u>	<u>\$ 386,750</u>	<u>\$1,693,438</u>	<u>\$1,611,529</u>	<u>\$18,715,077</u>	<u>\$25,656,577</u>
(1) Shares Issued and Redeemed:						
Shares Issued.....	9,759	9,070	38,705	31,151	169,503	139,726
Shares Issued in Lieu of Cash Distributions.....	2,584	1,778	1,435	1,470	28,269	49,108
Shares Redeemed.....	(9,117)	(8,366)	(42,089)	(33,043)	(292,814)	(173,229)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>3,226</u>	<u>2,482</u>	<u>(1,949)</u>	<u>(422)</u>	<u>(95,042)</u>	<u>15,605</u>

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 154,249	\$ 152,032	\$ 181,490	\$ 176,818	\$ 428,436	\$ 428,002
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	(208,930)	294,019	(549,806)	252,390	(205,702)	426,686
Affiliated Investment Companies Shares Sold.....	(87)	(25)	96	(15)	(198)	(10)
Futures.....	30,041	2,964	37,980	2,914	62,649	18,158
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	(1,239,691)	(345,890)	(1,439,781)	(894,215)	888,856	1,821,725
Affiliated Investment Companies Shares.....	(49)	76	(46)	92	(77)	121
Futures.....	(6,182)	5,420	(3,779)	2,943	(7,658)	7,258
Net Increase (Decrease) in Net Assets Resulting from Operations.....	(1,270,649)	108,596	(1,773,846)	(459,073)	1,166,306	2,701,940
Distributions:						
Class R1 Shares.....	(1,803)	(2,513)	—	—	—	—
Class R2 Shares.....	(2,386)	(5,135)	—	—	—	—
Institutional Class Shares.....	(413,733)	(551,618)	(386,451)	(938,132)	(844,109)	(571,432)
Total Distributions.....	(417,922)	(559,266)	(386,451)	(938,132)	(844,109)	(571,432)
Capital Share Transactions (1):						
Shares Issued.....	2,950,839	2,637,809	3,909,907	3,592,295	5,109,364	5,380,108
Shares Issued in Lieu of Cash Distributions.....	397,269	530,049	350,431	853,450	826,332	558,896
Shares Redeemed.....	(3,647,254)	(2,395,979)	(5,385,497)	(4,014,642)	(8,422,017)	(5,107,180)
Net Increase (Decrease) from Capital Share Transactions.....	(299,146)	771,879	(1,125,159)	431,103	(2,486,321)	831,824
Total Increase (Decrease) in Net Assets.....	(1,987,717)	321,209	(3,285,456)	(966,102)	(2,164,124)	2,962,332
Net Assets						
Beginning of Year.....	10,784,371	10,463,162	13,766,513	14,732,615	26,592,058	23,629,726
End 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>
(1) Shares Issued and Redeemed:						
Shares Issued.....	176,340	121,444	157,707	110,892	224,581	236,496
Shares Issued in Lieu of Cash Distributions.....	19,124	25,877	11,192	27,705	33,942	25,053
Shares Redeemed.....	(205,273)	(109,962)	(205,274)	(123,617)	(366,844)	(223,481)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(9,809)</u>	<u>37,359</u>	<u>(36,375)</u>	<u>14,980</u>	<u>(108,321)</u>	<u>38,068</u>

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 431,749	\$ 439,783	\$ 62,792	\$ 68,989	\$ 168,823	\$ 193,190
Net Realized Gain (Loss) on:						
Investment Securities Sold***.....	(219,209)	599,875	(33,632)	79,679	(308,827)	442,056
Affiliated Investment Companies						
Shares Sold.....	(245)	(16)	—	(8)	(41)	19
Futures.....	70,979	12,596	10,976	5,143	46,362	6,738
In-Kind Redemptions.....	—	—	—	—	(35,598)	—
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign Currency.....	884,643	1,487,083	(329,953)	107,790	(811,821)	(403,731)
Affiliated Investment Companies						
Shares.....	(60)	119	(10)	24	(100)	172
Futures.....	(5,919)	11,243	(835)	(433)	(7,408)	5,348
Net Increase (Decrease) in Net Assets Resulting from Operations.....	1,161,938	2,550,683	(290,662)	261,184	(948,610)	243,792
Distributions:						
Institutional Class Shares.....	(1,009,996)	(706,196)	(138,844)	(171,794)	(566,104)	(770,283)
Capital Share Transactions (1):						
Shares Issued.....	5,050,810	5,306,857	986,322	1,046,904	2,924,772	3,562,046
Shares Issued in Lieu of Cash Distributions.....	987,748	689,550	131,363	161,116	535,844	729,294
Shares Redeemed.....	(8,349,350)	(4,689,389)	(1,659,075)	(1,324,567)	(6,148,667)	(3,675,805)
Net Increase (Decrease) from Capital Share Transactions.....	(2,310,792)	1,307,018	(541,390)	(116,547)	(2,688,051)	615,535
Total Increase (Decrease) in Net Assets.....	(2,158,850)	3,151,505	(970,896)	(27,157)	(4,202,765)	89,044
Net Assets						
Beginning of Year.....	27,829,155	24,677,650	4,583,612	4,610,769	17,392,495	17,303,451
End of Year.....	\$25,670,305	\$27,829,155	\$ 3,612,716	\$ 4,583,612	\$13,189,730	\$17,392,495
(1) Shares Issued and Redeemed:						
Shares Issued.....	251,003	253,504	65,693	59,429	104,186	109,061
Shares Issued in Lieu of Cash Distributions.....	44,273	33,907	7,398	9,622	16,348	23,700
Shares Redeemed.....	(396,679)	(220,975)	(105,588)	(74,594)	(209,613)	(112,260)
Net Increase (Decrease) from Shares Issued and Redeemed.....	(101,403)	66,436	(32,497)	(5,543)	(89,079)	20,501

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets						
Operations:						
Net Investment Income (Loss).....	\$ 55,347	\$ 62,058	\$ 44,407	\$ 20,045	\$ 254,435	\$ 131,211
Net Realized Gain (Loss) on:						
Investment Securities Sold**.....	(40,080)	138,583	(15,559)	(7,380)	(22,481)	145,222
Affiliated Investment Companies						
Shares Sold.....	43	(10)	(7)	(1)	(25)	(19)
Futures.....	18,436	(1,815)	2,286	(52)	23,323	(1,177)
In-Kind Redemptions.....	—	—	27,518	—	—	50,622
Change in Unrealized Appreciation (Depreciation) of:						
Investment Securities and Foreign						
Currency.....	(682,708)	(192,068)	227,487	174,344	(2,026,772)	1,820,026
Affiliated Investment Companies						
Shares.....	(28)	55	—	1	8	20
Futures.....	(2,304)	3,769	(586)	—	(2,293)	1,373
Net Increase (Decrease) in Net Assets Resulting from Operations..	(651,294)	10,572	285,546	186,957	(1,773,805)	2,147,278
Distributions:						
Institutional Class Shares.....	(181,299)	(310,436)	(40,426)	(18,698)	(234,099)	(212,725)
Capital Share Transactions (1):						
Shares Issued.....	1,188,177	1,191,565	2,358,261	1,044,168	2,195,792	2,154,389
Shares Issued in Lieu of Cash						
Distributions.....	167,021	286,363	39,951	18,687	201,446	176,698
Shares Redeemed.....	(1,753,646)	(1,305,081)	(717,509)	(250,540)	(2,923,216)	(2,171,861)
Net Increase (Decrease) from Capital Share Transactions.....	(398,448)	172,847	1,680,703	812,315	(525,978)	159,226
Total Increase (Decrease) in Net Assets.....	(1,231,041)	(127,017)	1,925,823	980,574	(2,533,882)	2,093,779
Net Assets						
Beginning of Year.....	6,351,299	6,478,316	1,703,302	722,728	10,671,437	8,577,658
End 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>
(1) Shares Issued and Redeemed:						
Shares Issued.....	71,569	59,202	171,069	84,124	61,450	57,187
Shares Issued in Lieu of Cash						
Distributions.....	8,253	15,096	2,876	1,503	5,475	4,909
Shares Redeemed.....	(103,964)	(64,786)	(51,527)	(20,561)	(83,732)	(58,685)
Net Increase (Decrease) from Shares Issued and Redeemed....	(24,142)	9,512	122,418	65,066	(16,807)	3,411

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 14.02	\$ 13.03	\$ 14.54	\$ 12.22	\$ 12.54	\$ 18.61	\$ 16.75	\$ 15.93	\$ 13.06	\$ 12.86
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.12	0.26	0.26	0.18	0.10	0.32	0.31	0.28	0.26	0.25
Net Gains (Losses) on Securities (Realized and Unrealized)	1.17	1.60	0.52	2.63	0.45	1.42	1.86	0.81	2.87	0.19
Total from Investment Operations	1.29	1.86	0.78	2.81	0.55	1.74	2.17	1.09	3.13	0.44
Less Distributions:										
Net Investment Income	(0.11)	(0.30)	(0.25)	(0.13)	(0.08)	(0.31)	(0.31)	(0.27)	(0.26)	(0.24)
Net Realized Gains	(1.14)	(0.57)	(2.04)	(0.36)	(0.79)	(0.03)	—	—	—	—
Total Distributions	(1.25)	(0.87)	(2.29)	(0.49)	(0.87)	(0.34)	(0.31)	(0.27)	(0.26)	(0.24)
Net Asset Value, End of Year	\$ 14.06	\$ 14.02	\$ 13.03	\$ 14.54	\$ 12.22	\$ 20.01	\$ 18.61	\$ 16.75	\$ 15.93	\$ 13.06
Total Return	9.55%	15.67%	5.62%	23.53%	4.75%	9.52%	13.13%	6.82%	24.16%	3.51%
Net Assets, End of Year (thousands)	\$433,322	\$386,750	\$327,063	\$322,347	\$238,413	\$1,693,438	\$1,611,529	\$1,457,218	\$1,212,883	\$851,323
Ratio of Expenses to Average Net Assets	0.15%	0.15%	0.15%	0.18%	0.23%	0.16%	0.19%	0.17%	0.17%	0.18%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.22%	0.25%	0.23%	0.24%	0.24%	0.16%	0.19%	0.17%	0.17%	0.17%
Ratio of Net Investment Income to Average Net Assets	0.89%	1.98%	1.94%	1.36%	0.80%	1.68%	1.77%	1.64%	1.74%	1.99%
Portfolio Turnover Rate	90%	109%	91%	122%	119%	20%	22%	7%	11%	12%

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

U.S. Large Cap Value Portfolio

	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year.....	\$ 37.13	\$ 37.41	\$ 38.84	\$ 32.63	\$ 33.27
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.79	0.83	0.78	0.74	0.70
Net Gains (Losses) on Securities (Realized and Unrealized)	(4.98)	1.45	0.35	6.99	0.71
Total from Investment Operations	(4.19)	2.28	1.13	7.73	1.41
Less Distributions:					
Net Investment Income	(0.73)	(0.76)	(0.73)	(0.70)	(0.70)
Net Realized Gains	(0.81)	(1.80)	(1.83)	(0.82)	(1.35)
Total Distributions	(1.54)	(2.56)	(2.56)	(1.52)	(2.05)
Net Asset Value, End of Year	\$ 31.40	\$ 37.13	\$ 37.41	\$ 38.84	\$ 32.63
Total Return	(11.56%)	6.97%	2.79%	24.11%	4.58%
Net Assets, End of Year (thousands)	\$18,715,077	\$25,656,577	\$25,268,336	\$23,732,871	\$17,673,253
Ratio of Expenses to Average Net Assets (B)	0.27%	0.28%	0.27%	0.27%	0.27%
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor) (B)	0.37%	0.38%	0.37%	0.37%	0.37%
Ratio of Net Investment Income to Average Net Assets	2.38%	2.33%	1.98%	2.03%	2.24%

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

See accompanying Notes to Financial Statements.

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

	U.S. Targeted Value Portfolio-Class R1 Shares				
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year.....	\$ 22.30	\$ 23.45	\$ 25.15	\$ 21.26	\$ 21.58
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.30	0.30	0.28	0.25	0.24
Net Gains (Losses) on Securities (Realized and Unrealized)	(3.19)	(0.24)	(0.63)	4.66	0.60
Total from Investment Operations.....	(2.89)	0.06	(0.35)	4.91	0.84
Less Distributions:					
Net Investment Income.....	(0.27)	(0.27)	(0.26)	(0.24)	(0.27)
Net Realized Gains.....	(0.57)	(0.94)	(1.09)	(0.78)	(0.89)
Total Distributions.....	(0.84)	(1.21)	(1.35)	(1.02)	(1.16)
Net Asset Value, End of Year.....	\$ 18.57	\$ 22.30	\$ 23.45	\$ 25.15	\$ 21.26
Total Return.....	(13.34%)	0.78%	(1.61%)	23.32%	4.21%
Net Assets, End of Year (thousands).....	\$31,832	\$56,378	\$47,848	\$54,960	\$35,661
Ratio of Expenses to Average Net Assets	0.47%	0.48%	0.47%	0.47%	0.47%
Ratio of Net Investment Income to Average Net Assets.....	1.56%	1.34%	1.10%	1.03%	1.16%
Portfolio Turnover Rate.....	20%	16%	23%	23%	28%

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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	
Net Asset Value, Beginning of Year.....	\$ 22.18	\$ 23.32	\$ 25.03	\$ 21.16	\$ 21.51	
Income from Investment Operations (A)						
Net Investment Income (Loss)	0.27	0.27	0.24	0.21	0.20	
Net Gains (Losses) on Securities (Realized and Unrealized)	(3.16)	(0.23)	(0.63)	4.65	0.60	
Total from Investment Operations.....	(2.89)	0.04	(0.39)	4.86	0.80	
Less Distributions:						
Net Investment Income.....	(0.24)	(0.24)	(0.23)	(0.21)	(0.26)	
Net Realized Gains.....	(0.57)	(0.94)	(1.09)	(0.78)	(0.89)	
Total Distributions.....	(0.81)	(1.18)	(1.32)	(0.99)	(1.15)	
Net Asset Value, End of Year.....	\$ 18.48	\$ 22.18	\$ 23.32	\$ 25.03	\$ 21.16	
Total Return.....	(13.42%)	0.64%	(1.79%)	23.17%	4.04%	
Net Assets, End of Year (thousands).....	\$52,931	\$72,669	\$108,168	\$156,809	\$147,945	
Ratio of Expenses to Average Net Assets	0.62%	0.63%	0.62%	0.62%	0.62%	
Ratio of Net Investment Income to Average Net Assets.....	1.39%	1.21%	0.95%	0.90%	1.00%	
Portfolio Turnover Rate.....	20%	16%	23%	23%	28%	

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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016			
Net Asset Value, Beginning of Year.....	\$ 22.31	\$ 23.46	\$ 25.16	\$ 21.26	\$ 21.56			
Income (loss) from Investment Operations (A)								
Net Investment Income (Loss)	0.31	0.32	0.30	0.27	0.25			
Net Gains (Losses) on Securities (Realized and Unrealized)	(3.19)	(0.23)	(0.63)	4.67	0.60			
Total from Investment Operations.....	(2.88)	0.09	(0.33)	4.94	0.85			
Less Distributions:								
Net Investment Income.....	(0.29)	(0.30)	(0.28)	(0.26)	(0.26)			
Net Realized Gains.....	(0.57)	(0.94)	(1.09)	(0.78)	(0.89)			
Total Distributions.....	(0.86)	(1.24)	(1.37)	(1.04)	(1.15)			
Net Asset Value, End of Year.....	\$ 18.57	\$ 22.31	\$ 23.46	\$ 25.16	\$ 21.26			
Total Return.....	(13.27%)	0.88%	(1.52%)	23.46%	4.29%			
Net Assets, End of Year (thousands).....	\$8,711,891	\$10,655,324	\$10,307,146	\$10,528,662	\$7,884,683			
Ratio of Expenses to Average Net Assets	0.37%	0.38%	0.37%	0.37%	0.37%			
Ratio of Net Investment Income to Average Net Assets.....	1.65%	1.45%	1.20%	1.13%	1.24%			
Portfolio Turnover Rate.....	20%	16%	23%	23%	28%			

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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 32.79	\$ 36.39	\$ 39.07	\$ 32.75	\$ 33.08	\$ 24.71	\$ 22.77	\$ 22.01	\$ 18.00	\$ 17.90
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.44	0.42	0.39	0.31	0.32	0.41	0.40	0.36	0.33	0.33
Net Gains (Losses) on Securities (Realized and Unrealized)	(4.95)	(1.69)	(0.90)	7.71	1.06	0.93	2.08	0.88	4.12	0.30
Total from Investment Operations	(4.51)	(1.27)	(0.51)	8.02	1.38	1.34	2.48	1.24	4.45	0.63
Less Distributions:										
Net Investment Income	(0.38)	(0.38)	(0.37)	(0.30)	(0.33)	(0.39)	(0.40)	(0.35)	(0.35)	(0.32)
Net Realized Gains	(0.56)	(1.95)	(1.80)	(1.40)	(1.38)	(0.42)	(0.14)	(0.13)	(0.09)	(0.21)
Total Distributions	(0.94)	(2.33)	(2.17)	(1.70)	(1.71)	(0.81)	(0.54)	(0.48)	(0.44)	(0.53)
Net Asset Value, End of Year	\$ 27.34	\$ 32.79	\$ 36.39	\$ 39.07	\$ 32.75	\$ 25.24	\$ 24.71	\$ 22.77	\$ 22.01	\$ 18.00
Total Return	(14.11%)	(3.04%)	(1.48%)	24.67%	4.49%	5.55%	11.18%	5.59%	24.93%	3.68%
Net Assets, End of Year (thousands)	\$10,481,057	\$13,766,513	\$14,732,615	\$15,165,867	\$12,613,185	\$24,427,984	\$26,592,058	\$23,629,726	\$20,762,742	\$14,960,159
Ratio of Expenses to Average Net Assets	0.52%	0.53%	0.52%	0.52%	0.52%	0.18%	0.20%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	1.56%	1.26%	1.00%	0.83%	1.01%	1.69%	1.72%	1.55%	1.64%	1.88%
Portfolio Turnover Rate	18%	19%	27%	24%	19%	3%	5%	3%	3%	4%

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
FINANCIAL HIGHLIGHTS

(for a share outstanding throughout each period)

	U.S. Core Equity 2 Portfolio					U.S. Vector Equity Portfolio				
	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 22.66	\$ 21.25	\$ 20.90	\$ 17.19	\$ 17.26	\$ 18.71	\$ 18.40	\$ 19.16	\$ 15.93	\$ 16.22
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.36	0.36	0.34	0.31	0.31	0.27	0.28	0.26	0.24	0.25
Net Gains (Losses) on Securities (Realized and Unrealized)	0.60	1.65	0.53	3.83	0.25	(1.40)	0.72	(0.10)	3.65	0.24
Total from Investment Operations	0.96	2.01	0.87	4.14	0.56	(1.13)	1.00	0.16	3.89	0.49
Less Distributions:										
Net Investment Income	(0.33)	(0.37)	(0.32)	(0.31)	(0.30)	(0.25)	(0.27)	(0.25)	(0.23)	(0.25)
Net Realized Gains	(0.50)	(0.23)	(0.20)	(0.12)	(0.33)	(0.33)	(0.42)	(0.67)	(0.43)	(0.53)
Total Distributions	(0.83)	(0.60)	(0.52)	(0.43)	(0.63)	(0.58)	(0.69)	(0.92)	(0.66)	(0.78)
Net Asset Value, End of Year	\$ 22.79	\$ 22.66	\$ 21.25	\$ 20.90	\$ 17.19	\$ 17.00	\$ 18.71	\$ 18.40	\$ 19.16	\$ 15.93
Total Return	4.37%	9.78%	4.16%	24.36%	3.47%	(6.12%)	5.92%	0.69%	24.73%	3.28%
Net Assets, End of Year (thousands)	\$25,670,305	\$27,829,155	\$24,677,650	\$22,515,418	\$16,851,046	\$3,612,716	\$4,583,612	\$4,610,769	\$4,724,003	\$3,822,647
Ratio of Expenses to Average Net Assets	0.21%	0.22%	0.22%	0.22%	0.22%	0.32%	0.33%	0.32%	0.32%	0.32%
Ratio of Net Investment Income to Average Net Assets	1.63%	1.69%	1.53%	1.59%	1.87%	1.59%	1.53%	1.35%	1.36%	1.64%
Portfolio Turnover Rate	3%	6%	5%	5%	4%	13%	6%	10%	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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year	\$ 33.80	\$ 35.02	\$ 36.48	\$ 30.14	\$ 30.84	\$ 20.78	\$ 21.88	\$ 22.76	\$ 18.58	\$ 19.00
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.35	0.38	0.39	0.35	0.34	0.18	0.20	0.17	0.16	0.16
Net Gains (Losses) on Securities (Realized and Unrealized)	(2.02)	(0.05)	(0.08)	7.17	0.77	(2.18)	(0.26)	0.12	5.12	0.60
Total from Investment Operations	(1.67)	0.33	0.31	7.52	1.11	(2.00)	(0.06)	0.29	5.28	0.76
Less Distributions:										
Net Investment Income	(0.32)	(0.35)	(0.37)	(0.35)	(0.35)	(0.16)	(0.18)	(0.16)	(0.16)	(0.16)
Net Realized Gains	(0.81)	(1.20)	(1.40)	(0.83)	(1.46)	(0.43)	(0.86)	(1.01)	(0.94)	(1.02)
Total Distributions	(1.13)	(1.55)	(1.77)	(1.18)	(1.81)	(0.59)	(1.04)	(1.17)	(1.10)	(1.18)
Net Asset Value, End of Year	\$ 31.00	\$ 33.80	\$ 35.02	\$ 36.48	\$ 30.14	\$ 18.19	\$ 20.78	\$ 21.88	\$ 22.76	\$ 18.58
Total Return	(5.08%)	1.41%	0.77%	25.21%	3.89%	(9.87%)	0.24%	1.29%	28.91%	4.32%
Net Assets, End of Year (thousands)	\$13,189,730	\$17,392,495	\$17,303,451	\$16,931,787	\$12,977,199	\$5,120,258	\$6,351,299	\$6,478,316	\$6,306,730	\$5,128,323
Ratio of Expenses to Average Net Assets	0.36%	0.37%	0.37%	0.37%	0.37%	0.52%	0.53%	0.52%	0.52%	0.52%
Ratio of Net Investment Income to Average Net Assets	1.15%	1.13%	1.06%	1.04%	1.16%	1.00%	0.98%	0.74%	0.75%	0.88%
Portfolio Turnover Rate	3%	8%	13%	14%	10%	11%	15%	19%	15%	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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Period May 16, 2017 to Oct 31, 2017		Year Ended Oct 31, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Period.....	\$ 13.51	\$ 11.85	\$ 10.93	\$ 10.00		\$ 41.90	\$ 34.14	\$ 34.99	\$ 34.32	\$ 33.04
Income from Investment Operations (A)										
Net Investment Income (Loss)	0.25	0.22	0.19	0.07		1.01	0.52**	1.60	0.84	1.09
Net Gains (Losses) on Securities (Realized and Unrealized)	1.07	1.64	0.89	0.91		(7.77)	8.09**	(0.69)	1.12	1.18
Total from Investment Operations	1.32	1.86	1.08	0.98		(6.76)	8.61	0.91	1.96	2.27
Less Distributions:										
Net Investment Income	(0.22)	(0.20)	(0.16)	(0.05)		(0.87)	(0.85)	(1.65)	(0.98)	(0.99)
Net Realized Gains	—	—	—	—		(0.06)	—	(0.11)	(0.31)	—
Total Distributions	(0.22)	(0.20)	(0.16)	(0.05)		(0.93)	(0.85)	(1.76)	(1.29)	(0.99)
Net Asset Value, End of Period.....	\$ 14.61	\$ 13.51	\$ 11.85	\$ 10.93		\$ 34.21	\$ 41.90	\$ 34.14	\$ 34.99	\$ 34.32
Total Return	9.90%	15.88%	9.88%	9.84%(C)		(16.27%)	25.64%	2.63%	5.86%	6.89%
Net Assets, End of Period (thousands)	\$3,629,125	\$1,703,302	\$722,728	\$141,073		\$8,137,555	\$10,671,437	\$8,577,658	\$8,281,176	\$7,260,180
Ratio of Expenses to Average Net Assets	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)	0.25%	0.25%	0.27%	0.35%(D)(E)		0.20%	0.20%	0.19%	0.19%	0.19%
Ratio of Net Investment Income to Average Net Assets	1.76%	1.73%	1.58%	1.45%(D)(E)		2.73%	1.38%**	4.66%	2.43%	3.15%
Portfolio Turnover Rate	0%	4%	7%	0%(C)		5%	3%	3%	1%	3%

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 and six 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, 2020, 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 10/31/20</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 is 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 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 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 Portfolios whose values are initially expressed in foreign currencies are translated to U.S. dollars using the mean between the most recent bid and ask prices for the U.S. dollar as quoted by generally recognized reliable sources. To facilitate the translation, the Portfolios enter into foreign currency contracts. A foreign currency contract is a spot agreement between two parties to buy and sell currencies at current market exchange rates, for settlement generally within two business days. Dividend and interest income and certain expenses are translated to U.S. dollars at the rate of exchange on their respective accrual dates. Receivables and payables denominated in foreign currencies are marked-to-market daily based on daily exchange rates and exchange gains or losses are realized upon ultimate receipt or disbursement. The Portfolios also enter into forward currency contracts 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. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors’/ Trustees’ Fees & Expenses.

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the “Notice”) to defer the receipt of the Director’s deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director’s first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director’s deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of October 31, 2020, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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, 2020, 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.....	0.15%*
U.S. Large Cap Equity Portfolio.....	0.13%*
U.S. Large Cap Value Portfolio.....	0.24%*
U.S. Targeted Value Portfolio.....	0.34%*
U.S. Small Cap Value Portfolio.....	0.49%*
U.S. Core Equity 1 Portfolio.....	0.15%*
U.S. Core Equity 2 Portfolio.....	0.18%*
U.S. Vector Equity Portfolio.....	0.29%*
U.S. Small Cap Portfolio.....	0.34%*
U.S. Micro Cap Portfolio.....	0.49%*
U.S. High Relative Profitability Portfolio.....	0.20%
DFA Real Estate Securities Portfolio.....	0.17%

* Effective as of February 28, 2020, the management fees payable by the following Portfolios were reduced as follows:

Portfolio	Management Fee Prior to February 28, 2020	Management Fee Effective February 28, 2020
Enhanced U.S. Large Company Portfolio	0.20%	0.12%
U.S. Large Cap Equity Portfolio	0.15%	0.12%
U.S. Large Cap Value Portfolio	0.25%	0.23%
U.S. Targeted Value Portfolio	0.35%	0.33%
U.S. Small Cap Value Portfolio	0.50%	0.48%
U.S. Core Equity 1 Portfolio	0.17%	0.14%
U.S. Core Equity 2 Portfolio	0.20%	0.17%
U.S. Vector Equity Portfolio	0.30%	0.28%
U.S. Small Cap Portfolio	0.35%	0.33%
U.S. Micro Cap Portfolio	0.50%	0.48%

Pursuant to Amended and Restated Fee Waiver and/or Expense Assumption Agreements (each, a "Fee Waiver Agreement"), the Advisor has contractually agreed to waive certain fees, and in certain instances, assume certain expenses of the Portfolios, as described in the notes below. The Fee Waiver Agreements for the non-Feeder Funds will remain in effect through February 28, 2021, 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 Feeder Fund. During the year ended October 31, 2020, 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, 2020, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2020, 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 Portfolio 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%	—	\$ 4	\$ 265	\$ 885
U.S. Large Cap Equity Portfolio (1).....	0.19%	—	—	—	—
U.S. Large Cap Value Portfolio (2).....	—	0.23%	—	21,796	—
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%	—	156	—	—
DFA Real Estate Securities Portfolio (1).....	0.18%	—	89	1,779	4,048
<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, 2020, 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 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, 2020, expenses reduced were as follows (amounts in thousands):

	Fees Paid Indirectly
Enhanced U.S. Large Company Portfolio.....	\$7

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, 2020, the total related amount paid by the Fund to the CCO was \$309 (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, 2020, 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.....	\$ 12
U.S. Large Cap Equity Portfolio.....	19
U.S. Large Cap Value Portfolio.....	577
U.S. Targeted Value Portfolio.....	215
U.S. Small Cap Value Portfolio.....	456
U.S. Core Equity 1 Portfolio.....	401
U.S. Core Equity 2 Portfolio.....	503
U.S. Vector Equity Portfolio.....	121
U.S. Small Cap Portfolio.....	346
U.S. Micro Cap Portfolio.....	211
U.S. High Relative Profitability Portfolio.....	12
DFA Real Estate Securities Portfolio.....	219

E. Purchases and Sales of Securities:

For the year ended October 31, 2020, 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.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
Enhanced U.S. Large Company Portfolio...	\$77,030	\$66,761	\$ 223,828	\$ 209,145
U.S. Large Cap Equity Portfolio.....	—	—	423,487	333,121
U.S. Targeted Value Portfolio.....	—	—	1,806,465	2,057,736
U.S. Small Cap Value Portfolio.....	—	—	2,054,539	3,026,993
U.S. Core Equity 1 Portfolio.....	—	—	746,852	3,372,874
U.S. Core Equity 2 Portfolio.....	—	—	817,037	3,332,453
U.S. Vector Equity Portfolio.....	—	—	507,258	1,057,570

	U.S. Government Securities		Other Investment Securities	
	Purchases	Sales	Purchases	Sales
U.S. Small Cap Portfolio.....	—	—	\$ 487,572	\$3,030,333
U.S. Micro Cap Portfolio.....	—	—	603,883	947,475
U.S. High Relative Profitability Portfolio.....	—	—	1,730,622	9,751
DFA Real Estate Securities Portfolio.....	—	—	475,508	837,996

For the year ended October 31, 2020, 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, 2019	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2020	Shares as of October 31, 2020	Dividend Income	Capital Gain Distributions
Enhanced U.S. Large Company Portfolio									
The DFA Short Term Investment Fund	\$ 1,289	\$ 56,273	\$ 47,491	—	—	\$ 10,071	870	\$ 8	—
Total	\$ 1,289	\$ 56,273	\$ 47,491	—	—	\$ 10,071	870	\$ 8	—
U.S. Large Cap Equity Portfolio									
The DFA Short Term Investment Fund	\$ 19,728	\$ 125,535	\$ 138,031	\$ (3)	\$ 1	\$ 7,230	625	\$ 129	—
Total	\$ 19,728	\$ 125,535	\$ 138,031	\$ (3)	\$ 1	\$ 7,230	625	\$ 129	—
U.S. Targeted Value Portfolio									
The DFA Short Term Investment Fund	\$ 825,426	\$2,228,633	\$2,789,061	\$ (87)	\$(49)	\$264,862	22,890	\$4,380	—
Total	\$ 825,426	\$2,228,633	\$2,789,061	\$ (87)	\$(49)	\$264,862	22,890	\$4,380	—
U.S. Small Cap Value Portfolio									
The DFA Short Term Investment Fund	\$1,062,351	\$2,638,607	\$3,339,886	\$ 96	\$(46)	\$361,122	31,209	\$5,603	—
Total	\$1,062,351	\$2,638,607	\$3,339,886	\$ 96	\$(46)	\$361,122	31,209	\$5,603	—
U.S. Core Equity 1 Portfolio									
The DFA Short Term Investment Fund	\$1,249,641	\$3,694,408	\$4,599,974	\$(198)	\$(77)	\$343,800	29,712	\$6,193	—
Total	\$1,249,641	\$3,694,408	\$4,599,974	\$(198)	\$(77)	\$343,800	29,712	\$6,193	—

	Balance at October 31, 2019	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2020	Shares as of October 31, 2020	Dividend Income	Capital Gain Distributions
U.S. Core Equity 2 Portfolio									
The DFA Short Term Investment Fund	\$1,381,742	\$4,063,485	\$5,020,721	\$(245)	\$ (60)	\$424,201	36,661	\$7,440	—
Total	\$1,381,742	\$4,063,485	\$5,020,721	\$(245)	\$ (60)	\$424,201	36,661	\$7,440	—
U.S. Vector Equity Portfolio									
The DFA Short Term Investment Fund	\$ 287,323	\$ 783,652	\$ 928,808	—	\$ (10)	\$142,157	12,286	\$1,658	—
Total	\$ 287,323	\$ 783,652	\$ 928,808	—	\$ (10)	\$142,157	12,286	\$1,658	—
U.S. Small Cap Portfolio									
The DFA Short Term Investment Fund	\$1,964,506	\$3,409,700	\$4,680,718	\$ (41)	\$(100)	\$693,347	59,921	\$9,890	—
Total	\$1,964,506	\$3,409,700	\$4,680,718	\$ (41)	\$(100)	\$693,347	59,921	\$9,890	—
U.S. Micro Cap Portfolio									
The DFA Short Term Investment Fund	\$ 617,024	\$1,559,392	\$1,870,226	\$ 43	\$ (28)	\$306,205	26,463	\$3,750	—
Total	\$ 617,024	\$1,559,392	\$1,870,226	\$ 43	\$ (28)	\$306,205	26,463	\$3,750	—
U.S. High Relative Profitability Portfolio									
The DFA Short Term Investment Fund	\$ 10,056	\$ 126,783	\$ 117,314	\$ (7)	—	\$ 19,518	1,687	—	—
Total	\$ 10,056	\$ 126,783	\$ 117,314	\$ (7)	—	\$ 19,518	1,687	—	—
DFA Real Estate Securities Portfolio									
The DFA Short Term Investment Fund	\$ 317,149	\$2,109,509	\$2,215,496	\$ (25)	\$ 8	\$211,145	18,248	\$2,074	—
Total	\$ 317,149	\$2,109,509	\$2,215,496	\$ (25)	\$ 8	\$211,145	18,248	\$2,074	—

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, 2020, 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, tax equalization, non-deductible

90-day stock issuance cost, 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, 2019, and October 31, 2020, 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				
2019.....	\$ 12,487	\$ 8,470	—	\$ 20,957
2020.....	16,363	18,585	—	34,948
U.S. Large Cap Equity Portfolio				
2019.....	27,531	—	—	27,531
2020.....	27,356	2,832	—	30,188
U.S. Large Cap Value Portfolio				
2019.....	527,139	1,212,148	—	1,739,287
2020.....	481,285	553,382	—	1,034,667
U.S. Targeted Value Portfolio				
2019.....	165,860	393,406	—	559,266
2020.....	144,747	273,175	—	417,922
U.S. Small Cap Value Portfolio				
2019.....	168,204	769,928	—	938,132
2020.....	154,869	231,582	—	386,451
U.S. Core Equity 1 Portfolio				
2019.....	423,200	148,232	—	571,432
2020.....	396,684	447,425	—	844,109
U.S. Core Equity 2 Portfolio				
2019.....	443,069	263,127	—	706,196
2020.....	404,026	605,970	—	1,009,996
U.S. Vector Equity Portfolio				
2019.....	66,053	105,741	—	171,794
2020.....	58,715	80,129	—	138,844
U.S. Small Cap Portfolio				
2019.....	215,050	555,233	—	770,283
2020.....	160,316	405,787	—	566,103
U.S. Micro Cap Portfolio				
2019.....	56,095	254,341	—	310,436
2020.....	49,023	132,276	—	181,299
U.S. High Relative Profitability Portfolio				
2019.....	18,698	—	—	18,698
2020.....	40,427	—	—	40,427
DFA Real Estate Securities Portfolio				
2019.....	212,725	—	—	212,725
2020.....	219,888	14,211	—	234,099

As of October 31, 2020, 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.....	\$ (1,605)	\$(2,730)	\$ (4,335)
U.S. Large Cap Equity Portfolio.....	(1,602)	—	(1,602)
U.S. Large Cap Value Portfolio.....	(15,063)	—	(15,063)
U.S. Targeted Value Portfolio.....	(8,542)	—	(8,542)
U.S. Small Cap Value Portfolio.....	(28,295)	—	(28,295)
U.S. Core Equity 1 Portfolio.....	(10,460)	—	(10,460)
U.S. Core Equity 2 Portfolio.....	(9,019)	—	(9,019)
U.S. Vector Equity Portfolio.....	(1,714)	—	(1,714)
U.S. Small Cap Portfolio.....	(6,582)	—	(6,582)
U.S. Micro Cap Portfolio.....	(1,429)	—	(1,429)
U.S. High Relative Profitability Portfolio.....	(2,145)	—	(2,145)
DFA Real Estate Securities Portfolio.....	(16,123)	—	(16,123)

As of October 31, 2020, 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	Capital Loss Carryforwards	Unrealized Appreciation (Depreciation)	Total Net Distributable Earnings (Accumulated Losses)
Enhanced U.S. Large Company Portfolio.....	\$ 13,383	\$16,475	—	\$ 2,567	\$ 32,425
U.S. Large Cap Equity Portfolio.....	2,805	—	\$ (6,559)	539,241	535,487
U.S. Large Cap Value Portfolio.....	20,606	—	(505,367)	3,621,058	3,136,297
U.S. Targeted Value Portfolio.....	30,124	—	(195,592)	(126,967)	(292,435)
U.S. Small Cap Value Portfolio.....	118,093	—	(568,105)	739,802	289,790
U.S. Core Equity 1 Portfolio.....	19,210	—	(151,776)	10,278,822	10,146,256
U.S. Core Equity 2 Portfolio.....	17,721	—	(152,692)	10,531,785	10,396,814
U.S. Vector Equity Portfolio.....	3,123	—	(23,991)	1,243,100	1,222,232
U.S. Small Cap Portfolio.....	32,456	—	(295,987)	2,505,740	2,242,209
U.S. Micro Cap Portfolio.....	7,103	—	(27,761)	1,284,885	1,264,227
U.S. High Relative Profitability Portfolio.....	3,457	—	(22,636)	410,356	391,177
DFA Real Estate Securities Portfolio....	88,449	11,540	—	1,772,235	1,872,224

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by these Portfolios after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2020, the Portfolios had the following capital loss carryforwards available to offset future realized capital gains with no expiration date (amounts in thousands):

	Unlimited	Total
Enhanced U.S. Large Company Portfolio.....	—	—

	Unlimited	Total
U.S. Large Cap Equity Portfolio.....	\$ 6,559	\$ 6,559
U.S. Large Cap Value Portfolio.....	505,367	505,367
U.S. Targeted Value Portfolio.....	195,592	195,592
U.S. Small Cap Value Portfolio.....	568,105	568,105
U.S. Core Equity 1 Portfolio.....	151,776	151,776
U.S. Core Equity 2 Portfolio.....	152,692	152,692
U.S. Vector Equity Portfolio.....	23,991	23,991
U.S. Small Cap Portfolio.....	295,987	295,987
U.S. Micro Cap Portfolio.....	27,761	27,761
U.S. High Relative Profitability Portfolio.....	22,636	22,636
DFA Real Estate Securities Portfolio.....	—	—

During the year ended October 31, 2020, the Portfolios did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

As of October 31, 2020, the total cost and aggregate gross unrealized appreciation (depreciation) of securities for federal income tax purposes were different from amounts reported for financial reporting purposes, as follows (amounts in thousands):

	Federal Tax Cost	Unrealized Appreciation	Unrealized (Depreciation)	Net Unrealized Appreciation (Depreciation)
Enhanced U.S. Large Company Portfolio.....	\$ 437,993	\$ 2,890	\$ (329)	\$ 2,561
U.S. Large Cap Equity Portfolio.....	1,160,576	604,302	(65,061)	539,241
U.S. Large Cap Value Portfolio.....	15,100,502	3,620,874	—	3,620,874
U.S. Targeted Value Portfolio.....	9,169,192	1,694,698	(1,821,736)	(127,038)
U.S. Small Cap Value Portfolio.....	10,093,834	2,415,181	(1,675,489)	739,692
U.S. Core Equity 1 Portfolio.....	14,444,140	11,862,084	(1,583,398)	10,278,686
U.S. Core Equity 2 Portfolio.....	15,465,145	12,195,292	(1,663,656)	10,531,636
U.S. Vector Equity Portfolio.....	2,507,759	1,512,103	(269,014)	1,243,089
U.S. Small Cap Portfolio.....	11,312,100	4,423,568	(1,917,977)	2,505,591
U.S. Micro Cap Portfolio.....	4,155,593	1,875,741	(590,903)	1,284,838
U.S. High Relative Profitability Portfolio.....	3,238,104	540,064	(129,708)	410,356
DFA Real Estate Securities Portfolio.....	6,573,845	2,624,045	(851,864)	1,772,181

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, 2020		Year Ended October 31, 2019	
	Amount	Shares	Amount	Shares
U.S. Targeted Value Portfolio				
Class R1 Shares				
Shares Issued.....	\$ 10,059	547	\$ 18,052	831
Shares Issued in Lieu of Cash Distributions.....	1,803	86	2,513	123
Shares Redeemed.....	(29,000)	(1,447)	(10,271)	(467)
Net Increase (Decrease) — Class R1 Shares.....	<u>\$ (17,138)</u>	<u>(814)</u>	<u>\$ 10,294</u>	<u>487</u>
Class R2 Shares				
Shares Issued.....	\$ 20,468	1,154	\$ 16,359	740
Shares Issued in Lieu of Cash Distributions.....	2,386	112	5,135	253
Shares Redeemed.....	(34,297)	(1,677)	(51,887)	(2,355)
Net Increase (Decrease) — Class R2 Shares.....	<u>\$ (11,443)</u>	<u>(411)</u>	<u>\$ (30,393)</u>	<u>(1,362)</u>
Institutional Class Shares				
Shares Issued.....	\$ 2,920,310	174,640	\$ 2,603,398	119,873
Shares Issued in Lieu of Cash Distributions.....	393,081	18,926	522,401	25,501
Shares Redeemed.....	(3,583,956)	(202,150)	(2,333,821)	(107,140)
Net Increase (Decrease) — Institutional Class Shares.....	<u>\$ (270,565)</u>	<u>(8,584)</u>	<u>\$ 791,978</u>	<u>38,234</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 adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Portfolios, however, do not intend to sell futures contracts to establish short positions in individual securities. 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, 2020 was as follows (amounts in thousands):

	Forward Currency Contracts*	Futures**
Enhanced U.S. Large Company Portfolio.....	\$179,202	\$399,332
U.S. Targeted Value Portfolio.....	—	107,018
U.S. Small Cap Value Portfolio.....	—	131,559
U.S. Core Equity 1 Portfolio.....	—	244,891
U.S. Core Equity 2 Portfolio.....	—	248,775
U.S. Vector Equity Portfolio.....	—	34,539
U.S. Small Cap Portfolio.....	—	142,577
U.S. Micro Cap Portfolio.....	—	59,878
U.S. High Relative Profitability Portfolio.....	—	8,376
DFA Real Estate Securities Portfolio.....	—	95,498

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of contracts

The following is a summary of the Portfolios’ derivative instrument holdings categorized by primary risk exposure as of October 31, 2020 (amounts in thousands):

	Asset Derivatives Value	
	Total Value at October 31, 2020	Forward Currency Contracts (1)
Enhanced U.S. Large Company Portfolio.....	\$640	\$640

Liability Derivatives Value			
	<u>Total Value at October 31, 2020</u>	<u>Forward Currency Contracts (2)</u>	<u>Equity Contracts (3)</u>
Enhanced U.S. Large Company Portfolio.....	\$(16,918)	\$(36)	\$(16,882)
U.S. Targeted Value Portfolio.....	(2,881)	—	(2,881)
U.S. Small Cap Value Portfolio.....	(3,323)	—	(3,323)
U.S. Core Equity 1 Portfolio.....	(5,747)	—	(5,747)
U.S. Core Equity 2 Portfolio.....	(3,694)	—	(3,694)
U.S. Vector Equity Portfolio.....	(638)	—	(638)
U.S. Small Cap Portfolio.....	(2,043)	—	(2,043)
U.S. Micro Cap Portfolio.....	(1,250)	—	(1,250)
U.S. High Relative Profitability Portfolio.....	(586)	—	(586)
DFA Real Estate Securities Portfolio.....	(1,387)	—	(1,387)

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

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

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

The following is a summary of the realized and change in unrealized gains and losses from the Portfolios' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2020 (amounts in thousands):

Realized Gain (Loss) on Derivatives			
	<u>Total</u>	<u>Forward Currency Contracts (1)</u>	<u>Equity Contracts (2)</u>
Enhanced U.S. Large Company Portfolio.....	\$61,762	\$(458)	\$62,220
U.S. Large Cap Equity Portfolio.....	728	—	728*
U.S. Targeted Value Portfolio.....	30,041	—	30,041
U.S. Small Cap Value Portfolio.....	37,980	—	37,980
U.S. Core Equity 1 Portfolio.....	62,649	—	62,649
U.S. Core Equity 2 Portfolio.....	70,979	—	70,979
U.S. Vector Equity Portfolio.....	10,976	—	10,976
U.S. Small Cap Portfolio.....	46,362	—	46,362
U.S. Micro Cap Portfolio.....	18,436	—	18,436
U.S. High Relative Profitability Portfolio.....	2,286	—	2,286
DFA Real Estate Securities Portfolio.....	23,323	—	23,323

Change in Unrealized Appreciation (Depreciation) on Derivatives			
	<u>Total</u>	<u>Forward Currency Contracts (3)</u>	<u>Equity Contracts (4)</u>
Enhanced U.S. Large Company Portfolio.....	\$(26,825)	\$3,144	\$(29,969)
U.S. Targeted Value Portfolio.....	(6,182)	—	(6,182)
U.S. Small Cap Value Portfolio.....	(3,779)	—	(3,779)

	Change in Unrealized Appreciation (Depreciation) on Derivatives		
	Total	Forward Currency Contracts (3)	Equity Contracts (4)
U.S. Core Equity 1 Portfolio.....	\$ (7,658)	—	\$ (7,658)
U.S. Core Equity 2 Portfolio.....	(5,919)	—	(5,919)
U.S. Vector Equity Portfolio.....	(835)	—	(835)
U.S. Small Cap Portfolio.....	(7,408)	—	(7,408)
U.S. Micro Cap Portfolio.....	(2,304)	—	(2,304)
U.S. High Relative Profitability Portfolio.....	(586)	—	(586)
DFA Real Estate Securities Portfolio.....	(2,293)	—	(2,293)

(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.

* As of October 31, 2020, there were no futures contracts outstanding. During the year ended October 31, 2020, the Portfolio had limited activity in futures contracts.

Offsetting of Derivative Assets and Derivative Liabilities

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

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

The following table presents the 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, 2020 (amounts in thousands):

Description	Gross Amounts of Recognized Assets (a)	Net Amounts of Assets Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities			Gross Amounts of Recognized Liabilities (a)	Net Amounts of Liabilities Presented in the Statements of Assets and Liabilities	Gross Amounts Not Offset in the Statements of Assets and Liabilities		
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Cash Collateral Pledged	Net Amount (e)
			Assets					Liabilities		
Enhanced U.S. Large Company Portfolio										
State Street Bank and Trust.	\$503	\$503	\$(36)	—	\$467	\$36	\$36	\$(36)	—	—
Citibank, N.A.	137	137	—	—	137	—	—	—	—	—
Total	\$640	\$640	\$(36)	—	\$604	\$36	\$36	\$(36)	—	—

- (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 8, 2020, with its domestic custodian bank. A line of credit with similar terms was in effect through April 8, 2020. 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 7, 2021.

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, 2020. A line of credit with similar terms was in effect through January 2, 2020. 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, 2021.

For the year ended October 31, 2020, 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 10/31/2020</u>
U.S. Large Cap Equity Portfolio.....	1.05%	\$ 6,775	33	\$10	\$88,507	—
U.S. Small Cap Value Portfolio.....	0.84%	12,372	2	1	13,612	—
U.S. Vector Equity Portfolio.....	1.34%	3,901	2	—	4,342	—
U.S. Micro Cap Portfolio....	0.84%	3,465	2	—	5,549	—
U.S. High Relative Profitability Portfolio.....	2.30%	706	1	—	706	—
DFA Real Estate Securities Portfolio.....	0.89%	14,124	2	1	24,107	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2020, 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, 2020.

J. Affiliated Trades:

Cross trades for the year ended October 31, 2020, 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, 2020, 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.....	\$ 53,451	\$ 46,956	\$ (12,365)
U.S. Targeted Value Portfolio.....	326,058	206,046	(70,548)
U.S. Small Cap Value Portfolio.....	280,809	296,826	(39,083)
U.S. Core Equity 1 Portfolio.....	89,230	344,263	(85,222)
U.S. Core Equity 2 Portfolio.....	60,309	232,354	(42,548)
U.S. Vector Equity Portfolio.....	40,754	218,155	(21,562)

<u>Portfolio</u>	<u>Purchases</u>	<u>Sales</u>	<u>Realized Gain (Loss)</u>
U.S. Small Cap Portfolio.....	\$ 75,730	\$235,612	\$(189,770)
U.S. Micro Cap Portfolio.....	207,442	51,443	(6,061)
U.S. High Relative Profitability Portfolio.....	135,773	2,624	(1,667)
DFA Real Estate Securities Portfolio.....	2,128	37,252	320

K. Securities Lending:

As of October 31, 2020, 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):

	<u>Non-Cash Collateral Market Value</u>
U.S. Large Cap Equity Portfolio.....	\$ 5,025
U.S. Targeted Value Portfolio.....	285,666
U.S. Small Cap Value Portfolio.....	359,450
U.S. Core Equity 1 Portfolio.....	412,982
U.S. Core Equity 2 Portfolio.....	527,226
U.S. Vector Equity Portfolio.....	117,200
U.S. Small Cap Portfolio.....	568,297
U.S. Micro Cap Portfolio.....	185,406
U.S. High Relative Profitability Portfolio.....	68,559
DFA Real Estate Securities Portfolio.....	67,780

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, 2020 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2020				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
Enhanced U.S. Large Company Portfolio					
Bonds.....	\$ 10,070	—	—	—	\$ 10,070
U.S. Large Cap Equity Portfolio					
Common Stocks.....	7,235	—	—	—	7,235
U.S. Targeted Value Portfolio					
Common Stocks, Preferred Stocks.....	265,031	—	—	—	265,031
U.S. Small Cap Value Portfolio					
Common Stocks, Preferred Stocks.....	361,021	—	—	—	361,021
U.S. Core Equity 1 Portfolio					
Common Stocks, Preferred Stocks.....	344,060	—	—	—	344,060
U.S. Core Equity 2 Portfolio					
Common Stocks, Preferred Stocks.....	424,431	—	—	—	424,431
U.S. Vector Equity Portfolio					
Common Stocks, Preferred Stocks.....	142,186	—	—	—	142,186
U.S. Small Cap Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants.....	693,630	—	—	—	693,630
U.S. Micro Cap Portfolio					
Common Stocks, Preferred Stocks, Rights/Warrants.....	306,172	—	—	—	306,172
U.S. High Relative Profitability Portfolio					
Common Stocks.....	19,528	—	—	—	19,528
DFA Real Estate Securities Portfolio					
Common Stocks.....	211,253	—	—	—	211,253

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. Indemnitees; 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, 2020, the Portfolios listed below realized net gains (losses) on in-kind redemptions as follows:

U.S. Large Cap Equity Portfolio	\$ 93,249
U.S. Small Cap Portfolio	\$(35,598)
U.S. High Relative Profitability Portfolio	\$ 27,518

O. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. The Fund's adoption of ASU 2017-08 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020 and management has concluded that the change in accounting principle does not materially impact the financial statement amounts.

In August 2018, the FASB issued ASU No. 2018-13, "Fair Value Measurements" ("ASU 2018-13"). This update makes certain removals from, changes to and additions to existing disclosure requirements for fair value measurement. ASU 2018-13 does not change fair value measurements already required or permitted by existing standards. ASU 2018-13 is effective for financial statements issued for fiscal years beginning after December 15, 2019, and interim periods within those fiscal years. The Portfolios' early adoption of all of the ASU 2018-13 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020.

On July 27, 2017, the head of the United Kingdom's Financial Conduct Authority announced the intention to phase out the use of London Interbank Offered Rate ("LIBOR") by the end of 2021. In the interim, there remains uncertainty regarding the impact the transition to replacement rates may have on the value of LIBOR-based investments. In March 2020, the FASB issued ASU 2020-04 which provides optional guidance to ease the potential accounting burden associated with transitioning away from the LIBOR and other reference rates that are expected to be discontinued. The ASU is effective immediately upon release of the update on March 12, 2020 through December 31, 2022. At this time, management is evaluating implications of these changes on the financial statements.

P. Coronavirus (COVID-19) Pandemic:

The continued worldwide spread of novel coronavirus (COVID-19) and its impact on international business operations, supply chains, travel, commodity prices, consumer confidence and business forecasts, and the associated impact on domestic and international equity markets and fixed income yields, has caused uncertainty for

the global economy and financial markets. If market expectations regarding the impact of COVID-19 worsen, or if expected returns change because investors demand higher returns to invest in these uncertain times, there may be a detrimental impact on returns in the near term.

Q. Other:

As of October 31, 2020, the following number of shareholders held the following approximate percentages of the Portfolios' outstanding shares. One or more of the shareholders may be omnibus accounts, which typically hold shares for the benefit of several other underlying investors.

	Number of Shareholders	Approximate Percentage of Outstanding Shares
Enhanced U.S. Large Company Portfolio-Institutional Class.....	3	68%
U.S. Large Cap Equity Portfolio-Institutional Class.....	4	81%
U.S. Large Cap Value Portfolio-Institutional Class.....	3	68%
U.S. Targeted Value Portfolio-Class R1.....	5	85%
U.S. Targeted Value Portfolio-Class R2.....	5	90%
U.S. Targeted Value Portfolio-Institutional Class.....	3	57%
U.S. Small Cap Value Portfolio-Institutional Class.....	4	73%
U.S. Core Equity 1 Portfolio-Institutional Class.....	5	79%
U.S. Core Equity 2 Portfolio-Institutional Class.....	5	82%
U.S. Vector Equity Portfolio-Institutional Class.....	5	87%
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.....	4	88%
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. 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.

The U.S. Large Cap Value Series has been named as a defendant in a multi-district litigation pending in the United States District Court for the Southern District of New York (the "District Court"), captioned IN RE TRIBUNE COMPANY FRAUDULENT CONVEYANCE LITIGATION, No. 11-MD-2296-RJS (the "Tribune MDL"). The Tribune MDL arises from the 2007 leveraged buyout of The Tribune Company ("Tribune") (the "LBO") and Tribune's subsequent bankruptcy and reorganization. In connection with the LBO, thousands of Tribune shareholders, including The U.S. Large Cap Value Series, sold Tribune shares back to Tribune for \$34 per share. The Tribune MDL includes a series of lawsuits brought by individual creditors of Tribune (the "Individual Creditor Actions") and a lawsuit brought by the trustee of a litigation trust (the "Trustee") to whom Tribune's committee of unsecured creditors assigned claims (the "Committee Action," and with the Individual Creditor Actions, collectively referred to as the "Tribune Lawsuits"). The Tribune Lawsuits seek to unwind the LBO stock repurchases as fraudulent transfers and recover the stock repurchase proceeds paid to the Tribune shareholders who participated in the LBO.

On September 23, 2013, the District Court entered an order dismissing the Individual Creditor Actions in their entirety on the grounds that the individual creditor plaintiffs lacked standing to pursue their claims. The parties appealed the District Court's dismissal order to the United States Court of Appeals for the Second Circuit (the "Second Circuit"), and on March 29, 2016, the Second Circuit affirmed the dismissal, albeit on the grounds that the individual creditor plaintiffs' claims are preempted and barred by the Bankruptcy Code's safe harbor for securities transactions. The individual creditor plaintiffs filed a petition for certiorari with the Supreme Court of the United States (the "Supreme Court"), seeking review of the Second Circuit's ruling. Thereafter, the individual creditor plaintiffs moved the Second Circuit to review its prior ruling in light of the Supreme Court's decision in MERIT MANAGEMENT

GROUP, LP v. FTI CONSULTING, INC., 138 S.Ct. 883 (2018) (“Merit Mgmt.”), which addressed the scope of the Bankruptcy Code’s safe harbor for securities transactions. The Second Circuit agreed to review the matter and withdrew its mandate with respect to the affirmance of the dismissal order. Consequently, the Supreme Court dismissed the individual creditor plaintiffs’ petition for certiorari. On December 19, 2019, the Second Circuit again affirmed the District Court’s dismissal of the Individual Creditor Actions on the grounds that the individual creditor plaintiffs’ claims are preempted and barred by the Bankruptcy Code’s safe harbor for securities transactions. The individual creditor plaintiffs moved the Second Circuit for rehearing, which the Second Circuit denied. The individual creditor plaintiffs recently filed a second petition for certiorari with the Supreme Court, which is pending.

On January 6, 2017, the District Court granted the shareholder defendants’ motion to dismiss the claims against them in the Committee Action. The Trustee moved for leave from the District Court to file an amended complaint to assert new constructive fraudulent transfer claims against the shareholder defendants in light of the Merit Mgmt. decision. The District Court denied the motion, ruling that the proposed amendment would unduly prejudice the shareholder defendants and would be futile because the Trustee’s proposed constructive fraudulent transfer claims would be barred by the Bankruptcy Code’s safe harbor for securities transactions, notwithstanding the Merit Mgmt. decision. The Trustee appealed the District Court’s dismissal order and order denying the Trustee’s motion for leave to amend to the Second Circuit. The Second Circuit held oral argument on August 24, 2020, and the parties await the Second Circuit’s ruling.

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

The U.S. Large Cap Value Series also cannot quantify the cost of the Tribune Lawsuits that could potentially be deducted from its net asset value. Therefore, at this time, those investors buying or redeeming shares of The U.S. Large Cap Value Series will pay or receive, as the case may be, a price based on the net asset value of The U.S. Large Cap Value Series, with no adjustment relating to the Tribune Lawsuits. The attorneys’ fees and costs relating to the Tribune Lawsuits will be borne by The U.S. Large Cap Value Series as incurred and in a manner similar to any other expenses incurred by The U.S. Large Cap Value Series.

R. Subsequent Event Evaluations:

As described in a November 2, 2020 Supplement to the Funds’ Prospectuses, effective February 28, 2021, the Advisor will reduce its investment management fees for certain Portfolios. Please refer to the Funds’ Prospectuses for additional information regarding fees and expenses of the Portfolios.

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, 2020, the related statements of operations for the year ended October 31, 2020, the statements of changes in net assets for each of the two years in the period ended October 31, 2020, 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, 2020, 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, 2020, 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, 2020 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 18, 2020

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

**NOTIFICATION OF SOURCE OF DISTRIBUTIONS PURSUANT TO
RULE 19A-1 UNDER THE INVESTMENT COMPANY ACT OF 1940**

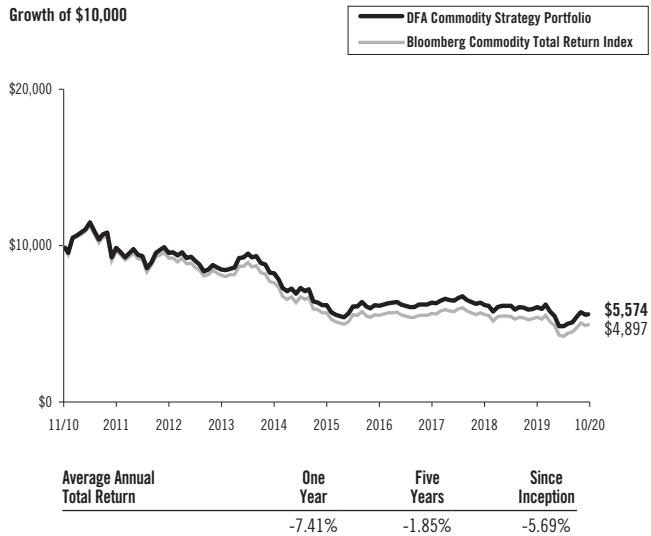
As noted in the table provided below, the following Portfolios paid distributions to shareholders of record, a portion of which is estimated to be in excess of a Portfolio's current and accumulated undistributed net income. Please note that this information is being provided to satisfy certain notice requirements under the Investment Company Act of 1940 and is not being provided for tax reporting purposes. The amounts and sources of distributions reported in this 19(a) Notice are only estimates, are likely to change over time, and are not being provided for tax reporting purposes. A final determination of the tax character of distributions paid by the Fund will not be known until the completion of the fiscal year. The actual amounts and sources of the amounts for accounting and tax reporting purposes will depend upon the Fund's investment experience during the remainder of its fiscal year and may be subject to changes based on tax regulations. The final determination of the tax character of the distributions paid in 2020 will be reported to shareholders in early 2021 on Form 1099-DIV.

Portfolio Name	Total Distribution per Share	Net Investment Income	Proceeds from the sales of securities	Return of Capital
U.S. Small Cap Value Portfolio Institutional Class				
Payable Date: June 30, 2020.....	\$0.05976	\$0.05378	\$0.00000	\$0.00598
U.S. Small Cap Portfolio Institutional Class				
Payable Date: June 30, 2020.....	\$0.07692	\$0.07236	\$0.00000	\$0.00456
U.S. Micro Cap Portfolio Institutional Class				
Payable Date: June 30, 2020.....	\$0.03324	\$0.03247	\$0.00000	\$0.00077

DFA INVESTMENT DIMENSIONS GROUP INC.

PERFORMANCE CHARTS (Unaudited)

DFA Commodity Strategy Portfolio vs. Bloomberg Commodity Total Return Index November 9, 2010-October 31, 2020



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, 2020

For the 12 months ended October 31, 2020, the Bloomberg Commodity Index Total Return returned -8.75%. Precious metals, agriculture, and industrial metals returned 21.97%, 5.01%, and 2.83% respectively. Sectors with negative returns included energy and livestock, which returned -41.96% and -26.59%, respectively.

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 credit quality 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. For the period, the average duration of the Portfolio's fixed income securities modestly increased to 0.63 years.

For the 12 months ended October 31, 2020, total returns were -7.41% for the Portfolio and -8.75% for the Bloomberg Commodity Index Total Return. 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 contributed positively to performance relative to the benchmark as term premiums were generally positive. The late rebalance, pre-roll, and varying the expirations of the individual commodity contracts also contributed positively to the Portfolio's performance relative to the benchmark. Varying the commodity weights relative to the benchmark detracted from relative performance.

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, 2020

EXPENSE TABLE

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
<u>DFA Commodity Strategy Portfolio</u>				
Actual Fund Return.....	\$1,000.00	\$1,165.50	0.33%	\$1.80

CONSOLIDATED DISCLOSURE OF FUND EXPENSES**CONTINUED**

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,023.48	0.33%	\$1.68

-
- (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 (366) 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 29, 2020. 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	
Corporate.....	38.2%
Government.....	40.9%
Foreign Corporate.....	17.5%
Foreign Government.....	3.4%
	<u>100.0%</u>

DFA COMMODITY STRATEGY PORTFOLIO
CONSOLIDATED SCHEDULE OF INVESTMENTS
October 31, 2020

	<u>Face Amount[^] (000)</u>	<u>Value[†]</u>		<u>Face Amount[^] (000)</u>	<u>Value[†]</u>
BONDS — (52.8%)			FRANCE — (Continued)		
AUSTRALIA — (1.0%)			BPCE SA		
Australia & New Zealand			2.650%, 02/03/21.....	330	\$ 331,931
Banking Group, Ltd.			Credit Agricole SA		
Floating Rate Note			Ω 3.375%, 01/10/22.....	1,620	1,672,546
(r) 1.126%, 11/23/21.....	2,000	\$ 2,016,920	Sanofi		
Commonwealth Bank of			0.875%, 09/22/21..... EUR	5,000	5,866,226
Australia			TOTAL FRANCE.....		30,959,527
2.400%, 11/02/20.....	1,746	1,746,000			
Macquarie Group, Ltd.			GERMANY — (1.7%)		
Ω 6.250%, 01/14/21.....	4,842	4,897,731	BMW US Capital LLC		
Westpac Banking Corp.			Ω 2.000%, 04/11/21.....	3,000	3,018,111
2.100%, 05/13/21.....	1,000	1,009,654	Deutsche Bahn Finance		
TOTAL AUSTRALIA.....		9,670,305	GMBH		
			4.375%, 09/23/21..... EUR	175	212,345
BELGIUM — (1.9%)			Deutsche Bank AG		
Dexia Credit Local SA			Deutsche Bank AG		
Dexia Credit Local SA			3.150%, 01/22/21.....	5,400	5,426,298
0.200%, 03/16/21..... EUR	16,250	18,974,354	3.950%, 02/27/23.....	1,695	1,785,311
			Siemens		
CANADA — (3.9%)			Financieringsmaatschappij		
Bank of Montreal Floating			NV		
Rate Note			# 2.900%, 05/27/22.....	1,000	1,039,703
(r) 1.041%, 08/27/21.....	12,203	12,281,369	Volkswagen Group of		
Canadian Natural Resources,			America Finance LLC		
Ltd.			Volkswagen Group of		
2.950%, 01/15/23.....	750	777,513	America Finance LLC		
National Bank of Canada			Ω 4.000%, 11/12/21.....	850	879,783
2.100%, 02/01/23.....	2,500	2,584,187	2.900%, 05/13/22.....	520	536,930
Royal Bank of Canada			Ω 2.700%, 09/26/22.....	4,000	4,145,635
2.030%, 03/15/21..... CAD	20,000	15,109,660	TOTAL GERMANY.....		17,044,116
Suncor Energy, Inc.					
2.800%, 05/15/23.....	7,000	7,314,495	JAPAN — (3.5%)		
TOTAL CANADA.....		38,067,224	American Honda Finance		
			Corp. Floating Rate Note		
DENMARK — (0.8%)			(r) 0.467%, 02/12/21.....	6,000	6,003,402
Danske Bank A.S.			American Honda Finance		
Danske Bank A.S.			Corp.		
Ω 2.800%, 03/10/21.....	5,600	5,648,375	1.950%, 05/20/22.....	1,500	1,536,500
Ω 5.000%, 01/12/22.....	784	821,021	Mitsubishi UFJ Financial		
2.700%, 03/02/22.....	1,000	1,029,078	Group, Inc.		
TOTAL DENMARK.....		7,498,474	Mitsubishi UFJ Financial		
			Group, Inc.		
FRANCE — (3.2%)			2.950%, 03/01/21.....	513	517,491
Agence Francaise de			2.190%, 09/13/21.....	1,000	1,015,234
Developpement EPIC			Mitsubishi UFJ Financial		
0.125%, 03/31/21..... EUR	18,000	21,014,224	Group, Inc. Floating Rate		
BNP Paribas SA			Note		
Ω 2.950%, 05/23/22.....	2,000	2,074,600	(r) 1.309%, 09/13/21.....	2,500	2,520,530

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>		<u>Face Amount^ (000)</u>	<u>Value†</u>
JAPAN — (Continued)			SWITZERLAND — (Continued)		
Mizuho Financial Group, Inc.			Nestle Finance International, Ltd.		
Mizuho Financial Group, Inc.			2.125%, 09/10/21..... EUR	2,875	\$ 3,418,350
2.632%, 04/12/21.....	2,000	\$ 2,020,520			
2.953%, 02/28/22.....	500	516,585			
2.601%, 09/11/22.....	2,173	2,256,962	TOTAL SWITZERLAND.....		<u>4,958,712</u>
Mizuho Financial Group, Inc.					
Floating Rate Note			UNITED KINGDOM — (2.0%)		
(r) 1.389%, 09/13/21.....	560	564,940	Barclays P.L.C.		
Sumitomo Mitsui Financial			3.250%, 01/12/21.....	1,085	1,090,976
Group, Inc. Floating Rate			CNH Industrial Capital LLC		
Note			CNH Industrial Capital LLC		
(r) 1.358%, 10/19/21.....	3,520	3,553,906	3.875%, 10/15/21.....	430	441,365
Toyota Finance Australia, Ltd.			4.375%, 04/05/22.....	1,860	1,951,123
0.000%, 04/09/21..... EUR	2,000	2,332,897	HSBC Holdings P.L.C.		
Toyota Motor Credit Corp.			HSBC Holdings P.L.C.		
Floating Rate Note			4.000%, 03/30/22.....	2,053	2,156,623
(r) 0.504%, 04/13/21.....	12,000	<u>12,013,752</u>	3.600%, 05/25/23.....	3,200	3,437,919
TOTAL JAPAN.....		<u>34,852,719</u>	Lloyds Banking Group P.L.C.		
			Lloyds Banking Group P.L.C.		
NETHERLANDS — (0.8%)			3.100%, 07/06/21.....	1,000	1,018,573
BNG Bank N.V.			3.000%, 01/11/22.....	5,700	5,857,719
1.625%, 04/19/21.....	1,250	1,257,887	NatWest Markets PLC		
Nederlandse			#Ω 2.375%, 05/21/23.....	3,300	<u>3,415,935</u>
Waterschapsbank NV			TOTAL UNITED KINGDOM...		<u>19,370,233</u>
Floating Rate Note					
(r)Ω 0.320%, 12/15/21.....	5,000	5,002,765	UNITED STATES — (32.1%)		
Shell International Finance			AbbVie, Inc.		
BV			2.900%, 11/06/22.....	6,500	6,806,150
1.875%, 05/10/21.....	1,263	<u>1,273,018</u>	Aetna, Inc.		
TOTAL NETHERLANDS.....		<u>7,533,670</u>	2.750%, 11/15/22.....	886	919,368
			Air Lease Corp.		
SINGAPORE — (0.2%)			2.250%, 01/15/23.....	2,414	2,432,486
Temasek Financial I, Ltd.			Altria Group, Inc.		
Temasek Financial I, Ltd.			Altria Group, Inc.		
0.500%, 03/01/22..... EUR	2,000	<u>2,346,188</u>	2.850%, 08/09/22.....	2,800	2,915,099
			2.950%, 05/02/23.....	4,599	4,846,878
SPAIN — (1.2%)			American Express Co.		
Santander Holdings USA,			2.500%, 08/01/22.....	3,569	3,693,239
Inc.			American International		
3.400%, 01/18/23.....	2,000	2,099,660	Group, Inc.		
Santander UK Group			6.400%, 12/15/20.....	7,000	7,048,860
Holdings P.L.C.			Anthem, Inc.		
3.125%, 01/08/21.....	1,808	1,816,564	2.500%, 11/21/20.....	11,352	11,364,484
Telefonica Emisiones SA			Aon P.L.C.		
5.462%, 02/16/21.....	8,000	<u>8,113,336</u>	2.800%, 03/15/21.....	3,380	3,404,004
TOTAL SPAIN.....		<u>12,029,560</u>	AutoZone, Inc.		
			2.500%, 04/15/21.....	2,045	2,061,385
SWITZERLAND — (0.5%)			Baker Hughes a GE Co. LLC		
Credit Suisse AG			/ Baker Hughes		
3.000%, 10/29/21.....	1,500	1,540,362	Co-Obligor, Inc.		
			2.773%, 12/15/22.....	6,000	6,271,575
			Bank of America Corp.		
			3.300%, 01/11/23.....	5,000	5,301,950

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)		
Best Buy Co., Inc. 5.500%, 03/15/21.....	6,000	\$6,035,100	2.950%, 03/15/23.....	1,522	\$1,569,738
BMW US Capital LLC #Ω 3.800%, 04/06/23.....	7,000	7,521,939	Eversource Energy 2.500%, 03/15/21.....	4,050	4,074,523
Boeing Co. (The) Boeing Co. (The) # 2.200%, 10/30/22.....	3,500	3,536,907	GE Capital International Funding Co., Unlimited Co. 2.342%, 11/15/20.....	3,000	3,001,980
2.800%, 03/01/23.....	4,000	4,077,684	General Motors Financial Co., Inc. General Motors Financial Co., Inc.		
Bristol-Myers Squibb Co. 2.875%, 02/19/21.....	7,000	7,054,390	4.200%, 03/01/21.....	500	503,740
Bunge, Ltd. Finance Corp. Bunge, Ltd. Finance Corp. # 3.500%, 11/24/20.....	2,000	2,003,537	3.550%, 07/08/22.....	1,507	1,565,306
3.000%, 09/25/22.....	2,000	2,079,556	3.250%, 01/05/23.....	4,350	4,509,707
Capital One Financial Corp. 4.750%, 07/15/21.....	4,110	4,237,121	General Motors Financial Co., Inc. # 5.200%, 03/20/23.....	1,753	1,902,101
Cardinal Health, Inc. 3.200%, 06/15/22.....	4,654	4,840,008	Global Payments, Inc. 3.750%, 06/01/23.....	4,000	4,279,607
Caterpillar Financial Services Corp. Floating Rate Note Caterpillar Financial Services Corp. Floating Rate Note (r) 0.480%, 03/15/21.....	3,000	3,002,634	Goldman Sachs Group, Inc. (The) Goldman Sachs Group, Inc. (The) 5.250%, 07/27/21.....	1,000	1,035,825
(r) 0.528%, 09/07/21.....	1,800	1,803,597	5.750%, 01/24/22.....	1,000	1,064,476
Cigna Corp. 3.750%, 07/15/23.....	2,147	2,323,671	3.625%, 01/22/23.....	1,503	1,603,508
Citigroup, Inc. Citigroup, Inc. 2.700%, 03/30/21.....	3,234	3,266,114	3.200%, 02/23/23.....	4,500	4,761,683
4.500%, 01/14/22.....	195	204,430	Harley-Davidson Financial Services, Inc. Harley-Davidson Financial Services, Inc.		
Citizens Bank NA 2.550%, 05/13/21.....	8,000	8,079,804	Ω 2.850%, 01/15/21.....	6,000	6,014,536
CNH Industrial Capital LLC 1.950%, 07/02/23.....	4,000	4,068,817	3.350%, 02/15/23.....	1,200	1,244,767
Daimler Finance North America LLC Ω 2.550%, 08/15/22.....	1,100	1,134,850	Integrays Holding, Inc. 4.170%, 11/01/20.....	4,060	4,060,000
Dollar Tree, Inc. 3.700%, 05/15/23.....	7,278	7,803,981	JPMorgan Chase & Co. 3.250%, 09/23/22.....	4,112	4,338,324
Dominion Energy Gas Holdings LLC 2.800%, 11/15/20.....	2,000	2,001,441	Keurig Dr Pepper, Inc. 3.200%, 11/15/21.....	630	643,479
DuPont de Nemours, Inc. 2.169%, 05/01/23.....	8,500	8,592,312	Kinder Morgan Energy Partners L.P. 3.950%, 09/01/22.....	2,120	2,227,798
Eastman Chemical Co. Eastman Chemical Co. 3.500%, 12/01/21.....	400	411,945	Kroger Co. (The) # 2.950%, 11/01/21.....	2,334	2,388,516
3.600%, 08/15/22.....	1,725	1,802,900	Laboratory Corp. of America Holdings 3.750%, 08/23/22.....	3,118	3,275,304
eBay, Inc. 2.750%, 01/30/23.....	3,800	3,972,630	Liberty Mutual Group, Inc. 5.000%, 06/01/21.....	980	1,006,004
Edison International Edison International # 2.400%, 09/15/22.....	2,400	2,436,199	LyondellBasell Industries NV 6.000%, 11/15/21.....	5,000	5,206,532
			Marathon Petroleum Corp. 4.500%, 05/01/23.....	7,870	8,459,061

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

	<u>Face Amount^ (000)</u>	<u>Value†</u>
UNITED STATES — (Continued)		
Marriott International, Inc. 2.875%, 03/01/21.....	600	\$ 603,463
Marsh & McLennan Cos. Inc. 4.800%, 07/15/21.....	1,526	1,557,216
Micron Technology, Inc. 2.497%, 04/24/23.....	7,400	7,698,911
Morgan Stanley 3.125%, 01/23/23.....	7,700	8,137,159
Mylan N.V. 3.150%, 06/15/21.....	1,214	1,231,581
Mylan, Inc. Ω 3.125%, 01/15/23.....	5,000	5,251,715
National Rural Utilities Cooperative Finance Corp. Floating Rate Note (r) 0.595%, 06/30/21.....	1,800	1,804,266
Omnicom Group, Inc. / Omnicom Capital, Inc. 3.625%, 05/01/22.....	1,900	1,987,404
Penske Truck Leasing Co. L.P. / PTL Finance Corp. Penske Truck Leasing Co. L.P. / PTL Finance Corp. Ω 4.250%, 01/17/23.....	4,000	4,304,092
Ω 4.125%, 08/01/23.....	2,022	2,194,445
Philip Morris International, Inc. 2.900%, 11/15/21.....	5,159	5,294,947
Phillips 66 # 3.700%, 04/06/23.....	1,000	1,069,997
Procter & Gamble Co. (The) 2.000%, 11/05/21..... EUR	1,153	1,373,832
Raytheon Technologies Corp. 8.750%, 03/01/21.....	2,000	2,054,688
Roper Technologies, Inc. 3.000%, 12/15/20.....	5,070	5,069,493
Southwest Airlines Co. 4.750%, 05/04/23.....	5,250	5,623,563
Tyson Foods, Inc. 4.500%, 06/15/22.....	500	527,384
UnitedHealth Group, Inc. 2.125%, 03/15/21.....	2,905	2,924,812
Valero Energy Corp. 2.700%, 04/15/23.....	6,000	6,173,397
VMware, Inc. 2.950%, 08/21/22.....	4,000	4,152,749
Walgreen Co. 3.100%, 09/15/22.....	5,296	5,556,872
Waste Management, Inc. 2.400%, 05/15/23.....	2,207	2,301,499
Wells Fargo & Co. Wells Fargo & Co. 2.550%, 12/07/20.....	1,450	1,453,248

UNITED STATES — (Continued)		
4.600%, 04/01/21.....	3,400	\$ 3,460,290
Wells Fargo & Co. Floating Rate Note (r) 1.240%, 07/26/21.....	3,000	3,019,410
Williams Cos., Inc. (The) 3.700%, 01/15/23.....	7,000	7,372,197
Williams Partners LP 3.350%, 08/15/22.....	995	1,031,069
Xcel Energy, Inc. 2.400%, 03/15/21.....	2,622	2,637,570
Zoetis, Inc. Floating Rate Note (r) 0.693%, 08/20/21.....	994	996,407
TOTAL UNITED STATES.....		314,957,236
TOTAL BONDS.....		518,262,318
U.S. TREASURY OBLIGATIONS — (36.5%)		
U.S. Treasury Notes		
(r) 0.239%, 04/30/21.....	106,000	106,071,013
(r) 0.254%, 01/31/22.....	10,000	10,014,847
(r)« 0.214%, 04/30/22.....	137,000	137,143,536
(r)~ 0.155%, 07/31/22.....	105,000	104,995,364
TOTAL U.S. TREASURY OBLIGATIONS.....		358,224,760
TOTAL INVESTMENT SECURITIES (Cost \$870,737,505).....		
		876,487,078
COMMERCIAL PAPER — (10.4%)		
Astrazeneca P.L.C.		
Ω 1.900%, 12/11/20.....	6,000	5,997,452
BNG Bank N.V. Ω 0.213%, 03/15/21.....	15,000	14,990,763
Erste Abwicklungsanstalt Ω 0.233%, 02/03/21.....	25,000	24,990,733
FMS Wertmanagement Ω 0.230%, 01/21/21.....	2,000	1,999,470
Ω 0.220%, 01/26/21.....	20,000	19,994,182
Ω 0.233%, 02/02/21.....	3,000	2,999,003
Harley-Davidson Financial Services, Inc. 0.550%, 02/17/21.....	1,000	997,931
Natwest Market P.L.C. Ω 1.150%, 01/07/21.....	5,000	4,998,218
Queensland Treasury Corp. 0.210%, 02/02/21.....	8,475	8,472,495
Telstra Corporation Limited Ω 0.550%, 12/21/20.....	7,000	6,997,857
Walgreens Boots Alliance, Inc. Ω 1.430%, 11/09/20.....	1,500	1,499,934

CONTINUED

As of October 31, 2020, 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:

As of October 31, 2020, DFA Commodity Strategy Portfolio had entered into the following outstanding futures contracts:

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DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

Description	Number of Contracts	Expiration Date	Notional Value	Market Value	Unrealized Appreciation (Depreciation)
NYBOT CSC No. 11 World Sugar Futures.....	162	02/26/21	\$ 2,670,359	\$ 2,605,478	\$ (64,881)
NYBOT CTN No. 2 Cotton Futures.....	35	03/09/21	1,252,570	1,221,150	(31,420)
NYMEX Henry Hub Natural Gas Futures.....	303	12/29/20	10,246,741	10,511,071	264,330
NYMEX NY Harbor ULSD Futures.....	20	12/31/20	949,262	919,464	(29,798)
WTI Crude Futures.....	105	12/21/20	4,010,547	3,795,750	(214,797)
Total.....			\$ 95,376,029	\$ 95,746,577	\$ 370,548
Short Position contracts:					
LME Nickel Futures.....	(8)	01/18/21	(741,660)	(727,464)	14,196
LME Nickel Futures.....	(25)	11/16/20	(2,221,369)	(2,269,200)	(47,831)
LME Primary Aluminium Futures.....	(22)	01/18/21	(1,019,642)	(1,018,325)	1,317
LME Primary Aluminium Futures.....	(72)	11/16/20	(3,240,879)	(3,336,300)	(95,421)
LME Zinc Futures.....	(14)	01/18/21	(855,779)	(882,875)	(27,096)
LME Zinc Futures.....	(44)	11/16/20	(2,671,185)	(2,766,775)	(95,590)
Total.....			\$(10,750,514)	\$(11,000,939)	\$(250,425)
Total Futures Contracts.....			\$ 84,625,515	\$ 84,745,638	\$ 120,123

As of October 31, 2020, 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 MLBXPDM Total Return Index (1)	Bank of America Corp.	USD 137,314,111	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/25/20	—	—	\$(2,574,574)	\$(2,574,574)
BofA Merrill Lynch Total Return Index (2)	Bank of America Corp.	USD 150,216,843	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	12/25/20	—	—	(2,431,808)	(2,431,808)
Citi Commodities Pre-Roll RS Total Return Index (3)	Citibank, N.A.	USD 143,934,398	3 Month USD UST 13-Week Bill High Discount Rate plus 0.19%	12/23/20	—	—	(2,860,367)	(2,860,367)
Citi Custom CIVICS H Total Return Index (4)	Citibank, N.A.	USD 86,089,085	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	12/23/20	—	—	(2,001,209)	(2,001,209)
Credit Suisse Custom 141 Total Return Index (5)	Credit Suisse	USD 154,535,568	3 Month USD UST 13-Week Bill High Discount Rate plus 0.18%	11/22/20	—	—	(2,977,127)	(2,977,127)
Credit Suisse Custom 57 Total Return Index (6)	Credit Suisse	USD 92,336,401	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	11/22/20	—	—	(2,172,113)	(2,172,113)

DFA COMMODITY STRATEGY PORTFOLIO
CONTINUED

Reference Entity*	Counterparty	Notional Amount	Payments received (paid) by the Fund**	Expiration Date	Upfront Premiums Paid	Upfront Premiums Received	Market Value	Unrealized Appreciation (Depreciation)
UBS UBSIB190 Custom Strategy (7)	UBS AG	USD 258,087,315	3 Month USD UST 13-Week Bill High Discount Rate plus 0.14%	01/29/21	—	—	\$ (1,046,842)	\$ (1,046,842)
Total					<u>—</u>	<u>—</u>	<u>\$(16,064,040)</u>	<u>\$(16,064,040)</u>

* Portfolio receives the price appreciation (depreciation) 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, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.74%	\$ 3,769,564
CBOT Corn Futures	6.01%	8,261,926
NYMEX Light Sweet Crude Oil Futures	4.54%	6,240,818
ICE Brent Crude Oil Futures	3.92%	5,386,914
NYBOT CTN No. 2 Cotton Futures	1.47%	2,012,935
COMEX Gold 100 Troy Oz. Futures	16.06%	22,053,898
COMEX Copper Futures	7.48%	10,271,963
NYMEX NY Harbor ULSD Futures	1.12%	1,537,424
NYBOT CSC 'C' Coffee Futures	2.33%	3,197,481
KCBT Hard Red Winter Wheat Futures	1.69%	2,314,184
LME Primary Aluminum Futures	4.35%	5,969,780
CME Live Cattle Futures	3.45%	4,737,318
CME Lean Hogs Futures	1.66%	2,273,687
LME Nickel Futures	2.94%	4,043,285
LME Zinc Futures	3.62%	4,964,745
NYMEX Henry Hub Natural Gas Futures	12.61%	17,321,344
ICE Gasoil Futures	1.29%	1,764,997
CBOT Soybean Futures	6.20%	8,517,755
NYBOT CSC No. 11 World Sugar Futures	3.13%	4,295,236
COMEX Silver Futures	4.81%	6,602,911
CBOT Soybean Meal Futures	4.00%	5,488,366
CBOT Wheat Futures	3.26%	4,480,094
NYMEX Reformulated Gasoline Blend Futures	1.32%	1,807,486
Total Notional Amount		<u>\$ 137,314,111</u>

(2) The following table represents the individual positions within the Total Return Swap as of October 31, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.70%	\$ 4,073,706
CBOT Corn Futures	5.98%	8,995,387
NYMEX Light Sweet Crude Oil Futures	3.69%	5,536,151
ICE Brent Crude Oil Futures	3.11%	4,664,699
NYBOT CTN No. 2 Cotton Futures	1.15%	1,726,184

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
COMEX Gold 100 Troy Oz. Futures	15.80%	23,729,683
COMEX Copper Futures	7.40%	11,109,655
NYMEX NY Harbor ULSD Futures	0.88%	1,327,530
NYBOT CSC 'C' Coffee Futures	1.80%	2,701,344
KCBT Hard Red Winter Wheat Futures	1.32%	1,985,863
LME Primary Aluminum Futures	3.42%	5,142,881
CME Live Cattle Futures	3.99%	5,995,540
CME Lean Hogs Futures	1.64%	2,460,739
LME Nickel Futures	2.91%	4,369,391
LME Zinc Futures	3.57%	5,369,433
NYMEX Henry Hub Natural Gas Futures	14.81%	22,248,674
ICE Gasoil Futures	1.03%	1,540,864
CBOT Soybean Futures	7.39%	11,098,014
NYBOT CSC No. 11 World Sugar Futures	3.64%	5,464,760
COMEX Silver Futures	3.78%	5,672,733
CBOT Soybean Meal Futures	4.75%	7,135,739
CBOT Wheat Futures	3.91%	5,874,024
NYMEX Reformulated Gasoline Blend Futures	1.33%	1,993,849
Total Notional Amount		\$ 150,216,843

(3) The following table represents the individual positions within the Total Return Swap as of October 31, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.70%	\$ 3,903,335
CBOT Corn Futures	5.98%	8,619,177
NYMEX Light Sweet Crude Oil Futures	3.69%	5,304,616
ICE Brent Crude Oil Futures	3.11%	4,469,609
NYBOT CTN No. 2 Cotton Futures	1.15%	1,653,991
COMEX Gold 100 Troy Oz. Futures	15.80%	22,737,248
COMEX Copper Futures	7.40%	10,645,021
NYMEX NY Harbor ULSD Futures	0.88%	1,272,009
NYBOT CSC 'C' Coffee Futures	1.80%	2,588,367
KCBT Hard Red Winter Wheat Futures	1.32%	1,902,809
LME Primary Aluminum Futures	3.42%	4,927,793
CME Live Cattle Futures	3.99%	5,744,791
CME Lean Hogs Futures	1.64%	2,357,825
LME Nickel Futures	2.91%	4,186,652
LME Zinc Futures	3.57%	5,144,870
NYMEX Henry Hub Natural Gas Futures	14.81%	21,318,178
ICE Gasoil Futures	1.03%	1,476,421
CBOT Soybean Futures	7.39%	10,633,867
NYBOT CSC No. 11 World Sugar Futures	3.64%	5,236,210
COMEX Silver Futures	3.78%	5,435,485
CBOT Soybean Meal Futures	4.75%	6,837,305
CBOT Wheat Futures	3.91%	5,628,358
NYMEX Reformulated Gasoline Blend Futures	1.33%	1,910,461
Total Notional Amount		\$ 143,934,398

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

(4) The following table represents the individual positions within the Total Return Swap as of October 31, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.74%	\$ 2,363,328
CBOT Corn Futures	6.01%	5,179,814
NYMEX Light Sweet Crude Oil Futures	4.54%	3,912,681
ICE Brent Crude Oil Futures	3.92%	3,377,326
NYBOT CTN No. 2 Cotton Futures	1.47%	1,262,009
COMEX Gold 100 Troy Oz. Futures	16.06%	13,826,692
COMEX Copper Futures	7.48%	6,440,007
NYMEX NY Harbor ULSD Futures	1.12%	963,888
NYBOT CSC 'C' Coffee Futures	2.33%	2,004,661
KCBT Hard Red Winter Wheat Futures	1.69%	1,450,878
LME Primary Aluminum Futures	4.35%	3,742,754
CME Live Cattle Futures	3.45%	2,970,062
CME Lean Hogs Futures	1.66%	1,425,488
LME Nickel Futures	2.94%	2,534,938
LME Zinc Futures	3.62%	3,112,647
NYMEX Henry Hub Natural Gas Futures	12.61%	10,859,617
ICE Gasoil Futures	1.29%	1,106,565
CBOT Soybean Futures	6.20%	5,340,207
NYBOT CSC No. 11 World Sugar Futures	3.13%	2,692,899
COMEX Silver Futures	4.81%	4,139,695
CBOT Soybean Meal Futures	4.00%	3,440,931
CBOT Wheat Futures	3.26%	2,808,795
NYMEX Reformulated Gasoline Blend Futures	1.32%	1,133,203
Total Notional Amount		\$ 86,089,085

(5) The following table represents the individual positions within the Total Return Swap as of October 31, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.70%	\$ 4,190,822
CBOT Corn Futures	5.98%	9,254,004
NYMEX Light Sweet Crude Oil Futures	3.69%	5,695,315
ICE Brent Crude Oil Futures	3.11%	4,798,809
NYBOT CTN No. 2 Cotton Futures	1.15%	1,775,812
COMEX Gold 100 Troy Oz. Futures	15.80%	24,411,910
COMEX Copper Futures	7.40%	11,429,057
NYMEX NY Harbor ULSD Futures	0.88%	1,365,697
NYBOT CSC 'C' Coffee Futures	1.80%	2,779,008
KCBT Hard Red Winter Wheat Futures	1.32%	2,042,956
LME Primary Aluminum Futures	3.42%	5,290,739
CME Live Cattle Futures	3.99%	6,167,911
CME Lean Hogs Futures	1.64%	2,531,485
LME Nickel Futures	2.91%	4,495,010
LME Zinc Futures	3.57%	5,523,804
NYMEX Henry Hub Natural Gas Futures	14.81%	22,888,322
ICE Gasoil Futures	1.03%	1,585,164
CBOT Soybean Futures	7.39%	11,417,081
NYBOT CSC No. 11 World Sugar Futures	3.64%	5,621,872
COMEX Silver Futures	3.78%	5,835,824
CBOT Soybean Meal Futures	4.75%	7,340,892

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Wheat Futures	3.91%	6,042,902
NYMEX Reformulated Gasoline Blend Futures	1.33%	2,051,172
Total Notional Amount		\$ 154,535,568

(6) The following table represents the individual positions within the Total Return Swap as of October 31, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.74%	\$ 2,534,832
CBOT Corn Futures	6.01%	5,555,703
NYMEX Light Sweet Crude Oil Futures	4.54%	4,196,617
ICE Brent Crude Oil Futures	3.92%	3,622,412
NYBOT CTN No. 2 Cotton Futures	1.47%	1,353,591
COMEX Gold 100 Troy Oz. Futures	16.06%	14,830,068
COMEX Copper Futures	7.48%	6,907,346
NYMEX NY Harbor ULSD Futures	1.12%	1,033,835
NYBOT CSC 'C' Coffee Futures	2.33%	2,150,135
KCBT Hard Red Winter Wheat Futures	1.69%	1,556,165
LME Primary Aluminum Futures	4.35%	4,014,358
CME Live Cattle Futures	3.45%	3,185,593
CME Lean Hogs Futures	1.66%	1,528,933
LME Nickel Futures	2.94%	2,718,893
LME Zinc Futures	3.62%	3,338,525
NYMEX Henry Hub Natural Gas Futures	12.61%	11,647,678
ICE Gasoil Futures	1.29%	1,186,866
CBOT Soybean Futures	6.20%	5,727,735
NYBOT CSC No. 11 World Sugar Futures	3.13%	2,888,317
COMEX Silver Futures	4.81%	4,440,104
CBOT Soybean Meal Futures	4.00%	3,690,633
CBOT Wheat Futures	3.26%	3,012,624
NYMEX Reformulated Gasoline Blend Futures	1.32%	1,215,438
Total Notional Amount		\$ 92,336,401

(7) The following table represents the individual positions within the Total Return Swap as of October 31, 2020:

Referenced Commodity — Long Position

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
CBOT Soybean Oil Futures	2.74%	\$ 7,085,048
CBOT Corn Futures	6.01%	15,528,615
NYMEX Light Sweet Crude Oil Futures	4.54%	11,729,865
ICE Brent Crude Oil Futures	3.92%	10,124,919
NYBOT CTN No. 2 Cotton Futures	1.47%	3,783,390
COMEX Gold 100 Troy Oz. Futures	16.06%	41,451,175
COMEX Copper Futures	7.48%	19,306,561
NYMEX NY Harbor ULSD Futures	1.12%	2,889,649
NYBOT CSC 'C' Coffee Futures	2.33%	6,009,793
KCBT Hard Red Winter Wheat Futures	1.69%	4,349,601
LME Primary Aluminum Futures	4.35%	11,220,439
CME Live Cattle Futures	3.45%	8,903,977
CME Lean Hogs Futures	1.66%	4,273,485

DFA COMMODITY STRATEGY PORTFOLIO

CONTINUED

<u>Futures Contract</u>	<u>% of Index</u>	<u>Notional Amount</u>
LME Nickel Futures	2.94%	7,599,514
LME Zinc Futures	3.62%	9,331,434
NYMEX Henry Hub Natural Gas Futures	12.61%	32,556,153
ICE Gasoil Futures	1.29%	3,317,382
CBOT Soybean Futures	6.20%	16,009,459
NYBOT CSC No. 11 World Sugar Futures	3.13%	8,073,067
COMEX Silver Futures	4.81%	12,410,432
CBOT Soybean Meal Futures	4.00%	10,315,601
CBOT Wheat Futures	3.26%	8,420,514
NYMEX Reformulated Gasoline Blend Futures	1.32%	3,397,242
Total Notional Amount		\$ 258,087,315

Summary of the Portfolio's investments as of October 31, 2020, 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.....	—	\$ 9,670,305	—	\$ 9,670,305
Belgium.....	—	18,974,354	—	18,974,354
Canada.....	—	38,067,224	—	38,067,224
Denmark.....	—	7,498,474	—	7,498,474
France.....	—	30,959,527	—	30,959,527
Germany.....	—	17,044,116	—	17,044,116
Japan.....	—	34,852,719	—	34,852,719
Netherlands.....	—	7,533,670	—	7,533,670
Singapore.....	—	2,346,188	—	2,346,188
Spain.....	—	12,029,560	—	12,029,560
Switzerland.....	—	4,958,712	—	4,958,712
United Kingdom.....	—	19,370,233	—	19,370,233
United States.....	—	314,957,236	—	314,957,236
U.S. Treasury Obligations.....	—	358,224,760	—	358,224,760
Commercial Paper.....	—	101,427,697	—	101,427,697
Securities Lending Collateral.....	—	3,285,128	—	3,285,128
Forward Currency Contracts**.....	—	369,842	—	369,842
Futures Contracts**.....	\$120,123	—	—	120,123
Swap Agreements**.....	—	(16,064,040)	—	(16,064,040)
TOTAL.....	\$120,123	\$965,505,705	—	\$965,625,828

** 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, 2020

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

	DFA Commodity Strategy Portfolio*
ASSETS:	
Investment Securities at Value (including \$3,229 of securities on loan).....	\$ 977,915
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$3,285).....	3,285
Foreign Currencies at Value.....	3
Segregated Cash for Swaps Contracts.....	37,374
Cash	91,670
Receivables:	
Investment Securities Sold.....	782
Dividends and Interest.....	4,113
Fund Shares Sold.....	708
Futures Margin Variation.....	783
Unrealized Gain on Forward Currency Contracts.....	446
Prepaid Expenses and Other Assets	39
Total Assets.....	<u>1,117,118</u>
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned.....	3,304
Fund Shares Redeemed.....	701
Due to Advisor.....	267
Unrealized Loss on Swap Contracts.....	16,064
Unrealized Loss on Forward Currency Contracts.....	77
Accrued Expenses and Other Liabilities.....	278
Total Liabilities.....	<u>20,691</u>
NET ASSETS	<u>\$ 1,096,427</u>
SHARES OUTSTANDING, \$0.01 PAR VALUE (1).....	<u>219,312,967</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE	<u>\$ 5.00</u>
Investment Securities at Cost.....	<u>\$ 972,114</u>
Foreign Currencies at Cost.....	<u>3</u>
NET ASSETS CONSIST OF:	
Paid-In Capital.....	\$ 1,112,703
Total Distributable Earnings (Loss).....	(16,276)
NET ASSETS	<u>\$ 1,096,427</u>
(1) NUMBER OF SHARES AUTHORIZED.....	<u>1,800,000,000</u>

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

See accompanying Notes to Financial Statements.

DFA INVESTMENT DIMENSIONS GROUP INC.
CONSOLIDATED STATEMENT OF OPERATIONS
FOR THE YEAR ENDED OCTOBER 31, 2020

(Amounts in thousands)

	DFA Commodity Strategy Portfolio[#]
Investment Income	
Interest.....	\$ 18,333
Income from Securities Lending.....	18
Total Investment Income.....	<u>18,351</u>
Expenses	
Investment Management Fees.....	4,488
Accounting & Transfer Agent Fees.....	227
Custodian Fees.....	34
Filing Fees.....	101
Shareholders' Reports.....	109
Directors'/Trustees' Fees & Expenses.....	11
Professional Fees.....	35
Other.....	60
Total Expenses.....	<u>5,065</u>
Fees Waived, Expenses Reimbursed by Advisor (Note D).....	930
Fees Paid Indirectly (Note D).....	20
Net Expenses.....	<u>4,115</u>
Net Investment Income (Loss).....	<u>14,236</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	(8,646)
Affiliated Investment Companies Shares Sold.....	8
Futures.....	(1,240)
Swap Contracts.....	(130,322)
Foreign Currency Transactions.....	20
Forward Currency Contracts.....	950
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	6,480
Affiliated Investment Companies Shares.....	(1)
Futures.....	(563)
Swap Contracts.....	(7,261)
Translation of Foreign Currency-Denominated Amounts.....	(6)
Forward Currency Contracts.....	2,997
Net Realized and Unrealized Gain (Loss).....	<u>(137,584)</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$(123,348)</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, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 14,236	\$ 34,339
Net Realized Gain (Loss) on:		
Investment Securities Sold***.....	(8,646)	(5,105)
Affiliated Investment Companies Shares Sold.....	8	1
Futures.....	(1,240)	(7,871)
Swap Contracts.....	(130,322)	(121,360)
Foreign Currency Transactions.....	20	22
Forward Currency Contracts.....	950	14,639
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	6,480	21,976
Affiliated Investment Companies Shares.....	(1)	—
Futures.....	(563)	4,368
Swap Contracts.....	(7,261)	19,967
Translation of Foreign Currency-Denominated Amounts.....	(6)	17
Forward Currency Contracts.....	2,997	(6,022)
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>(123,348)</u>	<u>(45,029)</u>
Distributions:		
Institutional Class Shares.....	(16,600)	(36,041)
Capital Share Transactions (1):		
Shares Issued.....	438,853	637,187
Shares Issued in Lieu of Cash Distributions.....	15,097	32,129
Shares Redeemed.....	(796,619)	(1,005,190)
Net Increase (Decrease) from Capital Share Transactions.....	<u>(342,669)</u>	<u>(335,874)</u>
Total Increase (Decrease) in Net Assets.....	<u>(482,617)</u>	<u>(416,944)</u>
Net Assets		
Beginning of Year.....	1,579,044	1,995,988
End of Year.....	<u>\$1,096,427</u>	<u>\$ 1,579,044</u>
(1) Shares Issued and Redeemed:		
Shares Issued.....	92,161	116,397
Shares Issued in Lieu of Cash Distributions.....	2,780	5,930
Shares Redeemed.....	(165,027)	(184,535)
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(70,086)</u>	<u>(62,208)</u>

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016	
Net Asset Value, Beginning of Year.....	\$ 5.46	\$ 5.68	\$ 5.98	\$ 5.88	\$ 5.93	
Income from Investment Operations (A)						
Net Investment Income (Loss)	0.06	0.11	0.10	0.07	0.05	
Net Gains (Losses) on Securities (Realized and Unrealized)	(0.46)	(0.22)	(0.25)	0.11	(0.07)	
Total from Investment Operations	(0.40)	(0.11)	(0.15)	0.18	(0.02)	
Less Distributions:						
Net Investment Income	(0.06)	(0.11)	(0.15)	(0.08)	(0.03)	
Total Distributions	(0.06)	(0.11)	(0.15)	(0.08)	(0.03)	
Net Asset Value, End of Year.....	\$ 5.00	\$ 5.46	\$ 5.68	\$ 5.98	\$ 5.88	
Total Return	(7.41%)	(1.99%)	(2.43%)	3.15%	(0.26%)	
Net Assets, End of Year (thousands)	\$1,096,427	\$1,579,044	\$1,995,988	\$1,728,321	\$1,598,097	
Ratio of Expenses to Average Net Assets	0.33%	0.33%	0.32%	0.33%	0.33%	
Ratio of Expenses to Average Net Assets (Excluding Fees Waived, Expenses Reimbursed by Advisor and Fees Paid Indirectly)	0.41%	0.41%	0.39%	0.39%	0.40%	
Ratio of Net Investment Income to Average Net Assets	1.15%	1.99%	1.61%	1.17%	0.95%	
Portfolio Turnover Rate	71%	38%	78%	102%	159%	

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

See accompanying Notes to Financial Statements.

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

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of October 31, 2020, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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, 2020, the Portfolio held a \$242,637,157 investment in the Subsidiary, representing 22.13% 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, 2020, 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.....	0.29%*
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* Effective as of February 28, 2020, the management fee payable by the Portfolio was reduced from 0.30% to 0.28%.

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, 2021, 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, 2020, 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, 2020, approximately \$930 (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, 2020, expenses reduced were as follows (amounts in thousands):

	<u>Fees Paid Indirectly</u>
DFA Commodity Strategy Portfolio.....	\$20

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, 2020, the total related amount paid by the Fund to the CCO was \$309 (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, 2020, 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, 2020, 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.....	\$380,977	\$463,721	\$301,364	\$606,869

For the year ended October 31, 2020, 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, 2019	Purchases at Cost	Proceeds from Sales	Net Realized Gain/(Loss) on Sales	Change in Unrealized Appreciation/ Depreciation	Balance at October 31, 2020	Shares as of October 31, 2020	Dividend Income	Capital Gain Distributions
DFA Commodity Strategy Portfolio									
The DFA Short Term Investment Fund	\$5,035	\$445,271	\$447,028	\$8	\$(1)	\$3,285	284	\$68	—
Total	\$5,035	\$445,271	\$447,028	\$8	\$(1)	\$3,285	284	\$68	—

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, 2020, 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, 2019, and October 31, 2020, 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				
2019.....	\$36,041	—	—	\$36,041
2020.....	16,600	—	—	16,600

As of October 31, 2020, 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.....	\$(379)	—	\$(379)

As of October 31, 2020, 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.....	\$2,941	—	\$(6,697)	\$(12,444)	\$(16,200)

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by the Portfolio after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2020, 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.....	\$6,697	\$6,697

During the year ended October 31, 2020, the Portfolio used the following capital loss carryforwards to offset realized capital gains for federal income tax purposes (amounts in thousands):

DFA Commodity Strategy Portfolio.....	\$664
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As of October 31, 2020, 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.....	\$977,897	\$3,690	\$(16,681)	\$(12,991)

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, 2020 was as follows (amounts in thousands):

	<u>Forward Currency Contracts*</u>	<u>Futures**</u>	<u>Swap Contracts***</u>
DFA Commodity Strategy Portfolio.....	\$289,754	\$72,717	\$1,177,557

* Average amount of Currency Purchased/Sold in USD

** Average Notional Value of 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, 2020 (amounts in thousands):

	Asset Derivatives Value		
	Total Value at October 31, 2020	Forward Currency Contracts (1)	Commodity Futures Contracts *,(2)
DFA Commodity Strategy Portfolio.....	\$1,682	\$446	\$1,236

	Liability Derivatives Value			
	Total Value at October 31, 2020	Forward Currency Contracts (3)	Commodity Futures Contracts (4)	Swap Contracts (5)
DFA Commodity Strategy Portfolio.....	\$(17,256)	\$(77)	\$(1,115)	\$(16,064)

(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: 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 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, 2020 (amounts in thousands):

	Realized Gain (Loss) on Derivatives			
	Total	Forward Currency Contracts (1)	Commodity Futures Contracts (2)	Swap Contracts (3)
DFA Commodity Strategy Portfolio.....	\$(130,612)	\$950	\$(1,240)	\$(130,322)

	Change in Unrealized Appreciation (Depreciation) on Derivatives			
	Total	Forward Currency Contracts (4)	Commodity Futures Contracts (5)	Swap Contracts (6)
DFA Commodity Strategy Portfolio.....	\$(4,827)	\$2,997	\$(563)	\$(7,261)

(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, 2020 (amounts in thousands):

Description	Gross Amounts of Recognized Assets (a)	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			
			Financial Instruments (b)	Cash Collateral Received	Net Amount (c)			Financial Instruments (d)	Non-Cash Collateral Pledged	Cash Collateral Pledged	Net Amount (e)
Assets						Liabilities					
DFA Commodity Strategy Portfolio											
Barclays Capital.....	—	—	—	—	—	\$ 77	\$ 77	—	—	—	\$77
Credit Suisse.....	—	—	—	—	—	5,149	5,149	—	—	\$ (5,149)	—
Bank of America Corp.....	—	—	—	—	—	5,006	5,006	—	\$(5,006)	—	—
Citibank, N.A.....	—	—	—	—	—	4,861	4,861	—	—	(4,861)	—
State Street Bank and Trust.....	\$446	\$446	—	—	\$446	—	—	—	—	—	—
UBS AG.....	—	—	—	—	—	1,047	1,047	—	(1,047)	—	—
Total	\$446	\$446	—	—	\$446	\$16,140	\$16,140	—	\$(6,053)	\$(10,010)	\$77

(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 8, 2020, with its domestic custodian bank. A line of credit with similar terms was in effect through April 8, 2020. 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 7, 2021.

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, 2020. A line of credit with similar terms was in effect through January 2, 2020. 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, 2021.

There were no borrowings by the Portfolio under the lines of credit during the year ended October 31, 2020.

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, 2020.

J. Securities Lending:

As of October 31, 2020, the Portfolio had a security 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, 2020 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2020				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
DFA Commodity Strategy Portfolio					
Bonds.....	\$3,304	—	—	—	\$3,304

K. Indemnities; Contractual Obligations:

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

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

L. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. The Fund's adoption of ASU 2017-08 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020 and management has concluded that the change in accounting principle does not materially impact the financial statement amounts.

In August 2018, the FASB issued ASU No. 2018-13, "Fair Value Measurements" ("ASU 2018-13"). This update makes certain removals from, changes to and additions to existing disclosure requirements for fair value measurement. ASU 2018-13 does not change fair value measurements already required or permitted by existing standards. ASU 2018-13 is effective for financial statements issued for fiscal years beginning after December 15, 2019, and interim periods within those fiscal years. The Portfolio's early adoption of all of the ASU 2018-13 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020.

On July 27, 2017, the head of the United Kingdom's Financial Conduct Authority announced the intention to phase out the use of London Interbank Offered Rate ("LIBOR") by the end of 2021. In the interim, there remains uncertainty regarding the impact the transition to replacement rates may have on the value of LIBOR-based investments. In March 2020, the FASB issued ASU 2020-04 which provides optional guidance to ease the potential

accounting burden associated with transitioning away from the LIBOR and other reference rates that are expected to be discontinued. The ASU is effective immediately upon release of the update on March 12, 2020 through December 31, 2022. At this time, management is evaluating implications of these changes on the financial statements.

M. Coronavirus (COVID-19) Pandemic:

The continued worldwide spread of novel coronavirus (COVID-19) and its impact on international business operations, supply chains, travel, commodity prices, consumer confidence and business forecasts, and the associated impact on domestic and international equity markets and fixed income yields, has caused uncertainty for the global economy and financial markets. If market expectations regarding the impact of COVID-19 worsen, or if expected returns change because investors demand higher returns to invest in these uncertain times, there may be a detrimental impact on returns in the near term.

N. Other:

As of October 31, 2020, 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.....	3	62%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, in The Tribune Company Bankruptcy, certain creditors have filed actions against all shareholders of The Tribune Company who tendered shares when The Tribune Company went private in 2007 in a leveraged buy-out transaction, seeking the return of proceeds received by the shareholders). 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, 2020, the related consolidated statement of operations for the year ended October 31, 2020, the consolidated statement of changes in net assets for each of the two years in the period ended October 31, 2020, including the related notes, and the consolidated financial highlights for each of the five years in the period ended October 31, 2020 (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, 2020, 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, 2020 and the financial highlights for each of the five years in the period ended October 31, 2020 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, 2020 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 18, 2020

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

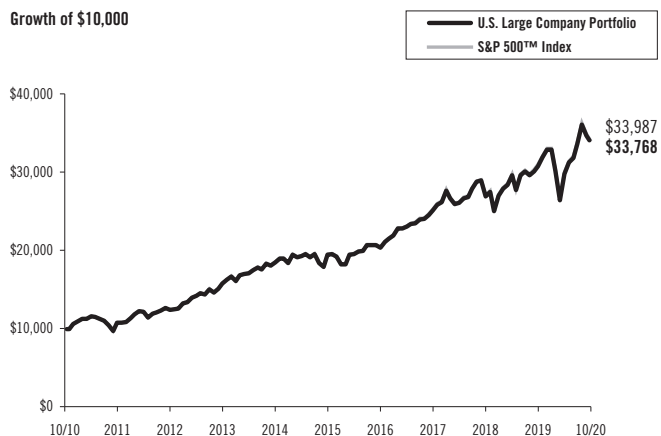
DIMENSIONAL INVESTMENT GROUP INC.

PERFORMANCE CHARTS (Unaudited)

U.S. Large Company Portfolio vs. S&P 500™ Index

October 31, 2010-October 31, 2020

Growth of \$10,000



Average Annual
Total Return

One
Year

Five
Years

Ten
Years

9.63%

11.66%

12.94%

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, 2020

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 10.15%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks. Value stocks underperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2020

Russell 3000® Index.....	10.15%
Russell 1000® Index (large-cap stocks).....	10.87%
Russell Midcap® Index (mid-cap stocks).....	4.12%
Russell 2000® Index (small-cap stocks).....	-0.14%
Russell Microcap® Index (micro-cap stocks).....	3.15%
Dow Jones U.S. Select REIT Index SM	-25.14%

Total Return for 12 Months Ended October 31, 2020

Russell 1000® Value Index (large-cap value stocks).....	-7.57%
Russell 1000® Growth Index (large-cap growth stocks).....	29.22%
Russell 2000® Value Index (small-cap value stocks).....	-13.92%
Russell 2000® Growth Index (small-cap growth stocks).....	13.37%

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, 2020, 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, 2020, the total return was 9.63% for the Portfolio and 9.71% 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, 2020

EXPENSE TABLE

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
U.S. Large Company Portfolio				
Actual Fund Return.....	\$1,000.00	\$1,133.10	0.08%	\$0.43
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.73	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 (366) 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 29, 2020. 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.....	11.1%
Consumer Discretionary.....	11.6%
Consumer Staples.....	7.0%
Energy.....	2.0%
Financials.....	9.9%
Health Care.....	14.1%
Industrials.....	8.4%
Information Technology.....	27.4%
Materials.....	2.7%
Real Estate.....	2.6%
Utilities.....	3.2%
	<u>100.0%</u>

U.S. LARGE COMPANY PORTFOLIO
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.8%)			
COMMUNICATION SERVICES — (11.1%)			
* Alphabet, Inc., Class A.....	105,892	\$ 171,133,120	1.8%
* Alphabet, Inc., Class C.....	103,468	167,722,663	1.8%
AT&T, Inc.....	2,510,983	67,846,761	0.7%
Comcast Corp., Class A.....	1,606,556	67,860,925	0.7%
* Facebook, Inc., Class A.....	847,314	222,936,786	2.3%
* Netflix, Inc.....	155,422	73,940,462	0.8%
Verizon Communications, Inc.....	1,458,328	83,110,113	0.9%
Walt Disney Co. (The).....	636,843	77,217,214	0.8%
Other Securities.....		134,518,590	1.3%
TOTAL COMMUNICATION SERVICES.....		1,066,286,634	11.1%
CONSUMER DISCRETIONARY — (11.5%)			
* Amazon.com, Inc.....	150,045	455,559,127	4.8%
Home Depot, Inc. (The).....	379,363	101,179,906	1.1%
Lowe's Cos., Inc.....	266,586	42,147,247	0.4%
McDonald's Corp.....	262,236	55,856,268	0.6%
NIKE, Inc., Class B.....	438,692	52,678,135	0.6%
Other Securities.....		398,828,549	4.1%
TOTAL CONSUMER DISCRETIONARY.....		1,106,249,232	11.6%
CONSUMER STAPLES — (7.0%)			
Coca-Cola Co. (The).....	1,362,414	65,477,617	0.7%
Costco Wholesale Corp.....	155,601	55,646,030	0.6%
PepsiCo, Inc.....	487,971	65,041,655	0.7%
Procter & Gamble Co. (The).....	877,389	120,290,032	1.3%
Walmart, Inc.....	489,347	67,896,896	0.7%
Other Securities.....		294,807,984	3.0%
TOTAL CONSUMER STAPLES.....		669,160,214	7.0%
ENERGY — (2.0%)			
Chevron Corp.....	678,094	47,127,533	0.5%
Exxon Mobil Corp.....	1,489,042	48,572,550	0.5%
Other Securities.....		96,922,202	1.0%
TOTAL ENERGY.....		192,622,285	2.0%
FINANCIALS — (9.9%)			
Bank of America Corp.....	2,686,983	63,681,497	0.7%
* Berkshire Hathaway, Inc., Class B.....	698,571	141,041,485	1.5%
JPMorgan Chase & Co.....	1,074,033	105,298,195	1.1%
Other Securities.....		634,104,048	6.6%
TOTAL FINANCIALS.....		944,125,225	9.9%
HEALTH CARE — (14.0%)			
Abbott Laboratories.....	623,968	65,585,276	0.7%
AbbVie, Inc.....	621,667	52,903,862	0.6%
Amgen, Inc.....	206,199	44,732,811	0.5%
Bristol-Myers Squibb Co.....	793,543	46,382,588	0.5%
Danaher Corp.....	222,347	51,037,530	0.5%
Johnson & Johnson.....	927,856	127,218,336	1.3%
Medtronic P.L.C.....	473,452	47,615,068	0.5%

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Merck & Co., Inc.....	891,352	\$ 67,038,584	0.7%
Pfizer, Inc.....	1,958,348	69,482,187	0.7%
Thermo Fisher Scientific, Inc.....	139,413	65,959,079	0.7%
UnitedHealth Group, Inc.....	334,916	102,196,268	1.1%
Other Securities.....		603,942,888	6.3%
TOTAL HEALTH CARE.....		1,344,094,477	14.1%
INDUSTRIALS — (8.4%)			
Union Pacific Corp.....	239,027	42,353,194	0.4%
Other Securities.....		758,328,227	8.0%
TOTAL INDUSTRIALS.....		800,681,421	8.4%
INFORMATION TECHNOLOGY — (27.4%)			
Accenture P.L.C., Class A.....	224,077	48,604,542	0.5%
* Adobe, Inc.....	169,043	75,579,125	0.8%
Apple, Inc.....	5,665,617	616,759,175	6.4%
Broadcom, Inc.....	141,684	49,536,977	0.5%
Cisco Systems, Inc.....	1,491,938	53,560,574	0.6%
Intel Corp.....	1,498,837	66,368,502	0.7%
Mastercard, Inc., Class A.....	311,312	89,857,096	0.9%
Microsoft Corp.....	2,666,982	539,983,846	5.6%
NVIDIA Corp.....	217,442	109,016,721	1.1%
* PayPal Holdings, Inc.....	413,493	76,963,452	0.8%
QUALCOMM, Inc.....	397,381	49,020,920	0.5%
* salesforce.com, Inc.....	320,701	74,489,221	0.8%
Texas Instruments, Inc.....	322,490	46,628,829	0.5%
# Visa, Inc., Class A.....	594,180	107,968,448	1.1%
Other Securities.....		618,938,376	6.6%
TOTAL INFORMATION TECHNOLOGY.....		2,623,275,804	27.4%
MATERIALS — (2.7%)			
Other Securities.....		255,452,675	2.7%
REAL ESTATE — (2.6%)			
Other Securities.....		250,438,613	2.6%
UTILITIES — (3.2%)			
NextEra Energy, Inc.....	689,856	50,504,358	0.5%
Other Securities.....		255,665,036	2.7%
TOTAL UTILITIES.....		306,169,394	3.2%
TOTAL COMMON STOCKS (Cost \$3,414,367,019).....		9,558,555,974	100.0%
TEMPORARY CASH INVESTMENTS — (0.0%)			
State Street Institutional U.S. Government Money Market Fund, 0.026%.....	2,390,876	2,390,876	0.0%

U.S. LARGE COMPANY PORTFOLIO

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
SECURITIES LENDING COLLATERAL — (0.2%)			
@§ The DFA Short Term Investment Fund.....	1,663,696	\$ 19,250,624	0.2%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$3,436,001,210).....		<u>\$9,580,197,474</u>	<u>100.2%</u>

As of October 31, 2020, 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.....	50	12/18/20	\$8,567,664	\$8,161,750	\$(405,914)
Total Futures Contracts.....			<u>\$8,567,664</u>	<u>\$8,161,750</u>	<u>\$(405,914)</u>

Summary of the Portfolio's investments as of October 31, 2020, 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.....	\$1,066,286,634	—	—	\$1,066,286,634
Consumer Discretionary.....	1,106,249,232	—	—	1,106,249,232
Consumer Staples.....	669,160,214	—	—	669,160,214
Energy.....	192,622,285	—	—	192,622,285
Financials.....	944,125,225	—	—	944,125,225
Health Care.....	1,344,094,477	—	—	1,344,094,477
Industrials.....	800,681,421	—	—	800,681,421
Information Technology.....	2,623,275,804	—	—	2,623,275,804
Materials.....	255,452,675	—	—	255,452,675
Real Estate.....	250,438,613	—	—	250,438,613
Utilities.....	306,169,394	—	—	306,169,394
Temporary Cash Investments.....	2,390,876	—	—	2,390,876
Securities Lending Collateral.....	—	\$19,250,624	—	19,250,624
Futures Contracts**.....	(405,914)	—	—	(405,914)
TOTAL.....	<u>\$9,560,540,936</u>	<u>\$19,250,624</u>	<u>—</u>	<u>\$9,579,791,560</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, 2020

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

	U.S. Large Company Portfolio*
ASSETS:	
Investment Securities at Value (including \$141,985 of securities on loan).....	\$ 9,558,556
Temporary Cash Investments at Value & Cost.....	2,391
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$19,243).....	19,251
Segregated Cash for Futures Contracts.....	600
Receivables:	
Dividends and Interest.....	9,580
Securities Lending Income.....	24
Fund Shares Sold.....	4,539
Futures Margin Variation.....	141
Prepaid Expenses and Other Assets.....	91
Total Assets.....	<u>9,595,173</u>
LIABILITIES:	
Payables:	
Upon Return of Securities Loaned.....	19,326
Fund Shares Redeemed.....	10,943
Due to Advisor.....	418
Accrued Expenses and Other Liabilities.....	1,725
Total Liabilities.....	<u>32,412</u>
NET ASSETS.....	<u>\$ 9,562,761</u>
NET ASSET VALUE, OFFERING AND REDEMPTION PRICE PER SHARE:	
Institutional Class Shares — based on net assets of \$9,562,761 and shares outstanding of 380,999,749.....	<u>\$ 25.10</u>
NUMBER OF SHARES AUTHORIZED.....	<u>900,000,000</u>
Investment Securities at Cost.....	<u>\$ 3,414,367</u>
NET ASSETS CONSIST OF:	
Paid-In Capital.....	\$ 3,252,978
Total Distributable Earnings (Loss).....	6,309,783
NET ASSETS.....	<u>\$ 9,562,761</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, 2020
(Amounts in thousands)

	U.S. Large Company Portfolio[#]
Investment Income	
Dividends (Net of Foreign Taxes Withheld of \$0).....	\$183,643
Income from Securities Lending.....	393
Total Investment Income.....	<u>184,036</u>
Fund Expenses	
Investment Management Fees.....	5,785
Accounting & Transfer Agent Fees.....	1,696
S&P 500 [®] Fees.....	102
Custodian Fees.....	120
Filing Fees.....	168
Shareholders' Reports.....	189
Directors'/Trustees' Fees & Expenses.....	80
Professional Fees.....	186
Previously Waived Fees Recovered by Advisor (Note C).....	95
Other.....	219
Total Fund Expenses.....	<u>8,640</u>
Fees Waived, Expenses Reimbursed by Advisor (Note C).....	926
Net Expenses.....	<u>7,714</u>
Net Investment Income (Loss).....	<u>176,322</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	293,769
Affiliated Investment Companies Shares Sold.....	(79)
Futures.....	5,519
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	437,733
Affiliated Investment Companies Shares.....	(2)
Futures.....	(629)
Net Realized and Unrealized Gain (Loss).....	<u>736,311</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>\$912,633</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, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 176,322	\$ 183,642
Net Realized Gain (Loss) on:		
Investment Securities Sold**.....	293,769	71,790
Affiliated Investment Companies Shares Sold.....	(79)	(8)
Futures.....	5,519	(137)
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	437,733	985,397
Affiliated Investment Companies Shares.....	(2)	6
Futures.....	(629)	147
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>912,633</u>	<u>1,240,837</u>
Distributions:		
Institutional Class Shares.....	(239,888)	(214,307)
Capital Share Transactions (1):		
Shares Issued.....	1,829,642	1,678,907
Shares Issued in Lieu of Cash Distributions.....	221,900	198,444
Shares Redeemed.....	<u>(2,947,917)</u>	<u>(1,634,559)</u>
Net Increase (Decrease) from Capital Share Transactions.....	<u>(896,375)</u>	<u>242,792</u>
Total Increase (Decrease) in Net Assets.....	<u>(223,630)</u>	<u>1,269,322</u>
Net Assets		
Beginning of Year.....	<u>9,786,391</u>	<u>8,517,069</u>
End of Year.....	<u><u>\$ 9,562,761</u></u>	<u><u>\$ 9,786,391</u></u>
(1) Shares Issued and Redeemed:		
Shares Issued.....	80,394	78,503
Shares Issued in Lieu of Cash Distributions.....	9,448	9,441
Shares Redeemed.....	<u>(125,721)</u>	<u>(75,490)</u>
Net Increase (Decrease) from Shares Issued and Redeemed.....	<u>(35,879)</u>	<u>12,454</u>

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Net Asset Value, Beginning of Year.....	\$ 23.48	\$ 21.06	\$ 20.05	\$ 16.67	\$ 16.42
Income from Investment Operations (A)					
Net Investment Income (Loss)	0.44	0.44	0.41	0.37	0.35
Net Gains (Losses) on Securities (Realized and Unrealized)	1.77	2.50	1.05	3.50	0.38
Total from Investment Operations	2.21	2.94	1.46	3.87	0.73
Less Distributions:					
Net Investment Income	(0.47)	(0.39)	(0.39)	(0.39)	(0.34)
Net Realized Gains	(0.12)	(0.13)	(0.06)	(0.10)	(0.14)
Total Distributions	(0.59)	(0.52)	(0.45)	(0.49)	(0.48)
Net Asset Value, End of Year	\$ 25.10	\$ 23.48	\$ 21.06	\$ 20.05	\$ 16.67
Total Return	9.63%	14.29%	7.25%	23.55%	4.54%
Net Assets, End of Year (thousands)	\$9,562,761	\$9,786,391	\$8,517,069	\$7,996,178	\$6,365,936
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%	0.08%	0.08%	0.08%	0.08%
Ratio of Net Investment Income to Average Net Assets	1.83%	2.02%	1.90%	1.99%	2.17%
Portfolio Turnover Rate	3%	3%	5%	7%	9%

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

See accompanying Notes to Financial Statements.

DIMENSIONAL INVESTMENT GROUP INC.
NOTES TO FINANCIAL STATEMENTS

A. Organization:

Dimensional Investment Group Inc. (the "Fund") is an open-end management investment company registered under the Investment Company Act of 1940, whose shares are generally offered to institutional investors, retirement plans and clients of registered investment advisors. The Fund consists of eleven portfolios, 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 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. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The Directors may receive their distributions of proceeds by one of the following methods: lump sum, annual installments over a period of agreed-upon years, or quarterly installments over a period of agreed-upon years. Each Director shall have the right in a notice of election (the "Notice") to defer the receipt of the Director's deferred compensation until a date specified by such Director in the Notice. The date may not be sooner than the earlier of: (i) the first business day of January following the year in which such Director ceases to be a member of the Board of Directors of the Fund; and (ii) five years following the effective date of the Director's first deferral election. If a Director who elects to defer fees fails to designate in the Notice a time or date as of which payment of the Director's deferred fee account shall commence, payment of such amount shall commence as of the first business day of January following the year in which the Director ceases to be a member of the Board (unless the Director files an amended Notice selecting a different distribution date). As of October 31, 2020, none of the Directors have requested or received a distribution of proceeds of a deferred fee account.

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, 2020, 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, 2021, 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, 2020, 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, 2020, and the previously waived fees/expenses assumed subject to future recovery by the Advisor as of October 31, 2020, 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%	\$95	\$926	\$1,802

(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, 2020, the total related amounts paid by the Fund to the CCO were \$30 (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, 2020, the total liability for deferred compensation to Directors is included in Accrued Expenses and Other Liabilities on the Statement of Assets and Liabilities as follows (amounts in thousands):

U.S. Large Company Portfolio.....	\$353
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E. Purchases and Sales of Securities:

For the year ended October 31, 2020, 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.....	\$321,704	\$1,221,740

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

For the year ended October 31, 2020, 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, 2019</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, 2020</u>	<u>Shares as of October 31, 2020</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
U.S. Large Company Portfolio									
The DFA Short Term Investment Fund	\$82,786	\$1,452,574	\$1,516,028	\$(79)	\$(2)	\$19,251	1,664	\$686	—
Total	\$82,786	\$1,452,574	\$1,516,028	\$(79)	\$(2)	\$19,251	1,664	\$686	—

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, 2020, can occur as a result of realized gains on securities considered to be “passive foreign investment companies”, net foreign currency gains/losses, 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, 2019, and October 31, 2020, 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				
2019.....	\$154,842	\$59,465	—	\$214,307
2020.....	190,450	49,437	—	239,887

As of October 31, 2020, 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.....	\$(19,942)	\$(21,516)	\$(41,458)

As of October 31, 2020, 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.....	\$17,253	\$235,339	\$6,057,514	\$6,310,106

For federal income tax purposes, the Fund measures its capital loss carryforwards annually at October 31, its fiscal year end. Capital loss carryforwards may be carried forward and applied against future capital gains. Under the Regulated Investment Company Modernization Act of 2010, capital losses incurred by the Portfolio after October 31, 2011, will not be subject to expiration and will retain their character as either short-term or long-term capital losses. As of October 31, 2020, the Portfolio did not have capital loss carryforwards available to offset future realized capital gains through October 31 of the indicated expiration dates, as applicable.

During the year ended October 31, 2020, the Portfolio did not use capital loss carryforwards to offset realized capital gains for federal income tax purposes.

As of October 31, 2020, 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.....	\$3,522,701	\$6,273,349	\$(215,852)	\$6,057,497

The difference between GAAP-basis and tax-basis unrealized gains (losses) is 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 adjust market exposure based on actual or expected cash inflows to or outflows from the Portfolio. The Portfolio, however, does not intend to sell futures contracts to establish short positions in individual securities. 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, 2020 was as follows (amount in thousands):

	<u>Futures*</u>
U.S. Large Company Portfolio.....	\$45,556

* Average Notional Value of contracts

The following is a summary of the Portfolio's derivative instrument holdings categorized by primary risk exposure as of October 31, 2020 (amounts in thousands):

	<u>Liability Derivatives Value</u>	
	<u>Total Value at October 31, 2020</u>	<u>Equity Contracts *,(1)</u>
U.S. Large Company Portfolio.....	\$(406)	\$(406)

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

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

The following is a summary of the realized and change in unrealized gains and losses from the Portfolio's direct investment in derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2020 (amounts in thousands):

	<u>Realized Gain (Loss) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (1)</u>
U.S. Large Company Portfolio.....	\$5,519	\$5,519

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
U.S. Large Company Portfolio.....	\$(629)	\$(629)

(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 8, 2020, with its domestic custodian bank. A line of credit with similar terms was in effect through April 8, 2020. 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 7, 2021.

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, 2020. A line of credit with similar terms was in effect through January 2, 2020. 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, 2021.

For the year ended October 31, 2020, 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 10/31/2020</u>
U.S. Large Company Portfolio.....	1.51%	\$6,417	94	\$21	\$32,358	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2020, 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, 2020.

I. Securities Lending:

As of October 31, 2020, 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.....	\$126,072

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, 2020 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2020				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
U.S. Large Company Portfolio					
Common Stocks.....	\$19,326	—	—	—	\$19,326

J. Indemnities; Contractual Obligations:

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

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

K. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. The Fund's adoption of ASU 2017-08 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020 and management has concluded that the change in accounting principle does not materially impact the financial statement amounts.

In August 2018, the FASB issued ASU No. 2018-13, "Fair Value Measurements" ("ASU 2018-13"). This update makes certain removals from, changes to and additions to existing disclosure requirements for fair value measurement. ASU 2018-13 does not change fair value measurements already required or permitted by existing standards. ASU 2018-13 is effective for financial statements issued for fiscal years beginning after December 15, 2019, and interim periods within those fiscal years. The Portfolio's early adoption of all of the ASU 2018-13 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020.

On July 27, 2017, the head of the United Kingdom's Financial Conduct Authority announced the intention to phase out the use of London Interbank Offered Rate ("LIBOR") by the end of 2021. In the interim, there remains uncertainty regarding the impact the transition to replacement rates may have on the value of LIBOR-based investments. In March 2020, the FASB issued ASU 2020-04 which provides optional guidance to ease the potential accounting burden associated with transitioning away from the LIBOR and other reference rates that are expected to be discontinued. The ASU is effective immediately upon release of the update on March 12, 2020 through December 31, 2022. At this time, management is evaluating implications of these changes on the financial statements.

L. Coronavirus (COVID-19) Pandemic:

The continued worldwide spread of novel coronavirus (COVID-19) and its impact on international business operations, supply chains, travel, commodity prices, consumer confidence and business forecasts, and the associated impact on domestic and international equity markets and fixed income yields, has caused uncertainty for the global economy and financial markets. If market expectations regarding the impact of COVID-19 worsen, or if expected returns change because investors demand higher returns to invest in these uncertain times, there may be a detrimental impact on returns in the near term.

M. Other:

As of October 31, 2020, 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.....	3	66%

The Portfolio is subject to claims and suits that arise from time to time in the ordinary course of business (for example, in The Tribune Company Bankruptcy, certain creditors have filed actions against all shareholders of The Tribune Company who tendered shares when The Tribune Company went private in 2007 in a leveraged buy-out transaction, seeking the return of proceeds received by the shareholders). 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 other 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, 2020, the related statement of operations for the year ended October 31, 2020, the statement of changes in net assets for each of the two years in the period ended October 31, 2020, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2020 (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, 2020, 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, 2020 and the financial highlights for each of the five years in the period ended October 31, 2020 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, 2020 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

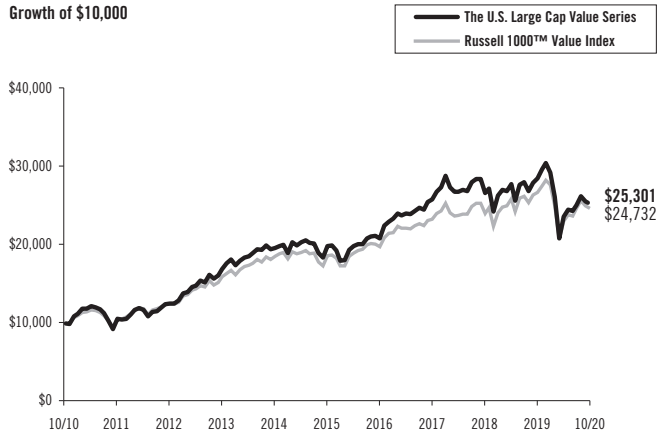
Philadelphia, Pennsylvania
December 18, 2020

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, 2010-October 31, 2020

Growth of \$10,000



**Average Annual
Total Return**

	One Year	Five Years	Ten Years
	-11.42%	4.94%	9.73%

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, 2020

U.S. equities had mostly positive returns for the period. The broad U.S. equity market, as measured by the Russell 3000® Index, gained approximately 10.15%. As measured by Russell indices, small-cap stocks underperformed large-cap stocks, and mid-cap stocks, a subset of the large-cap universe, underperformed large-cap stocks but outperformed small-cap stocks. Value stocks underperformed growth stocks as measured by the Russell indices.

Total Return for 12 Months Ended October 31, 2020

Russell 3000® Index.....	10.15%
Russell 1000® Index (large-cap stocks).....	10.87%
Russell Midcap® Index (mid-cap stocks).....	4.12%
Russell 2000® Index (small-cap stocks).....	-0.14%
Russell Microcap® Index (micro-cap stocks).....	3.15%
Dow Jones U.S. Select REIT Index SM	-25.14%

Total Return for 12 Months Ended October 31, 2020

Russell 1000® Value Index (large-cap value stocks).....	-7.57%
Russell 1000® Growth Index (large-cap growth stocks).....	29.22%
Russell 2000® Value Index (small-cap value stocks).....	-13.92%
Russell 2000® Growth Index (small-cap growth stocks).....	13.37%

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, 2020, the Series held approximately 340 securities. Average cash exposure throughout the year was less than 1% of the Series' assets.

For the 12 months ended October 31, 2020, total returns were -11.42% for the Series and -7.57% for the Russell 1000® Value Index, the Series' benchmark. With low relative price (value) stocks underperforming high relative price (growth) stocks, the Series' greater emphasis on value stocks had a negative impact on performance relative to the benchmark. Conversely, the Series' exclusion of real estate investment trusts (REITs) contributed positively to relative performance, as REITs generally underperformed in the U.S.

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, 2020

EXPENSE TABLE

	Beginning Account Value 05/01/20	Ending Account Value 10/31/20	Annualized Expense Ratio (1)	Expenses Paid During Period (1)
The U.S. Large Cap Value Series				
Actual Fund Return.....	\$1,000.00	\$1,070.40	0.11%	\$0.57
Hypothetical 5% Annual Return.....	\$1,000.00	\$1,024.58	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 (366) to reflect the six-month period.

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

The SEC requires that all funds file a complete Schedule of Investments with the SEC for their first and third fiscal quarters as an exhibit to their reports on Form N-PORT. For The DFA Investment Trust Company, this would be for the fiscal quarters ending January 31 and July 31. Such Form N-PORT filing must be made within 60 days of the end of the quarter. The DFA Investment Trust Company filed its most recent Form N-PORT with the SEC on September 29, 2020. 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.....	12.4%
Consumer Discretionary.....	7.4%
Consumer Staples.....	5.4%
Energy.....	6.4%
Financials.....	19.2%
Health Care.....	18.4%
Industrials.....	13.2%
Information Technology.....	10.2%
Materials.....	6.8%
Real Estate.....	0.3%
Utilities.....	0.3%
	<u>100.0%</u>

THE U.S. LARGE CAP VALUE SERIES
SUMMARY SCHEDULE OF PORTFOLIO HOLDINGS
October 31, 2020

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
COMMON STOCKS — (99.0%)			
COMMUNICATION SERVICES — (12.2%)			
AT&T, Inc.....	24,711,997	\$ 667,718,159	3.0%
#* Charter Communications, Inc., Class A.....	891,570	538,347,797	2.4%
Comcast Corp., Class A.....	16,600,301	701,196,714	3.2%
* T-Mobile US, Inc.....	1,353,820	148,338,057	0.7%
Walt Disney Co. (The).....	2,459,943	298,268,089	1.3%
Other Securities.....		357,671,282	1.6%
TOTAL COMMUNICATION SERVICES.....		<u>2,711,540,098</u>	<u>12.2%</u>
CONSUMER DISCRETIONARY — (7.3%)			
DR Horton, Inc.....	3,067,017	204,907,406	0.9%
General Motors Co.....	5,891,402	203,430,111	0.9%
Target Corp.....	987,920	150,381,182	0.7%
Other Securities.....		<u>1,063,310,893</u>	<u>4.8%</u>
TOTAL CONSUMER DISCRETIONARY.....		<u>1,622,029,592</u>	<u>7.3%</u>
CONSUMER STAPLES — (5.4%)			
Mondelez International, Inc., Class A.....	3,319,883	176,352,185	0.8%
Walmart, Inc.....	2,527,593	350,703,529	1.6%
Other Securities.....		<u>662,983,656</u>	<u>3.0%</u>
TOTAL CONSUMER STAPLES.....		<u>1,190,039,370</u>	<u>5.4%</u>
ENERGY — (6.3%)			
Chevron Corp.....	5,532,109	384,481,575	1.7%
ConocoPhillips.....	5,021,111	143,704,197	0.7%
Exxon Mobil Corp.....	11,469,927	374,149,019	1.7%
Other Securities.....		<u>502,010,792</u>	<u>2.2%</u>
TOTAL ENERGY.....		<u>1,404,345,583</u>	<u>6.3%</u>
FINANCIALS — (19.1%)			
Bank of America Corp.....	11,516,295	272,936,215	1.2%
Bank of New York Mellon Corp. (The).....	3,558,490	122,269,716	0.6%
* Berkshire Hathaway, Inc., Class B.....	2,382,817	481,090,752	2.2%
Capital One Financial Corp.....	1,607,170	117,451,984	0.5%
Citigroup, Inc.....	6,244,483	258,646,486	1.2%
Goldman Sachs Group, Inc. (The).....	1,149,360	217,275,014	1.0%
JPMorgan Chase & Co.....	6,419,313	629,349,446	2.9%
Morgan Stanley.....	4,487,383	216,067,491	1.0%
PNC Financial Services Group, Inc. (The).....	1,160,536	129,840,768	0.6%
Travelers Cos., Inc. (The).....	1,133,690	136,847,720	0.6%
Truist Financial Corp.....	2,913,713	122,725,592	0.6%
Wells Fargo & Co.....	6,860,993	147,168,300	0.7%
Other Securities.....		<u>1,369,718,762</u>	<u>6.0%</u>
TOTAL FINANCIALS.....		<u>4,221,388,246</u>	<u>19.1%</u>
HEALTH CARE — (18.2%)			
Anthem, Inc.....	1,214,817	331,402,078	1.5%
Bristol-Myers Squibb Co.....	2,042,046	119,357,589	0.5%
Cigna Corp.....	1,527,633	255,068,882	1.1%
CVS Health Corp.....	5,429,176	304,522,482	1.4%
Danaher Corp.....	1,305,032	299,557,045	1.3%

THE U.S. LARGE CAP VALUE SERIES

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
HEALTH CARE — (Continued)			
Humana, Inc.....	517,327	\$ 206,558,325	0.9%
* Laboratory Corp. of America Holdings.....	758,731	151,571,692	0.7%
Medtronic P.L.C.....	2,765,500	278,126,335	1.3%
Pfizer, Inc.....	19,158,608	679,747,412	3.1%
Quest Diagnostics, Inc.....	971,775	118,692,598	0.5%
Thermo Fisher Scientific, Inc.....	972,192	459,963,479	2.1%
Other Securities.....		831,973,850	3.8%
TOTAL HEALTH CARE.....		4,036,541,767	18.2%
INDUSTRIALS — (13.1%)			
Eaton Corp. P.L.C.....	1,799,024	186,720,701	0.8%
FedEx Corp.....	1,020,334	264,746,063	1.2%
Kansas City Southern.....	679,296	119,651,197	0.5%
Norfolk Southern Corp.....	1,309,901	273,926,497	1.2%
Raytheon Technologies Corp.....	2,533,591	137,624,663	0.6%
Republic Services, Inc.....	1,835,706	161,854,198	0.7%
Stanley Black & Decker, Inc.....	768,993	127,806,637	0.6%
Other Securities.....		1,631,200,985	7.5%
TOTAL INDUSTRIALS.....		2,903,530,941	13.1%
INFORMATION TECHNOLOGY — (10.1%)			
Corning, Inc.....	3,975,481	127,096,128	0.6%
Fidelity National Information Services, Inc.....	1,257,803	156,709,676	0.7%
HP, Inc.....	9,358,742	168,083,006	0.8%
Intel Corp.....	14,455,761	640,101,097	2.9%
* Micron Technology, Inc.....	5,123,071	257,895,394	1.2%
Other Securities.....		893,925,025	3.9%
TOTAL INFORMATION TECHNOLOGY.....		2,243,810,326	10.1%
MATERIALS — (6.7%)			
Linde P.L.C.....	730,934	161,053,998	0.7%
Nucor Corp.....	2,509,981	119,876,693	0.5%
Other Securities.....		1,199,231,605	5.5%
TOTAL MATERIALS.....		1,480,162,296	6.7%
REAL ESTATE — (0.3%)			
Other Securities.....		62,240,689	0.3%
UTILITIES — (0.3%)			
Other Securities.....		61,725,648	0.3%
TOTAL COMMON STOCKS.....		21,937,354,556	99.0%
PREFERRED STOCKS — (0.0%)			
CONSUMER DISCRETIONARY — (0.0%)			
Other Security.....		186,347	0.0%
TOTAL PREFERRED STOCKS.....		186,347	0.0%

THE U.S. LARGE CAP VALUE SERIES

CONTINUED

	<u>Shares</u>	<u>Value†</u>	<u>Percentage of Net Assets‡</u>
RIGHTS/WARRANTS — (0.0%)			
ENERGY — (0.0%)			
Other Security.....		\$ 631,660	0.0%
TOTAL RIGHTS/WARRANTS.....		631,660	0.0%
TOTAL INVESTMENT SECURITIES			
(Cost \$17,495,389,506).....		21,938,172,563	
TEMPORARY CASH INVESTMENTS — (0.5%)			
State Street Institutional U.S. Government Money			
Market Fund, 0.026%.....	105,448,025	105,448,025	0.5%
SECURITIES LENDING COLLATERAL — (0.5%)			
@§ The DFA Short Term Investment Fund.....	10,482,747	121,295,861	0.5%
TOTAL INVESTMENTS—(100.0%)			
(Cost \$17,722,105,628).....		\$22,164,916,449	100.0%

As of October 31, 2020, The U.S. Large Cap Value Series had entered into the following outstanding futures contracts:

<u>Description</u>	<u>Number of Contracts</u>	<u>Expiration Date</u>	<u>Notional Value</u>	<u>Market Value</u>	<u>Unrealized Appreciation (Depreciation)</u>
Long Position Contracts:					
S&P 500® Emini Index.....	929	12/18/20	\$155,725,134	\$151,645,315	\$(4,079,819)
Total Futures Contracts.....			\$155,725,134	\$151,645,315	\$(4,079,819)

Summary of the Series' investments as of October 31, 2020, 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.....	\$ 2,711,540,098	—	—	\$ 2,711,540,098
Consumer Discretionary.....	1,622,029,592	—	—	1,622,029,592
Consumer Staples.....	1,190,039,370	—	—	1,190,039,370
Energy.....	1,404,345,583	—	—	1,404,345,583
Financials.....	4,221,388,246	—	—	4,221,388,246
Health Care.....	4,036,541,767	—	—	4,036,541,767
Industrials.....	2,903,530,941	—	—	2,903,530,941
Information Technology.....	2,243,810,326	—	—	2,243,810,326
Materials.....	1,480,162,296	—	—	1,480,162,296
Real Estate.....	62,240,689	—	—	62,240,689
Utilities.....	61,725,648	—	—	61,725,648
Preferred Stocks				
Consumer Discretionary.....	186,347	—	—	186,347
Rights/Warrants				
Energy.....	—	\$ 631,660	—	631,660
Temporary Cash Investments.....	105,448,025	—	—	105,448,025

THE U.S. LARGE CAP VALUE SERIES
CONTINUED

	Investments in Securities (Market Value)			
	Level 1	Level 2	Level 3	Total
Securities Lending Collateral.....	—	\$121,295,861	—	\$ 121,295,861
Futures Contracts**.....	\$ (4,079,819)	—	—	(4,079,819)
TOTAL.....	<u>\$22,038,909,109</u>	<u>\$121,927,521</u>	<u>—</u>	<u>\$22,160,836,630</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, 2020
(Amounts in thousands)

	<u>The U.S. Large Cap Value Series*</u>
ASSETS:	
Investment Securities at Value (including \$381,072 of securities on loan).....	\$21,938,172
Temporary Cash Investments at Value & Cost.....	105,448
Collateral from Securities on Loan Invested in Affiliate at Value (including cost of \$121,268).....	121,296
Segregated Cash for Futures Contracts.....	11,148
Foreign Currencies at Value.....	5
Receivables:	
Investment Securities Sold.....	66,772
Dividends and Interest.....	39,240
Securities Lending Income.....	60
Prepaid Expenses and Other Assets	1
Total Assets.....	<u>22,282,142</u>
LIABILITIES:	
Payables:	
Due to Custodian	3
Upon Return of Securities Loaned.....	121,608
Due to Advisor.....	1,964
Futures Margin Variation.....	1,746
Accrued Expenses and Other Liabilities.....	<u>2,416</u>
Total Liabilities.....	<u>127,737</u>
NET ASSETS	<u>\$22,154,405</u>
Investment Securities at Cost.....	<u>\$17,495,390</u>
Foreign Currencies at Cost.....	<u>\$ 5</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, 2020
(Amounts in thousands)

	The U.S. Large Cap Value Series[#]
Investment Income	
Dividends (Net of Foreign Taxes Withheld of \$0).....	\$ 674,187
Income from Securities Lending.....	1,543
Total Investment Income.....	<u>675,730</u>
Expenses	
Investment Management Fees.....	25,565
Accounting & Transfer Agent Fees.....	1,159
Custodian Fees.....	278
Shareholders' Reports.....	85
Directors'/Trustees' Fees & Expenses.....	200
Professional Fees.....	343
Other.....	579
Total Expenses.....	<u>28,209</u>
Net Expenses.....	<u>28,209</u>
Net Investment Income (Loss).....	<u>647,521</u>
Realized and Unrealized Gain (Loss)	
Net Realized Gain (Loss) on:	
Investment Securities Sold**.....	(556,816)
Affiliated Investment Companies Shares Sold.....	(345)
Futures.....	70,664
Foreign Currency Transactions.....	(1)
In-Kind Redemptions.....	32,114
Change in Unrealized Appreciation (Depreciation) of:	
Investment Securities and Foreign Currency.....	(3,555,408)
Affiliated Investment Companies Shares.....	(15)
Futures.....	(5,465)
Net Realized and Unrealized Gain (Loss).....	<u>(4,015,272)</u>
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u><u>\$(3,367,751)</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, 2020	Year Ended Oct 31, 2019
Increase (Decrease) in Net Assets		
Operations:		
Net Investment Income (Loss).....	\$ 647,521	\$ 725,339
Net Realized Gain (Loss) on:		
Investment Securities Sold**.....	(556,816)	699,155
Affiliated Investment Companies Shares Sold.....	(345)	35
Futures.....	70,664	(1,255)
Foreign Currency Transactions.....	(1)	—
In-Kind Redemptions.....	32,114	—
Change in Unrealized Appreciation (Depreciation) of:		
Investment Securities and Foreign Currency.....	(3,555,408)	565,227
Affiliated Investment Companies Shares.....	(15)	21
Futures.....	(5,465)	15,103
Net Increase (Decrease) in Net Assets Resulting from Operations.....	<u>(3,367,751)</u>	<u>2,003,625</u>
Transactions in Interest:		
Contributions.....	715,292	1,481,953
Withdrawals.....	<u>(5,122,814)</u>	<u>(2,798,695)</u>
Net Increase (Decrease) from Transactions in Interest.....	<u>(4,407,522)</u>	<u>(1,316,742)</u>
Total Increase (Decrease) in Net Assets.....	<u>(7,775,273)</u>	<u>686,883</u>
Net Assets		
Beginning of Year.....	<u>29,929,678</u>	<u>29,242,795</u>
End of Year.....	<u>\$22,154,405</u>	<u>\$29,929,678</u>

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

** Net of foreign capital gain taxes withheld for the fiscal year ended October 31, 2019 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, 2020	Year Ended Oct 31, 2019	Year Ended Oct 31, 2018	Year Ended Oct 31, 2017	Year Ended Oct 31, 2016
Total Return	(11.42%)	7.15%	2.95%	24.31%	4.75%
Net Assets, End of Year (thousands)	\$22,154,405	\$29,929,678	\$29,242,795	\$27,676,546	\$20,916,568
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	2.53%	2.50%	2.14%	2.19%	2.39%
Portfolio Turnover Rate	4%	10%	13%	15%	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 eleven 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 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. Core Equity 2 Portfolio, U.S. Vector Equity Portfolio, U.S. Micro Cap Portfolio, DFA International Value Portfolio, International Core Equity Portfolio, Emerging Markets Portfolio, Emerging Markets Core Equity Portfolio, and/or DFA Two-Year Global Fixed Income Portfolio. Contributions made under the Plan and the change in unrealized appreciation (depreciation) and income are included in Directors'/ Trustees' Fees & Expenses.

The 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). As of October 31, 2020, none of the Trustees have requested or received a distribution of proceeds of a deferred fee account.

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, 2020, 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%
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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, 2020, the total related amounts paid by the Trust to the CCO were \$63 (in thousands). The total related amounts paid by each of the Series are included in Other Expenses on the Statement of Operations.

D. Deferred Compensation:

As of October 31, 2020, 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..... \$706

E. Purchases and Sales of Securities:

For the year ended October 31, 2020, 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.....	\$1,093,026	\$4,660,576

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

For the year ended October 31, 2020, 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, 2019</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, 2020</u>	<u>Shares as of October 31, 2020</u>	<u>Dividend Income</u>	<u>Capital Gain Distributions</u>
The U.S. Large Cap Value Series									
The DFA Short Term Investment Fund	\$255,892	\$3,283,521	\$3,417,757	\$(345)	\$(15)	\$121,296	10,483	\$1,904	—
Total	<u>\$255,892</u>	<u>\$3,283,521</u>	<u>\$3,417,757</u>	<u>\$(345)</u>	<u>\$(15)</u>	<u>\$121,296</u>	<u>10,483</u>	<u>\$1,904</u>	<u>—</u>

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, 2020, 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.....	\$17,701,341	\$7,289,185	\$(2,825,608)	\$4,463,577

The difference between GAAP-basis and tax-basis unrealized gains (losses) is 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 adjust market exposure based on actual or expected cash inflows to or outflows from the Series. The Series, however, does not intend to sell futures contracts to establish short positions in individual securities. 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.

The average volume (based on the open positions at each fiscal month-end) of derivative activity for the year ended October 31, 2020 was as follows (amount in thousands):

	<u>Futures*</u>
The U.S. Large Cap Value Series.....	\$220,044

* Average Notional Value of contracts

The following is a summary of the Series' derivative instrument holdings categorized by primary risk exposure as of October 31, 2020 (amounts in thousands):

	<u>Liability Derivatives Value</u>	
	<u>Total Value at October 31, 2020</u>	<u>Equity Contracts *,(1)</u>
The U.S. Large Cap Value Series.....	\$(4,080)	\$(4,080)

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

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

The following is a summary of the realized and change in unrealized gains and losses from the Series' derivative instrument holdings categorized by primary risk exposure for the year ended October 31, 2020 (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.....	\$70,664	\$70,664

	<u>Change in Unrealized Appreciation (Depreciation) on Derivatives</u>	
	<u>Total</u>	<u>Equity Contracts (2)</u>
The U.S. Large Cap Value Series.....	\$(5,465)	\$(5,465)

(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 8, 2020, with its domestic custodian bank. A line of credit with similar terms was in effect through April 8, 2020. 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 7, 2021.

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, 2020. A line of credit with similar terms was in effect through January 2, 2020. 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, 2021.

For the year ended October 31, 2020, borrowings by the Series under the lines of credit were as follows (amounts in thousands, except percentages and days):

	<u>Weighted Average Interest Rate</u>	<u>Weighted Average Loan Balance</u>	<u>Number of Days Outstanding*</u>	<u>Interest Expense Incurred</u>	<u>Maximum Amount Borrowed During the Period</u>	<u>Outstanding Borrowings as of 10/31/2020</u>
The U.S. Large Cap Value Series.....	2.30%	\$20,086	1	\$1	\$20,086	—

* Number of Days Outstanding represents the total of single or consecutive days during the year ended October 31, 2020, that the Series' available line of credit was used.

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

The Series did not use the interfund lending program during the year ended October 31, 2020.

I. Affiliated Trades:

Cross trades for the year ended October 31, 2020, 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, 2020, 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.....	\$165,206	\$273,568	\$(11,170)

J. Securities Lending:

As of October 31, 2020, 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.....	\$269,299

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, 2020 (amounts in thousands):

	Remaining Contractual Maturity of the Agreements As of October 31, 2020				
	Overnight and Continuous	<30 days	Between 30 & 90 days	>90 days	Total
Securities Lending Transactions					
The U.S. Large Cap Value Series					
Common Stocks.....	\$121,608	—	—	—	\$121,608

K. Indemnities; 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. In-Kind Redemptions:

During the year ended October 31, 2020, the Series realized net gains (losses) on in-kind redemptions as follows:

The U.S. Large Cap Value Series	\$32,114
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M. Recently Issued Accounting Standards:

In March 2017, the Financial Accounting Standards Board (FASB) issued Accounting Standards Update (ASU) 2017-08 which changes the amortization period for a callable debt security from the maturity date to the earliest call date. The ASU is effective for annual periods beginning after December 15, 2018, and interim periods within those annual periods. The Trust's adoption of ASU 2017-08 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020 and management has concluded that the change in accounting principle does not materially impact the financial statement amounts.

In August 2018, the FASB issued ASU No. 2018-13, “Fair Value Measurements” (“ASU 2018-13”). This update makes certain removals from, changes to and additions to existing disclosure requirements for fair value measurement. ASU 2018-13 does not change fair value measurements already required or permitted by existing standards. ASU 2018-13 is effective for financial statements issued for fiscal years beginning after December 15, 2019, and interim periods within those fiscal years. The Series’ early adoption of all of the ASU 2018-13 disclosure requirements are reflected within these financial statements prepared as of October 31, 2020.

On July 27, 2017, the head of the United Kingdom’s Financial Conduct Authority announced the intention to phase out the use of London Interbank Offered Rate (“LIBOR”) by the end of 2021. In the interim, there remains uncertainty regarding the impact the transition to replacement rates may have on the value of LIBOR-based investments. In March 2020, the FASB issued ASU 2020-04 which provides optional guidance to ease the potential accounting burden associated with transitioning away from the LIBOR and other reference rates that are expected to be discontinued. The ASU is effective immediately upon release of the update on March 12, 2020 through December 31, 2022. At this time, management is evaluating implications of these changes on the financial statements.

N. Coronavirus (COVID-19) Pandemic:

The continued worldwide spread of novel coronavirus (COVID-19) and its impact on international business operations, supply chains, travel, commodity prices, consumer confidence and business forecasts, and the associated impact on domestic and international equity markets and fixed income yields, has caused uncertainty for the global economy and financial markets. If market expectations regarding the impact of COVID-19 worsen, or if expected returns change because investors demand higher returns to invest in these uncertain times, there may be a detrimental impact on returns in the near term.

O. Other:

The Series and the Trust are subject to claims and suits that arise from time to time in the ordinary course of business. Although management currently believes that resolving claims against 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.

The U.S. Large Cap Value Series has been named as a defendant in a multi-district litigation pending in the United States District Court for the Southern District of New York (the “District Court”), captioned IN RE TRIBUNE COMPANY FRAUDULENT CONVEYANCE LITIGATION, No. 11-MD-2296-RJS (the “Tribune MDL”). The Tribune MDL arises from the 2007 leveraged buyout of The Tribune Company (“Tribune”) (the “LBO”) and Tribune’s subsequent bankruptcy and reorganization. In connection with the LBO, thousands of Tribune shareholders, including The U.S. Large Cap Value Series, sold Tribune shares back to Tribune for \$34 per share. The Tribune MDL includes a series of lawsuits brought by individual creditors of Tribune (the “Individual Creditor Actions”) and a lawsuit brought by the trustee of a litigation trust (the “Trustee”) to whom Tribune’s committee of unsecured creditors assigned claims (the “Committee Action,” and with the Individual Creditor Actions, collectively referred to as the “Tribune Lawsuits”). The Tribune Lawsuits seek to unwind the LBO stock repurchases as fraudulent transfers and recover the stock repurchase proceeds paid to the Tribune shareholders who participated in the LBO.

On September 23, 2013, the District Court entered an order dismissing the Individual Creditor Actions in their entirety on the grounds that the individual creditor plaintiffs lack standing to pursue their claims. The parties appealed the District Court’s dismissal order to the United States Court of Appeals for the Second Circuit (the “Second Circuit”), and on March 29, 2016, the Second Circuit affirmed the dismissal, albeit on the grounds that the individual creditor plaintiffs’ claims are preempted and barred by the Bankruptcy Code’s safe harbor for securities transactions. The individual creditor plaintiffs filed a petition for certiorari with the Supreme Court of the United States (the “Supreme Court”), seeking review of the Second Circuit’s ruling. Thereafter, the individual creditor plaintiffs moved the Second Circuit to review its prior ruling in light of the Supreme Court’s decision in MERIT MANAGEMENT GROUP, LP v. FTI CONSULTING, INC., 138 S.Ct. 883 (2018) (“Merit Mgmt.”), which addressed the scope of the Bankruptcy Code’s safe harbor for securities transactions. The Second Circuit agreed to review the matter and withdrew its mandate with

respect to the affirmance of the dismissal order. Consequently, the Supreme Court dismissed the individual creditor plaintiffs' petition for certiorari. On December 19, 2019, the Second Circuit again affirmed the District Court's dismissal of the Individual Creditor Actions on the grounds that the individual creditor plaintiffs' claims are preempted and barred by the Bankruptcy Code's safe harbor for securities transactions. The individual creditor plaintiffs moved the Second Circuit for rehearing, which the Second Circuit denied. The individual creditor plaintiffs recently filed a second petition for certiorari with the Supreme Court, which is pending.

On January 6, 2017, the District Court granted the shareholder defendants' motion to dismiss the claims against them in the Committee Action. The Trustee moved for leave from the District Court to file an amended complaint to assert new constructive fraudulent transfer claims against the shareholder defendants in light of the Merit Mgmt. decision. The District Court denied the motion, ruling that the proposed amendment would unduly prejudice the shareholder defendants and would be futile because the Trustee's proposed constructive fraudulent transfer claims would be barred by the Bankruptcy Code's safe harbor for securities transactions, notwithstanding the Merit Mgmt. decision. The Trustee appealed the District Court's dismissal order and order denying the Trustee's motion for leave to amend to the Second Circuit. The Second Circuit held oral argument on August 24, 2020, and the parties await the Second Circuit's ruling.

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

The U.S. Large Cap Value Series also cannot quantify the cost of the Tribune Lawsuits that could potentially be deducted from its net asset value. Therefore, at this time, those investors buying or redeeming shares of The U.S. Large Cap Value Series will pay or receive, as the case may be, a price based on the net asset value of The U.S. Large Cap Value Series, with no adjustment relating to the Tribune Lawsuits. The attorneys' fees and costs relating to the Tribune Lawsuits will be borne by The U.S. Large Cap Value Series as incurred and in a manner similar to any other expenses incurred by The U.S. Large Cap Value Series.

P. 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, 2020, the related statement of operations for the year ended October 31, 2020, the statement of changes in net assets for each of the two years in the period ended October 31, 2020, including the related notes, and the financial highlights for each of the five years in the period ended October 31, 2020 (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, 2020, 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, 2020 and the financial highlights for each of the five years in the period ended October 31, 2020 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, 2020 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 18, 2020

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

FUND MANAGEMENT

(Unaudited)

Trustees/Directors

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

Each Board has three standing committees, an Audit Committee, a Nominating Committee, and an Investment Strategy Committee (the “Strategy Committee”). The Audit Committee is composed of George M. Constantinides, Roger G. Ibbotson, 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, 2020.

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. The Nominating Committee did not meet during the fiscal year ended October 31, 2020.

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, 2020.

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

Name, Address and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex² 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	DFAIDG - Since 1983; DIG & DEM – Since 1993; DFAITC – Since 1992	Leo Melamed Professor of Finance, University of Chicago Booth School of Business (since 1978).	132 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	Since 2017 for the Funds	Merton H. Miller Distinguished Service Professor of Finance, University of Chicago Booth School of Business (since 1988). Visiting Scholar, Federal Reserve Bank of Richmond (since 1990). Formerly, Fischer Black Visiting Professor of Financial Economics, Alfred P. Sloan School of Management, Massachusetts Institute of Technology (2015 to 2016).	132 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	Since March 2019 for the Funds	Dean Witter Distinguished Professor of Finance, Graduate School of Business, Stanford University (since 1984).	132 portfolios in 5 investment companies	Formerly, Director, Moody's Corporation (financial information and information technology) (2008-April 2018).
Roger G. Ibbotson Yale School of Management 165 Whitney Avenue New Haven, CT 06511 1943	Director	DFAIDG - Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992	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).	132 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	DFAIDG - Since 1981; DIG & DEM – Since 1993; DFAITC – Since 1992	Chief Investment Strategist, Janus Henderson Investors (since 2014). Frank E. Buck Professor of Finance, Emeritus, Graduate School of Business, Stanford University (since 1981).	132 portfolios in 5 investment companies	Formerly, Adviser, Kuapay, Inc. (2013-2014). Formerly, Director, American Century Fund Complex (registered investment companies) (43 Portfolios) (1980-2014).

Name, Address and Year of Birth	Position	Term of Office¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex² Overseen	Other Directorships of Public Companies Held During Past 5 Years
Abbie J. Smith University of Chicago Booth School of Business 5807 S. Woodlawn Avenue Chicago, IL 60637 1953	Director	Since 2000 for the Funds	Boris and Irene Stern Distinguished Service Professor of Accounting, University of Chicago Booth School of Business (since 1980).	132 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 the fund complex) (19 portfolios) (since 2009).
Ingrid M. Werner c/o Dimensional Fund Advisors LP 6300 Bee Cave Road, Building One Austin, TX 78746 1961	Director	Since March 2019 for the Funds	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 January 2018). President, Western Finance Association (global association of academic researchers and practitioners in finance) (since June 2018). Director, American Finance Association (global association of academic researchers and practitioners in finance) (since January 2019). Member, 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).	132 portfolios in 5 investment companies	Director, Fourth Swedish AP Fund (pension fund asset management) (since 2017).

Interested Director

The following interested Director 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 Office¹ and Length of Service	Principal Occupation During Past 5 Years	Portfolios within the DFA Fund Complex² 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	DFAIDG - Since 1981; DIG & DFAITC – Since 1992; DEM – Since 1993	Chairman, Director/Trustee, and formerly, President and Co-Chief Executive Officer (each until March 2017) of “DEM, DFAIDG, “DIG and 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”). 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 2005). Member of 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).	132 portfolios in 5 investment companies	None

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

2 Each Director 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 Dimensional ETF Trust. Each disinterested Director also serves on the Independent Review Committee of the Dimensional Funds, mutual funds registered in the provinces of Canada and managed by the Advisor’s affiliate, Dimensional Fund Advisors Canada ULC.

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	<p>Vice President and Assistant Secretary of</p> <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) Dimensional ETF Trust (since June 2020) <p>Director, Vice President and Assistant Secretary (since 2003) of</p> <ul style="list-style-type: none"> Dimensional Fund Advisors Canada ULC
Ryan P. Buechner 1982	Vice President and Assistant Secretary	Since September 2019	<p>Vice President and Assistant Secretary of</p> <ul style="list-style-type: none"> DFAIDG, DIG, DFAITC and DEM (since September 2019) Dimensional ETF Trust (since June 2020) <p>Vice President (since January 2018) of</p> <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	<p>Co-Chief Executive Officer of</p> <ul style="list-style-type: none"> all the DFA entities (since 2017) Dimensional ETF Trust (since June 2020) <p>Director (since 2017) of</p> <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 <p>Director and Co-Chief Executive Officer (since 2017) of</p> <ul style="list-style-type: none"> Dimensional Cayman Commodity Fund I Ltd. <p>Head of Global Financial Advisor Services (since 2007) for</p> <ul style="list-style-type: none"> Dimensional Fund Advisors LP <p>Formerly, Vice President (2007 – 2017) of</p> <ul style="list-style-type: none"> all the DFA Entities
Stephen A. Clark 1972	Executive Vice President	Since 2017	<p>Executive Vice President of</p> <ul style="list-style-type: none"> all the DFA entities (since 2017) Dimensional ETF Trust (since June 2020) <p>Director and Vice President (since 2016) of</p> <ul style="list-style-type: none"> Dimensional Japan Ltd. <p>President and Director (since 2016) of</p> <ul style="list-style-type: none"> Dimensional Fund Advisors Canada ULC <p>Vice President (since 2008) and Director (since 2016) of</p> <ul style="list-style-type: none"> DFA Australia Limited <p>Director (since 2016) of</p> <ul style="list-style-type: none"> Dimensional Advisors 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 Fund Advisors Pte. Ltd. Dimensional Hong Kong Limited Vice President (since 2016) 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, 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
Randy Olson 1980	Chief Compliance Officer	Since August 2020	Chief Compliance Officer (since August 2020) <ul style="list-style-type: none"> DFA Investment Dimensions Group Inc. Dimensional Investment Group Inc. The DFA Investment Trust Company Dimensional Emerging Markets Value Fund Chief Compliance Officer (since September 2020) <ul style="list-style-type: none"> Dimensional ETF Trust Formerly, Vice President – Senior Compliance Officer <ul style="list-style-type: none"> Dimensional Investment Advisors LP (January 2020 – August 2020 and July 2014 – March 2017) Formerly, Vice President – Head of Compliance & Operations Asia Ex-Japan <ul style="list-style-type: none"> Dimensional Investment Advisors LP (April 2017 – January 2020)
Lisa M. Dallmer 1972	Vice President, Chief Financial Officer, and Treasurer	Since March 2020	Vice President, Chief Financial Officer, and Treasurer of <ul style="list-style-type: none"> the DFA Fund Complex (since March 2020) Dimensional ETF Trust (since June 2020) Executive Vice President (since January 2020) <ul style="list-style-type: none"> Dimensional Holdings Inc. Dimensional Fund Advisors LP Dimensional Investments LLC DFA Securities LLC Chief Operating Officer (since December 2019) <ul style="list-style-type: none"> Dimensional Holdings Inc. Dimensional Fund Advisors LP Dimensional Investments LLC DFA Securities LLC Formerly, Interim Chief Financial Officer and Treasurer (April 2020 - September 2020) <ul style="list-style-type: none"> Dimensional Fund Advisors Canada ULC
Jeff J. Jeon 1973	Vice President	Since 2004	Vice President (since 2004) and Assistant Secretary (2017-2019) of <ul style="list-style-type: none"> all the DFA Entities Vice President (since June 2020) <ul style="list-style-type: none"> Dimensional ETF Trust Vice President and Assistant Secretary (since 2010) of <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	Vice President (since 2015) of <ul style="list-style-type: none"> all the DFA Entities Assistant Treasurer (since 2017) of <ul style="list-style-type: none"> the DFA Fund Complex Vice President and Assistant Treasurer (since June 2020)

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 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 ETF Trust (since June 2020) Dimensional Cayman Commodity Fund I Ltd. (since 2010)
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) Dimensional ETF Trust (since June 2020) <p>General Counsel (since 2001) of</p> <ul style="list-style-type: none"> all the DFA Entities (since 2001) Dimensional ETF Trust (since June 2020) <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 Dimensional Investment LLC <p>Director (since 2002), Vice President (since 1997) and Secretary (since 2002) of</p> <ul style="list-style-type: none"> DFA Australia Limited Dimensional Fund Advisors Ltd. <p>Vice President and Secretary of</p> <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) <p>Director of</p> <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) <p>Formerly, Vice President and Secretary (2010 – 2014) of</p> <ul style="list-style-type: none"> Dimensional SmartNest (US) LLC <p>Formerly, Vice President (1997 – 2017) and Secretary (2000 – 2017) of</p> <ul style="list-style-type: none"> the DFA Fund Complex <p>Formerly, Vice President of</p> <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)
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 of</p> <ul style="list-style-type: none"> Dimensional ETF Trust (since June 2020) <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

Name and Year of Birth	Position	Term of Office ¹ and Length of Service	Principal Occupation During Past 5 Years
			Vice President of <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)
Gerard K. O'Reilly 1976	Co-Chief Executive Officer and Chief Investment Officer	Co-Chief Executive Officer and Chief Investment Officer since 2017	Co-Chief Executive Officer and Chief Investment Officer of <ul style="list-style-type: none"> ○ all the DFA Entities (since 2017) ○ Dimensional Fund Advisors Canada ULC (since 2017) ○ Dimensional ETF Trust (since June 2020) Director, Chief Investment Officer and Vice President (since 2017) of <ul style="list-style-type: none"> ○ DFA Australia Limited Chief Investment Officer (since 2017) and Vice President (since 2016) of <ul style="list-style-type: none"> ○ Dimensional Japan Ltd. Director, Co-Chief Executive Officer and Chief Investment Officer (since 2017) of <ul style="list-style-type: none"> ○ Dimensional Cayman Commodity Fund I Ltd. Director of <ul style="list-style-type: none"> ○ Dimensional Funds plc (since 2014) ○ Dimensional Fund II plc (since 2014) ○ Dimensional Holdings Inc. (since 2017) ○ Dimensional Ireland Limited (since 2019) Formerly, Co-Chief Investment Officer of <ul style="list-style-type: none"> ○ Dimensional Japan Ltd. (2016 – 2017) ○ DFA Australia Limited (2014 – 2017) Formerly, Executive Vice President (2017) and Co-Chief Investment Officer (2014 – 2017) of <ul style="list-style-type: none"> ○ all the DFA Entities Formerly, Vice President (2007 – 2017) of <ul style="list-style-type: none"> ○ all the DFA Entities Formerly, Vice President and Co-Chief Investment Officer (2014 – 2017) of <ul style="list-style-type: none"> ○ Dimensional Fund Advisors Canada ULC Formerly, Director (2017 – 2018) of <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 of <ul style="list-style-type: none"> ○ the DFA Fund Complex (since March 2020) ○ Dimensional ETF Trust (since June 2020) Vice President (since 2016) of <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 Boards 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.

NOTICE TO SHAREHOLDERS (Unaudited)

For shareholders that do not have an October 31, 2020 tax year end, this notice is for informational purposes only. For shareholders with an October 31, 2020 tax year end, please consult your tax advisor as to the pertinence of this notice. For the fiscal year November 01, 2019 to October 31, 2020, each Portfolio is designating the following items with regard to distributions paid during the fiscal year. All designations are based on financial information available as of the date of this annual report and, accordingly are subject to change. For each item, it is the intention of the Portfolio to designate the maximum amount permitted under the Internal Revenue Code and the regulations thereunder. The fund designates the maximum amount allowable as Section 199A dividends as defined in Proposed Treasury Regulation §1.199A-3(d).

DFA Investment Dimensions Group Inc.	Net Investment Income Distributions	Short-Term Capital Gain Distributions	Long-Term Capital Gain Distributions	Return of Capital	Tax-Exempt Interest	Total Distributions	Qualifying For				Qualifying Short- Term Capital Gain (7)	
							Corporate Dividends Received	Qualifying Dividend Income (2)	U.S. Government Interest (3)	Foreign Tax Credit (4)		Foreign Source Income (5)
Enhanced U.S. Large Company Portfolio,	9%	38%	53%	—	—	100%	—	—	100%	—	—	2%
U.S. Large Cap Equity Portfolio, . . .	91%	—	9%	—	—	100%	85%	—	—	100%	—	—
U.S. Large Cap Value Portfolio, . . .	46%	—	54%	—	—	100%	79%	—	—	100%	—	—
U.S. Targeted Value Portfolio,	35%	—	65%	—	—	100%	64%	—	—	100%	1%	—
U.S. Small Cap Value Portfolio, . . .	40%	—	60%	—	—	100%	78%	—	—	100%	1%	—
U.S. Core Equity 1 Portfolio,	47%	—	53%	—	—	100%	75%	—	—	99%	1%	—
U.S. Core Equity 2 Portfolio,	40%	—	60%	—	—	100%	75%	—	—	100%	1%	—
U.S. Vector Equity Portfolio,	41%	—	59%	—	—	100%	75%	—	—	100%	—	—
U.S. Small Cap Portfolio,	27%	—	73%	—	—	100%	88%	—	—	100%	1%	—
U.S. Micro Cap Portfolio,	27%	—	73%	—	—	100%	89%	—	—	100%	1%	—
U.S. High Relative Profitability Portfolio,	100%	—	—	—	—	100%	80%	—	—	100%	—	—
DFA Real Estate Securities Portfolio,	94%	—	6%	—	—	100%	—	—	—	—	1%	—
DFA Commodity Strategy Portfolio,	100%	—	—	—	—	100%	—	—	100%	—	100%	—
Dimensional Investment Group Inc.												
U.S. Large Company Portfolio,	79%	—	21%	—	—	100%	74%	—	—	—	—	—

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

See accompanying Notes to Financial Statements.

